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

OMB No 1545-0052

2011

Department of the Treasury
Internal Revenue Service

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

For calendar year 2011, or tax year beginning 7/01, 2011, and ending 6/30, 2012

BAUMAN FAMILY FOUNDATION, INC.
2040 S STREET, NW
WASHINGTON, DC 20009-1110A Employer identification number
13-3119290B Telephone number (see the instructions)
(202) 328-2040G Check all that apply ☐ Initial return ☐ Initial Return of a former public charity
☐ Final return ☐ Amended return
☐ Address change ☐ Name changeH Check type of organization ☒ Section 501(c)(3) exempt private foundation
☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundationI Fair market value of all assets at end of year
(from Part II, column (c), line 16)
\$ 93,310,166.
J Accounting method: ☒ Cash ☐ Accrual
☐ Other (specify) _____
(Part I, column (d) must be on cash basis.)C If exemption application is pending, check here ☐D 1 Foreign organizations, check here ☐2 Foreign organizations meeting the 85% test, check here and attach computation ☐E If private foundation status was terminated under section 507(b)(1)(A), check here ☐F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses

(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc. received (att sch)				
2 Ck ☒ if the foundn is not req to att Sch B				
3 Interest on savings and temporary cash investments	314,545.	314,545.	N/A	
4 Dividends and interest from securities	1,412,718.	1,412,718.		
5a Gross rents	296,772.	296,772.		
b Net rental income or (loss) -206,221.				
6a Net gain/(loss) from sale of assets not on line 10	440,172.			
b Gross sales price for all assets on line 6a 43,260,934.				
7 Capital gain net income (from Part IV, line 2)		440,172.		
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/(loss) (att sch)				
11 Other income (attach schedule) SEE STATEMENT 1	167.	-19,137.		
12 Total. Add lines 1 through 11	2,464,374.	2,445,070.		
13 Compensation of officers, directors, trustees, etc.	535,800.	267,900.		267,900.
14 Other employee salaries and wages	47,306.	23,653.		23,653.
15 Pension plans, employee benefits	21,029.	10,515.		10,514.
16a Legal fees (attach schedule) SEE ST 2	16,185.	8,092.		8,093.
b Accounting fees (attach sch) SEE ST 3	60,816.	30,408.		30,408.
c Other prof fees (attach sch) SEE ST 4	714,742.	507,365.		207,377.
17 Interest				
18 Taxes (attach schedule)(see instrs) SEE STM 5	73,781.	21,388.		21,388.
19 Depreciation (attach sch) and depletion	129,263.	111,790.		
20 Occupancy				
21 Travel, conferences, and meetings	48,935.			48,935.
22 Printing and publications				
23 Other expenses (attach schedule) SEE STATEMENT 6	622,947.	391,255.		231,692.
24 Total operating and administrative expenses. Add lines 13 through 23	2,270,804.	1,372,366.		849,960.
25 Contributions, gifts, grants paid PART XV	6,015,000.			6,015,000.
26 Total expenses and disbursements. Add lines 24 and 25	8,285,804.	1,372,366.		6,864,960.
27 Subtract line 26 from line 12:				
a Excess of revenue over expenses and disbursements	-5,821,430.			
b Net investment income (if negative, enter -0-)		1,072,704.		
c Adjusted net income (if negative, enter -0-)				

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REVENUE

ADMINISTRATIVE AND EXPENSES

Part II Balance Sheets

Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions.)

Beginning of year

End of year

(a) Book Value

(b) Book Value

(c) Fair Market Value

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
ASSETS	1 Cash — non-interest-bearing	47,749.	116,009.	116,009.
	2 Savings and temporary cash investments	3,936,741.	3,158,393.	3,158,393.
	3 Accounts receivable			
	Less: allowance for doubtful accounts			
	4 Pledges receivable			
	Less: allowance for doubtful accounts			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7 Other notes and loans receivable (attach sch)			
	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 (attach schedule)			
	b Investments — corporate stock (attach schedule)	83,121,197.	78,303,941.	80,220,329.
	c Investments — corporate bonds (attach schedule)			
	11 Investments — land, buildings, and equipment basis	5,741,078.		
Less: accumulated depreciation (attach schedule) SEE STMT 7	1,742,370.	4,110,498.	3,998,708.	
12 Investments — mortgage loans				
13 Investments — other (attach schedule)	2,020,532.	2,165,743.	2,165,743.	
14 Land, buildings, and equipment basis	1,054,953.			
Less: accumulated depreciation (attach schedule) SEE STMT 8	380,261.	692,165.	674,692.	
15 Other assets (describe)				
16 Total assets (to be completed by all filers — see the instructions. Also, see page 1, item i)	93,928,882.	88,417,486.	93,310,166.	
LIABILITIES	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, & other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe)			
	23 Total liabilities (add lines 17 through 22)	0.	0.	
FUND ASSETS	Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. ☐			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ☒			
	27 Capital stock, trust principal, or current funds			
	28 Paid-in or capital surplus, or land, building, and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds	93,928,882.	88,417,486.	
	30 Total net assets or fund balances (see instructions)	93,928,882.	88,417,486.	
	31 Total liabilities and net assets/fund balances (see instructions)	93,928,882.	88,417,486.	

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	93,928,882.
2 Enter amount from Part I, line 27a	2	-5,821,430.
3 Other increases not included in line 2 (itemize) SEE STATEMENT 9	3	310,034.
4 Add lines 1, 2, and 3	4	88,417,486.
5 Decreases not included in line 2 (itemize)	5	
6 Total net assets or fund balances at end of year (line 4 minus line 5) — Part II, column (b), line 30	6	88,417,486.

Part IV Capital Gains and Losses 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 shares MLC Company)		(b) How acquired P — Purchase D — Donation	(c) Date acquired (month, day, year)	(d) Date sold (month, day, year)
1 a CAPITAL GAIN DISTRIBUTIONS-BERNSTEIN		P	VARIOUS	VARIOUS
b SANFORD C. BERNSTEIN-SEE ATTACHED		P	VARIOUS	VARIOUS
c GOLDMAN SACHS-SEE ATTACHED		P	VARIOUS	VARIOUS
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 254,021.			254,021.
b 19,372,633.		20,544,943.	-1,172,310.
c 23,634,280.		22,275,819.	1,358,461.
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Column (h) gain minus column (k), but not less than -0-) or Losses (from column (h))
(i) Fair Market Value as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of column (i) over column (j), if any	
a			254,021.
b			-1,172,310.
c			1,358,461.
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	440,172.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6)	If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8		3	440,172.

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 the instructions before making any entries

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (column (b) divided by column (c))
2010	5,969,125.	98,276,526.	0.060738
2009	6,263,970.	94,567,888.	0.066238
2008	6,673,490.	92,976,911.	0.071776
2007	7,654,409.	122,038,343.	0.062721
2006	6,140,792.	130,904,329.	0.046911

2 Total of line 1, column (d)	2	0.308384
3 Average distribution ratio for the 5-year base period — divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.061677
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	93,928,021.
5 Multiply line 4 by line 3	5	5,793,199.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	10,727.
7 Add lines 5 and 6	7	5,803,926.
8 Enter qualifying distributions from Part XII, line 4	8	6,864,960.

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)

1 a 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 instrs)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b		1	10,727.
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, column (b)			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		2	0.
3 Add lines 1 and 2		3	10,727.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		4	0.
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	10,727.
6 Credits/Payments.			
a 2011 estimated tax pmts and 2010 overpayment credited to 2011	6a	57,681.	
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	57,681.	
8 Enter any penalty for underpayment of estimated tax Check here ☒ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	0.	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	46,954.	
11 Enter the amount of line 10 to be: Credited to 2012 estimated tax 46,954. Refunded	11	0.	

Part VII-A Statements Regarding Activities

	Yes	No
1 a 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
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see the instructions for definition)? <i>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</i>		X
c 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? <i>If 'Yes,' attach a detailed description of the activities</i>		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? <i>If 'Yes,' attach a conformed copy of the changes</i>		X
4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If 'Yes,' has it filed a tax return on Form 990-T for this year?		N/A
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If 'Yes,' attach the statement required by General Instruction T</i>		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? <i>If 'Yes,' complete Part II, column (c), and Part XIV</i>	X	
8 a Enter the states to which the foundation reports or with which it is registered (see instructions) NY DC		
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? <i>If 'No,' attach explanation</i>	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)? <i>If 'Yes,' complete Part XIV</i>		X
10 Did any persons become substantial contributors during the tax year? <i>If 'Yes,' attach a schedule listing their names and addresses</i>		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>BAUMAN FAMILY FOUNDATION, INC.</u> Telephone no <u>202-328-2040</u> Located at <u>2040 S STREET, NW WASHINGTON, DC</u> ZIP + 4 <u>20009-1110</u>			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year <u>N/A</u>	15		N/A
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If 'Yes,' enter the name of the foreign country <u></u>	16		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></u>	1b	X
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011?	1c	X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a At the end of tax year 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? If 'Yes,' list the years <u>20__ , 20__ , 20__ , 20__</u>	☐ Yes ☒ No	
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer 'No' and attach statement - see instructions.)	2b	N/A
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here <u>20__ , 20__ , 20__ , 20__</u>		
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)	3b	N/A
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)? (see instructions)

☐ Yes ☒ No

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

☐ Yes ☒ Nob 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)?

5b N/A

Organizations relying on a current notice regarding disaster assistance check here

☐

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

N/A ☐ Yes ☐ No

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

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

☐ Yes ☒ No

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

6b X

If 'Yes' to 6b, file Form 8870

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

☐ Yes ☒ No

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

N/A

7b

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (if not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 10		492,000.	43,800.	0.

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

(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
JOSE FUNES 2040 S STREET, NW - C/O OFFICE WASHINGTON, DC 20009-1110	STAFF 40	67,000.	10,050.	0.

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

0

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
GOLDMAN SACHS & CO 555 CALIFORNIA STREET SAN FRANCISCO, CA 94104	INVESTMENT ADVISORY	381,615.
LEAF SALTZMAN MANAGNELLI PFEIL & TENDLER 310 PASSAIC AVENUE FAIRFIELD, NJ 07004 FAIRFIELD, NJ 07004	ACCOUNTING	60,816.
ANITA R NAGER 157 WINDSOR PLACE BROOKLYN, NY 11215	CONSULTING	72,000.
SANFORD C. BERNSTEIN 1345 AVENUE OF THE AMERICAS NEW YORK, NY 10105	INVESTMENT ADVISORY	91,729.
FUTURE STRATEGIES, INC 26 HINGHAM STREET CAMBRIDGE, MA 02138	CONSULTING	53,235.
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 (see instructions)

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	86,767,318.
b	Average of monthly cash balances	1b	932,650.
c	Fair market value of all other assets (see instructions)	1c	7,658,429.
d	Total (add lines 1a, b, and c)	1d	95,358,397.
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	95,358,397.
4	Cash deemed held for charitable activities. Enter 1-1/2% of line 3 (for greater amount, see instructions)	4	1,430,376.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	93,928,021.
6	Minimum investment return. Enter 5% of line 5	6	4,696,401.

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	4,696,401.
2a	Tax on investment income for 2011 from Part VI, line 5	2a	10,727.
b	Income tax for 2011 (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	10,727.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	4,685,674.
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	4,685,674.
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	4,685,674.

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	6,864,960.
b	Program-related investments — total from Part IX-B	1b	
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	6,864,960.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions)	5	10,727.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	6,854,233.

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.

BAA

Form 990-PF (2011)

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				4,685,674.
2 Undistributed income, if any, as of the end of 2011:				
a Enter amount for 2010 only			0.	
b Total for prior years: 20__, 20__, 20__		0.		
3 Excess distributions carryover, if any, to 2011:				
a From 2006	1,309,068.			
b From 2007	1,644,095.			
c From 2008	2,052,194.			
d From 2009	1,548,096.			
e From 2010	1,182,589.			
f Total of lines 3a through e	7,736,042.			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 6,864,960.				
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				4,685,674.
e Remaining amount distributed out of corpus	2,179,286.			
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	9,915,328.			
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 instructions			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) (see instructions)	0.			
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)	1,309,068.			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	8,606,260.			
10 Analysis of line 9				
a Excess from 2007	1,644,095.			
b Excess from 2008	2,052,194.			
c Excess from 2009	1,548,096.			
d Excess from 2010	1,182,589.			
e Excess from 2011	2,179,286.			

BAA

Form 990-PF (2011)

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

N/A

- 1a** If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2011, enter the date of the ruling.

- b**
- Check box to indicate whether the foundation is a private operating foundation described in section
- ☐
- 4942(j)(3) or
- ☐
- 4942(j)(5)

	Tax year	Prior 3 years			(e) Total
	(a) 2011	(b) 2010	(c) 2009	(d) 2008	
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon					
a 'Assets' alternative test — enter:					
(1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b 'Endowment' alternative test — enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
c 'Support' alternative test — enter:					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

Part XV **Supplementary Information (Complete this part only if the organization 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

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

PATRICIA BAUMAN

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
<i>a Paid during the year</i> SEE SCHEDULE ATTACHED	CHARITABLE	EXEMPT		6,015,000.
Total				3a 6,015,000.
<i>b Approved for future payment</i>				
Total				3b

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

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2011

FEDERAL STATEMENTS

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BAUMAN FAMILY FOUNDATION, INC.

13-3119290

10/19/12

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STATEMENT 1
FORM 990-PF, PART I, LINE 11
OTHER INCOME

	(A) REVENUE PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME
LITIGATION SETTLEMENTS	\$ 167.	\$ 167.	
TOTAL	\$ 167.	\$ 167.	0.

STATEMENT 2
FORM 990-PF, PART I, LINE 16A
LEGAL FEES

	(A) EXPENSES PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
HARMON, CURRAN & SPIELBERG	\$ 11,428.	\$ 5,714.		\$ 5,714.
HAUPTMAN & RICHMOND	4,757.	2,378.		2,379.
TOTAL	\$ 16,185.	\$ 8,092.		\$ 8,093.

STATEMENT 3
FORM 990-PF, PART I, LINE 16B
ACCOUNTING FEES

	(A) EXPENSES PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEAF, SALTZMAN ET.AL. CPA'S	\$ 60,816.	\$ 30,408.		\$ 30,408.
TOTAL	\$ 60,816.	\$ 30,408.		\$ 30,408.

STATEMENT 4
FORM 990-PF, PART I, LINE 16C
OTHER PROFESSIONAL FEES

	(A) EXPENSES PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ANITA NAGER	\$ 72,000.			\$ 72,000.
CLAUDE KAMINKER-OUTSIDE SERVICES	68,042.	\$ 34,021.		34,021.
FUTURE STRATEGIES, INC. CONSULTANTS	53,235.			53,235.
GOLDMAN SACHS MANAGEMENT FEES	381,615.	381,615.		
LAKE RESEARCH PARTNERS	48,121.			48,121.
SANFORD BERNSTEIN-MANAGEMENT FEES	91,729.	91,729.		
TOTAL	\$ 714,742.	\$ 507,365.		\$ 207,377.

2011

FEDERAL STATEMENTS

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BAUMAN FAMILY FOUNDATION, INC.

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STATEMENT 5
FORM 990-PF, PART I, LINE 18
TAXES

	(A) EXPENSES PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FEDERAL ESTIMATED TAX PAID FYE 6/30/12				
	\$ 23,000.			
NY LAW JOURNAL	125.			
NYS FORM CHAR 500	1,500.			
NYS FORM CT-13	6,380.			
PAYROLL TAXES	42,776.	\$ 21,388.		\$ 21,388.
TOTAL	\$ 73,781.	\$ 21,388.		\$ 21,388.

STATEMENT 6
FORM 990-PF, PART I, LINE 23
OTHER EXPENSES

	(A) EXPENSES PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
BANK CHARGES- EXCLUSIVE OF JEWETT HOUSE	\$ 52.	\$ 52.		
COMPUTER SERVICES	11,902.			\$ 11,902.
DUES & SUBSCRIPTIONS	37,558.			37,558.
INSURANCE- HEALTH	107,652.			107,652.
INSURANCE- OFFICE	8,442.			8,442.
MISCELLANEOUS & REIMBURSED EXPENSES	37,964.			37,964.
OFFICE EXP.- EXCLUSIVE OF JEWETT HOUSE	14,598.			14,598.
POSTAGE & DELIVERY	3,356.			3,356.
RENTAL EXPENSES	391,203.	391,203.		
TELEPHONE-EXCLUSIVE OF JEWETT HOUSE	10,220.			10,220.
TOTAL	\$ 622,947.	\$ 391,255.		\$ 231,692.

STATEMENT 7
FORM 990-PF, PART II, LINE 11
INVESTMENTS - LAND, BUILDINGS, AND EQUIPMENT

CATEGORY	BASIS	ACCUM. DEPREC.	BOOK VALUE	FAIR MARKET VALUE
BUILDINGS	\$ 5,741,078.	\$ 1,742,370.	\$ 3,998,708.	\$ 6,975,000.
TOTAL	\$ 5,741,078.	\$ 1,742,370.	\$ 3,998,708.	\$ 6,975,000.

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BAUMAN FAMILY FOUNDATION, INC.

13-3119290

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STATEMENT 8
FORM 990-PF, PART II, LINE 14
LAND, BUILDINGS, AND EQUIPMENT

CATEGORY	BASIS	ACCUM. DEPREC.	BOOK VALUE	FAIR MARKET VALUE
FURNITURE AND FIXTURES	\$ 41,651.	\$ 41,651.	\$ 0.	\$ 0.
MACHINERY AND EQUIPMENT	32,693.	32,693.	0.	0.
BUILDINGS	61,862.	27,846.	34,016.	34,016.
IMPROVEMENTS	636,931.	278,071.	358,860.	358,860.
LAND	281,816.		281,816.	281,816.
TOTAL	\$ 1,054,953.	\$ 380,261.	\$ 674,692.	\$ 674,692.

STATEMENT 9
FORM 990-PF, PART III, LINE 3
OTHER INCREASES

NET UNREALIZED GAIN ON ALT INVESTMENTS		\$ 310,034.
TOTAL	\$	310,034.

STATEMENT 10
FORM 990-PF, PART VIII, LINE 1
LIST OF OFFICERS, DIRECTORS, TRUSTEES, AND KEY EMPLOYEES

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED	COMPEN- SATION	CONTRI- BUTION TO EBP & DC	EXPENSE ACCOUNT/ OTHER
PATRICIA BAUMAN 2040 S STREET, NW - C/O OFFICE WASHINGTON, DC 20009-1110	PRESIDENT 40.00	\$ 200,000.	\$ 30,000.	\$ 0.
JOHN LANDRUM BRYANT 2040 S STREET, NW - C/O OFFICE WASHINGTON, DC 20009-1110	VICE PRESIDENT 40.00	92,000.	13,800.	0.
GARY D. BASS 2040 S STREET, NW - C/O OFFICE WASHINGTON, DC 20009-1110	EXECUTIVE DIR. 40.00	200,000.	0.	0.
REV. MSGR. KEVIN W. IRWIN 2040 S STREET, NW - C/O OFFICE WASHINGTON, DC 20009-1110	DIRECTOR 0	0.	0.	0.
REV. WALTER G. LEWIS 2040 S STREET, NW - C/O OFFICE WASHINGTON, DC 20009-1110	DIRECTOR 0	0.	0.	0.
ANNE BARTLEY 2040 S STREET, NW - C/O OFFICE WASHINGTON, DC 20009-1110	DIRECTOR 0	0.	0.	0.

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BAUMAN FAMILY FOUNDATION, INC.

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STATEMENT 10 (CONTINUED)
FORM 990-PF, PART VIII, LINE 1
LIST OF OFFICERS, DIRECTORS, TRUSTEES, AND KEY EMPLOYEES

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED	COMPEN- SATION	CONTRI- BUTION TO EBP & DC	EXPENSE ACCOUNT/ OTHER
JESSICA BAUMAN 2040 S STREET, NW - C/O OFFICE WASHINGTON, DC 20009-1110	DIRECTOR 0	\$ 0.	\$ 0.	\$ 0.
DEEPAK BHARGAVA 2040 S STREET, NW - C/O OFFICE WASHINGTON, DC 20009-1110	DIRECTOR 0	0.	0.	0.
GERALD TORRES 2040 S STREET, NW - C/O OFFICE WASHINGTON, DC 20009-1110	DIRECTOR 0	0.	0.	0.
MARCIA AVNER 2040 S STREET, NW - C/O OFFICE WASHINGTON, DC 20009-1110	DIRECTOR 0	0.	0.	0.
ANNE H. HESS 2040 S STREET, NW - C/O OFFICE WASHINGTON, DC 20009-1110	DIRECTOR 0	0.	0.	0.
TOTAL		\$ 492,000.	\$ 43,800.	\$ 0.

2011

FEDERAL SUPPORTING DETAIL

PAGE 1

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BAUMAN FAMILY FOUNDATION, INC.

13-3119290

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**BALANCE SHEET
CORPORATE STOCK (FORM 990-PF)[O]**

GOLDMAN SACHS- ATTACHED SCHEDULE
SANFORD C. BERNSTEIN - ATTACHED SCHEDULE

	\$	39,914,067.
		38,389,874.
TOTAL	\$	<u>78,303,941.</u>



THE BAUMAN FOUNDATION

Jewett House • 2040 S Street • Washington, D.C. 20009-1110
202-328-2040 • FAX 202-328-2003

Grantee List

July 1, 2011 – June 30, 2012

Advancement Project

1220 L Street NW, Suite 850
Washington, DC 20005

General Support
\$5,000

Alliance for a Just Society

3518 South Edmunds Street
Seattle, WA 98118

General Support
\$7,500

Project Grant: Main Street Alliance
\$25,000

Alliance of Nurses for Healthy Environments

9122 Dunloggin Road
Ellicott City, MD 21042

General Support
\$100,000

American Friends of Hebrew University

One Battery Park Plaza, 25th Floor
New York, NY 10004

General Support
\$12,500

BlueGreen Alliance Foundation

2828 University Ave SE, Suite 200
Minneapolis, MN 55414

Project Grant: Regulatory Protections Project
\$40,000

Breast Cancer Fund

1388 Sutter Street, Suite 400
San Francisco, CA 94109-5400

General Support
\$50,000

Brennan Center for Justice

161 Avenue of the Americas, 12th Floor
New York, NY 10013

General Support
\$200,000

Brookings Institution

1775 Massachusetts Ave NW
Washington, DC 20036

Project Grant: World Forum
\$10,000

Catholic University

Nugent Hall
Washington, DC 20064

General Support
\$120,000

Center for Community Change

1536 U Street NW
Washington, DC 20009

General Support
\$125,000

Project Grant: Progressive Economic Agenda
\$40,000

Center for Economic & Policy Research

1611 Connecticut Ave NW, Suite 400
Washington, DC 20009

General Support

\$5,000

Center for Health, Environment & Justice

P.O. Box 6806
Falls Church, VA 22040-6806

Project Grant: Organizational Transition

\$25,000

Center for Progressive Reform

455 Massachusetts Avenue, Suite 150-513
Washington, DC 20001

General Support

\$50,000

Center for Responsive Politics

1101 14th Street NW, Suite 1030
Washington, DC 20005-5635

General Support

\$25,000

Center for Responsibility & Ethics in Washington

1400 I Street NW, Suite 450
Washington, DC 20005

General Support

\$40,000

Coalition for Humane Immigrant Rights of Los Angeles

2533 West 3rd Street
Los Angeles, CA 90057

General Support

\$2,500

Colorado Immigrant Rights Coalition

2525 W. Alameda Ave 300
Denver, CO 80219

General Support

\$2,500

Community Resource Exchange

42 Broadway, Suite 2000
New York, NY 10004

General Support

\$10,000

Community Service Society of NY

105 East 22nd Street
New York, NY 10010

Project Grant: Paid Sick Leave Conference

\$10,000

Constitution Project

1025 Vermont Ave NW, Suite 300
Washington, DC 20005

General Support

\$25,000

Demos

220 Fifth Avenue, 5th Floor
New York, NY 10001

Project Grant: Regulatory Project

\$50,000

Earth Day Network

1616 P Street NW, Suite 340
Washington, DC 20036

General Support

\$5,000

Economic Opportunity Institute

1900 North Northlake Way, Suite 237
Seattle, WA 98103

General Support

\$5,000

Economic Policy Institute

1333 H Street NW, Suite 300
Washington, DC 20005

General Support

\$125,000

Ecotrust

721 NW 9th Avenue, Suite 200
Portland, OR 97209

Project Grant: Economists Meeting
\$7,000

Electronic Privacy Information Center

1718 Connecticut Ave NW, Suite 200
Washington, DC 20009

*Project Grant: Litigation under Federal Open
Government Laws 2012*
\$5,000

Environmental Defense Fund

1875 Connecticut Ave NW, Suite 600
Washington, DC 20009

Project Grant: Chemicals Policy Project
\$50,000

Environmental Health Fund

4 Oakview Terrace
Jamaica Plain, MA 02103

*Project Grant: American Sustainable Business
Council*
\$25,000

Project Grant: SAFER Campaign
\$50,000

Environmental Health Strategy Center

565 Congress Street, Suite 204
Portland, ME 04101

General Support
\$50,000

Federation of American Scientists

1725 DeSales Street NW, 6th Floor
Washington, DC 20036

Project Grant: Secrecy Project
\$25,000

Florida Immigration Coalition

8325 NE 2nd Ave, Suite 206
Miami, FL 33138

General Support
\$2,500

Focus Project (DBA: OMB Watch)

1742 Connecticut Ave, NW
Washington, DC 20009

General Support
\$250,000

*Project Grant: Environmental RTK & IRS
Bright Lines*
\$75,000

Fund for Constitutional Government

122 Maryland Ave NE
Washington, DC 20002

Project Grant: OpenTheGovernment.org
\$50,000

Good Jobs First

1616 P Street NW, Suite 210
Washington, DC 20036

General Support
\$55,000

Grantmakers in Film & Electronic Media

200 West Washington Square, Suite 220
Philadelphia, PA 19106

General Support
\$2,500

Institute for America's Future

1825 K Street NW, Suite 400
Washington, DC 20006

*Project Grant: Take Back the American Dream
Conferences*
\$5,000

Institute For Change

3580 Clay Street
San Francisco, CA 94118

General Support
\$10,000

Institute for Taxation & Economic Policy

1616 P Street NW, Suite 200
Washington, DC 20036

General Support
\$10,000

Justice at Stake

717 D Street NW, Suite 203
Washington, DC 20004

General Support
\$35,000

Labor/Community Strategy Center

3780 Wilshire Boulevard, Suite 1200
Los Angeles, CA 90010

General Support
\$150,000

Make the Road New York

301 Grove Street, Suite A
Brooklyn, NY 11237

Project Grant: Center for Popular Democracy
\$10,000

Media Matters

1625 Massachusetts Ave
Washington, DC 20036

General Support
\$125,000

Metropolitan Opera

Lincoln Center
New York, NY 10023

General Support
\$50,000

Minnesota Council of Nonprofits

2314 University Ave, #20
St. Paul, MN 55114

Project Grant: Anniversary Dinner
\$500

Montefiore

111 East 210th Street
Bronx, NY 10467

Project Grant: Education Project
\$250,000

Nation Institute

116 East 16th Street, 8th Floor
New York, NY 10003

Project Grant: Ridenhour Awards
\$1,000

National Committee for Responsive Philanthropy

1331 H Street NW, Suite 200
Washington, DC 20005

General Support
\$15,000

National Council of La Raza

1126 16th Street NW, Suite 600
Washington, DC 20036

Project Grant: Civic Engagement Project
\$125,000

National Freedom of Information Coalition

Missouri School of Journalism
101E Reynolds Journalism Institute
Columbia, MO 65211

General Support
\$25,000

National Gallery of Art

2000B South Club Drive
Landover, MD 20785

Project Grant: Evaluating Art Around the Corner
\$25,000

National Institute on Money in State Politics

833 N. Last Chance Gulch
Helena, MT 59601

General Support
\$25,000

National People's Action

810 N. Milwaukee
Chicago, IL 60642

General Support
\$10,000

Project Grant: 99% Power
\$5,000

National Sleep Research Institute

888 Seventh Avenue, 30th Floor
New York, NY 10106

Project Grant: Research on sleep quality
\$30,000

Natural Resources Defense Council

40 West 20th Street
New York, NY 10011

General Support
\$400,000

Network Education Program

24 E Street NW, Suite 200
Washington, DC 20011

General Support
\$50,000

New Jersey Work Environment Council

142 W State Street, Suite 3
Trenton, NJ 08608

General Support
\$25,500

New Press

38 Greene Street
New York, NY 10013

General Support
\$15,000

New Venture Fund

734 15th Street NW, Suite 600
Washington, DC 20005

*Project Grant: Effective Voter Project/Analyst
Institute*
\$51,000

Project Grant: Tax Revenue Project
\$250,000

Project Grant: FELN
\$30,000

PICO National Network

171 Santa Rosa Avenue
Oakland, CA 94610

General Support
\$7,500

Project on Government Oversight

1100 G Street NW, Suite 500
Washington, DC 20005

General Support
\$75,000

Public Citizen Foundation

1600 20th Street NW
Washington, DC 20009

General Support
\$100,000

Public Interest Projects

45 West 36th Street, 6th Floor
New York, NY

*Project Grant: Funder's Committee on Civic
Participation*
\$40,000

Project Grant: State Infrastructure Fund
\$250,000

Reporters Committee for Freedom of the Press

1101 Wilson Blvd, Suite 1100
Arlington, VA 22209

General Support
\$30,000

Rock The Vote

1505 22nd Street NW
Washington, DC 20037

General Support
\$75,000

Rockefeller Philanthropy Advisors

6 West 49th Street
New York, NY 10036

General Support
\$600,000

Roosevelt Institute

4079 Albany Post Road
Hyde Park, NY 12358

Project Grant: Campus Network
\$25,000

Saint John Neumann Catholic Church

2480 Batterson Road
Powhatan, VA 23139

General Support
\$20,000

Small Business Majority

1101 14th Street NW, Suite 1001
Washington, DC 20005

General Support
\$30,000

Tides Foundation

Presidio Building 1014
San Francisco, CA 94129

Project Grant: Voter Action Fund
\$500,000

Project Grant: New Strategies Fund
\$100,000

Tufts University

44 Teele Ave
Medford, MA 02155

*Project Grant: Theory and Education Program
at the Global Development and Environment
Institute*
\$100,000

Union of Concerned Scientists

2 Brattle Square
Cambridge, MA 02138-3780

*Project Grant: Regulatory/Transparency
Project*
\$50,000

U.S. PIRG Education Fund

44 Winter Street, 4th Floor
Boston, MA 02108

*Project Grant: Safeguarding Public Health and
Financial Security*
\$50,000

Virginia Organizing

703 Concord Avenue
Charlottesville, VA 22903

*Project Grant: Health and Environmental
Fundors Network*
\$10,000

Voces de la Frontera

1027 South 5th Street
Milwaukee, WI 53204

General Support
\$2,500

Voter Participation Center

1325 Darnell Drive
McLean, VA 22101

General Support
\$225,000

Voting for America

1350 I Street NW, Suite 1250
Washington, DC 20005

General Support

\$25,000

Wellstone Action Fund

2446 University Ave W, Suite 170
St. Paul, MN 55114

General Support

\$10,000

Working America Education Fund

815 16th Street NW
Washington, DC 20006

General Support

\$200,000

Total Grants \$6,015,000

BAUMAN FAMILY FOUNDATION, INC.
 FORM 990 PF PART II, LINE 10B INVESTMENTS
 FOR YEAR ENDING JUNE 30, 2012

	COST	FMV
Goldman Sachs - Investment Advisory	9,132,328	9,153,551
Goldman Sachs - Fundamental Fixed Income	9,116,950	9,286,088
Goldman Sachs - Fixed Income Advisory	3,301,285	3,314,035
Goldman Sachs - DF Dent	937,300	1,199,058
Goldman Sachs - Advisory Research	920,287	1,137,184
Goldman Sachs - GLB Dynamic Core	10,471,445	11,284,285
Goldman Sachs - Alt Investments	4,800,000	4,788,947
Goldman Sachs - Eagle Dynamic	1,234,472	1,275,049
Total Goldman Sachs	<u>39,914,067</u>	<u>41,438,197</u>
 Sanford C. Bernstein & Co. LLC	 <u>38,389,874</u>	 <u>38,782,132</u>
 TOTAL INVESTMENTS	 <u><u>78,303,941</u></u>	 <u><u>80,220,329</u></u>

A/C # 026-91937-3 INVESTMENT ADVISORY
JUNE 30, 2012

JUNE 30, 2012										6/30/2012					
ACCOUNT DESCRIPTION	note	# OF SHARES	DATE ACQUIRED	DATE SOLD	BEGINNING PORTFOLIO	EQUITY DISTRIBUTIONS	PURCHASES	SALES	# OF DAYS	NET REALIZED GAIN S-T	L-T	ENDING PORTFOLIO	MV per share	MARKET VALUE	DIFF.
GS PEP X OFFSHORE HOLDINGS (commitment=\$500,000)			12/23/2010		26,967 00				0	0 00	0 00	26,967 00		(28,967 00)	
GS PEP X OFFSHORE HOLDINGS (commitment=\$500,000)			6/24/2011		16,316 00				0	0 00	0 00	16,316 00		(16,316 00)	
GS PEP X OFFSHORE HOLDINGS (commitment=\$500,000)			9/2/2011				26,157 00		0	0 00	0 00	26,157 00		(26,157 00)	
GS PEP X OFFSHORE HOLDINGS (commitment=\$500,000)			10/28/2011				19,037 00		0	0 00	0 00	19,037 00		(19,037 00)	
GS PEP X OFFSHORE HOLDINGS (commitment=\$500,000)			12/23/2011				11,774 00		0	0 00	0 00	11,774 00		(11,774 00)	
GS PEP X OFFSHORE HOLDINGS (commitment=\$500,000)			3/9/2012				22,061 96		0	0 00	0 00	22,061 96		(22,061 96)	
GS PEP X OFFSHORE HOLDINGS Misc adj to balance to GS			3/9/2012		(300 96)				0	0 00	0 00	(300 96)		300 96	
Real Estate Opportunities Fund	3		5/1/2007		409,402 29				0	0 00	0 00	409,402 29		(409,402 29)	
Real Estate Opportunities Fund-Cap Call			4/1/2009		19,549 25				0	0 00	0 00	19,549 25		133,499 75	
Real Estate Opportunities Fund-Cap Call			5/11/2009		131,517 20				0	0 00	0 00	131,517 20		(131,517 20)	
Real Estate Opportunities Fund-Cap Call			5/24/2010		26,509 04				0	0 00	0 00	26,509 04		(26,509 04)	
Real Estate Opportunities Fund-Cap Call			3/29/2012				(3,278 18)		0	0 00	0 00	(3,278 18)		3,278 18	
Real Estate Opportunities Fund-Cap Call - Misc adj to adjust to GS-tax exp					(40 39)				0	0 00	0 00	(40 39)		40 39	
J/IE#25 12/31/08 To record 2007 K-1 loss from Batlr LLC					(29,666 00)				0	0 00	0 00	(29,666 00)		29,666 00	
J/IE#33 12/31/08 To record 2008 K-1 loss from Batlr LLC					(72,368 00)				0	0 00	0 00	(72,368 00)		72,368 00	
Q/B J/IE#67 12/31/2009-To record 2009 K-1 loss					(46,475 00)				0	0 00	0 00	(46,475 00)		46,475 00	
Q/B J/IE# 90 12/31/2010-To record 2010 K-1 loss					(84,952 00)							(84,952 00)			
Q/B J/IE# 114 12/31/2011-To record 2011 K-1 loss					(95,057 00)							(95,057 00)			
Private Equity Concentrated Opportunities Fund	3		4/1/2007		734,272 68				0	0 00	0 00	734,272 68		(143,856 68)	
Private Equity Concentrated Opportunities Fund			6/1/2009		12,863 97				0	0 00	0 00	12,863 97		(12,863 97)	
Distributions received			2/10/2009		(11,921 03)				0	0 00	0 00	(11,921 03)		11,921 03	
Private Equity Concentrated Opportunities Fund Capital Call			10/6/2009		14,340 07				0	0 00	0 00	14,340 07		(14,340 07)	
Private Equity Concentrated Opportunities Fund Capital Call			2/11/2010		33,025 47				0	0 00	0 00	33,025 47		(33,025 47)	
Private Equity Concentrated Opportunities Fund Capital Call			6/1/2010		39,630 25				0	0 00	0 00	39,630 25		(39,630 25)	
Private Equity Concentrated Opportunities Fund Capital Call			10/4/2010		38,748 40				0	0 00	0 00	38,748 40		(38,748 40)	
Private Equity Concentrated Opportunities Fund Capital Call			6/3/2011		35,904 19				0	0 00	0 00	35,904 19		(35,904 19)	
Private Equity Concentrated Opportunities Fund Distribution			9/29/2011				(37,700 35)		0	0 00	0 00	(37,700 35)		37,700 35	
Private Equity Concentrated Opportunities Fund Distribution			2/8/2012				33,274 29		0	0 00	0 00	33,274 29		(33,274 29)	
J/IE# 12/31/08 To record 2007 K-1 loss from Batlr LLC					(19,761 00)							(19,761 00)		19,761 00	
J/IE# 12/31/08 To record 2008 K-1 loss from Batlr LLC					(30,444 00)							(30,444 00)		30,444 00	
Q/B J/IE#67 12/31/2009-To record 2009 K-1 loss					(54,157 00)							(54,157 00)		54,157 00	
Q/B J/IE# 90 12/31/2010-To record 2010 K-1 loss					(10,724 00)							(10,724 00)		10,724 00	
Q/B J/IE# 114 12/31/2011-To record 2011 K-1 income					14,424 00				0	0 00	0 00	14,424 00		(14,424 00)	
ACCRUED INCOME June 30, 2012					0 00	0 00			0	0 00	0 00	0 00		0 00	
					4,733,483 38	0 00	4,835,796 05	436,951 14	0	0 00	0 00	9,132,328 27		9,153,550 78	-135,134 49
					CASH						13,768 80		13,768 80		
PROOF											9,146,095 07		9,167,317 58		

BAUMAN FAMILY FOUNDATION
GOLDMAN SACHS
PORTFOLIO ANALYSIS
A/C # 026-91937-3 INVESTMENT ADVISORY
JUNE 30, 2012

ACCOUNT DESCRIPTION	note	# OF SHARES	DATE ACQUIRED	DATE SOLD	BEGINNING PORTFOLIO	EQUITY DISTRIBUTIONS	PURCHASES	SALES	# OF DAYS	NET REALIZED GAIN S-T	L-T	ENDING PORTFOLIO	MV per share	6/30/2012 MARKET VALUE	DIFF.
GS HIGH YIELD INSTL MUTUAL FUND CL1		124,270.44	6/25/2010		863,679.56				0	0.00	0.00	863,679.56	7.13	886,048.24	22,368.68
GS S HIGH YIELD INSTL MUTUAL FUND CL1		234,604.11	12/21/2011				1,600,000.00		0	0.00	0.00	1,600,000.00	7.13	1,872,727.30	72,727.30
SPDR S&P 500 ETF	5 Transfer	909.00	8/5/2011	18-Oct-11			109,495.59	109,495.59	74	0.00	0.00	0.00	0.00	0.00	0.00
SPDR S&P 500 ETF	5 Transfer	945.00	8/8/2011	18-Oct-11			109,058.01	109,058.01	71	0.00	0.00	0.00	0.00	0.00	0.00
S&P 500 INDEX FUND (SPY)		16,900.00	2/6/2012				2,270,853.00		0	0.00	0.00	2,270,853.00	136.11	2,300,174.50	29,321.50
STONE HARBOR LOCAL MARKETS I MUTUAL FUND		40,689.88	5/15/2012				425,000.00		0	0.00	0.00	425,000.00	10.59	430,893.82	5,893.82
STONE HARBOR LOCAL MARKETS I MUTUAL FUND		238.30	5/25/2012				2,440.19		0	0.00	0.00	2,440.19	10.59	2,523.60	83.41
VANGUARD MSCI EAFE ETF VEA	5 Transfer	3,237.00	8/5/2011	18-Oct-11			110,378.79	110,378.79	74	0.00	0.00	0.00	0.00	0.00	0.00
VANGUARD MSCI EAFE ETF VEA	5 Transfer	3,377.00	8/8/2011	18-Oct-11			108,018.75	108,018.75	71	0.00	0.00	0.00	0.00	0.00	0.00
VANGUARD MSCI EMERGING MKTS ETF VWO		601.00	1/27/2010		23,188.38				0	0.00	0.00	23,188.38	39.93	23,987.93	809.55
VANGUARD MSCI EMERGING MKTS ETF VWO		8,960.00	1/29/2010		347,170.43				0	0.00	0.00	347,170.43	39.93	357,772.80	10,602.37
VANGUARD MSCI EMERGING MKTS ETF VWO		7,940.00	1/29/2010		307,366.13				0	0.00	0.00	307,366.13	39.93	317,044.20	9,678.07
VANGUARD MSCI EMERGING MKTS ETF VWO		6,430.00	2/1/2010		251,745.43				0	0.00	0.00	251,745.43	39.93	258,749.90	5,004.47
VANGUARD MSCI EMERGING MKTS ETF VWO		8,690.00	2/2/2010		342,898.71				0	0.00	0.00	342,898.71	39.93	346,991.70	4,092.99
VANGUARD MSCI EMERGING MKTS ETF VWO		8,690.00	2/3/2010		343,575.66				0	0.00	0.00	343,575.66	39.93	346,991.70	3,416.04
VANGUARD MSCI EMERGING MKTS ETF VWO		5,250.00	3/28/2011		250,182.98				0	0.00	0.00	250,182.98	39.93	209,632.50	(40,550.48)
VANGUARD MSCI EMERGING MKTS ETF VWO		2,500.00	4/28/2011		125,571.25				0	0.00	0.00	125,571.25	39.93	99,825.00	(25,746.25)
(Vintage V fund is an offshore fund -no K-1 issued per Sarah Connolly)					0.00				0	0.00	0.00	0.00	0.00	0.00	0.00
GS VINTAGE FUND V OFFSHORE, LP(commitment=\$1,500,000)			22-Aug-08		150,000.00				0	0.00	0.00	150,000.00	0.00	935,363.00	785,363.00
GS VINTAGE FUND V OFFSHORE, LP(commitment=\$1,500,000)			07-Nov-08		180,000.00				0	0.00	0.00	180,000.00	0.00	(213,967.00)	(213,967.00)
GS VINTAGE FUND V OFFSHORE, LP(commitment=\$1,500,000)			31-Mar-10		45,162.00				0	0.00	0.00	45,162.00	0.00	(45,162.00)	(45,162.00)
GS VINTAGE FUND V OFFSHORE, LP Misc adj to balance to GS			31-Mar-10		1,388.00				0	0.00	0.00	1,388.00	0.00	(1,388.00)	(1,388.00)
GS VINTAGE FUND V OFFSHORE, LP Misc			28-May-10		59,813.00				0	0.00	0.00	59,813.00	0.00	(59,813.00)	(59,813.00)
GS VINTAGE FUND V OFFSHORE, LP Misc adj to balance to GS			28-May-10		(1,728.00)				0	0.00	0.00	(1,728.00)	0.00	1,728.00	1,728.00
GS VINTAGE FUND V OFFSHORE, LP(commitment=\$1,500,000)			09-Sep-10		44,950.00				0	0.00	0.00	44,950.00	0.00	(44,950.00)	(44,950.00)
GS VINTAGE FUND V OFFSHORE, LP(commitment=\$1,500,000)			08-Dec-10		47,479.00				0	0.00	0.00	47,479.00	0.00	(47,479.00)	(47,479.00)
GS VINTAGE FUND V OFFSHORE, LP(commitment=\$1,500,000)			22-Feb-11		55,497.00				0	0.00	0.00	55,497.00	0.00	(55,497.00)	(55,497.00)
GS VINTAGE FUND V OFFSHORE, LP(commitment=\$1,500,000)			13-May-11		71,247.00				0	0.00	0.00	71,247.00	0.00	(71,247.00)	(71,247.00)
GS VINTAGE FUND V OFFSHORE, LP(commitment=\$1,500,000) distribution			08-Sep-11				(37,079.00)		0	0.00	0.00	(37,079.00)	0.00	37,079.00	37,079.00
GS VINTAGE FUND V OFFSHORE, LP(tax exp On disirb per e mail 10/21/11)			08-Sep-11				(1,538.00)		0	0.00	0.00	(1,538.00)	0.00	1,538.00	1,538.00
(tax exp is charged as a reduction of investment income)									0	0.00	0.00		0.00	0.00	(43,500.00)
GS VINTAGE FUND V OFFSHORE, LP(commitment=\$1,500,000)			27-Oct-11				43,500.00		0	0.00	0.00	43,500.00	0.00	(1,492.00)	(1,492.00)
(tax exp is charged as a reduction of investment income)									0	0.00	0.00		0.00	59,519.00	59,519.00
GS VINTAGE FUND V OFFSHORE, LP(commitment=\$1,500,000)			23-Dec-11				(408.00)		0	0.00	0.00	(408.00)	0.00	(408.00)	(408.00)
(tax exp is charged as a reduction of investment income)									0	0.00	0.00		0.00	(33,276.00)	(33,276.00)
GS VINTAGE FUND V OFFSHORE, LP(commitment=\$1,500,000) distribution			13-Mar-12				(691.00)		0	0.00	0.00	(691.00)	0.00		
(tax exp is charged as a reduction of investment income)			13-Mar-12						0	0.00	0.00		0.00		
(pep X offshore fund is an offshore fund -no K-1 issued per Sarah Connolly)									0	0.00	0.00		0.00	224,124.00	211,809.00
GS PEP X OFFSHORE HOLDINGS (commitment=\$500,000)			9/30/2008		12,515.00				0	0.00	0.00	12,515.00	0.00	19,719.00	19,719.00
GS PEP X OFFSHORE HOLDINGS (commitment=\$500,000)			12/31/2008		2,042.00				0	0.00	0.00	2,042.00	0.00	(54.00)	(54.00)
GS PEP X OFFSHORE HOLDINGS (commitment=\$500,000)			12/31/2008		54.00				0	0.00	0.00	54.00	0.00	(22,993.00)	(22,993.00)
GS PEP X OFFSHORE HOLDINGS (commitment=\$500,000)			5/22/2009		22,993.00				0	0.00	0.00	22,993.00	0.00	(24,591.00)	(24,591.00)
GS PEP X OFFSHORE HOLDINGS (commitment=\$500,000)			12/29/2009		24,591.00				0	0.00	0.00	24,591.00	0.00	(7.00)	(7.00)
GS PEP X OFFSHORE HOLDINGS - Misc adj to balance to GS			12/29/2009		7.00				0	0.00	0.00	7.00	0.00	(25,173.75)	(25,173.75)
GS PEP X OFFSHORE HOLDINGS (commitment=\$500,000)			3/29/2010		25,173.75				0	0.00	0.00	25,173.75	0.00	(98.35)	(98.35)
GS PEP X OFFSHORE HOLDINGS Misc adj to balance to GS			3/29/2010		(98.35)				0	0.00	0.00	(98.35)	0.00	11,560.00	11,560.00
GS PEP X OFFSHORE HOLDINGS (commitment=\$500,000)			5/27/2010		11,560.00				0	0.00	0.00	11,560.00	0.00	(28,545.00)	(28,545.00)
GS PEP X OFFSHORE HOLDINGS (commitment=\$500,000)			8/11/2010		28,545.00				0	0.00	0.00	28,545.00	0.00		



Statement Detail

THE BAUMAN FAMILY FOUNDATION INV ADV

Holdings

Period Ended June 30, 2012

CASH, DEPOSITS & MONEY MARKET FUNDS

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity / Current Yield	Estimated Annual Income
CASH								
U S DOLLAR	13,766 80	1 0000	13,766 80		13,766 80			

FIXED INCOME

	Quantity / Current Face	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized / Economic Gain (Loss)	Yield to Maturity in Percentage	Estimated Annual Income
OTHER FIXED INCOME								
GS HIGH YIELD FUND								
GS HIGH YIELD FUND INSTITUTIONAL SHARES	358,874 547	7 1300	2,558,775 52	6 8650	2,463,679 56	95,095 96 850,501 64		183,384 89

	Quantity	Market Price	Market Value / Accrued Income	Contributions/ Distributions To Date	Net Contribution To Date	Economic Gain (Loss)		
STONE HARBOR LOCAL MARKETS								
STONE HARBOR LOCAL MARKETS I MUTUAL FUND ¹²	40,908 156	10 5900	433,217 37			5,777 18		

	Quantity / Current Face	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized / Economic Gain (Loss)	Yield to Maturity in Percentage	Estimated Annual Income
TOTAL OTHER FIXED INCOME			2,991,992 89		2,891,119 75	100,873 14		202,570 82

PUBLIC EQUITY

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
US EQUITY								
S&P 500 INDEX FUND (SPDR)								
SPDR S&P 500 ETF TRUST (SPY)	16,900 00	136 1050	2,300,174 50 11,631 59	134 3700	2,270,853 00	29,321 50	1 9817	45,583 19

NON-US EQUITY

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized / Economic Gain (Loss)	Yield to Maturity in Percentage	Estimated Annual Income
MSCI EMERGING MARKETS INDEX FUND (VANGUARD)								
VANGUARD MSCI EMERGING MKTS ETF (VWO)	49,061 00	39 9300	1,959,005 73	40 5964	1,991,698 97	(32,693 24)	2 2690	44,449 27
TOTAL PUBLIC EQUITY			4,259,180 23 11,631 59		4,262,551 97	(3,371 74)	2 1138	90,032 45

¹²Please refer to the end of the Holdings section for further details pertaining to these investments



Statement Detail

THE BAUMAN FAMILY FOUNDATION INV ADV
Holdings (Continued)

Period Ended June 30, 2012

ALTERNATIVE INVESTMENTS

	Commitment	Total Contributions/ Distributions	Remaining Commitment ¹⁸	Net Contributions/ (Distributions) Since Inception	Latest Cap Statement Value/ ¹⁹ Statement Date	Net Contributions/ (Distributions) Since Last Cap Statement	Computed Market Value ²⁰	Economic Gain (Loss) ²¹
PRIVATE EQUITY								
GS PRIVATE EQUITY PARTNERS X LP	500,000 00	265,362 40	241,472 60	249,396 40	224,124 00	21,761 00	245,885 00	(3,511 40)
Closing Date Apr. 2008 ^{10,12}		15,966 00			Dec 31, 2011			
GS VINTAGE FUND V LP	1,500,000 00	1,003,334 00	566,689 00	682,343 00	935,363 00	(33,967 00)	901,396 00	219,053 00
Closing Date Jul. 2008 ^{10,12}		320,991 00			Dec 31, 2011			
GS CONCENTRATED OPPORTUNITIES II FUND	1,166,265 00	1,072,286 48	213,124 83	892,437 94	590,416 00	0 00	590,416 00	(302,021 94)
Closing Date Apr. 2007 ^{10,12}		179,848 54			Mar 31, 2012			
TOTAL PRIVATE EQUITY	3,166,265.00	2,340,982.88	1,021,286.43				1,737,697.00	(86,480.34)
		516,805.54						

¹⁰Contributions may include fees. Distributions may be net of fees

¹²Please refer to the end of the Holdings section for further details pertaining to these investments

²¹Estimated using Net Asset Value (NAV), when available, or estimated as Computed Market Value minus adjusted Cost Basis

²⁴Distributions of this investment may be subject to reinvestment or recall by the partnership before or after the expiration of the commitment period

²⁵Cash may be included

²⁶This is based on Net Asset Value (NAV), when available, or estimated as total capital balance, when available, plus any contributions and minus any distributions since the last capital statement



THE BAUMAN FAMILY FOUNDATION INV ADV

Holdings (Continued)

Period Ended June 30, 2012

ALTERNATIVE INVESTMENTS (Continued)

	Commitment	Total Contributions/ Distributions	Remaining Commitment ²⁴	Net Contributions/ (Distributions) Since Inception	Latest Cap Statement Value/ ²⁵ Statement Date	Net Contributions/ (Distributions) Since Last Cap Statement	Computed Market Value ²⁶	Economic Gain (Loss) ²²
REAL ESTATE								
GS REAL ESTATE OPPORTUNITIES FUND, LP	674,101.17	592,069.88	82,031.29	583,659.21	153,049.00	0.00	153,049.00	(430,610.21)
Closing Date May, 2007 ^{10,12}		8,410.67			Mar 31, 2012			
TOTAL ALTERNATIVE INVESTMENTS	3,840,366.17	2,933,052.76	1,103,317.72				1,890,746.00	(517,090.55)

	Market Value	Adjusted Cost / ¹⁴ Original Cost	Unrealized Gain (Loss)	Estimated Annual Income
TOTAL PORTFOLIO	9,167,317.51	9,575,275.07	(419,589.15)	292,603.27
		10,100,491.28		

The calculations noted above (other than contributions and distributions since the last capital statement) are taken from the applicable partnership capital value statement as provided by the fund administrator. A partnership capital value statement is available upon request from your Private Wealth Advisor. Tax information regarding these investments, including allocations of income and realized and unrealized gains and losses will be available through a Schedule K-1 which will be mailed to you after year end. Please be advised that the delivery of K-1s is subject to the reporting of the particular underlying partnerships and that the delivery of particular K-1s may be delayed, requiring you to file an extension. Your private equity assets are held away from Goldman Sachs and are not covered by the Securities Investor Protection Corporation ("SIPC") or any supplemental insurance provided by Goldman Sachs for its clients holdings. Please contact your Private Wealth Advisor if you have any questions.

⁵ Original Cost is price paid by purchaser adjusted for annual original issue discount inclusions and/or return of capital adjustments, if applicable. Adjusted Cost reflects adjustments to Original Cost for market discount accretion and/or premium amortization. Adjusted cost for GMS Portfolios and Alternative Investments are determined by inception to date contributions minus inception to date distributions.

¹⁰ Contributions may include fees. Distributions may be net of fees.

¹² Please refer to the end of the Holdings section for further details pertaining to these investments.

²² Estimated using Net Asset Value (NAV), when available, or estimated as Computed Market Value minus adjusted Cost Basis.

²⁵ Cash may be included.

²⁶ This is based on Net Asset Value (NAV), when available, or estimated as total capital balance, when available, plus any contributions and minus any distributions since the last capital statement.

THE BAUMAN FAMILY FND TAXABLE FFI (MF)

Holdings (Continued)

Period Ended June 30, 2012

FIXED INCOME (Continued)

	Quantity / Current Face	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity in Percentage	Estimated Annual Income
INVESTMENT GRADE FIXED INCOME								
GSAM TAXABLE FUNDAMENTAL FIXED INCOME GPP (CUSTOM - 883)								
U S TREASURY NOTE 1 875000% 06/30/2015 JD ON THE RUN Moody's Aaa	559,000 00	104 2660	582,846 94 5,240 63	101 2753 101 73	566,128 89 568,675 19	16,718 05 14,171 75	1 4391	10,481 25
NIB 2 5% 07/15/2015 JJ SR LIEN S&P AAA /Moody's Aaa	260,000 00	105 5840	274,518 40 2,979 17	102 6138 103 53	266,795 98 269,178 00	7,722 42 5,340 40	1 6157	6,500 00
RENTEN 3 125% 07/15/2015 JJ S&P AAA /Moody's Aaa	250,000 00	106 8040	267,010 00 3,580 73	103 9426 105 32	259,856 38 263,299 25	7,153 62 3,710 75	1 7872	7,812 50
KFW 1 25% 02/15/2017 FA S&P AAA /Moody's Aaa	235,000 00	101 0780	237,533 30 1,101 56	99 2900	233,331 50	4,201 80	1 4009	2,937 50
U S TREASURY NOTE 2 750000% 05/31/2017 MN ON THE RUN Moody's Aaa	765,000 00	109 7030	839,227 95 1,729 11	105 1787 105 86	804,616 81 809,801 11	34,611 14 29,426 84	1 6512	21,037 50
U S TREASURY NOTE 2 750000% 02/15/2019 FA ON THE RUN SR LIEN Moody's Aaa	265,000 00	110 9770	294,089 05 2,707 92	106 3040 106 55	281,705 67 282,350 28	12,383 38 11,738 77	1 7386	7,287 50
U S TREASURY NOTE 2 000000% 02/15/2022 FA ON THE RUN Moody's Aaa	380,000 00	103 3670	392,794 60 2,824 04	96 8470 96 76	368,018 48 367,681 21	24,776 12 25,113 39	2 3692	7,600 00
TOTAL GSAM TAXABLE FUNDAMENTAL FIXED INCOME GPP (CUSTOM - 883)			9,294,791 71 84,958 15		9,090,378 13 9,210,612 12	204,413 58 84,179 59	1 9905	305,787 37
TOTAL PORTFOLIO			9,379,749 86		~~9,090,378 13~~ 9,210,612 12	204,413 58 84,179 59		305,787 37

Less: Cash included Above

93,662
9,116,950

⁶ Original Cost is price paid by purchaser adjusted for annual original issue discount inclusions and/or return of capital adjustments, if applicable. Adjusted Cost reflects adjustments to Original Cost for market discount accretion and/or premium amortization. Adjusted cost for GMS Portfolios and Alternative Investments are determined by inception to date contributions minus inception to date distributions.



Statement Detail

THE BAUMAN FAMILY FND TAXABLE FFI (MF)

Holdings

Period Ended June 30, 2012

FIXED INCOME

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity / Current Yield	Estimated Annual Income
INVESTMENT GRADE FIXED INCOME								
GSAM TAXABLE FUNDAMENTAL FIXED INCOME GPP (CUSTOM - 883)								
U S DOLLAR	0.72	1.0000	0.72		0.72			
GS FINANCIAL SQUARE FEDERAL FUND - FST SHARES Moody's Aaa	93,661.510	1.0000	93,661.51	1.0000	93,661.51		0.0100	9.37
VERIZON COMMUNICATIONS INC 5 25% 04/15/2013 SR LIEN								
M-W-40 00BP S&P A- /Moody's A3	150,000.00	103.6110	155,416.50	103.2978	154,946.64	469.86	1.0578	7,875.00
COMCAST CORPORATION 5 3% 01/15/2014 SR LIEN M-								
W+25 00BP S&P BBB+ /Moody's Baa1	240,000.00	106.3990	255,357.60	105.8102	253,944.44	1,413.16	1.4730	12,720.00
HEWLETT-PACKARD COMPANY 6 125% 03/01/2014 SR LIEN								
M-W-50 00BP S&P BBB+ /Moody's A3	240,000.00	107.3340	257,601.60	107.6587	258,380.92	(779.32)	1.4679	14,700.00
CISCO SYSTEMS, INC 1 625% 03/14/2014 SR LIEN M-								
W+10 00BP S&P A+ /Moody's A1	260,000.00	101.8990	264,937.40	100.7921	262,059.46	2,877.94	1.1548	4,225.00
CATERPILLAR FINANCIAL SERVS CR 1 65% 04/01/2014 SR								
LIEN S&P A /Moody's A2	260,000.00	101.6110	264,188.60	100.9997	262,599.18	1,589.42	1.0731	4,290.00
DELL INC 5 625% 04/15/2014 S&P A- /Moody's A2								
	240,000.00	108.1910	259,658.40	107.6271	258,304.97	1,353.43	1.3049	13,500.00
CANADIAN NATL RESOURCES LTD 1 45% 11/14/2014 SR LIEN								
M-W-20 00BP S&P BBB+ /Moody's Baa1	209,000.00	101.2190	211,547.71	100.0310	209,064.69	2,483.02	1.4340	3,030.50
PRUDENTIAL FINANCIAL, INC MTN 3 875% 01/14/2015 SER								
D SR LIEN S&P A /Moody's Baa2	250,000.00	104.7100	261,775.00	104.0026	260,006.44	1,768.56	2.2439	9,687.50
ANHEUSER-BUSCH INBEV WORLDWIDE 4 125% 01/15/2015								
USD SER B SR LIEN M-W+30 00BP S&P A /Moody's A3	250,000.00	107.7700	269,425.00	105.0260	264,022.50	(2,247.50)	2.0839	10,312.50
WELLS FARGO & COMPANY 3 625% 04/15/2015 SR LIEN S&P								
A+ /Moody's A2	250,000.00	106.4520	266,130.00	104.0313	260,078.14	6,051.86	2.1300	9,062.50
TEVA PHARMACEUTICAL FIN II BV 3 0% 06/15/2015 SR LIEN								
M-W+15 00BP S&P A- /Moody's A3	200,000.00	105.2390	210,478.00	104.2119	208,423.79	2,054.21	1.5384	6,000.00

Statement Detail

THE BAUMAN FAMILY FND TAXABLE FFI (MF)

Holdings (Continued)

Period Ended June 30, 2012

FIXED INCOME (Continued)

	Quantity / Current Face	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity in Percentage	Estimated Annual Income
INVESTMENT GRADE FIXED INCOME								
GSAM TAXABLE FUNDAMENTAL FIXED INCOME GPP (CUSTOM - 883)								
VODAFONE GROUP PLC 5 000000 09/15/2015 M-W+20 00BP S&P A- /Moody's A3	240,000 00	111 8590	268,461 60 3,500 00	108 6673 111 40	260,801 42 267,357 60	7,660 18 1,104 00	2 1880	12,000 00
BP CAPITAL MARKETS PLC 3 125% 10/01/2015 SR LIEN S&P A /Moody's A2	260,000 00	106 3130	276,413 80 2,008 68	101 4746 101 94	263,834 03 265,051 80	12,579 77 11,362 00	2 6489	8,125 00
NORANDA INC 6 0% 10/15/2015 SR LIEN M-W+30 00BP S&P BBB+ /Moody's Baa2	220,000 00	110 2010	242,442 20 2,750 00	109 2280 111 76	240,301 67 245,880 80	2,140 53 (3,438 60)	3 0329	13,200 00
BEAR STEARNS COS LLC 5 3% 10/30/2015 USD SR LIEN S&P A /Moody's A2	240,000 00	108 5160	260,438 40 2,120 00	108 0377 110 48	259,290 43 265,159 20	1,147 97 (4,720 80)	2 7590	12,720 00
CITIGROUP INC CPN 5 3000 01/07/2016 S&P A- /Moody's Baa2	240,000 00	106 1580	254,779 20 6,112 67	106 7545 108 71	256,210 81 260,904 00	(1,431 61) (6,124 80)	3 2531	12,720 00
CREDIT SUISSE (USA), INC 5 375% 03/02/2016 S&P A+ /Moody's A1	240,000 00	110 9090	266,181 60 4,228 33	109 2324 111 77	262,157 80 268,252 80	4,023 80 (2,071 20)	2 7170	12,900 00
EXPRESS SCRIPTS, INC 3 125% 05/15/2016 SR LIEN M- W+20 00BP S&P BBB+ /Moody's Baa3	135,000 00	104 1170	140,557 95 527 34	103 7988 103 85	140,128 39 140,190 75	429 56 367 20	2 0991	4,218 75
KELLOGG COMPANY 4 45% 05/30/2016 SR LIEN S&P BBB+ /Moody's Baa1	240,000 00	110 6560	265,574 40 890 00	107 7222 109 67	258,533 40 263,198 40	7,041 00 2,376 00	2 3730	10,680 00
THERMO FISHER SCIENTIFIC INC 2 25% 08/15/2016 SR LIEN M-W+20 00BP S&P A- /Moody's Baa1	210,000 00	103 4200	217,182 00 1,771 88	101 3944 101 64	212,928 29 213,437 70	4,253 71 3,744 30	1 8970	4,725 00
AMERICAN EXPRESS CREDIT CORP MTN 2 8% 09/19/2016 SER D SR LIEN S&P A- /Moody's A2	260,000 00	104 3160	271,221 60 2,042 44	99 9170	259,784 20	11,437 40	2 8179	7,280 00
ECOLAB INC 3 0% 12/08/2016 M-W+35 00BP S&P BBB+ /Moody's Baa1	180,000 00	105 4260	189,766 80 330 00	105 0672 105 27	189,121 00 189,483 90	645 80 282 90	1 8071	5,400 00
APACHE CORPORATION 5 625% 01/15/2017 M-W+15 00BP S&P A- /Moody's A3	158,000 00	118 1310	186,646 98 4,073 44	118 2261 118 86	186,797 25 187,801 96	(150 27) (1,154 98)	1 4619	8,887 50
COVIDIEN INTERNATIONAL FINANCE 6 0% 10/15/2017 SER B SR LIEN M-W+25 00BP S&P A /Moody's Baa1	220,000 00	120 9350	266,057 00 2,750 00	113 9685 116 59	250,730 74 256,504 60	15,326 26 9,552 40	3 1161	13,200 00
UBS AG STAMFORD BRANCH MTN 5 875% 12/20/2017 SER SERIES 2 SR LIEN S&P A /Moody's A2	240,000 00	111 7010	268,082 40 391 67	111 5354 113 53	267,684 89 272,460 00	397 51 (4,377 60)	3 5379	14,100 00
KFW 2 625% 03/03/2015 SR LIEN S&P AAA /Moody's Aaa	250,000 00	105 1150	262,787 50 2,132 81	103 0337 104 25	257,584 24 260,618 00	5,203 26 2,169 50	1 4649	6,562 50



Statement Detail

THE BAUMAN FAMILY FOUNDATION FI ADVISORY Holdings

Period Ended June 30, 2012

FIXED INCOME

	Quantity / Current Face	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity in Percentage	Estimated Annual Income
INVESTMENT GRADE FIXED INCOME								
BARCLAYS CAPITAL US MBS INDEX FUND (ISHARES)								
ISHARES BARCLAYS MBS FIXED RATE BOND FD ETF Not Rated	30,561 00	108 4400	3,314,034 84	108 0228	3,301,285 01	12,749 83		93,687 80
TOTAL PORTFOLIO			Market Value 3,314,034.84		Adjusted Cost / * 3,301,285.01	Unrealized Gain (Loss) 12,749.83		Estimated Annual Income 93,687.80

* Original Cost is price paid by purchaser adjusted for annual original issue discount inclusions and/or return of capital adjustments, if applicable. Adjusted Cost reflects adjustments to Original Cost for market discount accretion and/or premium amortization. Adjusted cost for GMS Portfolios and Alternative Investments are determined by inception to date contributions minus inception to date distributions

**THE BAUMAN FAMILY FOUNDATION DF DENT ACG**
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
US EQUITY								
DF DENT ALL CAP GROWTH								
K12 INC CMN (LRN)	669 00	23 3000	15,587 70	21 9889	14,710 58	877 12		
LKO CORPORATION CMN (LKO)	757 00	33 3650	25,257 31	25 2550	19,118 07	6,139 24		
MARKEL CORPORATION CMN (MKL)	97 00	441 7000	42,844 90	362 1701	35,130 50	7,714 40		
MONSANTO COMPANY CMN (MON)	238 00	82 7800	19,701 64	72 4396	17,240 63	2,461 01	1 4496	285 60
NIC INC CMN (EGOV)	572 00	12 7000	7,264 40	10 8110	6,183 92	1,080 48		
POLYPORE INTERNATIONAL, INC. CMN (PPO)	259 00	40 3900	10,461 01	38 1674	9,885 36	575 65		
PRICE T ROWE GROUP INC CMN (TROW)	642 00	62 9600	40,420 32	48 1975	30,942 82	9,477 50	2 1601	873 12
QUALCOMM INC CMN (QCOM)	967 00	55 6800	53,842 56	41 1070	39,750 51	14,092 05	1 7960	967 00
RESMED INC CMN (RMD)	1,477 00	31 2000	46,082 40	22 7743	33,637 70	12,444 70		
ROPER INDS INC (NEW) CMN (ROP)	430 00	98 5800	42,389 40	48 8378	21,000 25	21,389 16	0 5579	236 50
SCHLUMBERGER LTD CMN (SLB)	688 00	64 9100	44,658 08	49 4295	34,007 52	10,650 56	1 6947	756 80
			189 20					
SEI INVESTMENTS CO CMN (SEIC)	1,222 00	19 8900	24,305 58	18 6925	22,842 20	1,463 38	1 5083	366 60
STERICYCLE INC CMN (SRCL)	290 00	91 6700	26,584 30	64 4764	18,698 16	7,886 14		
TRIMBLE NAVIGATION LTD CMN (TRMB)	975 00	46 0100	44,859 75	27 4940	26,806 68	18,053 07		
UNIT CORP CMN (UNIT)	265 00	36 8900	9,775 85	36 2546	9,607 46	168 39		
VISA INC CMN CLASS A (V)	359 00	123 6300	44,383 17	74 2432	26,653 30	17,729 87	0 7118	315 92
CORE LABORATORIES N V CMN (CLB)	189 00	115 9000	21,905 10	49 5003	9,355 56	12,549 54	0 9664	211 68
POTASH CORP OF SASKATCHEWAN INC (POT)	671 00	43 6900	29,315 99	47 7108	32,013 91	(2,697 92)	1 2818	375 76
TEVA PHARMACEUTICAL IND LTD ADS (TEVA)	671 00	39 4400	26,464 24	52 4655	35,204 36	(8,740 12)	1 9306	510 93
ULTRA PETROLEUM CORP CMN (UPL)	892 00	23 0700	20,578 44	45 8156	40,867 49	(20,289 05)		
TOTAL DF DENT ALL CAP GROWTH			1,215,452 19		954,064 72	261,387 48	1 3833	8,360 27
			370 54					

TOTAL PORTFOLIO

Market Value	Adjusted Cost / * Original Cost	Unrealized Gain (Loss)	Estimated Annual Income
1,215,822.73	954,064.72	261,387.48	8,360.27
16,765	16,765		
1,199,058	937,300		

Less: Cash included above

* Original Cost is price paid by purchaser adjusted for annual original issue discount inclusions and/or return of capital adjustments, if applicable. Adjusted Cost reflects adjustments to Original Cost for market discount accretion and/or premium amortization. Adjusted cost for GMS Portfolios and Alternative Investments are determined by inception to date contributions minus inception to date distributions.



Statement Detail

THE BAUMAN FAMILY FOUNDATION DF DENT ACG Holdings

Period Ended June 30, 2012

PUBLIC EQUITY

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity / Current Yield	Estimated Annual Income
US EQUITY								
DF DENT ALL CAP GROWTH								
U S DOLLAR	0 09	1 0000	0 09		0 09			
GS FINANCIAL SQUARE FEDERAL FUND - FST SHARES (FEDXX)	16,764 540	1 0000	16,764 54	1 0000	16,764 54		0 0100	1 68
Market Value /								
	Quantity	Market Price	Accrued Income	Unit Cost	Cost Basis	Unrealized	Dividend	Estimated
3 D SYSTEMS CORP (NEW) CMN (DDD)	686 00	34 1400	23,420 04	17 9897	12,340 95	11,079 09		
ADTRAN INC CMN (ADTN)	824 00	30 1900	24,876 56	36 1626	29,797 95	(4,921 39)	1 1924	296 64
AMERICAN PUBLIC EDUCATION INC CMN (APEI)	428 00	32 0000	13,696 00	28 4461	12,174 95	1,521 05		
AMERICAN TOWER CORPORATION CMN (AMT)	367 00	69 9100	25,656 97	40 8871	15,005 56	10,651 41		
			80 74					
ANSYS INC CMN (ANSS)	947 00	63 1100	59,765 17	40 0057	37,885 37	21,879 80		
APACHE CORP CMN (APA)	152 00	87 8900	13,359 28	98 5174	14,974 64	(1,615 36)	0 7737	103 36
BEACON ROOFING SUPPLY, INC CMN (BECN)	709 00	25 2200	17,880 98	15 4054	10,922 43	6,958 55		
CELGENE CORPORATION CMN (CELG)	299 00	64 1600	19,183 84	59 6584	17,837 86	1,345 98		
CONCHO RESOURCES INC CMN (CXO)	197 00	85 1200	16,768 64	82 7928	16,310 19	458 45		
CONCUR TECHNOLOGIES INC CMN (CNOR)	435 00	68 1000	29,623 50	39 9858	17,393 84	12,229 66		
COSTAR GROUP INC CMN (CSGP)	232 00	81 2000	18,838 40	57 2935	13,292 10	5,546 30		
DEALERTRACK HOLDINGS, INC CMN (TRAK)	866 00	30 1100	26,075 26	18 3554	15,895 81	10,179 45		
ECOLAB INC CMN (ECL)	503 00	68 5300	34,470 59	48 4966	24,393 78	10,076 81	1 1674	402 40
			100 60					
EXPEDITORS INTL WASH INC CMN (EXPD)	1,264 00	38 7500	48,980 00	37 7217	47,680 23	1,299 77	1 4452	707 84
FASTENAL CO CMN (FAST)	1,593 00	40 3100	64,213 83	19 1901	30,569 80	33,644 03	1 6869	1,083 24
GARDER DENVER INC CMN (GDI)	608 00	52 9100	32,169 28	68 6601	41,745 36	(9,576 08)	0 3780	121 60
HEALTHCARE SVCS GROUP INC CMN (HCSG)	1,144 00	19 3800	22,170 72	13 5548	15,506 71	6,664 01	3 3540	743 60
IDEXX LABORATORIES CMN (IDXX)	663 00	96 1300	63,734 19	50 5169	33,492 74	30,241 45		
II-VI INC CMN (IIVI)	1,053 00	16 6700	17,553 51	14 3366	15,096 46	2,457 05		
JACOBS ENGINEERING GRP CMN (JEC)	781 00	37 8600	29,568 66	40 1106	31,326 38	(1,757 72)		

THE BAUMAN FAMILY ADVISORY RESEARCH: SCV Holdings

Period Ended June 30, 2012

PUBLIC EQUITY

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity / Current Yield	Estimated Annual Income
US EQUITY								
ADVISORY RESEARCH SMALL CAP VALUE								
U S DOLLAR	121 19	1 0000	121 19		121 19			
GS FINANCIAL SQUARE FEDERAL FUND - FST SHARES (FEDXX)	56,921 930	1 0000	56,921 93	1 0000	56,921 93		0 0100	5 69
ALEXANDER & BALDWIN HLDNG INC CMN (ALEX_120702)	450 00	53 2500	23,962 50	50 2635	22,618 57	1,343 93	2 3662	567 00
ALEXANDER & BALDWIN, INC CMN (ALEX)	450 00	25 1700	11,326 50					
AMERICAN RAILCAR INDUSTRIES, I CMN (ARII)	1,250 00	27 1000	33,875 00	12 8619	16,077 37	17,797 63		
ANALOGIC CORP (NEW) CMN (ALOG)	355 00	62 0000	22,010 00	44 3986	15,761 50	6,248 50	0 6452	142 00
			35 50					
ATLAS AIR WORLDWIDE HOLDINGS CMN (AAWW)	580 00	43 5100	25,235 80	44 1768	25,622 55	(386 75)		
AVNET INC CMN (AVT)	1,010 00	30 8600	31,168 60	24 8027	25,050 72	6,117 88		
BANKUNITED INC CMN (BKU)	995 00	23 5800	23,462 10	23 8130	23,693 94	(231 84)	2 8838	676 60
			169 15					
CARRIZO OIL & GAS INC CMN (CRZO)	945 00	23 4900	22,198 05	19 1480	18,094 82	4,103 23		
CASEY'S GENERAL STORES, INC CMN (CASV)	605 00	58 9900	35,688 95	36 0830	21,830 22	13,858 73	1 1188	399 30
CHICO'S FAS INC CMN (CHS)	2,560 00	14 8400	37,990 40	10 0064	25,616 40	12,374 00	1 4151	537 60
CORE MARK HLDG CO INC CMN (CORE)	485 00	48 1400	23,347 90	34 5536	16,758 49	6,589 41	1 4125	329 80
DELTIC TIMBER CORP CMN (DEL)	705 00	60 9800	42,990 90	42 2839	29,810 15	13,180 75	0 4920	211 50
ENCORE WIRE CORP CMN (WIRE)	1,050 00	26 7800	28,119 00	18 6378	19,569 69	8,549 31	0 2987	84 00
ENSTAR GROUP LTD CMN (ESGR)	305 00	98 9400	30,176 70	70 5726	21,524 64	8,652 06		
FOOT LOCKER, INC CMN (FL)	1,135 00	30 5800	34,708 30	19 5564	22,196 48	12,511 82	2 3545	817 20
GATX CORPORATION CMN (GMT)	590 00	38 5000	22,715 00	27 9914	16,514 91	6,200 09	3 1169	708 00
			216 00					
GLATFELTER CMN (GLT)	1,060 00	16 3700	17,352 20	15 6661	16,606 02	746 18	2 1991	381 60
HEALTHCARE SVCS GROUP INC CMN (HCSG)	1,932 00	19 3800	37,442 16	14 6469	28,297 84	9,144 32	3 3540	1,255 80
INTL SPEEDWAY CORP-CL A CMN CLASS A (ISCA)	475 00	26 1800	12,435 50	26 4067	12,543 18	(107 68)	0 7639	95 00

THE BAUMAN FAMILY ADVISORY RESEARCH: SCV
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
US EQUITY								
ADVISORY RESEARCH SMALL CAP VALUE								
INTREPID POTASH, INC CMN (PI)	1,180 00	22 7600	26,856 80	22 0537	26,023 32	833 48		
INVESTORS BANCORP, INC CMN (ISBC)	2,170 00	15 0900	32,745 30	12 5750	27,287 75	5,457 55		
KAISER ALUMINUM CORPORATION CMN (KALU)	725 00	51 8400	37,584 00	40 5621	29,407 52	8,176 48	1 9290	725 00
LEUCADIA NATIONAL CORP CMN (LUK)	1,100 00	21 2700	23,397 00	20 0936	22,102 96	1,294 04	1 1754	275 00
M D C HOLDINGS, INC (DELAWARE) CMN (MDC)	817 00	32 6700	26,691 39	28 1439	22,993 56	3,697 83	3 0609	817 00
MARCUS CORP CMN (MCS)	2,375 00	13 7600	32,680 00	10 0764	23,931 45	8,748 55	2 4709	807 50
MATERION CORP CMN (MTRN)	1,020 00	23 0300	23,490 60	27 6705	28,223 93	(4,733 33)	1 3026	306 00
MENS WEARHOUSE INC (THE) CMN (MW)	980 00	28 1400	27,577 20	18 8625	18,485 25	9,091 95	2 5586	705 60
MOLEX INC CLASS-A CMN CLASS A (MOLXA)	1,445 00	20 2300	29,232 35	15 9604	23,062 76	6,169 59	4 3500	1,271 60
			317 90					
NAVIGATORS GROUP INC CMN (NAVIG)	320 00	50 0500	16,016 00	43 1151	13,796 83	2,219 17		
OLYMPIC STEEL, INC CMN (ZEUS)	335 00	16 4200	5,500 70	24 0173	8,045 81	(2,545 11)	0 4872	26 80
ONEBEACON INSURANCE GROUP LTD CMN (OB)	825 00	13 0200	10,741 50	15 6978	12,950 69	(2,209 19)	6 4516	693 00
RAYMOND JAMES FINANCIAL INC CMN (RJF)	1,010 00	34 2400	34,582 40	25 5548	25,810 39	8,772 01	1 5187	525 20
			131 30					
RESOLUTE ENERGY CORPORATION CMN (REN)	2,142 00	9 5700	20,498 94	11 5864	24,818 14	(4,319 20)		
SCHNITZER STEEL INDUSTRIES, INC CLASS A (SCHN)	580 00	28 0200	16,251 60	44 2816	25,683 31	(9,431 71)	2 6767	435 00
SPIRIT AEROSYSTEMS HOLDINGS INC CMN (SPR)	1,280 00	23 8300	30,502 40	17 3186	22,167 84	8,334 56		
STAGE STORES INC CMN (SSI)	1,110 00	18 3200	20,335 20	15 0851	16,744 49	3,590 71	1 9651	399 60
STANCORP FINANCIAL CORP, INC CMN (SFG)	625 00	37 1600	23,225 00	35 8298	22,393 61	831 39	2 3950	556 25
SYMETRA FINANCIAL CORPORATION CMN (SYA)	2,860 00	12 6200	36,093 20	11 1524	31,895 93	4,197 27	2 2187	800 80
TELETECH HOLDINGS INC CMN (TEEC)	735 00	16 0000	11,760 00	15 5968	11,463 67	296 33		
TRINITY INDUSTRIES INC (DEL) CMN (TRN)	1,330 00	24 9800	33,223 40	20 5303	27,305 25	5,918 15	1 7614	585 20
VAIL RESORTS, INC CMN (MTN)	840 00	50 0800	42,067 20	34 9999	29,399 92	12,667 28	1 4976	630 00
			157 50					
COMMONWEALTH REIT CMN (CWH)	360 00	19 1200	6,883 20	20 3509	7,326 32	(443 12)	10 4603	720 00
SL GREEN REALTY CORP CMN (SLG)	430 00	80 2400	34,503 20	55 2018	23,736 78	10,766 42	1 2463	430 00
			107 50					

Statement Detail
THE BAUMAN FAMILY ADVISORY RESEARCH: SCV
 Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
US EQUITY								
ADVISORY RESEARCH SMALL CAP VALUE								
CAPITALSOURCE INC CMN (CSE)	2,590 00	6 7200	17,404 80	6 5799	17,041 94	362 86	0 5952	103 60
TOTAL ADVISORY RESEARCH SMALL CAP VALUE			1,193,092 06 1,134 85		977,330 03	204,435 53	1 8903	17,024 24
			Market Value		Adjusted Cost /^a Original Cost	Unrealized Gain (Loss)		Estimated Annual Income
TOTAL PORTFOLIO			1,194,226.91		977,330.03	204,435.53		17,024.24

Less: Cash included Above 57,043
1,137,184

^a Original Cost is price paid by purchaser adjusted for annual original issue discount inclusions and/or return of capital adjustments, if applicable. Adjusted Cost reflects adjustments to Original Cost for market discount accretion and/or premium amortization. Adjusted cost for GMS Portfolios and Alternative Investments are determined by inception to date contributions minus inception to date distributions.



Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE

Holdings

Period Ended June 30, 2012

PUBLIC EQUITY

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity / Current Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGE/MID) TAX EX								
AUSTRALIAN DOLLAR	8,054 00	1 0242	8,249 07	0 9974	8,033 44	215 63		
CANADIAN DOLLAR	2,274 48	0 9833	2,236 50	0 9724	2,211 73	24 77		
DANISH KRONER	18,358 32	0 1703	3,125 76	0 1694	3,110 04	15 72		
EURO	17,037 69	1 2659	21,567 67	1 2567	21,411 47	156 20		
HONG KONG DOLLAR	16,963 38	0 1289	2,186 58	0 1289	2,186 37	0 21		
ISRAEL SHEKEL	1,455 39	0 2558	372 35	0 2583	375 98	(3 62)		
JAPANESE YEN	87,821 00	0 0125	1,099 65	0 0126	1,107 03	(7 38)		
NEW ZEALAND DOLLAR	372 10	0 8021	298 48	0 8247	306 89	(8 41)		
NORWEGIAN KRONE	17,019 01	0 1680	2,859 19	0 1682	2,862 23	(3 04)		
SWEDISH KRONA	23,998 50	0 1446	3,469 33	0 1424	3,417 37	51 96		
SWISS FRANC	12,420 70	1 0540	13,091 37	1 0481	13,018 62	72 75		
U S DOLLAR	5,426 25	1 0000	5,426 25		5,426 25			
UK POUND STERLING	684 01	1 5680	1,072 55	1 5528	1,062 14	10 41		
GS FINANCIAL SQUARE FEDERAL FUND - FST SHARES (FEDXX)	7,422 620	1 0000	7,422 62	1 0000	7,422 62		0 0100	0 74

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
3M COMPANY CMN (MMM)	300 00	89 6000	26,880 00	73 5858	22,075 74	4,804 26	2 6339	708 00
ABBOTT LABORATORIES CMN (ABT)	700 00	64 4700	45,129 00	48 2309	33,761 65	11,367 35	3 1643	1,428 00
ABERCROMBIE & FITCH CO CLASS A COMMON STOCK (ANF)	40 00	34 1400	1,365 60	44 6400	1,785 60	(420 00)	2 0504	28 00
ACTIVISION BLIZZARD INC CMN (ATVI)	180 00	11 9900	2,158 20	11 4992	2,069 86	88 34	1 5013	32 40
ADOBE SYSTEMS INC CMN (ADBE)	220 00	32 3700	7,121 40	32 3024	7,106 53	14 87		
ADVANCE AUTO PARTS, INC CMN (AAP)	20 00	68 2200	1,364 40	57 1815	1,143 63	220 77	0 3518	4 80
			1 20					
AES CORP CMN (AES)	360 00	12 8300	4,618 80	11 2708	4,057 47	561 33		
AETNA INC CMN (AET)	160 00	38 7700	6,203 20	33 4621	5,353 93	849 27	1 8055	112 00
AFLAC INCORPORATED CMN (AFL)	240 00	42 5900	10,221 60	43 1580	10,357 92	(136 32)	3 0993	316 80
AGCO CORP CMN (AGCO)	40 00	45 7300	1,829 20	39 0962	1,563 85	265 35		
AGILENT TECHNOLOGIES, INC CMN (A)	140 00	39 2400	5,493 60	33 3356	4,666 98	826 62	1 0194	55 00
			14 00					

THE BAUMAN FAMILY FND GLB DYNAMIC CORE

Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
AIR PRODUCTS & CHEMICALS INC CMN (APD)	100 00	80 7300	8,073 00 64 00	78 9523	7,895 23	177 77	3 1711	256 00
AKAMAI TECHNOLOGIES INC CMN (AKAM)	80 00	31 7500	2,540 00	47 2869	3,782 95	(1,242 95)		
ALCOA INC CMN (AA)	460 00	8 7500	4,025 00	11 3010	5,198 47	(1,173 47)	1 3714	55 20
ALEXION PHARMACEUTICALS INC CMN (ALXN)	80 00	99 3000	7,944 00	42 8354	3,426 83	4,517 17		
ALLEGHENY TECHNOLOGIES INC CMN (ATI)	60 00	31 8900	1,913 40	53 0200	3,181 20	(1,267 80)	2 2578	43 20
ALLERGAN INC CMN (AGN)	140 00	92 5700	12,959 80	68 7439	9,624 15	3,335 65	0 2161	28 00
ALLIANCE DATA SYSTEMS CORPORAT CMN (ADS)	20 00	135 0000	2,700 00	54 0949	1,081 90	1,618 10		
ALLSTATE CORPORATION COMMON STOCK (ALL)	240 00	35 0900	8,421 60 52 80	26 9328	6,463 86	1,957 74	2 5078	211 20
ALPHA NATURAL RESOURCES, INC CMN (ANR)	100 00	8 7100	871 00	43 1919	4,319 19	(3,448 19)		
ALTERA CORP CMN (ALTR)	140 00	33 8400	4,737 60	21 6720	3,034 08	1,703 52	0 9456	44 80
ALTRIA GROUP, INC CMN (MO)	900 00	34 5500	31,095 00 369 00	21 6765	19,508 89	11,586 11	4 7467	1,476 00
AMAZON COM INC CMN (AMZN)	160 00	228 3500	36,536 00	95 2513	15,240 21	21,295 79		
AMEREN CORPORATION CMN (AEE)	120 00	33 5400	4,024 80	28 7858	3,454 30	570 50	4 7704	192 00
AMERICAN ELECTRIC POWER INC CMN (AEP)	220 00	39 9000	8,778 00	36 8451	8,105 91	672 09	4 7118	413 60
AMERICAN EXPRESS CO CMN (AXP)	480 00	58 2100	27,940 80	45 1383	21,666 37	6,274 43	1 3743	384 00
AMERICAN INTL GROUP, INC CMN (AIG)	240 00	32 0900	7,701 60	25 5359	6,128 62	1,572 98		
AMERICAN TOWER CORPORATION CMN (AMT)	180 00	69 9100	12,583 80 39 60	48 5301	8,735 41	3,848 39		
AMERICAN WATER WORKS CO, INC CMN (AWK)	40 00	34 2800	1,371 20	29 9560	1,198 24	172 96	2 9172	40 00
AMERIPRISE FINANCIAL, INC CMN (AMP)	140 00	52 2600	7,316 40	44 5625	6,238 75	1,077 65	2 6789	196 00
AMERISOURCEBERGEN CORPORATION CMN (ABC)	100 00	39 3500	3,935 00	35 7061	3,570 61	364 39	1 3215	52 00
AMETEK INC (NEW) CMN (AME)	110 00	49 9100	5,490 10	40 8727	4,496 00	994 10	0 4809	26 40
AMGEN INC CMN (AMGN)	340 00	72 9100	24,789 40	53 7859	18,287 20	6,502 20	1 9750	489 60

Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE

Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
AMPHENOL CORP CL-A (NEW) CMN CLASS A (APH)	80 00	54 9200	4,393 60	36 6767	2,934 13	1,459 47	0 7647	33 60
			8 40					
ANADARKO PETROLEUM CORP CMN (APC)	240 00	66 2000	15,888 00	57 0952	13,702 86	2,185 14	0 5438	86 40
ANALOG DEVICES, INC CMN (ADI)	100 00	37 6700	3,767 00	32 0382	3,203 82	563 18	3 1856	120 00
APACHE CORP CMN (APA)	200 00	87 8900	17,578 00	85 0907	17,018 15	559 85	0 7737	136 00
APOLLO GROUP CLASS A COMMON STOCK (APOL)	40 00	36 1900	1,447 60	41 5251	1,661 00	(213 40)		
APPLE, INC CMN (AAPL)	420 00	584 0000	245,280 00	219 9706	92,387 67	152,892 33		
APPLIED MATERIALS INC CMN (AMAT)	640 00	11 4450	7,324 80	13 0110	8,327 06	(1,002 26)	3 1455	230 40
ARCHER DANIELS MIDLAND CO CMN (ADM)	320 00	29 5200	9,446 40	32 2979	10,335 33	(888 93)	2 3713	224 00
ASSURANT, INC CMN (AIZ)	40 00	34 8400	1,393 60	37 5237	1,500 95	(107 35)	2 4110	33 60
AT&T INC CMN (T)	2,660 00	35 6600	94,855 60	27 0703	72,006 98	22,848 62	4 9355	4,681 60
AUTODESK INC CMN (ADSK)	100 00	34 9900	3,499 00	29 2453	2,924 53	574 47		
AUTOLIV, INC CMN (ALV)	60 00	54 6600	3,279 60	70 6415	4,238 49	(958 89)	3 4394	112 80
AUTOMATIC DATA PROCESSING INC CMN (ADP)	200 00	55 6600	11,132 00	39 3984	7,879 68	3,252 33	2 8387	316 00
			79 00					
AVNET INC CMN (AVT)	100 00	30 8600	3,086 00	28 7532	2,875 32	210 68		
AVON PRODUCTS INC CMN (AVP)	200 00	16 2100	3,242 00	27 9245	5,584 90	(2,342 90)	5 6755	184 00
AXIS CAPITAL HOLDINGS, LTD CMN (AXS)	60 00	32 5500	1,953 00	31 3448	1,880 69	72 31	2 9493	57 60
			14 40					
BAKER HUGHES INC CMN (BHI)	196 00	41 1000	8,055 60	47 9284	9,393 97	(1,338 37)	1 4599	117 60
BALL CORPORATION CMN (BLL)	40 00	41 0500	1,642 00	40 2915	1,611 66	30 34	0 9744	16 00
BANK OF AMERICA CORP CMN (BAC)	4,880 00	8 1800	39,918 40	9 1162	44,487 25	(4,568 85)	0 4890	195 20
BARD C R INC N J CMN (BCR)	20 00	107 4400	2,148 80	95 5400	1,910 80	238 00	0 7446	16 00
BAXTER INTERNATIONAL INC CMN (BAX)	280 00	53 1500	14,882 00	53 1827	14,891 16	(9 16)	2 5212	375 20
			93 80					
BB&T CORPORATION CMN (BBT)	360 00	30 8500	11,106 00	22 7871	8,203 36	2,902 64	2 5932	288 00
BEAM INC CMN (BEAM)	60 00	62 4900	3,749 40	37 2449	2,234 69	1,514 71		
BECTON DICKINSON & CO CMN (BDX)	80 00	74 7500	5,980 00	76 9062	6,152 50	(172 50)	2 4080	144 00
BED BATH & BEYOND INC CMN (BBBY)	100 00	61 8000	6,180 00	37 9970	3,799 70	2,380 30		
BERKSHIRE HATHAWAY INC CLASS B (BRKB)	788 00	83 3300	65,664 04	77 3112	60,921 23	4,742 81		

THE BAUMAN FAMILY FND GLB DYNAMIC CORE Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGE/MID) TAX EX								
BEST BUY CO INC CMN SERIES (BBY)	120 00	20 9600	2,515 20 22 40	36 1473	4,337 68	(1,822 48)	3 2443	81 60
BIODEN IDEC INC CMN (BIIB)	120 00	144 3800	17,325 60	63 0019	7,560 23	9,765 37		
BLACKROCK, INC CMN (BLK)	60 00	169 8200	10,189 20	168 2063	10,092 38	96 82	3 5332	360 00
BMC SOFTWARE INC CMN (BMC)	60 00	42 6800	2,560 80	35 9575	2,157 45	403 35		
BOEING COMPANY CMN (BA)	380 00	74 3000	28,234 00	52 8493	20,082 74	8,151 26	2 3688	668 80
BORGWARNER INC CMN (BWA)	60 00	65 5900	3,935 40	48 9821	2,938 93	996 47		
BOSTON SCIENTIFIC CORP COMMON STOCK (BSX)	740 00	5 6700	4,195 80	8 1197	6,008 60	(1,812 80)		
BRISTOL-MYERS SQUIBB COMPANY CMN (BMY)	760 00	35 9500	27,322 00	24 7710	18,825 94	8,496 06	3 7830	1,033 60
BROADCASTING CORP CL-A CMN CLASS A (BRCM)	220 00	33 7600	7,427 20	29 5170	6,493 74	933 46	1 1848	88 00
BROWN FORMAN CORP CL B CMN CLASS B (BFB)	40 00	96 8500	3,874 00 21 00	70 5515	2,822 06	1,051 94	1 4455	56 00
BUNGE LIMITED ORD CMN (BG)	60 00	62 7400	3,764 40	66 8196	4,009 17	(244 77)	1 7214	64 80
C.H. ROBINSON WORLDWIDE INC CMN (CHRW)	60 00	58 5300	3,511 80 19 80	65 2820	3,916 92	(405 12)	2 2553	79 20
CA, INC CMN (CA)	180 00	27 0900	4,876 20	22 3958	4,031 25	844 95	3 6914	180 00
CABLEVISION SYSTEMS CORP CABLEVISION NY GROUP COM (CVC)	100 00	13 2900	1,329 00	15 5147	1,551 47	(222 47)	4 5147	60 00
CABOT OIL & GAS CORPORATION CMN (COG)	100 00	39 4000	3,940 00	21 3329	2,133 29	1,806 72	0 2030	8 00
CALPINE CORPORATION CMN (CPN)	200 00	16 5100	3,302 00	14 7741	2,954 82	347 18		
CAMERON INTERNATIONAL CORP CMN (CAM)	100 00	42 7100	4,271 00	39 4174	3,941 74	329 26		
CAPITAL ONE FINANCIAL CORP CMN (COF)	260 00	54 6600	14,211 60	45 1095	11,728 48	2,483 12	0 3659	52 00
CARDINAL HEALTH INC CMN (CAH)	160 00	42 0000	6,720 00 38 00	38 7358	6,197 73	522 27	2 2619	152 00
CAREFUSION CORPORATION CMN (CFN)	80 00	25 6800	2,054 40	25 8027	2,064 21	(9 81)		
CARMAX, INC CMN (KMX)	120 00	25 9400	3,112 80	27 4335	3,292 01	(179 21)		

Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE

Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGE MID) TAX EX								
CARNIVAL CORPORATION CMN (CCL)	200 00	34 2700	6,854 00	33 1684	6,633 68	220 32	2 9180	200 00
CATERPILLAR INC (DELAWARE) CMN (CAT)	300 00	84 9100	25,473 00	44 7919	13,437 57	12,035 43	2 4497	624 00
CBRE GROUP INC CMN (CBG)	160 00	16 3600	2,617 60	17 3120	2,769 92	(152 32)		
CBS CORPORATION CMN CLASS B (CBS)	300 00	32 7800	9,834 00	13 4228	4,026 85	5,807 15	1 2203	120 00
			30 00					
CELANESE CORPORATION CMN SERIES A (CE)	100 00	34 6200	3,462 00	35 8623	3,586 23	(124 23)	0 6932	24 00
CELGENE CORPORATION CMN (CELG)	200 00	64 1600	12,832 00	53 4007	10,680 13	2,151 87		
CENTERPOINT ENERGY, INC CMN (CNP)	240 00	20 6700	4,960 80	17 7158	4,251 79	709 01	3 9187	194 40
CENTURYLINK INC CMN (CTL)	246 00	39 4900	9,714 54	36 5897	9,001 07	713 47	7 3436	713 40
CERNER CORP CMN (CERN)	60 00	82 6600	4,959 60	64 5018	3,870 11	1,089 49		
CF INDUSTRIES HOLDINGS, INC CMN (CF)	27 00	193 7400	5,230 98	140 6369	3,797 20	1,433 79	0 8258	43 20
CHARLES SCHWAB CORPORATION CMN (SCHW)	740 00	12 9300	9,568 20	12 3543	9,142 19	426 01	1 8561	177 60
CHARTER COMMUNICATIONS, INC CMN (CHTR)	60 00	70 8700	4,252 20	55 9615	3,357 69	894 51		
CHESAPEAKE ENERGY CORPORATION CMN (CHK)	300 00	18 6000	5,580 00	24 0187	7,205 61	(1,625 61)	1 8817	105 00
CHEVRON CORPORATION CMN (CVX)	900 00	105 5000	94,950 00	73 1148	65,803 36	29,146 64	3 4123	3,240 00
CHIPOTLE MEXICAN GRILL, INC CMN (CMG)	20 00	379 9500	7,599 00	164 5615	3,291 23	4,307 77		
CHUBB CORP CMN (CB)	100 00	72 8200	7,282 00	65 7418	6,574 18	707 82	2 2521	164 00
			41 00					
CIGNA CORPORATION CMN (CI)	140 00	44 0000	6,160 00	36 3720	5,092 08	1,067 92	0 0909	5 60
CIMAREX ENERGY CO CMN (XEC)	40 00	55 1200	2,204 80	70 2146	2,808 59	(603 79)	0 8708	19 20
CINCINNATI FINANCIAL GRP CMN (CINF)	40 00	38 0700	1,522 80	35 6915	1,427 66	95 14	4 2291	64 40
			16 10					
CINTAS CORPORATION CMN (CTAS)	80 00	38 6100	3,088 80	31 6515	2,532 12	556 68	1 3986	43 20
CISCO SYSTEMS, INC CMN (CSCO)	2,480 00	17 1700	42,581 60	20 9382	51,926 77	(9,345 17)	1 8637	793 60
CIT GROUP INC CMN CLASS (CIT)	60 00	35 6400	2,138 40	42 3615	2,541 69	(403 29)		
CITIGROUP INC CMN (C)	1,354 00	27 4100	37,113 14	32 0878	43,446 94	(6,333 80)		
CITRIX SYSTEMS INC CMN (CTXS)	80 00	83 9400	6,715 20	44 0701	3,525 61	3,189 59		
CLIFFS NATURAL RESOURCES INC CMN (CLF)	60 00	49 2900	2,957 40	72 5295	4,351 77	(1,394 37)	5 0720	150 00
CME GROUP INC CMN CLASS A (CME)	20 00	268 1100	5,362 20	256 9500	5,139 00	223 20	3 3270	178 40

THE BAUMAN FAMILY FND GLB DYNAMIC CORE Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGE MID) TAX EX								
COACH INC CMN (COH)	140 00	58 4800	8,187 20 42 00	37 6377	5,269 27	2,917 93	2 0520	168 00
COCA-COLA COMPANY (THE) CMN (KO)	1,040 00	78 1900	81,317 60 530 40	57 7382	60,047 77	21,269 83	2 6090	2,121 60
COCA-COLA ENTERPRISES, INC CMN (CCE)	160 00	28 0400	4,486 40	23 5996	3,775 94	710 46	1 7118	76 80
COGNIZANT TECHNOLOGY SOLUTIONS CORP CLASS A (CTSH)	140 00	60 0000	8,400 00	47 2282	6,611 95	1,788 05		
COLGATE-PALMOLIVE CO CMN (CL)	220 00	104 1000	22,902 00	78 9265	17,363 84	5,538 16	2 3823	545 60
COMCAST CORPORATION CMN CLASS A VOTING (CMCSA)	1,220 00	31 9700	39,003 40 198 25	17 1437	20,915 30	18,088 10	2 0332	793 00
COMERICA INCORPORATED CMN (CMA)	100 00	30 7100	3,071 00	25 0710	2,507 10	563 90	1 9538	60 00
COMPUTER SCIENCES CORP CMN (CSC)	60 00	24 8200	1,489 20 12 00	49 2159	2,952 95	(1,463 75)	3 2232	48 00
CONAGRA INC CMN (CAG)	120 00	25 9300	3,111 60	24 1015	2,892 18	219 42	3 7023	115 20
CONCHO RESOURCES INC CMN (CXO)	60 00	85 1200	5,107 20	70 7015	4,242 09	865 11		
CONOCOPHILLIPS CMN (COP)	580 00	55 8800	32,410 40	35 0376	20,321 81	12,088 59	4 7244	1,531 20
CONSOL ENERGY INC CMN (CNX)	100 00	30 2400	3,024 00	37 8075	3,780 75	(756 75)	1 6534	50 00
CONSOLIDATED EDISON INC CMN (ED)	40 00	62 1900	2,487 60	57 1487	2,285 95	201 65	3 8913	96 80
CONSTELLATION BRANDS INC CMN CLASS A (STZ)	80 00	27 0600	2,164 80	20 5913	1,647 31	517 49		
CONTINENTAL RESOURCES, INC CMN (CLR)	40 00	66 6200	2,664 80	52 1315	2,085 26	579 54		
CORNING INCORPORATED CMN (GLW)	680 00	12 9300	8,792 40	15 6110	10,615 47	(1,823 07)	2 3202	204 00
COSTCO WHOLESALE CORPORATION CMN (COST)	180 00	95 0000	17,100 00	68 6851	12,363 32	4,736 68	1 1579	198 00
COVENTRY HEALTH CARE INC CMN (CVH)	80 00	31 7900	2,543 20 10 00	28 6614	2,292 92	250 28	1 5728	40 00
CREE, INC CMN (CREE)	60 00	25 6700	1,540 20	50 8215	3,049 29	(1,509 09)		
CROWN CASTLE INTL CORP COMMON STOCK (CCI)	100 00	58 6600	5,866 00	32 2370	3,223 70	2,642 30		

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGE MID) TAX EX								
CROWN HOLDINGS INC CMN (CCK)	40 00	34 4900	1,379 60	32 7015	1,308 06	71 54		
CSX CORPORATION CMN (CSX)	500 00	22 3600	11,180 00	14 1571	7,078 53	4,101 47	2 5045	280 00
CUMMINS INC COMMON STOCK (CMI)	80 00	96 9100	7,752 80	44 8757	3,590 06	4,162 74	2 0638	160 00
CVS CAREMARK CORPORATION CMN (CVS)	600 00	46 7300	28,038 00	32 3562	19,413 74	8,624 26	1 3910	390 00
D R HORTON, INC CMN (DHI)	160 00	18 3800	2,940 80	13 2434	2,118 95	821 85	0 8161	24 00
DANAHER CORPORATION CMN (DHR)	280 00	52 0800	14,582 40	35 5067	9,941 87	4,640 53	0 1920	28 00
			7 00					
DARDEN RESTAURANTS INC CMN (DRI)	40 00	50 6300	2,025 20	33 1288	1,325 15	700 05	3 9502	80 00
DAVITA INC CMN (DVA)	40 00	98 2100	3,928 40	72 8685	2,914 74	1,013 66		
DEERE & COMPANY CMN (DE)	180 00	80 8700	14,556 60	43 0781	7,754 06	6,802 54	2 2753	331 20
			82 80					
DELL INC CMN (DELL)	700 00	12 5100	8,757 00	15 1476	10,603 31	(1,846 31)		
DELTA AIR LINES, INC CMN (DAL)	420 00	10 9500	4,599 00	8 5294	3,582 36	1,016 64		
DENBURY RESOURCES INC CMN (DNR)	220 00	15 1100	3,324 20	15 9257	3,503 66	(179 46)		
DENTSPLY INTL INC CMN (XRAY)	120 00	37 8100	4,537 20	35 8168	4,298 02	239 18	0 5819	26 40
			6 60					
DEVON ENERGY CORPORATION (NEW) CMN (DVN)	180 00	57 9900	10,438 20	60 6517	10,917 30	(479 10)	1 3795	144 00
DIRECTV CMN (DTV)	300 00	48 8200	14,646 00	28 6503	8,595 10	6,050 90		
DISCOVER FINANCIAL SERVICES CMN (DFS)	260 00	34 5800	8,990 80	21 4541	5,578 08	3,412 72	1 1567	104 00
DISCOVERY COMMUNICATIONS, INC CMN SERIES A (DISCA)	120 00	54 0000	6,480 00	37 4535	4,494 42	1,985 58		
DISH NETWORK CORPORATION CMN CLASS A (DISH)	100 00	28 5500	2,855 00	19 4645	1,946 45	908 55		
DOLLAR TREE INC CMN (DLTR)	80 00	53 8000	4,304 00	33 2589	2,660 71	1,643 29		
DOMINION RESOURCES, INC CMN (D)	280 00	54 0000	15,120 00	47 3824	13,267 08	1,852 92	3 9074	590 80
DOVER CORPORATION CMN (DOV)	80 00	53 6100	4,288 80	34 2645	2,741 16	1,547 64	2 3503	100 80
DOW CHEMICAL CO CMN (DOW)	560 00	31 5000	17,640 00	25 8760	14,490 59	3,149 42	4 0635	716 80
			179 20					
DR PEPPER SNAPPLE GROUP, INC CMN (DPS)	60 00	43 7500	2,625 00	33 8647	2,031 88	593 12	3 1086	81 60
			20 40					
DTE ENERGY COMPANY CMN (DTE)	100 00	59 3300	5,933 00	51 6559	5,165 59	767 41	4 1800	248 00
			58 75					

**THE BAUMAN FAMILY FND GLB DYNAMIC CORE**
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
DUKE ENERGY CORPORATION CMN (DUK_120703)	500 00	23 0600	11,530 00	19 4713	9,735 63	1,794 37	1 4744	170 00
DUN & BRADSTREET CORP DEL NEW CMN (DINB)	20 00	71 1700	1,423 40	85 7215	1,714 43	(291 03)	2 1357	30 40
E I DU PONT DE NEMOURS AND CO CMN (DD)	460 00	50 5700	23,262 20	37 7205	17,351 45	5,910 75	3 4012	791 20
EASTMAN CHEM CO CMN (EMN)	60 00	50 3700	3,022 20	29 9347	1,796 08	1,226 12	2 0647	62 40
			15 60					
EATON CORPORATION CMN (ETN)	160 00	39 6300	6,340 80	26 7982	4,287 71	2,053 09	3 8355	243 20
EATON VANCE CORP (NON-VTG) CMN (EV)	100 00	26 9500	2,695 00	28 1436	2,814 36	(119 36)	2 8200	76 00
EBAY INC CMN (EBAY)	520 00	42 0100	21,845 20	23 8223	12,387 62	9,457 58		
ECOLAB INC CMN (ECL)	100 00	68 5300	6,853 00	53 4495	5,344 95	1,508 05	1 1674	80 00
			20 00					
EDISON INTERNATIONAL CMN (EIX)	180 00	46 2000	8,316 00	37 6207	6,771 72	1,544 28	2 8139	234 00
			58 50					
EDWARDS LIFESCIENCES CORP CMN (EW)	40 00	103 3000	4,132 00	86 9345	3,477 38	654 62		
ELECTRONIC ARTS CMN (EA)	140 00	12 3500	1,729 00	18 0577	2,528 08	(799 08)		
ELI LILLY & CO CMN (LLY)	460 00	42 9100	19,738 60	34 0317	15,654 58	4,084 02	4 5677	901 60
EMC CORPORATION MASS CMN (EMC)	920 00	25 6300	23,579 60	16 6774	15,343 25	8,236 35		
EMERSON ELECTRIC CO CMN (EMR)	360 00	46 5800	16,768 80	37 3507	13,446 25	3,322 55	3 4350	576 00
ENERGEN CORP CMN (EGN)	40 00	45 1300	1,805 20	47 0740	1,882 96	(77 76)	1 2409	22 40
ENERGIZER HOLDINGS, INC CMN (ENR)	20 00	75 2500	1,505 00	69 8115	1,396 23	108 77		
ENERGY CORPORATION CMN (ETR)	60 00	67 8900	4,073 40	69 0137	4,140 82	(67 42)	4 8903	199 20
EOG RESOURCES INC CMN (EOG)	120 00	90 1100	10,813 20	77 1012	9,252 14	1,561 06	0 7546	81 60
EQT CORPORATION CMN (EQT)	60 00	53 6300	3,217 80	54 5387	3,272 32	(54 52)	1 6409	52 80
EQUIFAX INC CMN (EFX)	60 00	46 6000	2,796 00	36 4982	2,189 89	606 11	1 5451	43 20
ESTEEL LAUDER COS INC CL-A CMN CLASS A (EL)	120 00	54 1200	6,494 40	29 5550	3,546 60	2,947 80	0 9701	63 00
EXELON CORPORATION CMN (EXC)	393 00	37 6200	14,784 66	43 3058	17,019 17	(2,234 51)	5 5821	825 30
EXPEDIA, INC CMN (EXPE)	50 00	48 0700	2,403 50	26 3830	1,319 15	1,084 35		

**THE BAUMAN FAMILY FND GLB DYNAMIC CORE**
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGE(MID) TAX EX								
EXPEDITORS INTL WASH INC CMN (EXPD)	80 00	38 7500	3,100 00	35 4583	2,836 66	263 34	1 4452	44 80
EXPRESS SCRIPTS HOLDINGS CMN (ESRX)	362 00	55 8300	20,210 46	52 6667	19,065 34	1,145 12		
EXXON MOBIL CORPORATION CMN (XOM)	2,132 00	85 5700	182,435 24	67 1595	143,184 13	39,251 11	2 6645	4,860 96
F5 NETWORKS INC CMN (FFIV)	40 00	99 5600	3,982 40	99 4815	3,979 26	3 14		
FAMILY DOLLAR STORES INC CMN (FDO)	60 00	66 4800	3,988 80	46 1246	2,767 47	1,221 33	1 2635	50 40
			12 60					
FASTENAL CO CMN (FAST)	140 00	40 3100	5,643 40	26 9360	3,771 04	1,872 36	1 8854	106 40
FEDEX CORP CMN (FDX)	140 00	91 6100	12,825 40	79 7157	11,160 20	1,665 20	0 6113	78 40
			19 60					
FIDELITY NATL INFO SVCS INC CMN (FIS)	80 00	34 0800	2,726 40	23 0270	1,842 16	884 24	2 3474	64 00
FIFTH THIRD BANCORP CMN (FITB)	420 00	13 4000	5,628 00	11 6927	4,910 93	717 07	2 3881	134 40
			33 60					
FIRSTENERGY CORP CMN (FE)	206 00	49 1900	10,133 14	44 7773	9,224 13	909 01	4 4725	453 20
FISERV INC CMN (FISV)	20 00	72 2200	1,444 40	63 8415	1,276 83	167 57		
FLIR SYSTEMS INC CMN (FLIR)	60 00	19 5000	1,170 00	22 8920	1,373 52	(203 52)	1 4359	16 80
FLOWSERVE CORPORATION CMN (FLS)	20 00	114 7500	2,295 00	84 2740	1,685 48	609 52	1 2549	28 80
			7 20					
FLUOR CORPORATION CMN (FLR)	80 00	49 3400	3,947 20	54 8261	4,386 09	(438 89)	1 2971	51 20
			16 00					
FMC CORPORATION CMN (FMC)	80 00	53 4800	4,278 40	35 7983	2,863 86	1,414 54	0 6731	28 80
			7 20					
FMC TECHNOLOGIES INC CMN (FTI)	120 00	39 2300	4,707 60	26 6862	3,202 35	1,505 25		
FORD MOTOR COMPANY CMN (F)	1,740 00	9 5900	16,686 60	10 0716	17,524 61	(838 01)	2 0855	348 00
FOREST LABORATORIES INC CMN (FRX)	100 00	34 9900	3,499 00	30 7132	3,071 32	427 68		
FOSSIL INC CMN (FOSL)	20 00	76 5400	1,530 80	99 4403	1,988 81	(458 00)		
FRANKLIN RESOURCES INC CMN (BEN)	80 00	110 9900	8,879 20	99 9320	7,994 56	884 64	0 9731	86 40
			21 60					
FREEPORT-MCMORAN COPPER & GOLD CMN (FCX)	440 00	34 0700	14,990 80	35 9903	15,835 74	(844 94)	3 6689	550 00
FRONTIER COMMUNICATIONS CORPORATION CMN (FTR)	360 00	3 8300	1,378 80	5 9506	2,142 21	(763 41)	10 4439	144 00



Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGE/MID) TAX EX								
GAP INC CMN (GPS)	180 00	27 3600	4,924 80 22 50	20 6839	3,723 11	1,201 69	1 8275	90 00
GENERAL DYNAMICS CORP CMN (GD)	160 00	65 9600	10,553 60	61 9733	9,915 72	637 88	3 0928	326 40
GENERAL ELECTRIC CO CMN (GE)	4,840 00	20 8400	100,865 60 822 80	13 7837	66,713 02	34,152 58	3 2630	3,291 20
GENERAL MILLS INC CMN (GIS)	220 00	38 5400	8,478 80	35 9687	7,913 12	565 68	3 4250	290 40
GENERAL MOTORS COMPANY CMN (GM)	320 00	19 7200	6,310 40	29 2128	9,348 10	(3,037 70)		
GENUINE PARTS CO CMN (GPC)	60 00	60 2500	3,615 00 29 70	55 7848	3,347 09	267 91	3 2863	118 80
GENWORTH FINANCIAL INC CMN CLASS A (GNW)	240 00	5 6600	1,358 40	7 2183	1,732 40	(374 00)		
GILEAD SCIENCES CMN (GILD)	360 00	51 2800	18,460 80	42 3337	15,240 12	3,220 68		
GOODRICH CORPORATION CMN (GR)	20 00	126 9000	2,538 00 5 80	82 8215	1,656 43	881 57	0 9141	23 20
GOOGLE, INC CMN CLASS A (GOOG)	120 00	580 0700	69,608 40	506 5084	60,781 00	8,827 40		
GREEN MNTN COFFEE ROASTERS INC CMN (GMCR)	60 00	21 7800	1,306 80	62 8922	3,773 53	(2,466 73)		
H & R BLOCK INC CMN (HRB)	140 00	15 9800	2,237 20 32 00	16 3953	2,295 34	(58 14)	5 0063	112 00
H J HEINZ CO CMN (HNZ)	100 00	54 3800	5,438 00 51 50	50 8606	5,086 06	351 94	3 7882	206 00
HALLIBURTON COMPANY CMN (HAL)	440 00	28 3900	12,491 60	27 0419	11,898 42	593 18	1 2681	158 40
HARLEY-DAVIDSON INC CMN (HOG)	120 00	45 7300	5,487 60	26 7645	3,451 74	2,035 86	1 3558	74 40
HARRIS CORP CMN (HRS)	60 00	41 8500	2,511 00	38 0245	2,281 47	229 53	3 1541	79 20
HARTFORD FINANCIAL SVCS GROUP CMN (HIG)	180 00	17 6300	3,173 40 18 00	22 0102	3,961 84	(788 44)	2 2689	72 00
HASBRO, INC CMN (HAS)	40 00	33 8700	1,354 80	36 4438	1,457 75	(102 95)	4 2516	57 60
HCA HOLDINGS, INC CMN (HCA)	80 00	30 4300	2,434 40	23 6215	1,889 72	544 68		

**THE BAUMAN FAMILY FND GLB DYNAMIC CORE**
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
HELMERICH & PAYNE INC CMN (HP)	60 00	43 4800	2,608 80	33 3392	2,000 35	608 45	0 6440	16 80
HENRY SCHEIN INC COMMON STOCK (HSIC)	40 00	78 4900	3,139 60	70 8015	2,832 06	307 54		
HERBALIFE LTD CMN (HLF)	60 00	48 3300	2,899 80	57 7173	3,463 04	(563 24)	2 4829	72 00
HESS CORPORATION CMN (HES)	140 00	43 4500	6,083 00	54 7176	7,660 46	(1,577 46)	0 9206	56 00
HEWLETT-PACKARD CO CMN (HPQ)	900 00	20 1100	18,099 00	44 2449	39,820 41	(21,721 41)	2 6256	475 20
			118 80					
HOLLYFRONTIER CORP CMN (HFC)	100 00	35 4300	3,543 00	30 3976	3,039 76	503 24	1 6935	60 00
			15 00					
HOLOGIC INCORPORATED CMN (HOLX)	140 00	18 0400	2,525 60	20 1959	2,827 42	(301 82)		
HONEYWELL INTL INC CMN (HON)	400 00	55 8400	22,336 00	36 9963	14,798 52	7,537 48	2 6683	596 00
HOSPIRA, INC CMN (HSP)	40 00	34 9800	1,399 20	51 7088	2,068 27	(669 07)		
HUDSON CITY BANCORP INC CMN (HCBK)	260 00	6 3700	1,656 20	5 8648	1,524 85	131 35	5 0235	83 20
HUMANA INC CMN (HUM)	80 00	77 4400	6,195 20	61 3484	4,907 87	1,287 33	1 3430	83 20
			20 80					
ILLINOIS TOOL WORKS CMN (ITW)	220 00	52 8900	11,635 80	42 7627	9,407 79	2,228 01	2 7226	316 80
			79 20					
ILLUMINA INC CMN (ILMN)	60 00	40 3900	2,423 40	54 5735	3,274 41	(851 01)		
INTEL CORPORATION CMN (INTC)	2,300 00	26 6500	61,295 00	20 1756	46,403 84	14,891 16	3 1520	1,932 00
INTERCONTINENTAL EXCHANGE INC CMN (ICE)	40 00	135 9800	5,439 20	109 2663	4,370 65	1,068 55		
INTERNATIONAL PAPER CO CMN (IP)	220 00	28 9100	6,360 20	24 5633	5,403 92	956 28	3 6320	231 00
INTERPUBLIC GROUP COS CMN (IPG)	240 00	10 8500	2,604 00	9 3950	2,254 81	349 19	2 2120	57 60
INTL BUSINESS MACHINES CORP CMN (IBM)	520 00	195 5800	101,701 60	125 2619	65,136 20	36,565 40	1 7384	1,768 00
INTUIT INC CMN (INTU)	140 00	59 3500	8,309 00	34 7751	4,868 51	3,440 49	1 0110	84 00
INTUITIVE SURGICAL, INC CMN (ISRG)	20 00	553 7900	11,075 80	320 7715	6,415 43	4,660 37		
IRON MOUNTAIN INC CMN (IRM)	60 00	32 9600	1,977 60	28 7022	1,722 13	255 47	3 2767	64 80
			16 20					
J B HUNT TRANS SVCS INC CMN (JBHT)	40 00	59 6000	2,384 00	51 8115	2,072 46	311 54	0 9396	22 40
J C PENNEY CO INC (HLDNG CO) CMN (JCP)	60 00	23 3100	1,398 60	30 4449	1,826 70	(428 10)		
J M SMUCKER CO CMN (SJM)	40 00	75 5200	3,020 80	77 6215	3,104 86	(84 06)	2 5424	76 80
JACOBS ENGINEERING GRP CMN (JEC)	80 00	37 8600	3,028 80	43 2848	3,462 79	(433 99)		

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
JOHNSON & JOHNSON CMN (JNJ)	1,213 00	67 5600	81,950 28	59 9832	72,759 68	9,190 60	3 6116	2,959 72
JOHNSON CONTROLS INC CMN (JCI)	340 00	27 7100	9,421 40	28 6901	9,754 62	(333 22)	2 5983	244 80
			61 20					
JOY GLOBAL INC CMN (JOY)	40 00	56 7300	2,269 20	38 4972	1,539 89	729 31	1 2339	28 00
JPMORGAN CHASE & CO CMN (JPM)	1,760 00	35 7300	62,884 80	35 2900	62,110 47	774 33	3 3585	2,112 00
JUNIPER NETWORKS, INC CMN (JNPR)	240 00	16 3100	3,914 40	23 1470	5,555 27	(1,640 87)		
KANSAS CITY SOUTHERN CMN (KSU)	60 00	69 5600	4,173 60	62 3968	3,743 81	429 80	1 1213	46 80
			11 70					
KBR, INC CMN (KBR)	80 00	24 7100	1,976 80	28 4615	2,276 92	(300 12)	0 8094	16 00
			4 00					
KELLOGG COMPANY CMN (K)	80 00	49 3300	3,946 40	54 7693	4,381 54	(435 14)	3 4867	137 60
KEYCORP CMN (KEY)	440 00	7 7400	3,405 60	6 9019	3,036 82	368 78	2 5840	88 00
KIMBERLY CLARK CORP CMN (KMB)	80 00	83 7700	6,701 60	63 5606	5,084 85	1,616 75	3 5335	236 80
			59 20					
KLA-TENCOR CORPORATION CMN (KLAC)	60 00	49 2500	2,955 00	32 2565	1,935 39	1,019 61	2 8426	84 00
KOHL'S CORP (WISCONSIN) CMN (KSS)	100 00	45 4900	4,549 00	54 2293	5,422 93	(873 93)	2 8138	128 00
KRAFT FOODS INC CMN CLASS A (KFT)	786 00	38 6200	30,355 32	24 6603	19,382 97		3 0036	911 76
			227 94					
KROGER COMPANY CMN (KRI)	240 00	23 1900	5,565 60	22 7965	5,471 15	94 45	1 9836	110 40
L-3 COMMUNICATIONS HLDGS INC CMN (LLL)	20 00	74 0100	1,480 20	80 4015	1,608 03	(127 83)	2 7023	40 00
LABORATORY CORPORATION OF AMER CMN (LH)	40 00	92 6100	3,704 40	88 7103	3,548 41	155 99		
LAM RESEARCH CORP CMN (LRCH)	40 00	37 7400	1,509 60	35 4000	1,416 00	93 60		
LAS VEGAS SANDS CORP CMN (LVS)	180 00	43 4900	7,828 20	26 2189	4,719 41	3,108 79	2 2994	180 00
LEGG MASON INC CMN (LM)	80 00	26 3700	2,109 60	29 8840	2,390 72	(281 12)	1 6686	35 20
			13 20					
LEUCADIA NATIONAL CORP CMN (LUK)	80 00	21 2700	1,701 60	25 2829	2,022 63	(321 03)	1 1754	20 00



Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
LIBERTY GLOBAL INC CMN CLASS A (LBTYA)	140 00	49 6300	6,948 20	21 7168	3,040 35	3,907 85		
LIBERTY INTERACTIVE CORP INTERACTIVE CMN CLASS A (LINTA)	300 00	17 7750	5,332 50	10 9807	3,294 21	2,038 29		
LIBERTY MEDIA CORPORATION LIBERTY C CMN CLASS A (LMCA)	60 00	87 9100	5,274 60	76 0420	4,562 52	712 08		
LIFE TECHNOLOGIES CORPORATION CMN (LIFE)	80 00	44 9900	3,599 20	48 6881	3,895 05	(295 85)		
LIMITED BRANDS, INC CMN (LTD)	140 00	42 5300	5,954 20	21 2053	2,968 74	2,985 46	2 3513	140 00
LINCOLN NATL CORP INC CMN (LNC)	180 00	21 8700	3,936 60	20 0037	3,600 67	335 93	1 4632	57 60
LINEAR TECHNOLOGY CORP CMN (LLTC)	120 00	31 3300	3,759 60	30 5182	3,662 18	97 42	3 1918	120 00
LOCKHEED MARTIN CORPORATION CMN (LMT)	100 00	87 0800	8,708 00	75 6856	7,568 56	1,139 44	4 5935	400 00
LOEWS CORPORATION CMN (L)	140 00	40 9100	5,727 40	36 9265	5,169 71	557 69	0 6111	35 00
LORILLARD, INC CMN (LO)	60 00	131 9500	7,917 00	91 1745	5,470 47	2,446 53	4 6987	372 00
LOWES COMPANIES INC CMN (LOW)	560 00	28 4400	15,926 40	21 9890	12,313 84	3,612 56	2 2504	358 40
M&T BANK CORPORATION CMN (MTB)	60 00	82 5700	4,954 20	73 2096	4,392 58	561 62	3 3911	168 00
MACY'S INC CMN (M)	200 00	34 3500	6,870 00	15 4368	3,087 36	3,782 64	2 3290	160 00
			40 00					
MARATHON OIL CORPORATION CMN (MRO)	340 00	25 5700	8,693 80	19 3079	6,564 70	2,129 10	2 6594	231 20
MARATHON PETROLEUM CORPORATION CMN (MPC)	170 00	44 9200	7,636 40	27 8692	4,737 76	2,898 64	2 2262	170 00
MARRIOTT INTERNATIONAL, INC CMN CLASS A (MAR)	120 00	39 2000	4,704 00	25 1129	3,013 55	1,690 45	1 3265	62 40
MARSH & MCLENNAN CO INC CMN (MMC)	240 00	32 2300	7,735 20	27 6322	6,631 73	1,103 47	2 8545	220 80
MARTIN MARIETTA MATERIALS, INC CMN (MLM)	20 00	78 8200	1,576 40	76 2915	1,525 83	50 57	2 0299	32 00
MARVELL TECHNOLOGY GROUP LTD CMN (MRVL)	240 00	11 2800	2,707 20	15 2335	3,656 04	(948 84)	2 1277	57 60
			14 40					
MASTERCARD INCORPORATED CMN CLASS A (MA)	40 00	430 1100	17,204 40	277 2130	11,088 52	6,115 88	0 2790	48 00
MATTEL, INC CMN (MAT)	140 00	32 4400	4,541 60	18 4471	2,582 60	1,959 00	3 8224	173 60
MAXIM INTEGRATED PRODUCTS INC CMN (MXIM)	120 00	25 6400	3,076 80	21 7727	2,612 73	464 07	3 4321	105 60
MC DONALDS CORP CMN (MCD)	440 00	88 5300	38,953 20	60 3653	26,560 75	12,392 45	3 1628	1,232 00
MCCORMICK & CO NON VTG SHRS CMN (MKC)	20 00	60 6500	1,213 00	49 0615	981 23	231 77	2 0445	24 80
MCDERMOTT INTL CMN (MDR)	100 00	11 1400	1,114 00	12 1653	1,216 53	(102 53)		
MCGRAW-HILL COMPANIES INC CMN (MHP)	120 00	45 0000	5,400 00	32 9849	3,958 19	1,441 81	2 2667	122 40

THE BAUMAN FAMILY FND GLB DYNAMIC CORE Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGE/MID) TAX EX								
MCKESSON CORPORATION CMN (MCK)	100 00	93 7500	9,375 00 20 00	74 3409	7,434 09	1,940 91	0 8533	80 00
MDU RESOURCES GROUP INC CMN (MDU)	160 00	21 6100	3,457 60 26 80	20 2186	3,234 97	222 63	3 1004	107 20
MEAD JOHNSON NUTRITION COMPANY CMN (MJN)	100 00	80 5100	8,051 00 30 00	55 8045	5,580 45	2,470 55	1 4905	120 00
MEADWESTVACO CORP CMN (MWV)	80 00	28 7500	2,300 00	22 7642	1,821 14	478 86	3 4783	80 00
MEDTRONIC INC CMN (MDT)	480 00	38 7300	18,590 40	37 7141	18,102 78	487 62	2 6853	499 20
MELCO CROWN ENTERTAINMENT LIMI ADR CMN (MPEL)	180 00	11 5200	2,073 60	10 9606	1,972 91	100 69		
MERCK & CO , INC CMN (MRK)	1,391 00	41 7500	58,074 25 584 22	31 8790	44,343 71	13,730 54	4 0240	2,336 88
METLIFE, INC CMN (MET)	560 00	30 8500	17,276 00	34 6878	19,425 17	(2,149 17)	2 3987	414 40
METROPCS COMMUNICATIONS, INC. CMN (PCS)	200 00	6 0500	1,210 00	8 7307	1,746 14	(536 14)		
MGM RESORTS INTERNATIONAL CMN (MGM)	200 00	11 1600	2,232 00	10 8244	2,164 88	67 12		
MICROCHIP TECHNOLOGY CMN (MCHP)	60 00	33 0800	1,984 80	31 1405	1,868 43	116 37	4 2322	84 00
MICRON TECHNOLOGY, INC CMN (MU)	480 00	6 3100	3,028 80	6 0201	2,889 64	139 16		
MICROSOFT CORPORATION CMN (MSFT)	3,384 00	30 5900	103,516 56	26 3860	89,290 15	14,226 41	2 6152	2,707 20
MOHAWK INDUSTRIES INC COMMON STOCK (MHK)	20 00	69 8300	1,396 60	53 0915	1,061 83	334 77		
MOLEX INC CMN (MOLX)	80 00	23 9400	1,915 20 17 60	20 8450	1,667 60	247 60	3 6759	70 40
MOLSON COORS BREWING CO CMN CLASS B (TAP)	80 00	41 6100	3,328 80	43 6191	3,489 53	(160 73)	3 0762	102 40
MONSANTO COMPANY CMN (MON)	240 00	82 7800	19,867 20	76 1220	18,269 29	1,597 91	1 4496	288 00
MONSTER BEVERAGE CORP CMN (MNST)	60 00	71 2000	4,272 00	42 9775	2,578 65	1,693 35		
MOODY'S CORP CMN (MCO)	100 00	36 5500	3,655 00	34 2855	3,428 55	226 45	1 7510	64 00
MORGAN STANLEY CMN (MS)	760 00	14 5900	11,088 40	20 4592	15,549 02	(4,460 62)	1 3708	152 00

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
MOTOROLA SOLUTIONS INC CMN (MSI)	120 00	48 1100	5,773 20 26 40	28 4455	3,413 46	2,359 74		
MURPHY OIL CORPORATION CMN (MUR)	80 00	50 2900	4,023 20	58 8083	4,704 67	(681 47)	2 1873	88 00
MYLAN INC CMN (MYL)	220 00	21 3700	4,701 40	21 2953	4,685 18	16 22		
NABORS INDUSTRIES LTD CMN (NBR)	120 00	14 4000	1,728 00	18 5497	2,225 96	(497 96)		
NATIONAL FUEL GAS CO CMN (NFG)	60 00	46 9800	2,818 80 21 90	63 1555	3,789 33	(970 53)	3 1077	87 60
NATIONAL OILWELL VARCO, INC COMMON STOCK CMN (NOV)	200 00	64 4400	12,888 00	42 7854	8,557 08	4,330 92	0 7449	96 00
NETAPP, INC CMN (NTAP)	160 00	31 8200	5,091 20	30 7848	4,925 56	165 64		
NETFLIX COM INC CMN (NFLX)	20 00	68 4850	1,369 70	158 5015	3,170 03	(1,800 33)		
NEW YORK COMMUNITY BANCORP INC CMN (NYB)	80 00	12 5300	1,002 40	12 7867	1,022 93	(20 53)	7 9808	80 00
NEWELL RUBBERMAID INC CMN (NWL)	140 00	18 1400	2,539 60	16 0855	2,251 97	287 63	2 2051	56 00
NEWFIELD EXPLORATION CO CMN (NFX)	40 00	29 3100	1,172 40	38 7618	1,550 47	(378 07)		
NEWMONT MINING CORPORATION CMN (NEM)	220 00	48 5100	10,672 20	54 0088	11,881 93	(1,209 73)	2 8860	308 00
NEWS CORPORATION CMN CLASS A (NWSA)	960 00	22 2900	21,398 40	13 8706	13,315 79	8,082 61	0 7627	163 20
NEXTERA ENERGY INC CMN (NEE)	180 00	68 8100	12,385 80	54 6816	9,842 69	2,543 11	2 9066	360 00
NIKE CLASS-B CMN CLASS B (NKE)	180 00	87 7800	15,800 40 64 80	61 1725	11,011 06	4,789 34	1 6405	259 20
NISOURCE INC CMN (NII)	180 00	24 7500	4,455 00	20 1061	3,619 10	835 90	3 8788	172 80
NOBLE ENERGY INC CMN (NBL)	80 00	84 8200	6,785 60	66 0767	5,286 13	1,499 47	1 0375	70 40
NORDSTROM INC CMN (JWN)	80 00	49 6900	3,975 20	34 4622	2,756 97	1,218 23	2 1735	86 40
NORFOLK SOUTHERN CORPORATION CMN (NSC)	140 00	71 7700	10,047 80	46 6267	6,527 74	3,520 06	2 6195	263 20
NORTHEAST UTILITIES CMN (NU)	60 00	38 8100	2,328 60	34 8845	2,093 07	235 53	3 5352	82 32
NORTHERN TRUST CORP CMN (NTRS)	100 00	46 0200	4,602 00 30 00	57 2564	5,725 64	(1,123 64)	2 6076	120 00
NORTHROP GRUMMAN CORP CMN (NOC)	100 00	63 7900	6,379 00	46 7077	4,670 77	1,708 23	3 4488	220 00
NRG ENERGY, INC CMN (NRG)	100 00	17 3600	1,736 00	20 7218	2,072 18	(336 18)		
NUANCE COMMUNICATIONS, INC CMN (NUAN)	120 00	23 8200	2,858 40	25 5111	3,061 34	(202 93)		

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGE/MID) TAX EX								
NUCOR CORPORATION CMN (NUE)	140 00	37 9000	5,306 00 51 10	41 1370	5,759 18	(453 18)	3 8522	204 40
NVIDIA CORP CMN (NVDA)	280 00	13 8200	3,869 60	14 7851	4,139 82	(270 22)		
NYSE EURONEXT CMN (NYX)	100 00	25 5800	2,558 00	25 1335	2,513 35	44 65	4 6912	120 00
O'REILLY AUTOMOTIVE INC CMN (ORLY)	40 00	83 7700	3,350 80	37 3883	1,495 53	1,855 27		
OCCIDENTAL PETROLEUM CORP CMN (OXY)	380 00	85 7700	32,592 60 205 20	77 7415	29,541 76	3,050 84	2 5184	820 80
OMNICOM GROUP CMN (OMC)	120 00	48 6000	5,832 00 36 00	40 5492	4,865 90	966 10	2 4691	144 00
ONEOK INC CMN (OKE)	160 00	42 3100	6,769 60	36 5291	5,844 65	924 95	2 8835	195 20
ORACLE CORPORATION CMN (ORCL)	1,780 00	29 7000	52,866 00	23 5521	41,922 68	10,943 32	0 8081	427 20
P G & E CORPORATION CMN (PCG)	120 00	45 2700	5,432 40 54 60	41 9785	5,037 42	394 98	4 0203	218 40
PACCAR INC CMN (PCAR)	160 00	39 1900	6,270 40	35 6610	5,705 76	564 64	2 0413	128 00
PALL CORP CMN (PLL)	60 00	54 8100	3,288 60	45 2441	2,714 65	573 95	1 5326	50 40
PARKER-HANNIFIN CORP CMN (PH)	60 00	76 8800	4,612 80	48 6198	2,917 19	1,695 61	2 1332	98 40
PARTNERRE LTD BERMUDA CMN (PRE)	20 00	75 6700	1,513 40	62 8015	1,256 03	257 37	3 2774	49 60
PAYCHEX, INC CMN (PAYX)	60 00	31 4100	1,884 60	27 7675	1,666 05	218 55	4 0751	76 80
PEABODY ENERGY CORPORATION CMN (BTU)	120 00	24 5200	2,942 40	33 9928	4,079 13	(1,136 73)	1 3866	40 80
PEPSICO INC CMN (PEP)	692 00	70 6600	48,896 72	59 6688	41,290 82	7,605 90	3 0427	1,487 80
PERRIGO COMPANY CMN (*PRGO)	44 00	117 3817	5,164 79	89 4242	3,934 67	1,230 13		
PERRIGO COMPANY CMN (PRGO)	40 00	117 9300	4,717 20	80 3290	3,213 16	1,504 04	0 2713	12 80
Pfizer Inc CMN (PFE)	3,442 00	23 0000	79,166 00	19 6004	67,464 68	11,701 32	3 8261	3,028 96
PHILIP MORRIS INTL INC CMN (PM)	820 00	87 2600	71,553 20 631 40	54 2856	44,514 19	27,039 01	3 5297	2,525 60
PHILLIPS 66 CMN (PSX)	290 00	33 2400	9,639 60	20 8253	6,039 34	3,600 26	2 4067	232 00

THE BAUMAN FAMILY FND GLB DYNAMIC CORE Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGE/MID) TAX EX								
PIONEER NATURAL RESOURCES CO CMN (PXD)	60 00	88 2100	5,292 60	42 0531	2,523 19	2,769 41	0 0907	4 80
PLAINS EXPL & PROD CO LP CMN (PXP)	60 00	35 1800	2,110 80	34 6096	2,076 57	34 23		
PNC FINANCIAL SERVICES GROUP CMN (PNC)	240 00	61 1100	14,666 40	51 9537	12,468 89	2,197 51	2 6182	384 00
PPG INDUSTRIES INC CMN (PPG)	60 00	106 1200	6,367 20	75 0176	4,501 05	1,866 15	2 2239	141 60
PPL CORPORATION CMN (PPL)	220 00	27 8100	6,118 20	28 9041	6,358 90	(240 70)	5 1780	316 80
			100 80					
PRAXAIR, INC CMN SERIES (PX)	140 00	108 7300	15,222 20	93 1209	13,036 92	2,185 28	2 0234	308 00
PRECISION CASTPARTS CORP CMN (PCP)	60 00	164 4900	9,869 40	90 9438	5,456 63	4,412 77	0 0730	7 20
			2 40					
PRICE T ROWE GROUP INC CMN (TROW)	160 00	62 9500	10,073 60	50 3142	8,050 27	2,023 33	2 1601	217 60
PRICELINE COM INC CMN (PCLN)	20 00	664 5200	13,290 40	151 6878	3,033 76	10,256 65		
PRINCIPAL FINANCIAL GROUP, INC CMN (PFG)	160 00	26 2300	4,196 80	26 9966	4,319 46	(122 66)	2 7449	115 20
PROCTER & GAMBLE COMPANY (THE) CMN (PG)	1,260 00	61 2500	77,175 00	58 8634	74,167 87	3,007 13	3 6702	2,832 48
PROGRESS ENERGY, INC CMN (PGN_120703)	80 00	60 1700	4,813 60	52 5836	4,206 69	606 91		
PROGRESSIVE CORPORATION (THE) CMN (PGR)	260 00	20 8300	5,415 80	19 2743	5,011 33	404 47	1 9549	105 87
PRUDENTIAL FINANCIAL INC CMN (PRU)	240 00	48 4300	11,623 20	52 4498	12,587 96	(964 76)	2 9940	348 00
PUBLIC-SVC ENTERPRISE GROUP HOLDING CO (PEG)	280 00	32 5000	9,100 00	32 8934	9,210 15	(110 15)	4 3692	397 60
PULTEGROUP INC CMN (PHM)	140 00	10 7000	1,498 00	7 1115	995 61	502 39		
QEP RESOURCES, INC CMN (QEP)	80 00	29 9700	2,397 60	27 8203	2,225 62	171 98	0 2669	6 40
QUALCOMM INC CMN (QCOM)	780 00	55 6800	43,430 40	47 1188	36,752 67	6,677 73	1 7960	780 00
QUANTA SERVICES INC CMN (PWR)	100 00	24 0700	2,407 00	21 9664	2,196 64	210 36		
QUEST DIAGNOSTICS INCORPORATED CMN (DGX)	60 00	59 9000	3,594 00	53 8142	3,228 85	365 15	1 1352	40 80
			10 20					
RALPH LAUREN CORP CMN CLASS A (RL)	40 00	140 0600	5,602 40	81 0642	3,242 57	2,359 83		
			16 00					
RANGE RESOURCES CORPORATION CMN (RRC)	80 00	61 8700	4,949 60	52 9958	4,239 66	709 94	0 2586	12 80
RAYTHEON CO CMN (RTN)	120 00	56 5900	6,790 80	46 6698	5,600 38	1,190 42	3 5342	240 00
RED HAT, INC CMN (RHT)	100 00	56 4800	5,648 00	22 6422	2,264 22	3,383 78		
REGENERON PHARMACEUTICAL INC CMN (REGN)	40 00	114 2200	4,568 80	54 9563	2,198 25	2,370 55		



Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
REGIONS FINANCIAL CORPORATION CMN (RF)	680 00	6 7500	4,590 00 6 80	4 0379	2,745 75	1,844 25	0 5926	27 20
REPUBLIC SERVICES INC CMN (RSG)	120 00	26 4600	3,175 20 26 40	27 9750	3,357 00	(181 80)	3 3258	105 60
REYNOLDS AMERICAN INC CMN (RAI)	120 00	44 8700	5,384 40 70 80	33 3650	4,003 80	1,380 60	6 6860	360 00
ROBERT HALF INTL INC CMN (RHI)	100 00	28 5700	2,857 00	27 5875	2,758 75	98 25	2 1001	60 00
ROCKWELL AUTOMATION INC CMN (ROK)	80 00	66 0600	5,284 80	47 7241	3,817 92	1,466 88	2 8459	150 40
ROCKWELL COLLINS, INC CMN (COL)	60 00	49 3500	2,961 00	51 2265	3,073 59	(112 59)	2 4316	72 00
ROPER INDS INC (NEW) CMN (ROP)	40 00	98 5800	3,943 20	62 9997	2,519 99	1,423 21	0 5579	22 00
ROSS STORES, INC CMN (ROST)	100 00	62 4700	6,247 00	29 2532	2,925 32	3,321 68	0 8964	56 00
ROVI CORPORATION CMN (ROVI)	60 00	19 6200	1,177 20	47 3839	2,843 03	(1,665 83)		
SAFEWAY INC CMN (SWY)	80 00	18 1500	1,452 00 14 00	22 0565	1,764 52	(312 52)	3 8567	56 00
SALESFORCE COM, INC CMN (CRM)	60 00	138 2600	8,295 60	84 0889	5,045 34	3,250 26		
SANDISK CORP CMN (SNDK)	100 00	36 4800	3,648 00	36 8175	3,681 75	(33 75)		
SBA COMMUNICATIONS CORP CMN (SBAC)	20 00	57 0500	1,141 00	42 2915	845 83	295 17		
SCHLUMBERGER LTD CMN (SLB)	605 00	64 9100	39,270 55 171 88	55 2409	33,420 77	5,849 78	1 6947	665 50
SCRIPPS NETWORKS INTERACTIVE, CMN CLASS A (SNI)	40 00	56 8600	2,274 40	49 0240	1,960 96	313 44	0 8442	19 20
SEARS HOLDINGS CORPORATION CMN (SHLD)	20 00	59 7000	1,194 00	79 3715	1,587 43	(393 43)		
SEI INVESTMENTS CO CMN (SEIC)	80 00	19 8900	1,591 20	22 0865	1,766 92	(175 72)	1 5083	24 00
SEMPRA ENERGY CMN (SRE)	100 00	68 8600	6,888 00 60 00	53 9169	5,391 69	1,496 31	3 4843	240 00
SHERWIN-WILLIAMS CO CMN (SHW)	20 00	132 3500	2,647 00	81 8572	1,637 14	1,009 86	1 1787	31 20
SIGMA-ALDRICH CORPORATION CMN (SIAL)	40 00	73 9300	2,957 20	64 0473	2,561 89	395 31	1 0821	32 00

THE BAUMAN FAMILY FND GLB DYNAMIC CORE Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGE/MID) TAX EX								
SIRIUS XM RADIO INC CMN (SRI)	1,700 00	1 8500	3,145 00	1 4382	2,444 91	700 09		
SLM CORPORATION CMN (SLM)	180 00	15 7100	2,827 80	8 5741	1,543 34	1,284 46	3 1827	90 00
SOUTHWEST AIRLINES CO CMN (LUV)	380 00	9 2200	3,503 60	8 4877	3,225 33	278 27	0 4338	15 20
SOUTHWESTERN ENERGY CO CMN (SWN)	160 00	31 9300	5,108 80	37 1115	5,937 84	(829 04)		
SPECTRA ENERGY CORP CMN (SE)	280 00	29 0600	8,136 80	19 6846	5,511 70	2,625 10	3 8541	313 60
SPRINT NEXTEL CORPORATION CMN (S)	1,540 00	3 2600	5,020 40	2 6898	4,142 25	878 15		
ST JUDE MEDICAL INC CMN (STJ)	160 00	39 9100	6,385 60	48 4417	7,750 67	(1,365 07)	2 3052	147 20
			36 80					
STANLEY BLACK & DECKER INC CMN (SWK)	80 00	64 3600	5,148 80	63 3826	5,070 61	78 19		
STAPLES, INC CMN (SPLS)	360 00	13 0500	4,698 00	20 5248	7,388 94	(2,690 94)	3 3716	158 40
			39 60					
STARBUCKS CORP CMN (SBUX)	340 00	53 3200	18,128 80	24 5639	8,351 74	9,777 06	1 2753	231 20
STATE STREET CORPORATION (NEW) CMN (STT)	240 00	44 6400	10,713 60	40 0878	9,621 08	1,092 52	2 1505	230 40
			57 60					
STERICYCLE INC CMN (SRCL)	40 00	91 6700	3,666 80	75 7210	3,028 84	637 96		
STRYKER CORP CMN (SYK)	160 00	55 1000	8,816 00	60 0047	9,600 75	(784 75)	1 5426	136 00
			34 00					
SUNTRUST BANKS INC \$1 00 PAR CMN (STI)	180 00	24 2300	4,361 40	22 3555	4,023 99	337 41	0 8254	36 00
SYMANTEC CORP CMN (SYMC)	340 00	14 6100	4,967 40	15 0724	5,124 62	(157 22)		
SYSCO CORPORATION CMN (SY)	200 00	29 8100	5,962 00	28 6532	5,730 64	231 36	3 6229	216 00
TARGET CORPORATION CMN (TGT)	280 00	58 1900	16,293 20	47 6874	13,352 46	2,940 74	2 4747	403 20
TD AMERITRADE HOLDING CORP CMN (AMTD)	240 00	17 0000	4,080 00	16 4831	3,955 95	124 05	1 4118	57 60
TERADATA CORPORATION CMN (TDC)	80 00	72 0100	5,760 80	42 6704	3,413 63	2,347 17		
TEXAS INSTRUMENTS INC CMN (TXN)	540 00	28 6900	15,492 60	25 1784	13,596 33	1,896 27	2 3702	367 20
TEXTRON INC DEL CMN (TXT)	140 00	24 8700	3,481 80	16 4457	2,302 39	1,179 41	0 3217	11 20
			2 80					
THE BANK OF NY MELLON CORP CMN (BK)	560 00	21 9500	14,487 00	21 5288	14,208 98	278 02	2 3690	343 20
THE HERSCHEY COMPANY CMN (HSY)	40 00	72 0300	2,881 20	53 7813	2,151 25	729 95	2 1102	60 80
THE MOSAIC COMPANY CMN (MOS)	140 00	54 7600	7,666 40	61 3139	8,583 94	(917 54)		
THE SOUTHERN CO CMN (SO)	320 00	46 3000	14,816 00	42 2527	13,520 86	1,295 14	4 2333	627 20

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGE MID) TAX EX								
THE TRAVELERS COMPANIES, INC CMN (TRV)	180 00	63 8400	11,491 20	57 0040	10,260 72	1,230 48	2 8822	331 20
THERMO FISHER SCIENTIFIC INC CMN (TMO)	160 00	51 9100	8,305 60 20 80	51 8262	8,292 18	13 42	1 0017	83 20
TIFFANY & CO CMN (TIF)	60 00	52 9500	3,177 00 19 20	41 5262	2,491 57	685 43	2 4174	76 80
TIME WARNER CABLE INC CMN (TWC)	140 00	82 1000	11,494 00	41 1583	5,762 16	5,731 85	2 7284	313 60
TIME WARNER INC CMN (TWX)	460 00	38 5000	17,710 00	27 5884	12,690 64	5,019 36	2 7013	478 40
TJX COMPANIES INC (NEW) CMN (TJX)	340 00	42 9300	14,596 20	19 9613	6,786 84	7,809 37	1 0715	156 40
TORCHMARK CORP CMN (TMK)	30 00	50 5500	1,516 50	40 0052	1,200 16	316 34	1 1869	18 00
TRANSOCEAN LTD CMN (RIG)	220 00	44 7300	9,840 60	72 5614	15,963 51	(6,122 91)		
TRIMBLE NAVIGATION LTD CMN (TRMB)	60 00	46 0100	2,760 60	31 1854	1,871 13	889 47		
TYSON FOODS INC CL-A CMN CLASS A (TSN)	120 00	18 8300	2,259 60	16 5779	1,989 34	270 26	0 8497	19 20
U S BANCORP CMN (USB)	900 00	32 1600	28,944 00 175 50	24 7182	22,246 37	6,697 63	2 4254	702 00
UNION PACIFIC CORP CMN (UNP)	220 00	119 3100	26,248 20 132 00	59 6959	13,133 10	13,115 10	2 0116	528 00
UNITED CONTINENTAL HOLDING INC CMN (UAL)	160 00	24 3300	3,892 80	18 8772	3,020 35	872 45		
UNITED PARCEL SERVICE, INC CLASS B COMMON STOCK (UPS)	420 00	78 7600	33,079 20	68 9333	28,951 98	4,127 22	2 8949	957 60
UNITED STATES STEEL CORP CMN (X)	60 00	20 6000	1,236 00	42 3720	2,542 32	(1,306 32)	0 9709	12 00
UNITED TECHNOLOGIES CORP CMN (UTX)	420 00	75 5300	31,722 60	59 2466	24,883 58	6,839 03	2 8333	898 80
UNITEDHEALTH GROUP INCORPORATE CMN (UNH)	480 00	58 5000	28,080 00	39 3859	18,905 23	9,174 77	1 4530	408 00
UNUM GROUP CMN (UNM)	160 00	19 1300	3,060 80	23 1700	3,707 20	(646 40)	2 1955	67 20
URBAN OUTFITTERS INC CMN (URBN)	40 00	27 5500	1,103 60	27 0565	1,082 26	21 34		
VALERO ENERGY CORPORATION CMN (VLO)	260 00	24 1500	6,279 00	19 4009	5,044 23	1,234 77	2 4845	156 00
VARIAN MEDICAL SYSTEMS INC CMN (VAR)	40 00	60 7700	2,430 80	65 8270	2,633 08	(202 28)		

**THE BAUMAN FAMILY FND GLB DYNAMIC CORE**
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGE/MID) TAX EX								
VERISIGN INC CMN (VRSN)	40 00	43 5700	1,742 80	18 2577	730 31	1,012 49		
VERISK ANALYTICS INC CMN CLASS A (VRSK)	40 00	49 2600	1,970 40	44 7415	1,789 66	180 74		
VERIZON COMMUNICATIONS INC CMN (VZ)	1,300 00	44 4400	57,772 00	31 6101	41,093 08	16,678 92	4 5005	2,600 00
VERTEX PHARMACEUTICALS INC CMN (VRTX)	100 00	55 9200	5,592 00	43 7249	4,372 49	1,219 51		
VF CORP CMN (VFC)	40 00	133 4500	5,338 00	85 7889	3,431 56	1,906 45	2 1581	115 20
VIACOM INC CMN CLASS B (VIAB)	240 00	47 0200	11,284 80	31 2381	7,497 14	3,787 66	2 3394	264 00
			66 00					
VIRGIN MEDIA INC CMN (*VMEDLN)	127 00	24 4613	3,106 58	27 3731	3,476 39	(369 80)		
VISA INC CMN CLASS A (V)	220 00	123 6300	27,198 60	78 7990	17,335 79	9,862 81	0 7118	193 60
VMWARE INC CMN CLASS A (VMW)	40 00	91 0400	3,641 60	51 0707	2,042 83	1,598 77		
VULCAN MATERIALS CO CMN (VMC)	80 00	39 7100	3,176 80	46 4304	3,714 43	(537 63)	0 1007	3 20
W W GRAINGER INCORPORATED CMN (GWW)	20 00	191 2400	3,824 80	170 8310	3,416 62	408 18	1 6733	64 00
WAL MART STORES INC CMN (WMT)	780 00	69 7200	54,381 60	51 2395	39,966 79	14,414 81	2 2806	1,240 20
WALGREEN CO CMN (WAG)	400 00	29 5800	11,832 00	38 2198	15,287 92	(3,455 92)	3 7187	440 00
WALT DISNEY COMPANY (THE) CMN (DIS)	820 00	48 5000	39,770 00	29 7193	24,369 86	15,400 14	1 2371	492 00
WASTE MANAGEMENT INC CMN (WM)	200 00	33 4000	6,680 00	30 2167	6,043 35	636 65	4 2515	284 00
WATERS CORPORATION COMMON STOCK (WAT)	40 00	79 4700	3,178 80	88 1940	3,527 76	(348 96)		
WATSON PHARMACEUTICALS INC CMN (WPI)	40 00	73 9900	2,959 60	63 8515	2,554 06	405 54		
WEATHERFORD INTERNATIONAL LTD CMN (WFT)	380 00	12 6300	4,799 40	16 7683	6,371 95	(1,572 55)		
WELLPOINT, INC CMN (WLP)	160 00	63 7900	10,206 40	66 8036	10,688 58	(482 18)	1 8028	184 00
WELLS FARGO & CO (NEW) CMN (WFC)	2,420 00	33 4400	80,924 80	25 6784	62,141 71	18,783 09	2 6316	2,129 60
WESTERN DIGITAL CORPORATION CMN (WDC)	100 00	30 4800	3,048 00	33 8633	3,386 33	(338 33)		
WESTERN UNION COMPANY (THE) CMN (WU)	300 00	16 8400	5,052 00	17 4828	5,244 83	(192 83)	2 3753	120 00
WHIRLPOOL CORP CMN (WHR)	40 00	61 1600	2,446 40	63 2556	2,530 22	(83 82)	3 2701	80 00
WHITING PETROLEUM CORPORATION CMN (WLL)	40 00	41 1200	1,644 80	44 8468	1,793 87	(149 07)		
WHOLE FOODS MARKET INC CMN (WFM)	80 00	95 3200	7,625 60	48 1708	3,853 66	3,771 94	0 5875	44 80
			11 20					
WILLIAMS COMPANIES INC (THE) CMN (WMB)	280 00	28 8200	8,069 60	14 0883	3,944 74	4,124 87	4 1638	336 00
WISCONSIN ENERGY CORP(HLDG CO) CMN (WEC)	80 00	39 5700	3,165 60	34 5678	2,765 42	400 18	3 0326	96 00
WYNDHAM WORLDWIDE CORP CMN (WYN)	80 00	52 7400	4,219 20	32 7601	2,620 81	1,598 39	1 7444	73 60

THE BAUMAN FAMILY FND GLB DYNAMIC CORE Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
WYNN RESORTS, LIMITED CMN (WYNN)	40 00	103 7200	4,148 80	53 4800	2,139 20	2,009 60	1 9283	80 00
XCEL ENERGY INC CMN (XEL)	220 00	28 4100	6,250 20 59 40	26 8495	5,906 88	343 32	3 8015	237 60
XEROX CORPORATION CMN (XRX)	576 00	7 8700	4,533 12 24 48	8 5251	4,910 47	(377 35)	2 1601	97 92
XILINX INCORPORATED CMN (XLNX)	80 00	33 5700	2,685 60	24 4954	1,959 63	725 97	2 6214	70 40
XYLEM INC CMN (XYL)	100 00	25 1700	2,517 00	28 1173	2,811 73	(294 73)	1 6083	40 48
YAHOO INC CMN (YHOO)	540 00	15 8300	8,548 20	14 5752	7,870 61	677 59		
YUM BRANDS, INC CMN (YUM)	180 00	64 4200	11,595 60	51 4660	9,263 88	2,331 72	1 7896	205 20
ZIMMER HLDGS INC CMN (ZMH)	80 00	64 3600	5,148 80 14 40	60 4780	4,838 24	310 56	1 1187	57 60
THE HOME DEPOT, INC CMN (HD)	720 00	52 9900	38,152 80	27 9761	20,142 80	18,010 00	2 1891	835 20
AVALONBAY COMMUNITIES INC CMN (AVB)	40 00	141 4800	5,659 20 38 80	112 9600	4,518 40	1,140 80	2 7424	155 20
BOSTON PROPERTIES INC COMMON STOCK (BXP)	60 00	108 3700	6,502 20 33 00	97 7982	5,867 89	634 31	2 0301	132 00
DEXUS PROPERTY GROUP UNITS FULLY PAID STAPLED (*DXSAU)	9,287 00	0 9525	8,846 10 178 44	0 9008	8,365 91	480 18	5 7527	508 89
EQUITY RESIDENTIAL CMN (EQR)	140 00	62 3600	8,730 40 47 25	54 9344	7,690 81	1,039 59	2 1648	189 00
GENERAL GROWTH PROPERTIES INC CMN (GGP)	260 00	18 0900	4,703 40	15 1005	3,926 13	777 27	2 2112	104 00
GOODMAN PROPERTY TRUST CMN (*MGPNZ)	4,718 00	0 7981	3,765 57	0 7907	3,730 63	34 94		
HCP, INC CMN (HCP)	180 00	44 1500	7,947 00	39 0928	7,036 70	910 30	4 5300	360 00
HEALTH CARE REIT INC (DEL) CMN (HCN)	80 00	58 3000	4,664 00	52 5247	4,201 98	462 02	5 0772	236 80
LEND LEASE CORP (ORD) ORDINARY FULLY PAID (*LENF)	271 00	7 3744	1,998 46	7 5004	2,032 61	(34 15)	4 3056	86 04
MACERICH COMPANY CMN (MAC)	80 00	59 0500	4,724 00	46 0991	3,687 93	1,036 07	3 7257	176 00



Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
PROLOGIS INC CMN (PLD)	238 00	33 2300	7,908 74	27 9200	6,644 97	1,263 77	3 3704	266 56
REGENCY CTRS CORP CMN (REG)	60 00	47 5700	2,854 20	38 2325	2,293 95	560 25	3 8890	111 00
SL GREEN REALTY CORP CMN (SLG)	60 00	80 2400	4,814 40	56 0368	3,362 21	1,452 19	1 2463	60 00
			15 00					
UDR INC CMN (UDR)	100 00	25 8400	2,584 00	24 3649	2,436 49	147 51	3 4056	88 00
VENTAS, INC CMN (VTR)	120 00	63 1200	7,574 40	54 1274	6,495 29	1,079 11	3 9290	297 60
VORNADO REALTY TRUST CMN (VNO)	102 00	83 9800	8,565 96	80 4083	8,201 65	364 31	3 2865	281 52
WEYERHAEUSER CO CMN (WY)	234 00	22 3600	5,232 24	17 4014	4,071 92	1,160 32	2 6834	140 40
WTS/KINDER MORGAN, INC EXP01/01/2017 (KMIWS)	230 00	2 1600	496 80	1 9050	438 15	58 65		
DIGITAL REALTY TRUST, INC CMN (DLR)	20 00	75 0700	1,501 40	66 2715	1,325 43	175 97	3 8897	58 40
GPT GROUP (ORD) UNITS FULLY PAID (*GEPTF)	2,497 00	3 3697	8,414 10	3 3068	8,257 03	157 07	5 5319	465 46
HOST HOTELS & RESORTS INC CMN (HST)	415 00	15 8200	6,565 30	12 0847	5,015 14	1,550 16	1 7699	116 20
			29 05					
KIMCO REALTY CORPORATION CMN (KIM)	280 00	19 0300	5,328 40	14 7612	4,133 14	1,195 26	3 9937	212 80
PUBLIC STORAGE CMN (PSA)	60 00	144 4100	8,664 60	109 2593	6,555 56	2,109 04	3 0469	264 00
SIMON PROPERTY GROUP INC CMN (SPG)	142 00	155 6600	22,103 72	107 8993	15,321 70	6,782 02	2 5697	568 00
STARWOOD HOTELS & RESORTS CMN (HOT)	100 00	53 0400	5,304 00	39 0787	3,907 87	1,396 13	0 9427	50 00
A KON KPN N V CMN (*KPN)	726 00	9 5650	6,944 18	14 2776	10,365 50	(3,421 32)		
A P MOELLER - MAERSK A/S CLAS CMN CLASS B (*DSSBF)	1 00	6,544 9506	6,544 95	7,095 3880	7,095 39	(550 44)		
ABB LTD RG SHS CHF 2 5 VAL 384 662 (*ABBZ)	1,093 00	16 2842	17,798 68	21 8641	23,897 41	(6,098 73)		
ABERTIS INFRAESTRUCTURAS SA EUR3 00 (*ACESF)	186 00	13 4753	2,506 40	21 3237	3,966 21	(1,459 80)		
ACCENTURE PLC CMN (ACN)	300 00	60 0900	18,027 00	41 9907	12,597 20	5,429 80	2 2466	405 00
ACCOR EUR15 00 (*ACCRF)	113 00	31 2419	3,530 34	35 4350	4,004 16	(473 82)		
ACE LIMITED CMN (ACE)	160 00	74 1300	11,860 80	66 4648	10,634 36	1,226 44	2 6440	313 60
ACKERMANS & VAN HAAREN NV CMN (*ACMAN)	4 00	78 3580	313 43	78 5233	314 09	(0 66)		
ACOM CMN (J8572)	50 00	19 6212	981 06	18 2718	913 59	67 47		
ACTIVIDADES DE CONSTRUCCION Y CMN (*ACSSM)	61 00	21 3807	1,304 22	45 6974	2,787 54	(1,483 32)		
ADIDAS AG CMN (*ADIDGR)	98 00	71 4716	7,004 22	68 8425	6,746 57	257 65		
ADVANTEST CORP CMN (J6857)	100 00	15 4140	1,541 40	23 8621	2,386 21	(844 81)		
AEGON N V CMN (*AEGON)	681 00	4 6129	3,141 36	6 7692	4,609 80	(1,468 44)		



Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
AEON CMN (J8267)	500 00	12 4213	6,210 67	10 4676	5,233 78	976 88		
AEON CREDIT SERVICE CO LTD (J8570)	100 00	18 4317	1,843 17	9 8535	985 35	857 81		
AEON MALL CMN (J8905)	100 00	21 1238	2,112 38	23 2680	2,326 80	(214 43)		
AGEAS SA/NV CMN (*FORTB)	1,076 00	1 9748	2,124 86	4 0148	4,319 92	(2,195 06)		
AGGREKO PLC CMN (*AGKLN)	140 00	32 4896	4,548 54	25 5746	3,580 44	988 10		
AGL ENERGY LIMITED ORDINARY FULLY PAID (*AGKAU)	207 00	15 1277	3,131 44	14 1288	2,924 66	206 78	4 0623	127 21
AGNICO EAGLE MINES LTD CMN (AEM)	100 00	40 4600	4,046 00	57 6581	5,765 81	(1,719 81)	1 9773	80 00
AGRIUM INC CMN (AGU)	100 00	88 4700	8,847 00	47 6790	4,767 90	4,079 10	1 1303	100 00
			37 50					
AIA GROUP LIMITED CMN (HK1299)	3,800 00	3 4159	12,980 23	3 0843	11,720 19	1,260 05		
AIR LIQUIDE (ORD) EUR11 (*AIQUY)	253 00	113 9925	28,840 10	102 7948	26,007 08	2,833 02		
AISIN SEIKI CO LTD CMN (J7259)	100 00	32 9441	3,294 41	25 6448	2,564 48	729 93		
AKER SOLUTIONS ASA CMN (*AKVERNO)	85 00	14 0952	1,198 09	16 1854	1,375 76	(177 67)		
AKZO NOBEL N V NLG5 (*AKZOF)	109 00	46 8882	5,110 81	54 5665	5,947 75	(836 93)		
ALFA LAVAL AB ORD CMN (*ALFASS)	137 00	17 0875	2,340 99	15 4934	2,122 60	218 40		
ALIMENTATION COUCHE-TARD INC CMN (ANCUF)	100 00	43 7177	4,371 77	25 9165	2,591 65	1,780 12	0 6622	28 95
ALL NIPPON AIRWAYS CMN (J9202)	1,000 00	2 8299	2,829 86	3 2894	3,289 38	(459 52)		
ALLIANZ SE NPV (*ALLVF)	250 00	100 1438	25,035 94	110 5532	27,638 31	(2,602 37)		
ALSTOM CMN EUR 14 (*ALSTOM)	102 00	31 5584	3,218 96	56 6606	5,779 38	(2,560 42)		
			72 31					
ALUMINA LIMITED ORDINARY FULLY PAID (*AWC)	1,546 00	0 8091	1,250 92	1 6102	2,489 30	(1,238 38)	7 1899	89 94
AMADEUS IT HOLDING SA CMN (*AMATHS)	130 00	21 1402	2,748 23	19 0503	2,476 54	271 68		
AMCOR LTD (ORD) ORDINARY FULLY PAID (*AMCOF)	339 00	7 2617	2,461 72	7 1537	2,425 11	36 61	5 0776	125 00
AMEC CMN (*AMEC)	152 00	15 7117	2,388 17	18 4174	2,799 45	(411 27)		
			48 39					
AMP LIMITED (AUD) ORDINARY FULLY PAID (*AMP)	1,265 00	3 9432	4,988 21	5 2216	6,605 31	(1,617 10)	7 5325	375 74

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
ANDRITZ AG CMN (*ADTZ)	32 00	51 2935	1,641 39	41 7324	1,335 44	305 95		
ANGLO AMERICAN PLC CMN (*AALNWLN)	657 00	32 7483	21,515 64	35 0700	23,040 97	(1,525 33)		
ANHEUSER-BUSCH INBEV S A CMN (*INBR)	616 00	77 5984	47,800 64	59 3691	36,571 38	11,229 26		
ANTOFAGASTA PLC ORD GBP0 05 (*ATOF)	199 00	17 0602	3,394 97	17 4626	3,475 07	(80 09)		
AON PLC CMN (AON)	140 00	46 7800	6,549 20	45 7917	6,410 84	138 36		
AZORA BANK CMN (J8304)	1,000 00	2 3666	2,366 56	1 3665	1,366 52	1,000 05		
ARC RES LTD CDA CMN (AETUF)	100 00	22 5177	2,251 77	27 7721	2,777 21	(525 45)	5 3120	119 61
			7 37					
ARM HOLDINGS PLC GBP0 0005 (*ARML)	695 00	7 9264	5,508 84	7 6218	5,297 18	211 67		
ARRIUM LTD ORDINARY FULLY PAID (*OST_120629)	771 00	0 8860	683 07	1 7114	1,319 48	(636 42)	8 0925	55 28
ASAHI GLASS CO LTD CMN (J5201)	1,000 00	6 6740	6,673 96	8 7418	8,741 82	(2,067 86)		
			151 39					
ASAHI GROUP HOLDINGS LTD CMN (J2502)	200 00	21 3993	4,279 85	18 7758	3,755 16	524 69		
			32 61					
ASAHI KASEI CMN (J3407)	1,000 00	5 3842	5,384 25	4 8064	4,806 39	577 86		
ASCIANO LTD STAPLED SECURITIES FULLY PAID (*AIO1)	580 00	4 4554	2,584 11	4 4817	2,599 40	(15 29)	1 4943	38 61
ASICS CORP CMN (J7936)	100 00	12 6092	1,260 92	13 4631	1,346 31	(85 39)		
ASM PACIFIC TECHNOLOGY (HK) CMN (HK522)	100 00	12 6902	1,269 02	8 0303	803 03	465 99		
ASML HOLDING NV CMN (*ASMLNV)	304 00	50 7175	15,418 11	36 9642	11,237 10	4,181 01		
ASSA ABLOY B SHS SEK1 (*ASSAB)	157 00	27 8432	4,371 38	21 9279	3,442 68	928 69		
ASSICURAZIONI GENERALI-SOCIETA CMN (*ASSIF)	702 00	13 4943	9,472 99	20 7811	14,588 36	(5,115 37)		
ASTELLAS PHARMA CMN (J4503)	300 00	43 3870	13,016 11	38 7957	11,638 70	1,377 40		
ASTRAZENECA PLC ORD CMN (*ZENF)	655 00	44 7359	29,302 01	46 2423	30,288 68	(986 67)		
ATHABASCA OIL CORP CMN (ATHOF)	100 00	11 0130	1,101 30	17 1416	1,714 16	(612 86)		
ATLANTIA S P A CMN (*AUTOIM)	169 00	12 7221	2,150 03	15 8628	2,680 81	(530 77)		
ATLAS COPCO AB B SHS CMN CLASS B (*ATLPV)	225 00	18 9958	4,274 05	21 4950	4,836 39	(562 33)		
ATLAS COPCO AB SER A SEK5 (*ATLKY)	333 00	21 4534	7,143 98	22 6061	7,527 83	(383 85)		
ATLAS IRON LTD ORDINARY FULLY PAID (*AGO1)	539 00	2 0889	1,115 15	3 2368	1,744 61	(629 46)	1 4851	16 56
AUSTRALIA & NEW ZEALAND BK ORDINARY FULLY PAID (*ANEWY)	1,290 00	22 5636	29,107 00	21 1762	27,317 35	1,789 65	6 4458	1,876 17
			926 78					



Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE

Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
AVIVA PC ORD GBP0 25 (*CMIMUF)	1,244 00	4 2744	5,317 42	5 5312	8,124 87	(2,807 46)		
AXA CMN (*AXAMF)	1,130 00	13 2664	14,991 06	18 8729	21,326 37	(6,335 31)		
AZRIELI GROUP CMN (*AZHG)	11 00	21 9003	240 90	26 5886	292 48	(51 57)		
BAE SYSTEMS PLC CMN (*BRAE)	1,656 00	4 5253	7,493 95	5 1714	8,563 77	(1,069 81)		
BANCA INTESA SPA RISP NON CNV 0 52 EUR (*BAVRF)	601 00	1 1336	681 29	2 3398	1,406 23	(724 94)		
BANCA MONTE DEI PASCHI DI SIENA SPA 0 52 EUR (*BMDP)	2,169 00	0 2484	538 71	0 4866	1,055 37	(516 66)		
BANCO BILBAO VIZCAYA ARGENTARIA (*BBVZ)	2,694 00	7 1256	19,196 47	12 3214	33,193 79	(13,997 32)		
BANCO POPULAR EURO 50 (*BCPOP)	255 00	2 2571	575 55	4 8222	1,229 66	(654 11)		
BANCO SANTANDER CENTRAL HISPANO SA EURO 50 (*STD)	5,036 00	6 6092	33,283 73	11 0426	55,610 46	(22,326 73)		
BANK HAPOALIM B M (ORD) ORD CMN (*BHAP)	370 00	3 0369	1,123 65	4 4699	1,653 86	(530 22)		
BANK LEUMI LE-ISRAEL B M ORD ILS1 (*BKLE)	516 00	2 4024	1,239 63	4 2617	2,199 02	(959 39)		
BANK OF EAST ASIA CMN (HK23)	800 00	3 5705	2,856 42	3 4605	2,768 40	88 02		
BANK OF MONTREAL CMN (BMO)	300 00	55 2600	16,578 00	50 9159	15,274 77	1,303 23	4 9626	822 70
BANK OF NOVA SCOTIA CMN (BNS)	500 00	51 7900	25,895 00	48 3475	24,173 76	1,721 24	4 1258	1,068 38
			202 81					
BANK OF YOKOHAMA CMN (J8332)	1,000 00	4 6956	4,695 56	4 7225	4,722 53	(26 97)		
BARCLAYS PLC ORD 25P CMN (*BACRLN)	4,356 00	2 5535	11,123 21	4 8953	21,323 80	(10,200 60)		
BARRICK GOLD CORPORATION CMN (ABX)	500 00	37 5700	18,785 00	39 7874	19,893 69	(1,108 69)	2 1294	400 00
BASF SE CMN (*BASFGGR)	707 00	69 2436	48,955 25	66 2250	46,821 08	2,134 17		
BAYER AG CMN (*BAYNAG)	639 00	71 8767	45,929 19	72 7601	46,493 72	(564 53)		
BAYTEX ENERGY TR CMN (BTE)	100 00	42 1100	4,211 00	56 9344	5,693 44	(1,482 44)	6 1827	260 35
			16 22					
BCE INC CMN (BCE)	100 00	41 2000	4,120 00	38 6085	3,860 85	259 15	5 3391	219 97
			40 01					
BEIERSDORF AG NPV (*BEIRF)	41 00	64 7498	2,654 74	58 8591	2,413 22	241 52		
BELGACOM SA CMN (*BELGBB)	73 00	28 4253	2,075 05	35 8591	2,617 71	(542 66)		



Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
BELLE INTERNATIONAL HOLDINGS L CMN (HK1880)	2,000 00	1 6912	3,382 34	1 8260	3,651 97	(269 63)		
BEZEQ, THE ISRAEL TELECOMMUNICATION CORP LTD ILS1 00 (*BEZEQ)	859 00	1 0413	894 47	2 3254	1,997 48	(1,103 01)		
BG GROUP PLC CMN (*BG)	1,681 00	20 3844	34,266 16	20 4678	34,406 33	(140 17)		
BHP BILLITON LIMITED ORDINARY FULLY PAID (*BHP)	1,505 00	32 2117	48,478 64	34 2414	51,533 30	(3,054 66)	3 2776	1,588 93
BILLITON PLC ORD 0 50 (*BLITF)	1,053 00	28 3186	29,819 51	28 3504	29,852 94	(33 43)		
BMW-BAYERISCHE MOTOREN WERKE AG EUR1 0 (*BMWFI)	246 00	72 0665	17,728 37	74 3166	18,281 88	(553 51)		
BNP PARIBAS EUR4 00 (*BNP)	587 00	38 4005	22,541 08	59 7676	35,083 59	(12,542 51)		
BOC HONG KONG (HOLDINGS) LTD CMN (HK2388)	1,500 00	3 0420	4,563 06	2 1454	3,218 12	1,344 95		
BOMBARDIER INC CMN CL B (BDRBF)	700 00	3 9529	2,767 02	5 1132	3,579 26	(812 24)	2 4831	68 71
			13 11					
BONAVISTA ENERGY CORP CMN (BNPUF)	100 00	15 6542	1,565 42	29 9150	2,991 50	(1,426 08)	8 8453	138 47
			8 85					
BORAL LTD (NEW) BB-BLD AU SPLIT FROM ORIGIN ENERGY (*BLD)	514 00	3 0214	1,553 02	4 0941	2,104 34	(551 32)	4 9153	76 34
BOSKALIS WESTMINSTER NV, KONIN CMN (*BOKANA)	32 00	32 8749	1,052 00	46 6980	1,494 34	(442 34)		
BOUYGUES S A (ORD) EUR10 00 (*BOUF)	64 00	26 8367	1,717 55	46 4524	2,972 95	(1,255 41)		
BP P L C SPONSORED ADR CMN (BP)	1,498 00	40 5400	60,728 92	47 2327	70,754 53	(10,025 61)	4 7361	2,876 16
BRAMBLES LIMITED ORD CMN ORDFULLY PAID DEF SETTLEMENT (*BxBAU)	736 00	6 3092	4,643 57	6 8725	5,058 13	(414 56)	4 2208	195 99
BRIDGESTONE CORP CMN (J5108)	400 00	22 7265	9,090 61	18 4087	7,363 49	1,727 12		
			74 53					
BRIGHTOIL PETROLEUM (HOLDINGS) CMN (HK933)	1,000 00	0 1946	194 64	0 2865	286 48	(91 84)		
BRITISH AMERICAN TOBACCO ORD GBP0 25 (*BATOB)	949 00	50 8277	48,235 48	38 9605	36,973 48	11,262 00		
BRITISH SKY BROADCASTING GROUP CMN (*BSKYF)	411 00	10 9213	4,488 67	12 2675	5,041 92	(553 26)		
BROOKFIELD ASSET MANAGEMENT IN CMN (BAM)	200 00	33 1000	6,620 00	27 9013	5,580 26	1,039 74	1 6918	112 00
BROOKFIELD OFFICE PROP INC CMN (BPO)	100 00	17 4200	1,742 00	14 1139	1,411 39	330 61	3 2147	56 00
BROTHER INDUSTRIES LTD CMN (J6448)	200 00	11 3194	2,263 89	11 1859	2,237 18	26 70		
BT GROUP PLC CMN (*BTGG)	3,846 00	3 3148	12,748 78	2 3686	9,109 61	3,639 17		
BURBERRY GROUP PLC CMN (*BRBY)	225 00	20 7764	4,674 69	20 6374	4,643 41	31 28		
CAE INC CMN (CAE)	100 00	9 6800	968 00	9 3342	933 42	34 58	1 6240	15 72

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
CAIRN ENERGY PLC CMN (*CNELN2)	346 00	4 1537	1,437 18	11 2234	3,883 28	(2,446 10)		
CALTEX AUSTRALIA LIMITED ORDINARY FULLY PAID (*CTX)	64 00	13 8475	886 24	13 6623	874 39	11 85	3 3284	29 50
CAMECO CORPORATION CMN (CCJ)	200 00	21 9500	4,390 00	28 0666	5,613 32	(1,223 32)	1 7972	78 90
			14 75					
CAMPBELL BROTHERS LIMITED ORDINARY FULLY PAID (*CPB)	33 00	55 5639	1,833 61	53 3582	1,760 82	72 79	4 1475	76 05
			38 61					
CANADIAN IMPERIAL BANK OF COMMERCE CMN (CM)	200 00	70 3400	14,068 00	65 0508	13,010 16	1,057 84	4 9691	699 05
			132 75					
CANADIAN NATIONAL RAILWAY CO CMN (CNI)	200 00	84 3800	16,876 00	66 0465	13,209 29	3,666 71	1 7466	294 75
CANADIAN NATURAL RESOURCES CMN (CNQ)	500 00	26 8500	13,425 00	38 0447	19,022 36	(5,597 36)	1 5386	206 56
			38 71					
CANADIAN OIL SANDS LTD CMN (COSWF)	200 00	19 3907	3,878 15	32 1863	6,437 26	(2,559 11)	6 8828	266 92
CANADIAN PACIFIC RAILWAY LTD CMN (CP)	100 00	73 2600	7,326 00	47 1906	4,719 06	2,606 94	1 9280	141 25
			25 81					
CANON INC CMN (J7751)	800 00	39 6306	31,704 45	39 6017	31,681 40	23 06	0 0108	3 42
			558 96					
CANON MARKETING JAPAN INC CMN (J8060)	100 00	12 6592	1,265 92	15 3702	1,537 02	(271 09)		
			11 65					
CAPITA PLC CMN (*CAPLIN)	210 00	10 2863	2,160 12	12 3538	2,594 30	(434 18)		
CAPITALAND LTD CMN (*CAPL)	1,000 00	2 1317	2,131 69	2 5744	2,574 43	(442 74)		
CARLSBERG 'B' DNKR20 (*FBCBF)	49 00	78 5258	3,847 76	105 8090	5,184 64	(1,336 88)		
CARNIVAL PLC CMN (*CCLLN)	122 00	34 2144	4,174 16	39 5914	4,830 15	(655 99)		
CARREFOUR S A (ORD) EUR2 5 (*CARRF)	312 00	18 4122	5,744 61	38 1181	11,892 84	(6,148 22)		
CASINO GUICHARD-PERRACHON GUICHARD PERRACHON ET CIE ETABLISSEMENTS ECONOMIQUES DU (*CASIF)	26 00	87 7381	2,281 19	89 3790	2,323 85	(42 66)		
CASIO COMPUTER CO , LTD CMN (J6952)	200 00	6 4987	1,299 73	7 1649	1,432 99	(133 25)		
CENOVUS ENERGY INC CMN (CVE)	400 00	31 8000	12,720 00	28 8040	11,521 61	1,198 39	2 7189	345 84

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
CENTERRA GOLD INC CMN (CAGDF)	100 00	7 0011	700 11	16 5321	1,653 21	(953 10)	2 1975	15 38
CENTRAL JAPAN RAILWAY COMPANY CMN (J9022)	1 00	7,850 9841	7,850 98	6,755 5190	6,755 52	1,095 47		
CENTRICA PLC CMN (*CENTR)	2,411 00	4 9863	12,022 05	4 2216	10,178 18	1,843 88		
CGI GROUP INC CMN CLASS A (GIB)	100 00	23 9900	2,399 00	22 3321	2,233 21	165 79		
CHIBA BANK LTD CMN (J8331)	1,000 00	5 9728	5,972 76	6 2850	6,284 98	(312 22)		
CHOW TAI FOOK JEWELLERY COMPANY LIMITED CMN (HK1929)	400 00	1 2374	494 98	1 1623	464 92	30 05		
CHRISTIAN DIOR ORD EUR2 00 (*DIOR)	32 00	137 0315	4,385 01	130 4071	4,173 03	211 98		
CHUBU ELECTRIC POWER COMPANY CMN (J9502)	400 00	16 2028	6,481 13	19 7557	7,902 29	(1,421 16)		
CHUGAI PHARMACEUTICAL LTD CMN (J4519)	100 00	18 8699	1,886 99	20 2900	2,029 00	(142 01)		
			23 29					
CHUGOKU ELECTRIC POWER COMPANY ORD CMN (J9504)	200 00	16 4157	3,283 14	14 9790	2,995 80	287 34		
CI FINL CORP CMN CLASS (CIFAF)	100 00	21 7113	2,171 13	17 8925	1,789 25	381 88	4 3787	95 07
			5 90					
CITIZEN HOLDINGS CO., LTD CMN (J7762)	200 00	5 8100	1,162 00	5 9448	1,188 97	(26 97)		
CLP HOLDINGS LIMITED CMN (HK2)	1,000 00	8 4752	8,475 18	7 9161	7,916 13	559 05		
CNH GLOBAL N V CMN (CNH)	40 00	38 8600	1,554 40	41 7715	1,670 86	(116 46)		
COCA COLA AMATIL LTD ORD(AUD) ORDINARY FULLY PAID (*CCLAY)	135 00	13 7041	1,850 05	13 2771	1,792 42	57 63	3 9238	72 59
COCA-COLA WEST COMPANY, LIMITE CMN (J2579)	100 00	17 3924	1,739 24	18 3530	1,835 30	(96 06)		
			23 29					
COCHLEAR LIMITED ORDINARY FULLY PAID (*COH)	33 00	67 4346	2,225 34	79 2725	2,615 99	(390 65)	3 6452	81 12
COLOPLAST 'B' DKK20 (REGD) CMN CLASS B (*COLOP)	4 00	179 4583	717 83	166 2493	665 00	52 84		
COMFORTDELGRO CORP LTD CMN (*CDSP)	1,000 00	1 2198	1,219 80	1 1058	1,105 78	114 02		
COMMERZBANK A G (ORD) NPV (*CRZBY)	1,438 00	1 6912	2,431 97	3 6122	5,194 40	(2,762 43)		
COMMONWEALTH BANK OF AUSTRALIA ORDINARY FULLY PAID (CBAUF)	720 00	54 3861	39,157 98	47 1694	33,961 25	5,196 73	6 1205	2,396 67
COMPAGNIE DE ST-GOBAIN EUR 4 00 (*STGBF)	341 00	36 8371	12,561 45	48 0302	16,378 31	(3,816 85)		
COMPAGNIE FINANCIERE RICHEMONT CMN (*CIERICH)	282 00	54 6497	15,411 22	49 2955	13,901 61	1,509 61		
COMPASS GROUP PLC CMN (*CCG)	878 00	10 4901	9,210 33	7 0249	6,167 82	3,042 51		
			99 13					



Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
COMPUTERSHARE LIMITED BB-CPU AU (*CSLAUD)	190 00	7 5895	1,442 00	10 0520	1,909 87	(467 87)	3 7787	54 49
CONTINENTAL AG NPV (*CGWKF)	42 00	83 0670	3,488 82	77 7443	3,265 26	223 55		
COOPER INDUSTRIES PLC CMN (CBE)	80 00	68 1800	5,454 40	40 5286	3,242 29	2,212 11		
			19 84					
CORPORACION MAPFRE SA CMN (*MAPSSM)	178 00	2 0292	361 20	3 7252	663 08	(301 89)		
COSCO CORP (SINGAPORE) LTD CMN (*COS)	1,000 00	0 7737	773 72	1 1136	1,113 64	(339 91)		
COSMO OIL COMPANY LIMITED CMN (J5007)	1,000 00	2 5293	2,529 34	2 7736	2,773 55	(244 21)		
COVIDIEN PUBLIC LIMITED COMPAN CMN (COV)	240 00	53 5000	12,840 00	49 7618	11,942 84	897 16		
CREDIT AGRICOLE S A CMN (*ACAFF)	409 00	4 3939	1,797 09	12 9626	5,301 72	(3,504 63)		
CREDIT SAISON CMN (J8253)	100 00	22 0003	2,200 03	20 3154	2,031 54	168 49		
CREDIT SUISSE GROUP RG SHS(NOM CHF 1) VAL 1213 853	367 00	18 1920	6,676 45	41 5204	15,237 98	(8,561 53)		
(*CSHRF)								
CRESCENT POINT ENERGY CORP CMN (CSCTF)	100 00	37 3655	3,736 55	47 2105	4,721 05	(984 50)	7 1026	265 39
			16 96					
CRH PLC ORD SHS EURO 32 (*CRHF)	454 00	19 3181	8,770 43	25 2891	11,481 25	(2,710 82)		
CROWN LIMITED ORDINARY FULLY PAID DEFERRED S	57 00	8 6956	495 65	8 2044	467 65	28 00	4 3581	21 60
(*CWN1)								
CSL LIMITED ORDINARY FULLY PAID (*CSLAU)	275 00	40 3748	11,103 06	34 4435	9,471 96	1,631 09	2 0548	228 15
DAI-ICHI LIFE INSURANCE CMN (J8750)	6 00	1,141 9613	6,851 77	1,200 6478	7,203 89	(352 12)		
DAIICHI SANKYO CO, LTD CMN (J4568)	400 00	16 7663	6,706 52	20 3517	8,140 68	(1,434 16)		
DAIKIN INDUSTRIES CMN (J6367)	200 00	27 8478	5,569 57	36 0210	7,204 21	(1,634 64)		
DAIMLER AG CMN (*DCX)	679 00	44 7425	30,380 18	58 9477	40,025 51	(9,645 33)		
DAIIPPON SUMITOMO PHARMA CMN (J4506)	200 00	10 1549	2,030 99	9 4170	1,883 40	147 59		
DAITO TRUST CONSTRUCTION CMN (J1878)	100 00	94 5374	9,453 74	90 6431	9,064 31	389 43		
DAIWA SECURITIES CMN (J8601)	1,000 00	3 7189	3,718 89	3 5327	3,532 70	186 19		
DANSKE BANK AG DKK100 CMN (*DEAFY)	235 00	13 8595	3,256 98	21 1031	4,959 22	(1,702 24)		
DASSAULT SYSTEMS EUR1 (*DASS)	27 00	93 5738	2,526 49	81 7299	2,206 71	319 79		

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**THE BAUMAN FAMILY FND GLB DYNAMIC CORE**
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
DAVIDE CAMPARI-MILANO SPA CMN (*CPRIM)	85.00	6.9497	590.72	7.1175	604.99	(14.27)		
DBS GROUP HOLDINGS LTD (N/C FROM DBS BK LTD NEW) (*DBSNEW)	1,021.00	10.9506	11,180.54	10.1229	10,335.46	845.08		
DCC PLC ORD EURO 25 (*DCCF)	18.00	23.2795	419.03	32.0092	576.17	(157.13)		
			9.19					
DELEK GROUP LTD ISRAEL CMN (*DEKLG)	2.00	145.8060	291.61	264.2665	528.53	(236.92)		
DELHAIZE GROUP CMN (*LEONF)	29.00	36.5586	1,060.20	80.5573	2,336.16	(1,275.96)		
DENA CMN (J2432)	100.00	26.1324	2,613.24	24.3038	2,430.38	182.86		
DENSO CORP CMN (J6902)	300.00	33.7204	10,116.12	29.6770	8,903.11	1,213.01		
DENTSU INC CMN (J4324)	200.00	29.4005	5,880.10	23.2618	4,652.35	1,227.75		
DEUTSCHE BANK REG SHS CMN (*DBNK)	509.00	36.0776	18,363.49	54.1630	27,568.95	(9,205.46)		
DEUTSCHE BOERSE AG CMN - (*DUBE)	63.00	53.8379	3,391.79	73.4821	4,629.37	(1,237.58)		
DEUTSCHE POST AG CMN (*DPS)	422.00	17.6464	7,446.77	16.7696	7,076.79	369.98		
DEUTSCHE TELEKOM AG CMN (*DT)	2,194.00	10.9549	24,035.11	12.4426	27,299.13	(3,264.02)		
DIAGEO PLC ORD GBP0 28935 (*DGE)	1,228.00	25.7471	31,617.38	18.6922	22,954.07	8,663.31		
DNB NOR ASA CMN (*DEN)	278.00	9.9036	2,753.20	10.2408	2,846.94	(93.74)		
DRAGON OIL PLC CMN (*DRAGOF)	139.00	8.4909	1,180.23	6.7988	945.03	235.20		
DSV, DE SAMMENSUTTEDE VOGNMAE CMN (*DSV2)	104.00	19.7677	2,055.84	16.5771	1,724.02	331.81		
E.ON AG CMN (*EONAGGR)	1,559.00	21.5200	33,549.62	26.9237	41,974.10	(8,424.49)		
EAST JAPAN RAILWAY CO CMN (J9020)	200.00	62.6075	12,521.51	65.0529	13,010.59	(489.08)		
ECHO ENTERTAINMENT GROUP LIMIT ORDINARY FULLY PAID (*EGP1)	264.00	4.3837	1,157.29	4.7400	1,251.36	(94.07)	0.9346	10.82
EISAI CO., LTD CMN (J4523)	200.00	43.7001	8,740.01	38.9761	7,795.21	944.80		
ELAN CORP PLC (ADR) ADR CMN (ELN)	227.00	14.5900	3,311.93	9.8069	2,226.16	1,085.77		
ELBIT SYSTEMS IL1 (*ELBI)	12.00	34.1809	410.17	53.8160	645.79	(235.62)		
ELDORADO GOLD CORP (NEW) CMN (EGO)	300.00	12.3200	3,696.00	12.8744	3,862.31	(166.31)	1.4605	53.98
ELECTRIC POWER DEVELOPMENT ORD CMN (J9513)	100.00	26.1574	2,615.74	30.2714	3,027.14	(411.40)		
ELECTRICITE DE FRANCE CMN (*EDFF)	159.00	22.2162	3,510.16	33.4325	5,282.33	(1,772.18)		
ELECTROLUX-B SHS (AKTIEBOLAGET SEK25 (*ELUXF)	110.00	19.8054	2,178.59	24.5796	2,703.76	(525.17)		
ELISA OYJ CMN CLASS A (*HELS)	24.00	20.1022	482.45	20.8576	500.58	(18.13)		

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGE/MID) TAX EX								
ENBRIDGE INC. CMN (ENB)	400 00	39 9200	15,968 00	24 1238	9,649 51	6,318 49	2 7211	434 51
ENCANA CORPORATION CMN (ECA)	300 00	20 8300	6,249 00	31 8681	9,560 42	(3,311 42)	3 8406	240 00
ENEL GREEN POWER SPA CMN (*ENELIMM)	589 00	1 5798	930 51	2 2532	1,327 12	(396 61)		
ENEL SPA EUR 1 CMN (*ENEL)	4,838 00	3 2179	15,568 04	4 4079	21,325 39	(5,757 35)		
ENERGIAS DE PORTUGAL SA ORDS EUR1 00 (*EDP)	1,156 00	2 3596	2,727 70	3 5599	4,115 23	(1,387 54)		
ENERPLUS RESOURCES FUND CMN (ERF)	100 00	12 8700	1,287 00	22 1068	2,210 68	(923 68)		
ENI ORDINARY SHARES CMN (*E)	2,232 00	21 2415	47,410 95	22 8501	51,001 34	(3,590 38)		
ENSCO PLC CMN CLASS A (ESV)	107 00	46 9700	5,025 79	51 8928	5,552 53	(526 74)		
ERICSSON (UM) TELEFON- AKTIEBOLAGET SEK 2 50 SER 'B' (*ERICV)	1,486 00	9 1148	13,544 60	11 2158	16,666 66	(3,122 07)		
ERICSSON L M TEL CO CL-A CMN CLASS A (*ERICA)	68 00	9 0281	613 91	10 1779	692 10	(78 19)		
ERSTE GROUP BANK AG DER OESTERREICHISCHEN SPARKASSEN AG, WIEN NPV (*ERBK)	89 00	18 9629	1,687 70	36 3546	3,235 56	(1,547 86)		
ESPRIT HOLDINGS LIMITED CMN (HK330)	690 00	1 2748	879 63	4 7451	3,274 15	(2,394 52)		
ESSILOR INTL S A (ORD) EUR 3 50 (*ESSIF)	135 00	92 7890	12,526 52	74 2820	10,028 07	2,498 45		
EUROPEAN AERONAUTIC DEFENCE CMN (*EADS)	210 00	35 3687	7,427 42	23 6804	4,972 89	2,454 53		
EXOR S P A CMN (*EXRIMM)	20 00	17 4312	348 62	20 4716	409 43	(60 81)		
EXOR S P A CMN (*IFILIM)	55 00	21 4060	1,177 33	20 5923	1,132 58	44 75		
EXPERIAN PLC CMN (*EXPERLN)	465 00	14 1201	6,565 85	8 8776	4,128 06	2,437 79		
			101 56					
FAIRFAX MEDIA LIMITED (ORD) (*FXJ)	1,233 00	0 5684	700 89	1 1609	1,431 39	(730 50)	6 3063	44 20
FANUC CORP CMN (J6954)	100 00	162 1535	16,215 35	153 1076	15,310 76	904 59		
FERROVIAL S A CMN (*CINTSM)	191 00	11 2499	2,148 73	12 3632	2,361 37	(212 65)		
FIAT INDUSTRIAL SPA CMN (*FIIM)	357 00	9 7979	3,497 85	9 1436	3,264 28	233 58		
FIAT S P A CMN (*FTORD)	377 00	5 0230	1,893 68	8 5448	3,221 40	(1,327 73)		
FINMECCANICA S P A CMN (*FNCIMM)	215 00	4 0255	865 48	14 9242	3,208 70	(2,343 22)		
FINNING LTD (COM NEW) CMN (FINGF)	100 00	23 2846	2,328 46	18 1279	1,812 79	515 68	2 3000	53 56

**THE BAUMAN FAMILY FND GLB DYNAMIC CORE**
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGE/MID) TAX EX								
FIRST QUANTUM MINERALS LTD CMN (FOVLF)	200 00	17 6995	3,539 89	24 5691	4,913 82	(1,373 93)	1 4216	50 32
FLEXTRONICS INTERNATIONAL LTD CMN (FLEX)	340 00	6 2000	2,108 00	6 6345	2,255 73	(147 73)		
FLS INDUSTRIES SER B DKK20 CMN CLASS B (*FLSI)	31 00	54 4845	1,689 02	71 3357	2,211 41	(522 39)		
FORTIS INC CMN (FRTSF)	100 00	31 7509	3,175 09	22 9668	2,296 68	878 41	3 7672	119 61
FORTUM OYJ EUR3 4 (*FORTU)	154 00	18 9502	2,918 33	23 6803	3,646 77	(728 43)		
FOSUN INTERNATIONAL LTD CMN (HK656)	500 00	0 5182	259 09	0 7311	365 57	(106 48)		
			10 12					
FRANCE TELECOM S A EUR 4 00 (*FTEL)	1,415 00	13 1335	18,583 91	20 1825	28,558 17	(9,974 26)		
FRANCO-NEVADA CORPORATION CMN (FNV)	100 00	45 2000	4,520 00	37 4922	3,749 22	770 78	1 3274	60 00
FRASER AND NEAVE LTD CMN (*FRANF)	1,000 00	5 5266	5,526 61	3 9632	3,963 16	1,563 44		
FRED OLSEN ENERGY ASA NOK 20 (*FRED)	13 00	35 6496	463 44	40 3017	523 92	(60 48)		
FRESENIUS MEDICAL CARE AG CMN (*FRMED)	95 00	70 6741	6,714 04	65 7796	6,249 06	464 97		
FRESENIUS SE & CO KGAA DEM5 (*FRESE)	54 00	103 5237	5,590 28	97 0489	5,240 64	349 63		
FRESNILLO PLC CMN (*FRESLN)	74 00	22 8462	1,690 62	26 7016	1,975 92	(285 30)		
FUGRO NV CVA EURO 20 (*FUMCF)	35 00	60 4205	2,114 72	71 6278	2,506 97	(392 26)		
FUJII ELECTRIC CO LTD CMN (J6504)	1,000 00	2 4167	2,416 65	2 3291	2,329 12	87 53		
FUJIFILM HOLDINGS CMN (J4901)	300 00	18 7572	5,627 16	30 1609	9,048 27	(3,421 10)	0 0080	0 45
FUJITSU LIMITED CMN (J6702)	1,000 00	4 7457	4,745 65	6 7956	6,795 61	(2,049 96)		
FUKUOKA FINANCIAL GROUP CMN (J8354)	1,000 00	3 8817	3,881 67	3 9514	3,951 39	(69 72)		
FURUKAWA ELECTRIC LTD CMN (J5801)	1,000 00	2 3415	2,341 52	4 0368	4,036 80	(1,695 28)		
G4S PLC CMN (*GROUP4)	517 00	4 3764	2,262 58	3 9951	2,065 48	197 11		
GALAXY ENTERTAINMENT GROUP LTD CMN (HK27)	1,000 00	2 4697	2,469 72	0 8841	884 15	1,585 58		
GALP ENERGIA, SGPS, S A CMN CLASS B (*GALPPL)	125 00	12 6588	1,582 35	18 0234	2,252 93	(670 58)		
GARMIN LTD CMN (GRMN)	40 00	38 2900	1,531 60	32 8668	1,314 67	216 93		
GAS NATURAL SDG SA EUR1 (*GASN)	198 00	12 7917	2,532 76	18 7955	3,721 51	(1,188 75)		
GCL-POLY ENERGY HOLDINGS LIMIT CMN (HK3800)	3,000 00	0 2166	649 66	0 3508	1,052 47	(402 81)		
			28 36					
GDF SUEZ CMN CLASS (*GAZFP)	1,126 00	23 7416	26,733 02	28 8731	32,511 16	(5,778 14)		
GENTING HONG KONG LTD N/C FR STAR CRUISE PUBLIC CO (*STRC)	2,000 00	0 3250	650 00	0 2919	583 75	66 25		

THE BAUMAN FAMILY FND GLB DYNAMIC CORE Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGE MID) TAX EX								
GENTING SINGAPORE PLC CMN (*GENTF)	3,000 00	1 1132	3,339 65	1 4966	4,489 76	(1,150 11)		
GETINGE AB CMN CLASS B (*GETIF)	96 00	24 7206	2,373 17	24 6362	2,365 07	8 10		
GILDAN ACTIVEWEAR INC CMN (GIL)	100 00	27 5200	2,752 00	28 9408	2,894 08	(142 08)	1 0901	30 00
GLAXOSMITHKLINE PLC SPONSORED ADR CMN (GSK)	1,160 00	45 5700	52,861 20	38 1867	44,296 58	8,564 62	4 9957	2,640 81
			603 46					
GLENORE INTERNATIONAL PLC CMN (*GLENCOR)	218 00	4 6343	1,010 28	6 0401	1,316 73	(306 45)		
GLOBAL LOGISTIC PROPERTIES LIM CMN (*GLPSP)	1,000 00	1 6501	1,650 09	1 3754	1,375 41	274 68		
GOLAR LNG LIMITED CMN (*GOLN)	19 00	37 9680	721 39	39 3444	747 54	(26 15)		
GOLDCORP INC CMN (GG)	400 00	37 5800	15,032 00	42 3115	16,924 59	(1,892 59)	1 4369	216 00
GOLDEN AGRI-RESOURCES LTD CMN (*GGR)	3,000 00	0 5290	1,586 93	0 5076	1,522 86	64 07		
GOME ELECTRICAL APPLIANCES CMN (HK493)	5,000 00	0 1315	657 39	0 3168	1,583 82	(926 43)		
GREAT WEST LIFE CO INC CMN (GWUUF)	100 00	21 7015	2,170 15	21 1200	2,112 00	58 15	5 4756	118 83
GREE, INC CMN (J3632)	100 00	19 7965	1,979 65	13 2549	1,325 49	654 16		
			10 48					
GROUPE DANONE EUR 0 5 (*BSNOY)	497 00	62 0471	30,837 41	62 7239	31,173 80	(336 38)		
HAKUHODO DY HOLDINGS INC CMN (J2433)	30 00	65 8631	1,975 89	48 0808	1,442 42	533 47		
HAMAMATSU PHOTONICS K K CMN (J6965)	100 00	33 6328	3,363 28	38 5035	3,850 35	(487 06)		
HANG LUNG PROPERTIES LIMITED CMN (HK101)	1,000 00	3 3772	3,377 18	3 2158	3,215 78	161 40		
HANG SENG BANK (ORD) CMN (HK11)	300 00	13 6634	4,099 02	13 1331	3,939 92	159 11		
HANKYU HANSHIN HOLDINGS, INC CMN (J9042)	1,000 00	5 0336	5,033 65	4 7887	4,788 71	244 93		
HARVEY NORMAN HDLG LTD (AUD) ORDINARY FULLY PAID (*HVN)	495 00	1 9972	988 63	2 8108	1,391 35	(402 72)	5 6410	55 77
HEIDELBERGCEMENT AG CMN (*HEZMF)	65 00	47 8060	3,107 39	51 7981	3,366 88	(259 49)		
HEINEKEN HOLDING NV CMN (*HEHNAS)	53 00	44 7109	2,369 68	43 3730	2,298 77	70 91		
HEINEKEN NV CMN (*HEINKN)	138 00	52 0846	7,187 68	51 6501	7,127 72	59 96		
HENGAN INTL GROUP CO LTD CMN (HK1044)	500 00	9 6611	4,830 53	7 1530	3,576 51	1,254 02		

THE BAUMAN FAMILY FND GLB DYNAMIC CORE Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGE/MID) TAX EX								
HENKEL ORD CMN (*HENORD)	72 00	55 4202	3,990 26	50 1648	3,611 87	378 39		
HENNES & MAURITZ AB SEK0 25 (*HEMBF)	508 00	35 7653	18,168 77	31 5204	16,012 34	2,156 43		
HERMES INTERNATIONAL EUR 1 52449 (*HERME)	38 00	306 6594	11,653 06	207 4747	7,884 04	3,769 02		
HEXAGON SER B FREE ORD CMN CLASS B (*HEXAF)	151 00	17 0875	2,580 22	21 2213	3,204 41	(624 20)		
HISAMITSU PHARMACEUTICAL CO. CMN (J4530)	100 00	49 0843	4,908 43	35 9509	3,595 09	1,313 35		
HITACHI CMN (J6501)	3,000 00	6 0980	18,293 92	3 4754	10,426 23	7,867 69		
HITACHI CAPITAL CMN (J8586)	100 00	16 6035	1,660 35	13 7843	1,378 43	281 92		
HITACHI CHEMICAL COMPANY, LTD CMN (J4217)	100 00	15 5768	1,557 68	20 5266	2,052 66	(494 98)		
HITACHI CONSTRUCTION MACHINE CMN (J6305)	100 00	18 5819	1,858 19	20 7309	2,073 09	(214 90)		
HITACHI HIGH-TECHNOLOGIES CORP CMN (J8036)	100 00	24 4420	2,444 20	18 7675	1,876 75	567 44		
HOKKAIDO ELEC PWR CO INC CMN (J9509)	200 00	12 8846	2,576 93	12 6699	2,533 98	42 95		
HOKUOKU FINANCIAL GROUP CMN (J8377)	1,000 00	1 6153	1,615 27	2 5053	2,505 34	(890 07)		
HOKURIKU ELEC POWER CMN (J9505)	100 00	15 5016	1,550 16	15 9747	1,597 47	(47 30)		
HOLCIM CHF2(REGD) (*HBPFF)	117 00	55 1767	6,455 67	65 7726	7,695 40	(1,239 72)		
HONDA MOTOR CMN (J7267)	1,000 00	34 4216	34,421 62	32 3661	32,366 13	2,055 49		
			221 26					
HONG KONG & CHINA GAS ORD CMN (HK3)	2,783 00	2 1165	5,890 33	1 9643	5,466 54	423 79		
HONG KONG EXCHANGES & CLEAR CMN (HK388)	500 00	14 1790	7,089 50	16 4659	8,232 96	(1,143 46)		
HONGKONG LAND HOLDINGS (SG) CMN (*HKLD)	1,000 00	5 7100	5,710 00	5 2093	5,209 33	500 67		
HOPEWELL HLDGS CMN (HK54)	500 00	2 8487	1,424 35	2 5986	1,299 31	125 04		
HOYA CORP CMN (J7741)	300 00	21 8751	6,562 52	22 8832	6,864 95	(302 43)		
HSBC HLDGS PLC ORD USD0 50 (*HSBA)	6,342 00	8 7982	55,798 29	9 9282	62,964 39	(7,166 10)		
			599 55					
HUABAO INTL HOLDINGS LTD CMN (HK336)	1,000 00	0 4872	487 24	1 2594	1,259 39	(772 15)		
HUSKY ENERGY INC CMN (HUSKF)	100 00	25 0251	2,502 51	26 9426	2,694 26	(191 75)	4 6566	116 53
			22 12					
HUSQVARNA AB CMN CLASS B B SHARES (*HUSBS)	109 00	4 7056	512 91	7 1147	775 51	(262 60)		
HUTCHISON PORT HOLDINGS TRUST CMN (*HPHTSP)	3,000 00	0 7100	2,130 00	0 6665	1,999 49	130 51		
HUTCHISON WHAMPOA LTD (ORD) CMN (HK13)	1,000 00	8 5719	8,571 95	10 9796	10,979 58	(2,407 73)		

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
IAMGOLD CORPORATION CMN (IAG)	200 00	11 8000	2,360 00 18 75	19 3477	3,869 54	(1,509 54)	2 1186	50 00
IBERDROLA, S.A. CMN (*IBERSP)	3,281 00	4 7078	15,446 32	7 0349	23,081 56	(7,635 24)		
IBIDEN CO LTD CMN (J4062)	100 00	17 8431	1,784 31	36 7737	3,677 37	(1,893 05)		
ICAP PLC CMN (*IAPLN)	324 00	5 2921	1,714 64 81 29	6 8855	2,230 89	(516 25)		
IHI CORPORATION CMN (J7013)	1,000 00	2 1161	2,116 13	2 0430	2,042 98	73 15		
ILUKA RESOURCES LIMITED N/C FR WESTRALIAN SANDS LTD (*WESS)	216 00	11 5942	2,504 34	16 2171	3,502 90	(998 56)	6 6254	185 92
IMPERIAL OIL LIMITED CMN (IMO)	100 00	41 7200	4,172 00 8 85	51 7774	5,177 74	(1,005 74)	1 1317	47 21
IMPERIAL TOBACCO GROUP PLC GBP0 10 (*IMTTF)	477 00	38 4951	18,362 18	31 1984	14,881 64	3,480 54		
INCITEC PIVOT LIMITED ORDINARY FULLY PAID (*IPL1)	895 00	2 9190	2,612 53 38 56	2 9950	2,681 42	(68 89)	4 0351	105 42
INDUSTRIA DE DISENO TEXTIL S.A. CMN (*IDDT)	149 00	103 2072	15,377 87	74 0736	11,036 97	4,340 91		
INDUSTRIVARDEN AB A FRIA CMN CLASS A (*INDUA)	189 00	13 5313	2,557 41	12 7953	2,418 32	139 09		
INDUSTRIVARDEN AB-SER 'C' FRIA CMN CLASS C (*INVAC)	168 00	12 8373	2,156 67	12 8305	2,155 53	1 14		
ING GROEP NV EUR 24 CMN (*INTNF)	2,208 00	6 6661	14,718 80	8 9215	19,698 77	(4,979 97)		
INGERSOLL-RAND PLC CMN (IR)	140 00	42 1800	5,905 20	31 9529	4,473 41	1,431 79	1 5173	89 60
INPEX CMN (J1605)	2 00	5,565 8093	11,131 62	6,524 3000	13,048 60	(1,916 98)		
INSURANCE AUSTRALIA GROUP LIMI ORDINARY FULLY PAID (*IAG)	513 00	3 5843	1,828 48	3 2692	1,677 10	151 38	3 4483	63 05
INTACT FINL CORP CMN (IFCF)	100 00	62 3316	6,233 16	55 5381	5,553 81	679 35	2 4799	154 58
INTERNATIONAL POWER PLC GBP0 50 (*NATPF)	668 00	6 5481	4,374 13	4 4804	2,992 93	1,381 20		
INTESA SANPAOLO COMMON STOCK 0 52 EUR (*BCOAF)	7,872 00	1 4153	11,140 88	2 4202	19,051 98	(7,911 10)		
INVESTOR 'A' SEK6 25 (*INAF)	74 00	18 3742	1,359 69	16 9350	1,253 19	106 50		
ISETAN MITSUKOSHI HOLDINGS CMN (J3099)	300 00	10 5431	3,162 93	11 2257	3,367 70	(204 76)		

**THE BAUMAN FAMILY FND GLB DYNAMIC CORE**
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
ISRAEL CHEMICALS SHS ILS1 (*ISCHS)	203 00	10 7455	2,181 33	13 5304	2,746 68	(565 34)		
ISRAEL CORP ORD ILS1 (*ISRC)	1 00	550 5783	550 58	704 4660	704 47	(153 89)		
ISRAEL DIS BANK ILS0 01 SER A CMN CLASS A (IDB)	281 00	1 0183	286 13	1 6025	450 29	(164 16)		
ISUZU MOTORS LTD CMN (J7202)	1,000 00	5 2966	5,296 60	2 4086	2,408 57	2,888 03		
ITOCHU CORPORATION CMN (J8001)	1,000 00	10 4179	10,417 89	7 5946	7,594 56	2,823 33		
IVANHOE MINES LTD CMN (IVN)	100 00	9 6800	968 00	25 7990	2,579 90	(1,611 90)		
J SAINSBURY PLC CMN (*SAINS)	598 00	4 7260	2,826 17	5 4809	3,277 59	(451 42)		
			108 77					
J FRONT RETAILING CO , LTD CMN (J3086)	1,000 00	4 9951	4,996 08	5 9139	5,913 90	(917 82)		
JAPAN TOBACCO INC CMN (J2914)	3 00	29 5633	88 69	3,110 0573	9,330 17	(9,241 48)		
			17,649 28					
JERONIMO MARTINS ESTAB CMN EUR5 00 (*JERON)	123 00	16 8679	2,074 75	16 4960	2,029 01	45 74		
JFE HOLDINGS CMN (J5411)	300 00	16 5033	4,951 00	29 3308	8,799 24	(3,848 23)		
JOHNSON MATTHEY LTD CMN (*JMATF)	90 00	34 6221	3,115 99	29 1511	2,623 60	492 39		
JOYO BANK LTD CMN (J8333)	1,000 00	4 5328	4,532 79	5 1682	5,168 19	(635 40)		
JSR CMN (J4185)	200 00	17 1920	3,438 41	17 5850	3,516 99	(78 59)		
JTEKT CORPORATION CMN (J6473)	200 00	10 2175	2,043 51	10 4661	2,093 21	(49 70)		
JULIUS BAER GROUP LTD CMN (*BAER2VX)	55 00	36 1099	1,986 05	37 0078	2,035 43	(49 38)		
JUPITER TELECOMMUNICATIONS CMN (J4817)	1 00	1,020 5027	1,020 50	918 4310	918 43	102 07		
			14 56					
JX HOLDINGS, INC CMN (J5020)	1,370 00	5 1088	6,999 02	5 2163	7,146 35	(147 33)		
K'S HOLDINGS CMN (J8282)	100 00	29 1000	2,910 00	42 1173	4,211 73	(1,301 73)		
K+S AKTIENGESELLSCHAFT CMN (*KNSSKF)	86 00	45 5717	3,919 16	57 0163	4,903 40	(984 24)		
KAJIMA CMN (J1812)	1,000 00	2 9175	2,917 51	2 8217	2,821 68	95 83		
KANSAI ELECTRIC POWER COMPANY CMN (J9503)	500 00	11 9580	5,979 02	16 5787	8,289 33	(2,310 32)		
KAO CORP LTD CMN (J4452)	300 00	27 4722	8,241 66	25 9240	7,777 21	464 45		
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN (J7012)	1,000 00	2 7046	2,704 65	2 6881	2,688 14	16 51		
KAWASAKI KISEN CMN (J9107)	1,000 00	1 9534	1,953 35	4 2266	4,226 60	(2,273 24)		
KBC GROUP NV CMN (*KREBF)	75 00	21 0959	1,582 19	37 0669	2,780 02	(1,197 83)		
KDDI CMN (J9433)	2 00	6,423 5324	12,847 06	5,531 9085	11,063 82	1,783 25		

Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
KEIO CORPORATION CMN (J9008)	1,000 00	7 2249	7,224 91	6 7526	6,752 60	472 31		
KEMIRA OY ORD NPV CMN (*KEMIR)	62 00	11 6651	723 24	13 2130	819 20	(95 97)		
KEPPEL CORPORATION LIMITED CMN (KPLM)	1,100 00	8 1162	8,927 84	5 5935	6,152 85	2,774 99		
KERRY GP A ORD SHS EURO 125 (*KERRY)	82 00	43 6729	3,581 17	37 0659	3,039 41	541 77		
KERRY PROPERTIES CO CMN (HK683)	500 00	4 2601	2,130 07	4 7107	2,355 33	(225 25)		
KESKO B SHARE CMN CLASS 1 (*KESKO)	22 00	26 0645	573 42	44 8624	986 97	(413 55)		
KINGFISHER PLC ORD CMN (*KGFLN)	1,190 00	4 5065	5,362 76	4 0975	4,876 02	486 74		
KINNEVIK INVESTMENT AB CMN CLASS B (*INVIK8)	64 00	20 0222	1,281 42	18 0047	1,152 30	129 12		
KINROSS GOLD CORP CMN (KGC)	500 00	8 1500	4,075 00	16 8482	8,424 09	(4,349 09)	1 9632	80 00
KINTETSU CORP CMN (J9041)	1,000 00	3 9818	3,981 84	4 3290	4,329 02	(347 19)		
KIRIN HOLDINGS COMPANY, LTD CMN (J2503)	1,000 00	11 7201	11,720 13	14 6577	14,657 69	(2,937 56)		
			157 21					
KIWI INCOME PROPERTY TRUST CMN (*KIPTF)	7,493 00	0 8382	6,280 90	0 8666	6,493 73	(212 83)	6 6603	418 33
KOBE STEEL CMN (J5406)	2,000 00	1 1895	2,379 09	1 8631	3,726 25	(1,347 16)		
KOMATSU LTD CMN (J6301)	600 00	23 5154	14,109 23	19 3221	11,593 27	2,515 96		
KONAMI CO., LTD CMN (J9766)	100 00	22 4385	2,243 85	15 7941	1,579 41	664 44		
KONE CORP CMN CLASS B (*KNEBVF)	89 00	60 2939	5,365 15	42 7937	3,808 64	1,557 51		
KONGSBERG GRUPPEN ASA CMN (*NORSF)	27 00	18 9000	510 30	20 8159	562 03	(51 73)		
KONICA MINOLTA HOLDINGS CMN (J4902)	500 00	7 8009	3,900 45	9 6235	4,811 77	(911 32)		
KONINKLIJKE AHOLD N V CMN (*KONINK)	487 00	12 3727	6,025 51	13 0439	6,352 39	(326 88)		
KONINKLIJKE DSM N V CMN EUR1 5 (*DSMNV)	83 00	49 1161	4,076 64	47 5991	3,950 72	125 92		
KONINKLIJKE PHILIPS ELECTRONICS NV EURO 20 (*PH)	729 00	19 7098	14,368 41	26 2349	19,125 21	(4,756 80)		
KONINKLIJKE VOPAK NV CMN (*VPKNAA)	31 00	63 9902	1,983 70	48 7190	1,510 29	473 41		
KUBOTA CORP CMN (J6326)	1,000 00	9 1407	9,140 70	8 1719	8,171 94	968 76		
KUEHNE & NAGEL INTL AG NOM CHF 5 (*KUEHNE)	24 00	105 6104	2,534 65	101 9238	2,446 17	88 48		
KURARAY CMN (J3405)	200 00	12 8596	2,571 92	10 9891	2,197 82	374 10		



Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
KURITA WATER INDS LTD CMN (J6370)	100 00	23 0020	2,300 20	33 6784	3,367 84	(1,067 64)		
KYOCERA CORPORATION CMN (J6971)	100 00	85 5219	8,552 19	83 2247	8,322 47	229 72		
KYUSHU ELEC POWER CO INC CMN (J9508)	400 00	11 8328	4,733 13	17 4320	6,972 79	(2,239 66)		
L'OREAL EUR2 00 CMN (*LORLY)	179 00	116 7648	20,900 89	113 3527	20,290 13	610 76		
LAFARGE SA (BR) EUR 4 (*LAFCF)	94 00	44 5020	4,183 19	62 4352	5,868 91	(1,685 72)		
LEGAL & GENERAL GROUP ORD GRPO 025 (*LGEN)	2,297 00	1 9961	4,585 05	1 2424	2,853 68	1,731 37		
LEGAND FRANCE CMN PRIV PL/REG-S REG S (*LRFP)	57 00	33 8886	1,930 51	37 0162	2,109 92	(179 41)		
LEIGHTON HOLDINGS LIMITED ORDINARY FULLY PAID (*LETHF)	134 00	16 6641	2,232 98	25 9727	3,480 34	(1,247 36)	3 6878	82 35
LI & FUNG (ORD) CMN (HK494)	2,000 00	1 9103	3,820 60	2 0074	4,014 79	(194 19)		
LINDE AG NPV (*LINDF)	126 00	155 2602	19,562 78	131 1122	16,520 14	3,042 65		
LIXIL GROUP CORPORATION CMN (J5938)	200 00	21 0111	4,202 22	17 7247	3,544 94	657 28		
LLOYDS BANKING GROUP PLC ORD 25P (*TSBF)	14,313 00	0 4877	6,979 84	0 6778	9,700 74	(2,720 90)		
LONMIN PLC CMN (*LOUS)	67 00	12 1444	813 67	26 2145	1,766 37	(942 70)		
LUNDIN MINING CORPORATION LTD CMN (LUNMF)	200 00	4 1495	829 91	3 6971	739 43	90 48		
LUNDIN PETROLEUM AB CMN (*LUPESS)	117 00	18 6344	2,180 22	23 3588	2,732 97	(552 75)		
LUXOTTICA GROUP SPA CMN (*LUXG)	73 00	34 9636	2,552 34	27 1648	1,983 03	569 32		
LVMH MOET-HENNESSY LOUIS VUITTON FF10 (*LVMHY)	206 00	151 7157	31,253 44	144 5986	29,787 31	1,466 12		
LYONDELBASELL INDUSTRIES N V CMN CLASS A (LYB)	180 00	40 2700	7,248 60	29 6667	5,340 01	1,908 59	3 9732	288 00
MACQUARIE GROUP LIMITED ORDINARY FULLY PAID DEFERRED S (*MOG12)	199 00	26 6297	5,299 31	30 6727	6,103 88	(804 56)	5 3846	285 35
MAGNA INTERNATIONAL INC CMN (MGA)	100 00	39 4600	3,946 00	34 0752	3,407 52	538 48	2 7876	110 00
MAKITA CORP CMN (J6586)	100 00	34 7221	3,472 21	29 4620	2,946 20	526 02		
MAN SE NPV (*MANGF)	18 00	101 9540	1,835 17	115 2524	2,074 54	(239 37)		
MANULIFE FINANCIAL CORP CMN (MFC)	900 00	10 8900	9,801 00	13 2718	11,944 63	(2,143 63)	4 6924	459 90
MARINE HARVEST CMN (*KIPPER)	1,073 00	0 7083	759 99	1 1471	1,230 83	(470 83)		
MARKS AND SPENCER GROUP P L C CMN SERIES NEW ORD (*MSSNO)	592 00	5 0961	3,016 89	5 6021	3,316 45	(299 56)		
MARUBENI CORPORATION CMN (J8002)	1,000 00	6 5863	6,586 31	4 9677	4,967 67	1,618 64		
MARUI GROUP CO LTD CMN (J8252)	200 00	7 5880	1,517 61	6 7184	1,343 69	173 92		

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
MAZDA MOTOR CORP ORD CMN (J7261)	1,000 00	1 3398	1,339 80	1 6914	1,691 37	(351 56)		
MEDIASET 0 52EUR (*MESET)	448 00	1 7456	782 05	6 6088	2,959 85	(2,177 80)		
MEDIOBANCA SPA EURO 50 (*MEDBF)	86 00	4 3977	378 20	12 7681	1,098 05	(719 85)		
MEDIPAL HOLDINGS CMN (J7459)	200 00	14 0992	2,819 84	8 8121	1,762 42	1,057 42		
MEG ENERGY CORP CMN (MEGEF)	100 00	35 8807	3,588 07	50 1417	5,014 17	(1,426 09)		
MELJI HOLDINGS CMN (J2269)	100 00	45 7661	4,576 61	41 0410	4,104 10	472 51		
MERCK KGAA CMN (*MKGAS)	33 00	99 6501	3,288 45	91 3106	3,013 25	275 20		
METRO AG NPV (*MTR)	63 00	29 1216	1,834 66	68 0260	4,285 64	(2,450 98)		
METSO OYJ CMN (*METSO)	60 00	34 3180	2,059 08	48 7284	2,923 70	(864 62)		
MGM CHINA HOLDINGS LIMITED CMN (HK2282)	400 00	1 5107	604 28	1 5462	618 50	(14 21)		
MICHELIN (CIE GLE DES ETABL) CLASS 'B'(REDG) EUR2 00 (*MICHF)	83 00	65 1675	5,408 90	81 4795	6,762 80	(1,353 89)		
MIGDAL INSURANCE COMPANY LTD ILS 0 01 (*LEUM)	83 00	1 1613	96 39	1 9587	162 57	(66 19)		
MITSUBISHI CHEMICAL HOLDINGS CMN (J4188)	1,000 00	4 3700	4,370 01	4 5698	4,569 83	(199 82)		
MITSUBISHI CORP CMN (J8058)	900 00	19 9843	17,985 89	20 2284	18,205 52	(219 63)		
MITSUBISHI ELEC CORP CMN (J6503)	1,000 00	8 2642	8,264 19	7 4602	7,460 22	803 98		
MITSUBISHI ESTATE CMN (J8802)	1,000 00	17 7555	17,755 50	16 4837	16,483 66	1,271 84		
MITSUBISHI HEAVY IND CMN (J7011)	2,000 00	4 0319	8,063 85	4 1612	8,322 47	(258 62)		
MITSUBISHI MATERIALS CORP CMN (J5711)	1,000 00	2 8674	2,867 42	3 0107	3,010 71	(143 29)		
MITSUBISHI MOTORS CMN (J7211)	2,000 00	1 0017	2,003 44	1 8279	3,655 87	(1,652 43)		
MITSUBISHI TANABE PHARMA CORPO CMN (J4508)	100 00	14 3371	1,433 71	17 2452	1,724 52	(290 80)		
MITSUBISHI UFJ FINANCIAL GROUP CMN (J8306)	9,100 00	4 7331	43,071 48	4 6341	42,170 07	901 41		
MITSUBISHI UFJ LEASE & FINANCE CMN (J8593)	50 00	41 3210	2,066 05	34 7786	1,738 93	327 12		
MITSUMI & CO LTD CMN (J8031)	1,000 00	14 7002	14,700 25	12 9676	12,967 58	1,732 67		
MITSUMI CHEMICAL INC CMN (J4183)	1,000 00	2 4793	2,479 26	2 6782	2,678 23	(198 97)		
MITSUMI FUDOSAN CO , LTD CMN (J8801)	1,000 00	19 1579	19,157 90	16 9574	16,957 45	2,200 46		



Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
MITSU O S K LINES LTD CMN (J9104)	1,000 00	3 5561	3,556 11	6 2687	6,268 74	(2,712 63)		
MIZUHO FINANCIAL GROUP CMN (J8411)	15,840 00	1 6779	26,577 65	1 4612	23,146 05	3,431 60		
MODERN TIMES GROUP SER B SEK5 00 (*MTGSK)	36 00	46 1450	1,661 22	57 0883	2,055 18	(393 96)		
MORRISON (WWM) SUPERMARKETS PLC ORD GBP0 10 (*MWMFSF)	1,214 00	4 1725	5,065 45	4 6611	5,658 62	(593 17)		
MS&AD INSURANCE GROUP HOLDINGS CMN (J8725)	300 00	17 3172	5,195 17	19 7378	5,921 34	(726 17)		
MTR CORP LTD CMN CLASS A (HK66)	500 00	3 4094	1,704 70	3 4213	1,710 66	(5 96)		
MUENCHENER RUECKVERS GES AG NPV (*MURUR)	77 00	140 7026	10,834 10	140 3028	10,803 32	30 78		
MURATA MFG CO, LTD CMN (J6981)	100 00	52 0269	5,202 69	47 4928	4,749 28	453 40		
NABTESCO CMN (J6268)	100 00	22 0379	2,203 79	21 2702	2,127 02	76 76		
NAMCO BANDAI HOLDINGS CMN (J7832)	100 00	13 6109	1,361 09	10 6103	1,061 03	300 06		
NATIONAL AUSTRALIA BK -ORD ORDINARY FULLY PAID (*NAB)	1,073 00	24 1101	25,870 18	25 3009	27,147 86	(1,277 68)	7 5616	1,956 20
NATIONAL BANK CDA MONTREAL QUE CMN (NTIOF)	100 00	71 5550	7,155 50	56 0000	5,600 00	1,555 50	4 2161	301 68
			58 26					
NATIONAL GRID PLC CMN (*NATTNS)	1,698 00	10 5920	17,985 29	9 3966	15,955 38	2,029 91		
			720 26					
NATIXIS EUR1 6 CMN (*CRENF)	314 00	2 6811	841 88	5 5180	1,732 85	(890 77)		
NEC CORPORATION CMN (J6701)	2,000 00	1 5401	3,080 29	3 6666	7,333 24	(4,252 94)		
NEPTUNE ORIENT LINES LTD CMN (*NOLOFF)	1,000 00	0 8724	872 41	1 5520	1,551 97	(679 56)		
NESTE OIL OYJ CMN (*NESTOIL)	33 00	11 2094	369 91	12 0772	398 55	(28 64)		
NESTLE S A CMN (*NESNVXX)	1,558 00	59 6035	92,862 23	55 2689	86,108 88	6,753 36		
NEW GOLD INC CMN (NGD)	200 00	9 5000	1,900 00	12 1193	2,423 85	(523 85)		
NEW WORLD DEVELOPMENT LTD CMN (HK17)	2,067 00	1 1614	2,400 59	1 5253	3,152 82	(752 23)		
NEWCREST MINING LIMITED ORD CMN (*NCMLF)	386 00	23 1576	8,938 84	34 5391	13,332 09	(4,393 25)	1 4153	126 51
NEXEN INC CMN (NXY)	300 00	16 8900	5,067 00	21 7762	6,532 84	(1,465 84)	1 1647	59 02
			11 06					
NICE SYSTEMS LTD 1 ADR REPRESENTS 1 ORD SH (NICE)	31 00	36 6000	1,134 60	31 8016	985 85	148 75		
NIDEC CORPORATION ORD CMN (J6594)	100 00	75 3795	7,537 95	72 7947	7,279 47	258 47		
NIELSEN HOLDINGS B V CMN (NLSN)	40 00	26 2200	1,048 80	30 8215	1,232 86	(184 06)		



Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE

Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
NIKON CMN (J7731)	200 00	30 0767	6,015 33	17 9460	3,589 20	2,426 13		
NINTENDO CO, LTD ORD CMN CLASS A TAXBL (J7974)	100 00	115 8239	11,582 39	270 4266	27,042 66	(15,460 27)		
NIPPON EXPRESS CO LTD CMN (J9062)	1,000 00	4 1071	4,107 05	4 4300	4,430 05	(322 99)		
NIPPON PAPER GROUP CMN (J3893)	100 00	15 8272	1,582 72	27 3959	2,739 59	(1,156 87)		
NIPPON SHEET GLASS CO LTD CMN (J5202)	1,000 00	1 0894	1,089 37	2 5905	2,590 46	(1,501 09)		
NIPPON STEEL CORPORATION CMN (J5401)	4,000 00	2 2413	8,965 40	3 5650	14,260 02	(5,294 63)		
NIPPON TELEPH & TELE CMN (J9432)	300 00	46 3296	13,898 87	49 2524	14,775 73	(876 85)		
NIPPON TELEVISION NETWORK CMN (J9404)	10 00	151 2598	1,512 60	143 6128	1,436 13	76 47		
NIPPON YUSEN CMN (J9101)	1,000 00	2 6170	2,616 99	2 5220	2,522 00	94 99		
NISHI-NIPPON CITY BANK LTD CMN (J8327)	1,000 00	2 4167	2,416 65	2 9770	2,976 98	(560 33)		
NISSAN CHEMICAL IND CMN (J4021)	100 00	9 6916	969 16	11 5488	1,154 88	(185 72)		
NISSAN MOTOR CMN (J7201)	1,500 00	9 3661	14,049 13	7 1289	10,693 41	3,355 72		
NITORI CO LTD CMN (J9843)	50 00	94 4122	4,720 61	77 2032	3,860 16	860 45		
NITTO DENKO CMN (J6988)	100 00	42 2601	4,226 01	40 0173	4,001 73	224 27		
NKSJ HOLDINGS CMN (J8630)	225 00	21 0862	4,744 40	20 6939	4,656 14	88 26		
NOBLE CORPORATION (CH) CMN (NE)	80 00	32 5300	2,602 40	34 4884	2,759 07	(156 67)	1 8149	47 23
NOBLE GROUP CMN (*NOBLE)	2,090 00	0 8803	1,839 85	1 5404	3,219 34	(1,379 49)		
			34 49					
NOK CORP CMN (J7240)	100 00	21 0612	2,106 12	17 3370	1,733 70	372 42		
NOKIA OYJ SERIES A EURO 06 (*NKIAY)	2,855 00	2 0507	5,854 82	9 4184	26,889 62	(21,034 80)		
NOKIAN RENKAA (NOKIAN TYRES) CMN (*NTYRE)	63 00	37 7992	2,381 35	37 5787	2,367 46	13 89		
NOMURA HOLDINGS CMN (J8604)	2,500 00	3 6813	9,203 31	4 9998	12,499 56	(3,296 25)		
NOMURA REAL ESTATE HOLDINGS CMN (J3231)	100 00	18 1186	1,811 86	13 7557	1,375 57	436 29		
NOMURA RESEARCH INSTITUTE CMN (J4307)	100 00	21 8751	2,187 51	21 5016	2,150 16	37 34		
NORDEA BANK AB SEK3 50 (*NBK)	906 00	8 5871	7,779 95	9 9706	9,033 37	(1,253 42)		
NORSK HYDRO ASA CMN (*NHY)	375 00	4 4856	1,682 10	5 7132	2,142 47	(460 37)		

**THE BAUMAN FAMILY FND GLB DYNAMIC CORE**
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
NOVARTIS AG SHS RG SHS (NOM CHF 5) VAL 1200 526 (*NOVR)	1,307 00	55 7564	72,873 62	55 4245	72,439 87	433 75		
NOVO-NORDISK A/S CMN SERIES B (*NOVODC)	205 00	144 4691	29,616 16	124 0482	25,429 88	4,186 28		
NOVOZYMES A/S CMN (*NZYMBDC)	109 00	25 8461	2,817 22	24 9404	2,718 51	98 72		
NTT DATA CMN (J9613)	1 00	3,046 4823	3,046 48	3,419 3100	3,419 31	(372 83)		
NTT DOCOMO CMN (J9437)	8 00	1,661 6038	13,292 83	1,577 4925	12,619 94	672 89		
NTT URBAN DEVELOPMENT CMN (J8933)	1 00	801 3764	801 38	795 3260	795 33	6 05		
NWS HOLDINGS LTD CMN (HK659)	1,076 00	1 4488	1,558 95	1 4791	1,591 49	(32 54)		
OCBC LTD CMN (*OCBCN)	1,000 00	6 9398	6,939 84	6 5618	6,561 81	378 03		
OIL SEARCH LTD (ORD) 10 TOEA ORDINARY FULLY PAID (*OILF)	467 00	6 7394	3,147 28	6 1510	2,872 51	274 78	0 5866	18 46
OJI PAPER CO LTD CMN (J3861)	1,000 00	3 8191	3,819 06	4 9330	4,932 97	(1,113 91)		
OKOBANK OSUUSPANKKIEN KESKUSPANKKI SER A FIM50 (RESTRICTED) (*OKOS)	44 00	11 6334	511 87	11 9908	527 59	(15 72)		
OLAM INTERNATIONAL LIMITED CMN (*OLAMSP)	1,000 00	1 4290	1,429 02	2 0406	2,040 60	(611 58)		
OLD MUTUAL PUBLIC LIMITED COMP CMN (*OLMUF12)	1,749 00	2 3740	4,152 12	1 7671	3,090 69	1,061 43		
OLYMPUS CMN (J7733)	200 00	16 1277	3,225 54	15 9514	3,190 28	35 26		
OMRON CORPORATION CMN (J6645)	100 00	20 9109	2,091 09	17 3223	1,732 23	358 86		
OMV AG NPV (*OMVFI)	75 00	31 4191	2,356 44	41 5251	3,114 38	(757 94)		
ORICA LIMITED ORDINARY FULLY PAID (*ICIAF)	185 00	25 2880	4,678 28	21 2224	3,926 14	752 14	3 6857	172 43
			72 00					
ORIFLAME COSMETICS SDR (*ORISS)	16 00	33 3655	533 85	53 9130	862 61	(328 76)		
ORIGIN ENERGY LTD ORDINARY FULLY PAID N/C FR BORAL LTD EFF 18FEB00 (*ORG)	506 00	12 4955	6,322 71	15 2731	7,728 21	(1,405 50)	4 0984	259 13
ORKLA ASA CMN (*ORKNO)	415 00	7 2341	3,002 14	8 3887	3,481 30	(479 16)		
OSAKA GAS CO LTD CMN (J9532)	1,000 00	4 1822	4,182 18	3 4164	3,416 35	765 83		
OSEM INVESTMENT ORD ILS1 (*OSEM)	20 00	13 5547	271 09	15 9812	319 62	(48 53)		
OSISKO MINING CORP CMN (OSKFF)	200 00	6 8831	1,376 62	12 4339	2,486 78	(1,110 16)		
OTSUKA HOLDINGS CO, LTD CMN (J4578)	300 00	30 5900	9,177 01	26 5362	7,960 85	1,216 17		
OUTOKUMPU OY ORD A NPV (*OUTOF)	436 00	0 9657	422 77	1 9849	865 42	(442 65)		
OZ MINERALS LTD ORDINARY FULLY PAID (*OZL)	199 00	8 0504	1,593 97	11 8788	2,352 01	(758 04)	7 6336	121 68
PACIFIC RUBIALES ENERGY CORP CMN (PEGFF)	100 00	21 2000	2,120 00	29 0001	2,900 01	(780 00)	2 0408	43 27



Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGE/MID) TAX EX								
PADDY POWER PLC CMN (*POWL)	19 00	65 1865	1,238 54	49 0000	931 00	307 54		
PAN AMERICAN SILVER CORPORATIO CMN (PAAS)	100 00	16 8800	1,688 00	18 2665	1,826 65	(138 65)	0 8886	15 00
PANASONIC CMN (J6752)	1,300 00	8 0513	10,466 73	16 0930	20,920 86	(10,454 13)		
PARTNER COMMUNICATIONS COMPANY CMN (*PCILS)	45 00	3 9912	179 60	16 1653	727 44	(547 83)		
PAZ OIL COMPANY LTD CMN (*PZOLIT)	2 00	112 0345	224 07	168 0460	336 09	(112 02)		
PCCW LIMITED CMN (HK8)	2,000 00	0 3661	732 15	0 3982	796 33	(64 18)		
PEARSON PLC (ORD) CMN (*PEARF)	376 00	19 8513	7,464 07	15 7390	5,917 86	1,546 22		
PEMBINA PIPELINE CORPORATION CMN (PBA)	100 00	25 6100	2,561 00	22 1742	2,217 42	343 58	6 2067	158 95
			9 95					
PENGROWTH ENERGY CORP CMN (PGH)	200 00	6 3700	1,274 00	10 2903	2,058 05	(784 05)		
			10 32					
PENN WEST PETROLEUM LTD CMN (PWE)	200 00	13 3900	2,678 00	27 5331	5,506 63	(2,828 63)		
			39 82					
PERNOD-RICARD EUR 3 10 (*PERNF)	134 00	106 6630	14,292 85	91 5633	12,269 48	2,023 37		
PETROFAC LTD CMN (*PETRLN)	121 00	21 7643	2,633 48	22 9854	2,781 23	(147 75)		
PETROLEUM GEO-SERVICES ASA CMN (*PTGOSV)	143 00	12 1296	1,734 53	15 2274	2,177 52	(442 99)		
PETROMINERALS LTD CMN (PMGLF)	61 00	11 3080	689 79	33 2390	2,027 58	(1,337 79)	4 2517	29 33
			5 62					
PORTUGAL TELECOM SGPS SA CMN (*POTEL)	356 00	4 3736	1,557 01	9 9778	3,552 09	(1,995 08)		
POTASH CORP OF SASKATCHEWAN INC (POT)	400 00	43 6900	17,476 00	34 3634	13,745 35	3,730 65	1 2818	224 00
POWER ASSETS HOLDINGS LTD CMN (HK6)	500 00	7 4891	3,744 55	7 6389	3,819 45	(74 91)		
POWER CORP CANADA (COM) CMN (PWCDF)	200 00	23 5206	4,704 12	26 1627	5,232 55	(528 42)	4 7646	224 13
POWER FINANCIAL CORP CMN (POFNF)	100 00	25 0251	2,502 51	27 0501	2,705 01	(202 51)	5 4999	137 63
			25 81					
PPR SA EUR4 00 (*PRINF)	35 00	142 0950	4,973 33	143 2824	5,014 88	(41 56)		

THE BAUMAN FAMILY FND GLB DYNAMIC CORE Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGE/MID) TAX EX								
PRADA S P A CMN (HK1913)	200 00	6 6448	1,328 96 15 22	4 7337	946 74	382 22		
PRECISION DRILLING CORP CMN (PDS)	100 00	6 8200	682 00	10 9130	1,091 30	(409 30)		
PROSAFE ASA NOK10 (*PRS)	95 00	7 2324	687 08	7 2476	688 52	(1 44)		
PRUDENTIAL CORP (ORD) CMN (*PRUCF)	965 00	11 5721	11,167 04	8 6721	8,368 60	2,798 44		
QANTAS AIRWAYS LIMITED ORDINARY FULLY PAID (*QAN)	624 00	1 1010	687 05	2 0944	1,306 90	(619 85)	5 5814	36 35
OBE INSURANCE GROUP LIMITED ORDINARY FULLY PAID (*OBEIF)	588 00	13 7041	8,057 99	16 4679	9,683 12	(1,625 13)	6 5022	523 95
QIAGEN N V NL0000240000 (*QIA)	58 00	16 6906	968 06	19 5497	1,133 88	(165 82)		
QR NATIONAL LIMITED ORDINARY FULLY PAID DEFERRED S (*QRN)	285 00	3 4823	992 47	3 4485	982 83	9 64	2 1765	21 60
RAIFFEISEN BANK INTERNATIONAL CMN (*RIBH)	18 00	32 5964	586 74	40 8641	735 55	(148 82)		
RAKUTEN CMN (J4755)	5 00	10 3177	51 59 5,107 27	649 9912	3,249 96	(3,198 37)		
RANDGOLD RESOURCES LIMITED CMN (*RRSRLN)	43 00	89 9265	3,866 84	104 5415	4,495 28	(628 44)		
RANDSTAD HOLDING N V NLG0 20 CMN (*RANSNV)	65 00	29 3368	1,906 89	49 3492	3,207 70	(1,300 81)		
RATOS AB CMN CLASS B (*RATOS)	38 00	9 4690	359 82	18 3563	697 54	(337 72)		
RECKITT BENCKISER GROUP PLC CMN (*RECJ)	269 00	52 7642	14,193 57	49 5975	13,341 72	851 86		
REED ELSEVIER N V CMN (*RDNL)	282 00	11 4081	3,217 09	11 8119	3,330 97	(113 88)		
REED ELSEVIER PLC CMN (*RELLN)	595 00	8 0205	4,772 18	7 9533	4,732 22	39 96		
RENAULT (REGIE NATIONALE DES USINES) EUR3 81 (*RENUL)	103 00	39 7993	4,099 32	52 3869	5,395 85	(1,296 52)		
REPSOL YPF SA EUR1 (*REP)	615 00	16 0007	9,840 44	27 7309	17,054 53	(7,214 08)		
RESEARCH IN MOTION LIMITED CMN (RIMM)	200 00	7 3900	1,478 00	59 7287	11,945 74	(10,467 74)		
RESONA HOLDINGS CMN (J8308)	1,400 00	4 0945	5,732 35	5 2174	7,304 43	(1,572 08)		
RIO TINTO LTD ORDINARY FULLY PAID (*CRADY)	217 00	57 8684	12,557 45	58 6834	12,734 29	(176 84)	2 3719	297 84
RIO TINTO PLC ORD 10P (REG) (*RTZPY)	697 00	47 3388	32,995 16	46 5729	32,461 30	533 86		
ROCHE HOLDING AG B SHS(NOM CHF 100) VAL 224 180 (*HRBR)	14 00	179 9172	2,518 84	166 9141	2,336 80	182 04		
ROCHE HOLDING AG GENUSSSCHEINE (PTG CERTS) NPV (*RHHVF)	338 00	172 4338	58,282 62	140 3598	47,441 60	10,841 02		

Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE

Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
ROGERS COMMUNICATIONS INC CMN CLASS B (RCI)	200 00	36 2100	7,242 00	27 3295	5,465 91	1,776 09	4 3093	312 08
			58 26					
ROHM CO LTD ORD CMN (J6963)	100 00	38 1280	3,812 80	67 9561	6,795 61	(2,982 81)		
ROLLS-ROYCE HOLDINGS PLC CMN CLASS (*RRLNIN)	909 00	13 4537	12,229 41	6 7650	6,149 39	6,080 02		
ROYAL BANK OF CANADA CMN (RY)	700 00	51 2200	35,854 00	48 6084	34,025 90	1,828 10	4 3419	1,556 74
ROYAL BANK OF SCOTLAND GROUP P CMN CLASS (*RBSL)	815 00	3 3760	2,751 41	5 2647	4,290 77	(1,539 36)		
ROYAL CARIBBEAN CRUISES LTD ISIN LR000862868 (RCL)	80 00	26 0300	2,082 40	34 6381	2,771 05	(688 65)	1 5367	32 00
ROYAL DUTCH SHELL PLC CMN CLASS A (*RDSA)	1,756 00	33 6734	59,130 57	28 0055	49,177 59	9,952 97		
ROYAL DUTCH SHELL PLC CMN CLASS B (*RDSB)	1,292 00	34 8887	45,076 16	30 2686	39,106 99	5,969 16		
RWE AG CMN (*RWAGY)	362 00	40 7297	14,744 15	50 3099	18,212 17	(3,468 02)		
SABMILLER PLC CMN (*SAB)	461 00	40 0632	18,469 12	32 6202	15,037 93	3,431 19		
SAFRAN SA EUR1 00 (*SAGEM)	125 00	36 9637	4,620 46	32 4747	4,059 34	561 13		
SAGE GROUP PLC ORD 1P SHS (*SGEF)	109 00	4 3481	473 95	4 0363	439 96	33 99		
SAIPEM EUR 1 CMN (*SAIPF)	134 00	44 2931	5,935 28	34 8165	4,665 41	1,269 87		
SAMPO PLC CMN CLASS A (*SAMPF)	140 00	25 8493	3,618 90	24 3229	3,405 21	213 69		
SANDS CHINA LTD CMN (HK1928)	1,200 00	3 1581	3,789 66	2 1463	2,575 58	1,214 08		
SANDVIK AB CMN (*SNVK)	562 00	12 7723	7,178 03	15 7131	8,830 74	(1,652 71)		
SANOI-AVENTIS CMN (*SYRF)	896 00	75 6237	67,758 81	69 5172	62,287 44	5,471 37		
SANTEN PHARMACEUTICAL CMN (J4536)	100 00	41 0079	4,100 79	32 3474	3,234 74	866 05		
SANTOS LTD (ORD) ORDINARY FULLY PAID (*STOSY)	497 00	10 9079	5,421 25	14 4176	7,165 56	(1,744 31)	2 8169	152 71
SAP AG NPV (*SAPAF)	679 00	58 9204	40,006 94	56 4390	38,322 07	1,684 87		
SAPUTO GROUP INC CMN (SAPIF)	100 00	41 6232	4,162 32	30 6803	3,068 03	1,094 30	1 7272	71 89
SBI HOLDINGS, INC CMN (JB473)	19 00	73 2508	1,391 77	83 4523	1,585 59	(193 83)		
SCANIA AB-B-SHARES CMN CLASS B (*SCANB)	154 00	17 0731	2,629 26	21 2981	3,279 91	(650 65)		
SCHIBSTED (ORD) CMN (*SHIPF)	49 00	32 3568	1,585 48	27 3122	1,338 30	247 19		
SCHNEIDER ELECTRIC EUR8 00 (*SPIEF)	419 00	55 3569	23,194 55	64 6241	27,077 52	(3,882 96)		

Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE

Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
SCHWEIZERISCHE RUECKVERSICHERU CMN (*SWIAGG)	130 00	62 7655	8,159 51	52 2002	6,786 03	1,373 48		
SEADRILL LTD CMN (*SDRL)	165 00	35 4648	5,851 69	24 4986	4,042 27	1,809 42		
SEAGATE TECHNOLOGY PLC CMN (STX)	180 00	24 7300	4,451 40	13 7053	2,466 95	1,984 45		
SECOM CMN (J9735)	100 00	45 6409	4,564 09	44 9026	4,490 26	73 83		
SECURITAS AB SER B SEK4 CMN CLASS B (*SCTR)	132 00	7 7487	1,022 82	11 1958	1,477 84	(455 02)		
SEGA SAMMY HOLDINGS INC CMN (J6460)	100 00	20 2848	2,028 48	13 3822	1,338 22	690 27		
SEIKO EPSON CMN (J6724)	100 00	10 0297	1,002 97	16 8504	1,685 04	(682 07)		
SENSATA TECHNOLOGIES HLDG N V CMN (ST)	40 00	26 7800	1,071 20	29 8640	1,194 56	(123 36)		
SEVEN & I HOLDINGS CO., LTD CMN (J3382)	500 00	30 0140	15,007 02	24 6944	12,347 20	2,659 83		
SEVEN BANK, LTD CMN (J8410)	300 00	2 5544	766 32	2 3242	697 25	69 06		
SGS SA RG SHS(NOM CHF 20) VAL 249 745 (*SGNRF)	2 00	1,870 8433	3,741 69	1,673 2915	3,346 58	395 10		
SHARP CMN (J6753)	1,000 00	5 0336	5,033 65	11 7203	11,720 28	(6,686 63)		
SHAW COMMUNICATIONS INC NON-VOTING CL-B (SJRI)	100 00	18 9100	1,891 00	20 9089	2,090 89	(199 89)	5 0045	94 64
SHIKOKU ELECTRIC POWER CMN (J9507)	100 00	21 1989	2,119 89	25 8821	2,588 21	(468 32)		
SHIMANO CORPORATION CMN (J7309)	100 00	65 1118	6,511 18	43 4289	4,342 89	2,168 29		
			35 54					
SHIN-ETSU CHEMICAL CMN (J4063)	200 00	54 5938	10,918 75	55 4728	11,094 57	(175 82)		
SHINSEI BANK ORD CMN (J8303)	1,000 00	1 2021	1,202 06	1 2824	1,282 40	(80 34)		
SHIONOGI CMN (J4507)	200 00	13 5232	2,704 65	19 2870	3,857 41	(1,152 76)		
SHIRE PLC CMN (*SHIRLTD)	277 00	28 7263	7,957 19	29 6016	8,199 64	(242 46)		
SHISEIDO CO., LTD CMN (J4911)	200 00	15 7145	3,142 90	20 0172	4,003 43	(860 53)		
SHOPPERS DRUG MART CORPORATION CMN (SHDMF)	100 00	40 3646	4,036 46	40 2617	4,026 17	10 29	2 5466	102 79
			19 54					
SHOUGANG FUSHAN RESOURCES GR CMN (HK639)	2,000 00	0 2565	513 02	0 9186	1,837 20	(1,324 17)		
SHOWA DENKO K K CMN (J4004)	1,000 00	1 9283	1,928 31	2 2795	2,279 54	(351 22)		
SHUI ON LAND LIMITED CMN (HK272)	1,000 00	0 4047	404 75	0 4644	464 38	(59 63)		
			12 55					
SIEMENS AG REG SHS NPV (*SIEMS)	694 00	83 7253	58,105 36	104 5423	72,552 38	(14,447 01)		
SILVER WHEATON CORP CMN (SLW)	200 00	26 8400	5,368 00	23 4194	4,683 88	684 13	1 3413	72 00

Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE

Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGE/MID) TAX EX								
SIMS METAL MANAGEMENT LTD ORDINARY FULLY PAID (*SGM1)	52.00	9,8428	511.82	15,4423	803.00	(291.17)	4.6826	23.97
SINGAPORE EXCHANGE LTD CMN (*SGX)	1,000.00	4.9818	4,981.84	4.8152	4,815.17	166.67		
SINGAPORE POST LTD CMN (*SPOST)	1,000.00	0.8329	832.94	0.8299	829.94	3.00		
SINGAPORE PRESS HOLDINGS LTD LOT SIZE 1.000 (*SPRFFN)	1,000.00	3.0791	3,079.11	2.5587	2,558.70	520.41		
SINGAPORE TECH ENGINEERING CMN (*STE)	1,000.00	2.4554	2,455.39	2.3868	2,386.79	68.60		
SINGAPORE TELECOMMUNICATIONS CMN (*SGTELC)	4,000.00	2.6054	10,421.60	2.2587	9,034.98	1,386.62		
SINO LAND CMN (HK83)	2,256.00	1.4978	3,379.08	1.5410	3,476.40	(97.32)		
SJM HOLDINGS LIMITED CMN (HK880)	1,000.00	1.8407	1,840.69	1.6390	1,639.01	201.68		
SKANDINAVISKA ENSKILDA BANKEN SER 'A' SEK10 (*SEBAF)	536.00	6.4707	3,468.30	6.4081	3,434.72	33.59		
SKANSKA AB SER 'B' SEK10 FREE (*SKANF)	208.00	15.2805	3,178.34	15.9197	3,311.31	(132.97)		
SKF AB B SHARES CMN CLASS B (*SKFRY)	206.00	19.6463	4,047.15	23.5377	4,848.77	(801.62)		
SKF AB SER 'A' FREE SWKR 12 50 CMN CLASS A (*SKFAF)	21.00	20.2391	425.02	25.2734	530.74	(105.72)		
SMITH & NEPHEW PLC CMN (*SMN)	177.00	9.9962	1,769.33	9.8814	1,749.01	20.31		
SMITHS GROUP PLC CMN (*SMINNW)	158.00	15.9155	2,514.65	20.1005	3,175.87	(661.22)		
SMURFIT KAPPA PUBLIC LIMITED C CMN (*SMUFLNN)	88.00	6.7345	592.63	9.8313	865.16	(272.52)		
SNAM RETE GAS ORD CMN (*SNAM)	589.00	4.4559	2,624.52	4.8078	2,831.77	(207.25)		
SNC-LAVALIN GROUP INC CMN CAD0 2400 (SNCAF)	100.00	37.5032	3,750.32	42.5072	4,250.72	(500.40)	2.3389	87.72
SOCIETE GENERALE EUR1 25 (*SOGFF)	440.00	23.3049	10,254.13	48.7067	21,430.94	(11,176.80)		
SODEXO EUR04 00 (*SODEF)	26.00	77.7250	2,020.85	74.5168	1,937.44	83.41		
SOFTBANK CORP CMN (J9984)	600.00	36.9760	22,185.60	28.3819	17,029.14	5,156.46		
SOJITZ CORPORATION CMN (J2768)	700.00	1.6403	1,148.22	1.7940	1,255.78	(107.56)		
SOLVAY NPV CMN (*SLVBF)	30.00	98.4601	2,953.80	101.8163	3,054.49	(100.68)		
SONIC HEALTHCARE LIMITED ORDINARY FULLY PAID (*SHLF)	39.00	13.0076	507.30	10.7361	418.71	88.59	4.6457	23.57
SONY CORPORATION CMN (J6758)	700.00	14.0617	9,843.16	26.8111	18,767.79	(8,924.64)	0.0221	2.17
SONY FINANCIAL HOLDINGS CMN (J8729)	100.00	16.2028	1,620.28	15.1683	1,516.83	103.45		

**THE BAUMAN FAMILY FND GLB DYNAMIC CORE**
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGE/MID) TAX EX								
SQUARE ENIX HOLDINGS CO. LTD CMN (J9684)	100 00	15 6394	1,563 94	22 0211	2,202 11	(638 17)		
SSAB (SVENSKT STAL) AB SER 'B' SEK25 (*SSBF)	126 00	7 1704	903 47	8 7881	1,107 30	(203 83)		
SSAB(SVENSKT STAL) SER 'A' SEK25 (*SVENS)	155 00	8 2546	1,279 47	13 6616	2,117 55	(638 08)		
SSE PLC GBP0 50 (*SHYF)	427 00	21 8113	9,313 42	20 7291	8,851 34	462 09		
STANDARD CHARTERED PLC CMN (*STN)	639 00	21 7094	13,872 29	17 4045	11,121 50	2,750 79		
STANDARD LIFE PLC CMN (*STANDLN)	623 00	3 6598	2,280 04	3 2584	2,029 97	250 07		
STANLEY ELEC CMN (J6923)	100 00	15 3514	1,535 14	20 2793	2,027 93	(492 79)		
STATOILHYDRO ASA CMN (*STLO)	508 00	23 7552	12,067 64	24 3226	12,355 87	(288 23)		
STMICROELECTRONICS N V CMN ISIN NL0000226223 (*STM)	332 00	5 4610	1,813 05	10 4760	3,478 04	(1,664 98)		
STORA ENSO R AB (FINLAND) (*STRSK)	326 00	6 1269	1,997 36	6 9316	2,259 69	(262 34)		
STOREBRAND ASA SHS NOK5 (*UNSTA)	117 00	3 8959	455 82	5 3367	624 40	(168 57)		
SUBSEA 7 SA CMN (*STOLT)	147 00	19 6728	2,891 90	19 5951	2,880 49	11 42		
			88 70					
SUEZ ENVIRONNEMENT SA CMN (*SEVFP)	111 00	10 7157	1,189 44	15 9833	1,774 15	(584 71)		
SUMCO CMN (J3436)	100 00	8 9529	895 29	8 6118	861 18	34 11		
SUMITOMO CHEMICAL COMPANY CMN (J4005)	1,000 00	3 0427	3,042 73	4 7842	4,784 18	(1,741 45)		
SUMITOMO CORPORATION CMN (J8053)	800 00	13 8738	11,099 06	10 1500	8,120 00	2,979 07		
SUMITOMO ELECTRIC INDUSTRIES CMN (J5802)	500 00	12 3086	6,154 32	13 1544	6,577 20	(422 88)		
SUMITOMO METAL INDUSTRIES CMN (J5405)	3,000 00	1 6278	4,883 39	2 4946	7,483 77	(2,600 39)		
SUMITOMO MITSUI FIN GROUP, INC CMN (J8316)	900 00	32 7062	29,435 56	28 5106	25,659 55	3,776 00		
SUMITOMO MITSUI TRUST HOLDINGS CMN (J8309)	2,490 00	2 9551	7,358 14	3 4662	8,630 76	(1,272 62)		
SUMITOMO RUBBER INDUSTRIES LTD CMN (J5110)	100 00	12 8972	1,289 72	11 9251	1,192 51	97 21		
			11 65					
SUN HUNG KAI PROPERTIES LIMITE CMN PRIV PL REG S/144A (HK16)	1,008 00	11 7492	11,843 23	13 7075	13,817 15	(1,973 91)		
SUN LIFE FINANCIAL INC CMN (SLF)	300 00	21 7600	6,528 00	27 3042	8,191 27	(1,663 26)	6 5018	424 44
SUNCOR ENERGY INC CMN (SU)	700 00	28 9500	20,265 00	37 9970	26,597 89	(6,332 89)	1 7459	353 80
SUNCORP-METWAY LIMITED ORDINARY FULLY PAID (*MWBAF)	477 00	8 2859	3,952 39	8 2706	3,945 09	7 30	4 9444	195 42
SUZUKEN CMN (J9987)	100 00	33 6202	3,362 02	34 0633	3,406 33	(44 30)		

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
SUZUKI MOTOR CORP CMN (J7269)	200 00	20 2574	4,059 47	24 0232	4,804 65	(745 17)		
SVENSKA CELLULOSA AB B SHS(ORD SCA SER B FREE SWKR10 (*SCAPY)	260 00	14 9624	3,890 23	13 0478	3,392 42	497 82		
SVENSKA HANDELSBANKEN AB SEK4 (*SVAF)	131 00	32 7728	4,293 24	26 3100	3,446 61	846 62		
SWEDBANK AB CMN CLASS A (*SWED)	328 00	15 6997	5,149 51	10 9649	3,596 49	1,553 02		
SWEDISH MATCH CO SEK2 (*SWMAT)	60 00	40 2902	2,417 41	31 2717	1,876 30	541 11		
SWIRE PAC LTD CL-A (ORD) CMN CLASS A (HK19)	500 00	11 5623	5,781 17	10 2969	5,148 44	632 73		
SYNGENTA AG CMN (*SYNCHF)	45 00	340 7570	15,334 06	254 9411	11,472 35	3,861 72		
SYSMEX CORP ORD CMN (J6869)	100 00	39 3175	3,931 75	36 4560	3,645 60	286 16		
T&D HOLDINGS CMN (J8795)	500 00	10 5556	5,277 81	11 0733	5,536 67	(258 85)		
TAISEI CORPORATION CMN (J1801)	1,000 00	2 6671	2,667 08	2 2365	2,236 53	430 55		
TAKEDA PHARMACEUTICAL CO LTD CMN (J4502)	500 00	45 2652	22,632 62	43 2099	21,604 95	1,027 67		
TALISMAN ENERGY INC CMN (TLM)	500 00	11 4600	5,730 00	19 1845	9,592 23	(3,862 23)	2 3560	135 00
TATTS GROUP LTD ORDINARY FULLY PAID (*TTS1)	248 00	2 6835	665 50	2 6088	646 99	18 51	8 3969	55 88
TDC A/S CMN (*TDC1DC)	50 00	6 9468	347 34	7 3428	367 14	(19 80)		
TDK CORP CMN (J6762)	100 00	40 0688	4,006 88	58 6014	5,860 14	(1,853 26)		
TE CONNECTIVITY LTD CMN (TEL)	220 00	31 9100	7,020 20	25 0286	5,506 29	1,513 91		
TECHNIP-COFLEXIP CMN (*TNIP)	60 00	103 7389	6,224 33	90 2946	5,417 67	806 66		
TECK RESOURCES LIMITED CMN CLASS B (TCK)	200 00	30 9400	6,188 00	30 5514	6,110 29	77 72	2 5536	158 01
			59 00					
TEIJIN LTD CMN (J3401)	1,000 00	3 0177	3,017 68	3 1314	3,131 36	(113 68)		
TELE2 AB CMN CLASS B (*NETCOM)	152 00	15 4395	2,346 80	16 4748	2,504 17	(157 36)		
TELECOM ITALIA SPA CMN NON CONVERTIBLE SAVING SHARES (*MLITN)	3,454 00	0 8057	2,783 00	1 1199	3,868 15	(1,085 15)		
TELECOM ITALIA SPA CMN (*MLIT)	5,328 00	0 9880	5,264 17	1 5061	8,024 34	(2,760 17)		
TELEFONICA SA ORD EUR1 (*TELFN)	3,224 00	13 1272	42,322 01	21 4307	69,092 73	(26,770 71)		
TELEKOM AUSTRIA AG CMN (*ATEL)	108 00	9 8220	1,060 77	12 5200	1,352 16	(291 39)		



Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
TELENOR ASA CMN (*TELNO)	375 00	16 6152	6,230 70	14 2658	5,349 67	881 03		
TELIASONERA AB CMN (*TLIA)	1,152 00	6 3782	7,347 68	6 6342	7,642 57	(294 89)		
TELSTRA CORPORATION LIMITED ORDINARY FULLY PAID (*TLS)	1,169 00	3 7794	4,418 09	2 8708	3,356 01	1,062 07	7 5881	335 25
TELUS CORPORATION CLASS A NON-VOTING (TU)	100 00	58 4800	5,848 00	38 0336	3,803 36	2,044 65	4 1206	240 97
			44 99					
TENARIS SA ORD CMN (*TENIM)	232 00	17 4565	4,049 90	20 1037	4,664 07	(614 16)		
TERNA SPA CMN (*TERNSPA)	195 00	3 6002	702 03	3 7360	728 52	(26 49)		
TERUMO CORP CMN (J4543)	100 00	40 8201	4,082 01	54 0655	5,406 55	(1,324 54)		
TESCO PLC (ORD) CMN (*TESCF)	3,935 00	4 8617	19,130 70	6 2579	24,624 76	(5,494 06)		
			647 60					
TEVA PHARMACEUTICAL IND LTD ADS (TEVA)	442 00	39 4400	17,432 48	48 0240	21,226 59	(3,794 11)	1 9306	336 56
TGS NOPEC NOK1 CMN (*NOPEC)	60 00	26 8128	1,608 77	18 6794	1,120 76	488 01		
THALES EUR3 00 (*TCSFY)	28 00	32 9382	922 27	37 7323	1,056 50	(134 23)		
THE SWATCH GROUP AG B SHS CHF 2 25 VAL 080 045 (*SMHPF)	16 00	393 6676	6,298 68	407 9797	6,527 68	(228 99)		
THE SWATCH GROUP LTD RG SHS (NOM CHF0 45) VAL 080 044 (*SMHRF)	27 00	69 3003	1,871 11	81 8047	2,208 73	(337 62)		
THK CO., LTD CMN (J6481)	100 00	18 6821	1,868 21	18 9764	1,897 64	(29 43)		
THOMSON REUTERS CORPORATION CMN (TRI)	200 00	28 4500	5,690 00	37 7886	7,557 71	(1,867 71)	4 4991	256 00
THYSSENKRUPP AG CMN (*TKAG)	158 00	16 2476	2,567 12	29 5146	4,663 31	(2,096 19)		
TIM HORTONS INC CMN (THI)	100 00	52 6400	5,264 00	44 9930	4,499 30	764 70	1 5520	81 70
TNT EXPRESS N V CMN (*TNTENA)	188 00	11 6955	2,198 75	14 8103	2,784 34	(585 59)		
TOBU RAILWAY CMN (J9001)	1,000 00	5 2465	5,246 51	4 0854	4,085 36	1,161 15		
TOHO CO LTD CMN (J9502)	100 00	17 2171	1,721 71	17 3664	1,736 64	(14 93)		
TOHOKU ELECTRIC POWER CO INC CMN (J9506)	400 00	10 0047	4,001 87	10 5236	4,209 42	(207 55)		
TOKIO MARINE HOLDINGS CMN (J8766)	500 00	24 8677	12,433 86	25 0511	12,525 55	(91 69)		
TOKYO ELECTRON LTD CMN (J8035)	100 00	46 2670	4,626 70	53 7973	5,379 73	(753 04)		
TOKYO GAS CO LTD CMN (J9531)	1,000 00	5 0963	5,096 25	3 9677	3,967 69	1,128 56		
TOKYU CORP CMN (J9005)	1,000 00	4 6956	4,695 56	4 9342	4,934 15	(238 59)		
TOLL HOLDINGS LIMITED ORDINARY FULLY PAID (*THAUD)	466 00	4 0764	1,899 60	6 2218	2,899 34	(999 74)	6 2814	119 32



Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
TORAY INDUSTRIES CMN (J3402)	1,000 00	6 7741	6,774 13	5 8493	5,849 28	924 86		
TORONTO DOMINION BANK CMN (TD)	400 00	78 2300	31,292 00	68 7074	27,482 96	3,809 04	3 5909	1,123 66
TOSHIBA CORP CMN (J6502)	3,000 00	3 7565	11,269 36	5 0460	15,137 85	(3,868 50)		
TOSOH CORPORATION CMN (J4042)	1,000 00	2 6921	2,692 12	3 1941	3,194 07	(501 95)		
TOTAL SA CMN CL B EUR10 (*TOTAL)	1,776 00	44 9387	79,811 20	53 9530	95,820 56	(16,009 36)		
TOURMALINE OIL CORP CMN (TRMLF)	100 00	26 4312	2,643 12	30 3304	3,033 04	(389 92)		
TOYO SEIKAN KAISHA LTD CMN (J5901)	200 00	12 0081	2,401 62	15 6671	3,133 42	(731 79)		
TOYODA GOSEI CMN (J7282)	100 00	22 7641	2,276 41	29 4620	2,946 20	(669 79)		
TOYOTA INDUSTRIES CMN (J6201)	100 00	28 3236	2,832 36	27 4457	2,744 57	87 80		
TOYOTA MOTOR CORPORATION CMN (J7203)	1,700 00	39 9436	67,904 13	43 2359	73,500 96	(5,596 84)	0 0068	4 60
TOYOTA TSUSHO CMN (J8015)	100 00	18 9200	1,892 00	16 3905	1,639 05	252 95		
TRANSALTA CORPORATION CMN (TAC)	100 00	16 9700	1,697 00	21 8841	2,188 41	(491 41)	6 7235	114 10
			21 39					
TRANSCANADA CORP CMN (TRP)	300 00	41 9000	12,570 00	33 0304	9,909 11	2,660 89	4 2635	535 92
			97 35					
TRANSURBAN LIMITED ORDINARY SHARES / UNITS STAPLE (*TCL)	442 00	5 8278	2,575 89	4 9882	2,204 77	371 12	5 1845	133 55
			47 53					
TREND MICRO INC CMN (J4704)	100 00	29 2878	2,928 78	34 9090	3,490 90	(562 12)		
TRICAN WELL SERVICE LTD CMN (TOLWF)	100 00	11 5538	1,155 38	16 8883	1,688 83	(533 45)	2 5179	29 09
			11 06					
TSUMURA & CO ORD CMN (J4540)	100 00	26 3703	2,637 03	34 1074	3,410 74	(773 71)		
TULLOW OIL PLC CMN (*TUOI)	442 00	23 0500	10,188 12	19 3784	8,565 23	1,622 89		
TYCO INTERNATIONAL LTD CMN (TYC)	200 00	52 8500	10,570 00	37 3963	7,479 25	3,090 75	1 8921	200 00
UBE INDUSTRIES LTD CMN (J4208)	1,000 00	2 3040	2,303 96	3 0967	3,096 73	(792 78)		
UBS AG CMN VAL 1074 074 (*UNBS)	1,304 00	11 6467	15,187 24	15 4118	20,097 04	(4,909 80)		
UCB CAP NPV CMN (*UCBLF)	49 00	50 4327	2,471 20	37 1302	1,819 38	651 82		

**THE BAUMAN FAMILY FND GLB DYNAMIC CORE**
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
UMICORE SA CMN (*UMIBB)	51 00	46 0401	2,348 04	33 7208	1,719 76	628 28		
UNI-CHARM CORPORATION CMN (J8113)	100 00	56 9102	5,691 02	38 2401	3,824 01	1,867 02		
UNICREDIT, SOCIETA PER AZIONI CMN CLASS (*UNICSPA)	3,242 00	3 7723	12,229 87	10 9963	35,650 11	(23,420 24)		
UNILEVER N V CMN DUTCH CERTIFICATE (*UNICERT)	1,277 00	33 4002	42,652 11	30 9147	39,478 02	3,174 09		
UNILEVER PLC CMN (*ULNVRLN)	622 00	33 6186	20,910 75	29 9334	18,618 57	2,292 18		
UNIONE DI BANCHE ITALIANE SCPA CMN (*BPUIM)	253 00	3 2533	823 09	4 6785	1,183 67	(360 59)		
UNITED MIZRAHI BANK ILS0 01 CMN (*UNMIZ)	43 00	7 6370	328 39	9 2482	397 67	(69 28)		
UNITED OVERSEAS BANK LTD CMN (*UOB)	1,000 00	14 7324	14,732 35	12 4966	12,496 57	2,235 79		
UNITED UTILITIES GROUP PLC CMN (*NOWORD)	53 00	10 5842	560 96	10 5486	559 07	1 89		
			17 73					
UPM-KYMMENE CORP CMN (*UPM)	274 00	11 2663	3,086 97	11 8686	3,252 01	(165 04)		
USHIO INC CMN (J6925)	100 00	12 2711	1,227 11	17 2963	1,729 63	(602 52)		
USS CO LTD CMN (J4732)	10 00	107 5597	1,075 60	99 3559	993 56	82 04		
VALEANT PHARMACEUTICALS INTL CMN (VRX)	100 00	44 7900	4,479 00	40 0377	4,003 77	475 23		
VALLLOUREC S A (ORD) CMN (*VALOF)	55 00	40 7234	2,239 78	86 7847	4,773 16	(2,533 38)		
VEDANTA RESOURCES PLC CMN (*VEDLN)	54 00	14 3004	772 22	32 8777	1,775 40	(1,003 17)		
VEOLIA ENVIRONNEMENT CMN (*VIVE)	298 00	12 6385	3,766 29	18 1952	5,422 16	(1,655 87)		
VERBUND AG CMN CLASS A NPV (*WIREF)	30 00	22 8745	686 23	29 6499	889 50	(203 26)		
VESTA WIND SYSTEMS DKK1 00 (*VESTW)	98 00	5 5200	540 96	54 3781	5,329 05	(4,788 10)		
VIENNA INSURANCE GROUP VERSICHERUNG AKTIENGESSELLSCHAFT CMN (*WSVRS)	18 00	40 3563	726 41	45 2728	814 91	(88 50)		
VINCI GTM CMN (*SGDEF)	425 00	46 5654	19,790 29	53 5153	22,744 02	(2,953 72)		
VITERRA INC CMN (VTRAF)	200 00	15 8804	3,176 07	11 3006	2,260 12	915 95	0 9000	28 58
VIVENDI SA ORD CMN EUR5 5 (*GENF)	990 00	18 5198	18,334 63	23 7041	23,467 03	(5,132 40)		
VODAFONE GROUP PLC SPONSORED ADR CMN (VOD)	2,328 00	28 1800	65,603 04	23 4764	54,652 97	10,950 07	5 1748	3,394 84
			2,346 47					
VOESTALPINE AG NPV (*VOEST)	61 00	26 3999	1,610 40	31 8709	1,944 12	(333 73)		
VOLKSWAGEN AKTIENGESSELLSCHAFT CMN (*VLKWW)	17 00	150 4498	2,557 65	151 0615	2,568 05	(10 40)		
VOLVO A FRIA SHS CMN CLASS A (*VOLFA)	261 00	11 4567	2,990 21	14 1978	3,705 61	(715 40)		
VOLVO AB 'B' SEK5 CMN CLASS B (*VOLVY)	765 00	11 3845	8,709 12	12 7793	9,776 18	(1,067 06)		



Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
VTECH HOLDINGS LTD (HK) CMN (HK303)	100 00	11 8717	1,187 17	10 5590	1,055 90	131 27		
WARNER CHILCOTT PLC CMN (WCRX)	100 00	17 9300	1,793 00	22 7742	2,277 42	(484 42)		
WARTSILA EUR3 50 (*METRF)	73 00	32 6470	2,383 23	24 9447	1,820 96	562 27		
WESFARMERS LIMITED ORDINARY FULLY PAID (*WESFF)	588 00	30 6242	18,007 02	31 8136	18,706 41	(699 39)	5 1839	933 47
WEST JAPAN RAILWAY CO CMN (J9021)	100 00	41 0705	4,107 05	34 7608	3,476 08	630 97		
WESTPAC BANKING CORP- AU ORDINARY FULLY PAID (*WSTPF)	1,502 00	21 6418	32,505 94	22 1517	33,271 81	(765 87)	7 6668	2,492 17
			1,270 71					
WHARF HLDG CO LTD (ORD) CMN (HK4)	1,000 00	5 4847	5,484 70	4 4960	4,496 00	988 69		
WHITEHAVEN COAL LIMITED ORDINARY FULLY PAID (*WHC)	101 00	4 2505	429 30	5 7940	585 19	(155 89)	0 9880	4 24
WIENERBERGER NPV (*BAUSF)	53 00	9 4055	498 49	17 3177	917 84	(419 35)		
WILLIAM DEMANT HOLDING DKK1 (*WILL)	7 00	89 6440	627 51	80 1210	560 85	66 66		
WILLIS GROUP HOLDINGS PLC CMN (WSH)	40 00	36 4900	1,459 60	36 4652	1,458 61	0 99		
			8 64					
WILMAR INTERNATIONAL LTD CMN (*EZY)	1,000 00	2 8502	2,850 15	3 9934	3,993 38	(1,143 23)		
WOLSELEY PLC CMN (*WOLSLNN)	159 00	37 2721	5,926 26	30 8674	4,907 92	1,018 34		
WOLTERS KLUWER CVA EURO 12 CMN (*WTKWY)	103 00	15 8615	1,633 73	21 9898	2,264 95	(631 21)		
WOODSIDE PETROLEUM LTD ORDINARY FULLY PAID (*WOPEY)	308 00	31 7713	9,785 56	43 4061	13,369 09	(3,583 52)	3 3330	326 15
WOOLWORTHS LTD ORDINARY FULLY PAID (*WOOLA)	504 00	27 4491	13,834 34	26 7278	13,470 81	363 54	4 6269	640 10
WORLEY PARSONS LIMITED ORD CMN (*WOR1)	124 00	25 7079	3,187 78	25 5153	3,163 90	23 88	3 5857	114 30
WPP PLC CMN (*WPPPLNN)	681 00	12 1209	8,254 31	12 3411	8,404 32	(150 00)		
			183 02					
WYNN MACAU LIMITED CMN (HK1128)	800 00	2 3228	1,858 22	2 2287	1,782 93	75 29		
XL GROUP PLC CMN (XL)	140 00	21 0400	2,945 60	19 8172	2,774 40	171 20		
			12 32					
XSTRATA PLC COM STK USD0 50 (*XSTRAT)	988 00	12 5223	12,372 02	15 1121	14,930 76	(2,558 74)		



Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
YAHOO JAPAN CORPORATION CMN (J4689)	11 00	322 0531	3,542 58	338 7486	3,726 23	(183 65)		
YAKULT HONSHA CO., LTD CMN (J2267)	100 00	39 0671	3,906 71	24 4621	2,446 21	1,460 50		
YAMADA DENKI CMN (J9831)	70 00	50 7747	3,554 23	67 6335	4,734 35	(1,180 12)		
YAMAHA MOTOR CO LTD CMN (J7272)	200 00	9 4537	1,890 75	13 8634	2,772 69	(881 94)		
YAMANA GOLD INC CMN (AUY)	300 00	15 4000	4,620 00	11 0889	3,326 66	1,293 34	1 4286	66 00
			12 37					
YAMATO HOLDINGS CO., LTD CMN (J9064)	300 00	16 0150	4,804 50	15 3192	4,595 75	208 75		
YARA INTERNATIONAL ASA CMN (*YARA)	94 00	43 4784	4,086 97	34 7527	3,266 75	820 22		
YIT OYJ EUR2 (*YITY)	58 00	16 9375	982 37	24 9310	1,446 00	(463 62)		
YOKOGAWA ELECTRIC CMN (J6841)	200 00	10 2426	2,048 52	6 4519	1,290 37	758 14		
YUE YUEN INDUSTRIAL HLDG CMN (HK551)	500 00	3 1194	1,559 69	3 1478	1,573 90	(14 21)		
			22 56					
ZURICH INSURANCE GROUP AG REG SHS (NOM CHF 10) VAL 1107 539 (*ZURVA)	50 00	225 0282	11,251 41	221 8068	11,090 34	161 07		
BRITISH LAND CO (ORD) CMN (*BRITF)	426 00	8 0048	3,410 04	7 8650	3,350 50	59 55		
CAPITACOMMERCIAL TRUST CMN (*CCTSP)	2,000 00	0 9987	1,997 47	1 0364	2,072 85	(75 38)		
CHAMPION REIT CMN (HK2778)	11,000 00	0 4138	4,551 46	0 4194	4,612 89	(61 43)		
CORIO NV CMN (*VIB)	48 00	43 8374	2,104 20	50 4257	2,420 43	(316 24)		
LAND SECURITIES PLC CMN CLASS GBP0 10 (*LANDN)	309 00	11 5799	3,578 19	9 7382	3,009 10	569 09		
			34 74					
NIPPON BUILDING FUND REIT (J8951)	1 00	9,654 0809	9,654 08	9,735 9460	9,735 95	(81 87)		
RIOCAN REAL ESTATE INVESTMENT TRUST (RIOCF)	100 00	27 2375	2,723 75	18 7547	1,875 47	848 28	4 8881	133 14
			8 48					
SUNTEC REAL ESTATE INVT TRUST UNIT TRUST (*SUNSP)	3,000 00	1 0658	3,197 54	0 9401	2,820 37	377 17		
UNIBAIL-RODAMCO SICOVAM 12471 (*UNFF)	38 00	183 6792	6,979 81	192 2972	7,307 29	(327 48)		
UNITED URBAN INVESTMENT CORP REIT (J8960)	2 00	1,075 5973	2,151 19	1,144 1620	2,288 32	(137 13)		
			64 05					
RTS/ECHO ENTERTAINMENT GROUP L EXP07/09/2012 OTC RIGHT (4S9080)	53 00	No Price	³⁹					

³⁹Please be advised that since the price for this security is currently unavailable, we have replaced the market value with the cost you paid, which may not reflect the current value of the security. Accordingly, the market value is for informational purposes only and should not be relied upon.



Statement Detail

THE BAUMAN FAMILY FND GLB DYNAMIC CORE

Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
RTS/IVANHOE MINES LTD EXP07/19/2012 (IVNRT)	100.00	0.9220	92.20			92.20		
PORSCHE AG NON-VTING PRF PFD (*PORSF)	76.00	49.5529	3,766.02	66.4253	5,048.32	(1,282.30)		
BMW PREF NPV PFD TAXBL (*BMWPF)	24.00	49.1604	1,179.85	51.7023	1,240.86	(61.00)		
EXOR S P A ISTIT FIN IND SPA PRIV ITL1000 EUR1 (*IFIPF)	39.00	18.7350	730.67	21.1602	825.25	(94.58)		
HENKEL KGAA PRF PFD TAXBL (*HENKF)	91.00	66.2941	6,032.77	59.4138	5,406.65	626.11		
RWE PREFERRED STOCK NPV PFD CLASS A (*RWELP)	25.00	37.0460	926.15	35.8118	895.30	30.85		
ROLLS-ROYCE HOLDINGS PLC PFD CLASS C (*ROLPRFC)	103,774.00	No Price [§]	0.00	0.0016	167.75	(167.75)		
VOLKSWAGEN AG N-VTG BR PRF (DM PFD) (*VLKPF)	110.00	157.7286	17,350.15	144.9789	15,947.68	1,402.47		
TOTAL GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX			11,313,997.14		10,543,397.46	764,961.78	2.8375	162,692.86
			42,240.15					
TOTAL PORTFOLIO			11,356,237.29		10,543,397.46	759,627.95		162,692.86

Less: Cash included Above

71,952	71,952
<u>11,284,285</u>	<u>10,471,445</u>

[§] Original Cost is price paid by purchaser adjusted for annual original issue discount inclusions and/or return of capital adjustments. If applicable, Adjusted Cost reflects adjustments to Original Cost for market discount accretion and/or premium amortization. Adjusted cost for GMS Portfolios and Alternative Investments are determined by inception to date contributions minus inception to date distributions.

[§] This price has been marked to zero either because a valid price cannot be obtained or the last known price is stale beyond the expected pricing frequency (generally defined as more than 30 days old).



THE BAUMAN FAMILY FOUNDATION ALT INVEST Holdings

Period Ended June 30, 2012

CASH, DEPOSITS & MONEY MARKET FUNDS

DEPOSITS & MONEY MARKET FUNDS	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity / Current Yield	Estimated Annual Income
MONEY MARKET FUNDS								
GS FINANCIAL SQUARE FEDERAL FUND - FST SHARES	0.800	1.0000	0.80	1.0000	0.80	0.00	0.0100	0.00
Moody's Aaa								

ALTERNATIVE INVESTMENTS

HEDGE FUNDS	Market Value	Contributions To Date	Distributions To Date	Economic Gain (Loss)
GS GLOBAL TACTICAL TRADING ¹²	1,300,239.20	1,300,000.00	0.00	239.20
GS HEDGE FUND OPPORTUNITIES ¹²	2,503,707.50	2,500,000.00	0.00	3,707.50
GS LIBERTY HARBOR II ¹²	985,000.27	1,000,000.00	0.00	(14,999.73)
TOTAL HEDGE FUNDS	4,788,946.97	4,800,000.00	0.00	(11,053.03)
TOTAL PORTFOLIO				
	Market Value	Adjusted Cost / *	Unrealized Gain (Loss)	Estimated Annual Income
	4,788,947.77	4,800,000.80	(11,053.03)	0.00

Unless otherwise noted, Goldman Sachs has furnished the information appearing in this section for your convenience only. Hedge funds are privately placed. This information may have been obtained from other persons, some of whom may be Goldman Sachs affiliates. Please note that in the case of information supplied by other persons (1) Goldman Sachs does not independently verify such information for accuracy or completeness, and (2) Goldman Sachs has been informed that in certain cases such information may reflect unaudited figures, which may be inaccurate or incomplete, and that actual figures may differ. Certain hedge funds may appear in the Alternative Investments section as Other Investments. Please refer to the relevant product's periodic financial statements and capital analyses for official accounting information.

The calculations noted above (other than contributions and distributions since the last capital statement) are taken from the applicable partnership capital value statement as provided by the fund administrator. A partnership capital value statement is available upon request from your Private Wealth Advisor. Tax information regarding these investments, including allocations of income and realized and unrealized gains and losses will be available through a Schedule K-1 which will be mailed to you after year end. Please be advised that the delivery of K-1s is subject to the reporting of the particular underlying partnerships and that the delivery of particular K-1s may be delayed, requiring you to file an extension. Your private equity assets are held away from Goldman Sachs and are not covered by the Securities Investor Protection Corporation ("SIPC") or any supplemental insurance provided by Goldman Sachs for its clients' holdings. Please contact your Private Wealth Advisor if you have any questions.

⁶ Original Cost is price paid by purchaser adjusted for annual original issue discount inclusions and/or return of capital adjustments, if applicable. Adjusted Cost reflects adjustments to Original Cost for market discount accretion and/or premium amortization. Adjusted cost for GMS Portfolios and Alternative Investments are determined by inception to date contributions minus inception to date distributions.

¹² Please refer to the end of the Holdings section for further details pertaining to these investments.

THE BAUMAN FAMILY FND EAGLE: DYNAMIC EQ
Holdings (Continued)

Period Ended June 30, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
US EQUITY								
EAGLE DYNAMIC EQUITY								
PEPSICO INC CMN (PEP)	775 00	70 6600	54,761 50	64 1922	49,748 97	5,012 53	3 0427	1,666 25
PRAXAIR, INC CMN SERIES (PX)	450 00	108 7300	48,928 50	108 2385	48,707 33	221 17	2 0234	990 00
PROGRESSIVE CORPORATION (THE) CMN (PGR)	1,275 00	20 8300	26,558 25	21 3989	27,283 60	(725 35)	1 9549	519 18
THERMO FISHER SCIENTIFIC INC CMN (TMO)	500 00	51 9100	25,955 00	56 1020	28,051 00	(2,096 00)	1 0017	260 00
			65 00					
UNITEDHEALTH GROUP INCORPORATE CMN (UNH)	900 00	58 5000	52,650 00	53 0682	47,761 38	4,888 62	1 4530	765 00
W R BERKLEY CORPORATION CMN (WRB)	750 00	38 9200	29,190 00	36 1535	27,115 13	2,074 87	0 9250	270 00
			67 50					
WAL MART STORES INC CMN (WMT)	950 00	69 7200	66,234 00	56 8988	54,053 88	12,180 12	2 2806	1,510 50
AON PLC CMN (AON)	1,425 00	46 7800	66,661 50	48 5742	69,218 27	(2,556 77)		
NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS) (NSRGY)	700 00	59 7460	41,822 20	59 0100	41,307 00	515 20	2 9658	1,240 35
VODAFONE GROUP PLC SPONSORED ADR CMN (VOD)	0 00	28 1800	0 00				5 1748	
			1,069 29					
TOTAL EAGLE DYNAMIC EQUITY			1,379,040 97		1,340,997 99	38,042 98	1 7329	19,239 09
			2,534 04					
TOTAL PORTFOLIO								
			1,381,575 01		1,340,997 99	38,042 98		19,239 09

Less: Cash included above

106,526
1,234,472

⁵ Original Cost is price paid by purchaser adjusted for annual original issue discount inclusions and/or return of capital adjustments, if applicable. Adjusted Cost reflects adjustments to Original Cost for market discount accretion and/or premium amortization. Adjusted cost for GMS Portfolios and Alternative Investments are determined by inception to date contributions minus inception to date distributions.



Statement Detail

THE BAUMAN FAMILY FND EAGLE: DYNAMIC EQ

Holdings

Period Ended June 30, 2012

PUBLIC EQUITY

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity / Current Yield	Estimated Annual Income
US EQUITY								
EAGLE DYNAMIC EQUITY								
U S DOLLAR	20,916 94	1 0000	20,916 94		20,916 94			
GS FINANCIAL SQUARE FEDERAL FUND - FST SHARES (FEDXX)	85,609 180	1 0000	85,609 18	1 0000	85,609 18		0 0100	8 56
3M COMPANY CMN (MMM)								
	600 00	89 6000	53,760 00	87 9973	52,798 38	961 62	2 6339	1,416 00
ALTERA CORP CMN (ALTR)								
	1,250 00	33 8400	42,300 00	39 8085	49,760 66	(7,460 66)	0 9456	400 00
APACHE CORP CMN (APA)								
	450 00	87 8900	39,550 50	106 5715	47,957 18	(8,406 68)	0 7737	306 00
BERKSHIRE HATHAWAY INC CLASS B (BRKB)								
	1,000 00	83 3300	83,330 00	80 9159	80,915 86	2,414 14		
CHARLES SCHWAB CORPORATION CMN (SCHW)								
	1,075 00	12 9300	13,899 75	12 3923	13,321 72	578 03	1 8561	258 00
COCA-COLA COMPANY (THE) CMN (KO)								
	1,000 00	78 1900	78,190 00	67 9749	67,974 90	10,215 10	2 6090	2,040 00
COMCAST CORPORATION CMN CLASS A NON VOTING (CMCSK)								
	1,900 00	31 4000	59,660 00	26 2849	49,941 31	9,718 69	2 0701	1,235 00
ECOLAB INC CMN (ECL)								
	900 00	68 5300	61,677 00	61 7923	55,613 07	6,063 93	1 1674	720 00
FIDELITY NATL INFO SVCS INC CMN (FIS)								
	950 00	34 0800	32,376 00	28 7763	27,337 49	5,038 51	2 3474	760 00
GOOGLE, INC CMN CLASS A (GOOG)								
	70 00	580 0700	40,604 90	611 8400	42,828 80	(2,223 90)		
KRAFT FOODS INC CMN CLASS A (KFT)								
	1,150 00	38 6200	44,413 00	38 6559	44,454 29	(41 29)	3 0036	1,334 00
LIBERTY GLOBAL, INC CMN CLASS C (LBTYK)								
	1,200 00	47 7500	57,300 00	46 6281	55,953 72	1,346 28		
LOEWS CORPORATION CMN (L)								
	1,225 00	40 9100	50,114 75	38 2886	46,903 54	3,211 21	0 6111	306 25
MC DONALDS CORP CMN (MCD)								
	150 00	88 5300	13,279 50	99 7900	14,968 50	(1,689 00)	3 1628	420 00
MICROSOFT CORPORATION CMN (MSFT)								
	2,200 00	30 5900	67,298 00	30 7494	67,648 68	(350 68)	2 6152	1,760 00
NEWS CORPORATION CMN CLASS A (NWSA)								
	2,400 00	22 2900	53,496 00	19 2068	46,096 32	7,399 68	0 7627	408 00
NOBLE ENERGY INC CMN (NBL)								
	475 00	84 8200	40,289 50	103 8242	49,316 50	(9,027 00)	1 0375	418 00
ORACLE CORPORATION CMN (ORCL)								
	950 00	29 7000	28,215 00	28 8783	27,434 39	780 61	0 8081	228 00

This report contains data for all accounts that were open as of the period ending date you selected account 888-59271 (comprised of accounts 039-39034, 039-40071, 039-40072, 039-40073, 039-40074, 039-40075, 039-40076, 039-40077, and 039-40078).

Managed Assets

Cash Balances							Est.			
Quantity	Holding	Ticker	Avg. Unit Cost	Market Price	Total Cost	Market Value	Annual Income	Yield	% of Portfolio	% of Asset Class
Cash										
97.93	CASH		\$1.00	\$1.00	\$98	\$98	\$0	0.1%	0.0%	100.0%
TOTAL Cash					\$98	\$98	\$0	0.1%	0.0%	100.0%
TOTAL Cash Balances					\$98	\$98	\$0	0.1%	0.0%	100.0%

Fixed Income							Est.			
Quantity	Holding	Ticker	Avg. Unit Cost	Market Price	Total Cost	Market Value	Annual Income	Yield	% of Portfolio	% of Asset Class
Mutual Funds										
MUTUAL FUNDS										
358,583.975	AB BOND INFLATION STRATEGY CLASS 2	ABNTX	\$10.38	\$10.97	\$3,721,150	\$3,933,666	\$85,343	3.7%	10.1%	22.1%
TAXABLE FUND										
298,520.099	BERNSTEIN SHORT DURATION PLUS PORTFOLIO	SNSDX	\$11.92	\$11.88	\$3,558,617	\$3,546,419	\$35,560	0.3%	9.1%	19.9%
639,684.257	BERNSTEIN INTER. DURATION INSTITUTIONAL PORTFOLIO	SIIDX	\$15.64	\$16.14	\$10,002,064	\$10,324,504	\$297,306	2.2%	26.6%	58.0%
Total					\$13,560,681	\$13,881,081	\$332,866	1.7%	35.8%	77.9%
TOTAL Mutual Funds					\$17,281,831	\$17,814,747	\$418,209	2.2%	45.9%	100.0%
TOTAL Fixed Income					\$17,281,831	\$17,814,747	\$418,209	2.2%	45.9%	100.0%

Real Asset Securities

Quantity	Holding	Ticker	Avg. Unit Cost	Market Price	Total Cost	Market Value	Est. Annual Income	Yield	% of Portfolio	% of Asset Class
Mutual Funds										
MUTUAL FUNDS										
144,246	796 AB REAL ASSET STRATEGY CLASS 1	AMTOX	\$11.50	\$10.62	\$1,658,713	\$1,531,901	\$0	0.0%	4.0%	100.0%
TOTAL Mutual Funds					\$1,658,713	\$1,531,901	\$0	0.0%	4.0%	100.0%
TOTAL Real Asset Securities					\$1,658,713	\$1,531,901	\$0	0.0%	4.0%	100.0%

Equities

Quantity	Holding	Ticker	Avg. Unit Cost	Market Price	Total Cost	Market Value	Est. Annual Income	Yield	% of Portfolio	% of Asset Class
Capital Equipment										
AEROSPACE-DEFENSE										
850	PRECISION CASTPARTS CORP	PCP	\$160.81	\$164.49	\$136,686	\$139,817	\$102	0.1%	0.4%	0.7%
AUTO TRUCKS - PARTS										
1,700	LEAR CORP	LEA	\$46.04	\$37.73	\$78,261	\$64,141	\$952	1.5%	0.2%	0.3%
ELECTRICAL EQUIPMENT										
700	ROCKWELL AUTOMATION INC	ROK	\$73.38	\$66.06	\$51,366	\$46,242	\$1,316	2.9%	0.1%	0.2%
3,100	EMERSON ELECTRIC CO	EMR	\$51.35	\$46.58	\$159,196	\$144,398	\$4,960	3.4%	0.4%	0.7%
3,400	GENERAL ELECTRIC CO	GE	\$19.31	\$20.84	\$65,655	\$70,856	\$2,312	3.3%	0.2%	0.4%
Total					\$276,217	\$261,496	\$8,588	3.3%	0.7%	1.3%
MISC CAPITAL GOODS										
4,000	DANAHER CORP	DHR	\$49.56	\$52.08	\$198,259	\$208,320	\$400	0.2%	0.5%	1.1%
TOTAL Capital Equipment					\$689,422	\$674,477	\$10,042	1.5%	1.7%	3.5%
Consumer Cyclical										
AUTO PARTS - AFTERMARKET										
600	O'REILLY AUTOMOTIVE INC	ORLY	\$96.91	\$83.77	\$58,144	\$50,262	\$0	0.0%	0.1%	0.3%

Equities

Quantity	Holding	Ticker	Avg. Unit Cost	Market Price	Total Cost	Market Value	Est. Annual Income	Yield	% of Portfolio	% of Asset Class
AUTOS & AUTO PARTS OEMS										
1,900	FORD MOTOR CO	F	\$16.66	\$9.59	\$31,654	\$18,221	\$380	2.1%	0.0%	0.1%
4,900	GENERAL MOTORS CO	GM	\$24.98	\$19.72	\$122,404	\$96,628	\$0	0.0%	0.2%	0.5%
550	BORGWARNER INC	BWA	\$77.33	\$65.59	\$42,529	\$36,075	\$0	0.0%	0.1%	0.2%
800	HARLEY DAVIDSON INC	HOG	\$39.22	\$45.73	\$31,377	\$36,584	\$496	1.4%	0.1%	0.2%
1,200	TRW AUTOMOTIVE HOLDINGS CORP	TRW	\$46.79	\$36.76	\$56,147	\$44,112	\$0	0.0%	0.1%	0.2%
Total					\$284,111	\$231,620	\$876	0.4%	0.6%	1.2%
HOTEL - MOTEL										
2,100	LAS VEGAS SANDS CORP	LVS	\$47.37	\$43.49	\$99,487	\$91,329	\$2,100	2.3%	0.2%	0.5%
HOUSEHLD - APPLIANCES/DURABLES										
2,100	NEWELL RUBBERMAID INC	NWL	\$13.08	\$18.14	\$27,476	\$38,094	\$840	2.2%	0.1%	0.2%
RETAILERS										
450	FAMILY DOLLAR STORES	FDO	\$64.48	\$66.48	\$29,018	\$29,916	\$378	1.3%	0.1%	0.2%
900	WAL-MART STORES INC	WMT	\$62.92	\$69.72	\$56,627	\$62,748	\$1,431	2.3%	0.2%	0.3%
7,700	KROGER CO	KR	\$22.46	\$23.19	\$172,940	\$178,563	\$3,542	2.0%	0.5%	0.9%
1,800	HOME DEPOT INC	HD	\$50.60	\$52.99	\$91,088	\$95,382	\$2,088	2.2%	0.2%	0.5%
1,100	DOLLAR GENERAL CORP	DG	\$37.17	\$54.39	\$40,888	\$59,829	\$0	0.0%	0.2%	0.3%
Total					\$390,562	\$426,438	\$7,439	1.7%	1.1%	2.2%
TEXTILES/SHOES - APPAREL MFG.										
1,600	COACH INC	COH	\$72.40	\$58.48	\$115,841	\$93,568	\$1,920	2.1%	0.2%	0.5%
725	PVH CORP	PVH	\$69.33	\$77.79	\$50,267	\$56,398	\$109	0.2%	0.1%	0.3%
Total					\$166,109	\$149,966	\$2,029	1.4%	0.4%	0.8%
TOTAL Consumer Cyclicals					\$1,025,889	\$988,283	\$13,284	1.3%	2.5%	5.1%
Consumer Growth										
DRUGS										
4,700	ASTRAZENECA PLC-SPONS ADR	AZN	\$47.61	\$44.75	\$223,782	\$210,325	\$18,330	8.7%	0.5%	1.1%
2,400	GILEAD SCIENCES INC	GILD	\$38.02	\$51.28	\$91,249	\$123,072	\$0	0.0%	0.3%	0.6%

Equities

Quantity	Holding	Ticker	Avg. Unit Cost	Market Price	Total Cost	Market Value	Est. Annual Income	Yield	% of Portfolio	% of Asset Class
13,700	PFIZER INC	PFE	\$17.67	\$23.00	\$242,100	\$315,100	\$12,056	3.8%	0.8%	1.6%
600	VERTEX PHARMACEUTICALS INC	VRTX	\$34.06	\$55.92	\$20,436	\$33,552	\$0	0.0%	0.1%	0.2%
Total					\$577,567	\$682,049	\$30,386	4.5%	1.8%	3.5%
ENTERTAINMENT										
10,100	MGM RESORTS INTERNATIONAL	MGM	\$11.71	\$11.16	\$118,306	\$112,716	\$0	0.0%	0.3%	0.6%
3,600	THE WALT DISNEY CO.	DIS	\$37.25	\$48.50	\$134,090	\$174,600	\$2,160	1.2%	0.5%	0.9%
2,300	VIACOM INC-CLASS B	VIAB	\$44.35	\$47.02	\$102,010	\$108,146	\$2,530	2.3%	0.3%	0.6%
Total					\$354,407	\$395,462	\$4,690	1.2%	1.0%	2.0%
HOSPITAL SUPPLIES										
1,100	ABBOTT LABORATORIES	ABT	\$63.90	\$64.47	\$70,290	\$70,917	\$2,244	3.2%	0.2%	0.4%
1,100	ALLERGAN INC	AGN	\$75.71	\$92.57	\$83,278	\$101,827	\$220	0.2%	0.3%	0.5%
2,600	JOHNSON & JOHNSON	JNJ	\$63.51	\$67.56	\$165,117	\$175,656	\$6,344	3.6%	0.5%	0.9%
1,700	STRYKER CORP	SYK	\$53.45	\$55.10	\$90,871	\$93,670	\$1,445	1.5%	0.2%	0.5%
Total					\$409,555	\$442,070	\$10,253	2.3%	1.1%	2.3%
MEDICAL PRODUCTS										
2,625	COVIDIEN PLC	COV	\$51.00	\$53.50	\$133,870	\$140,438	\$2,100	1.5%	0.4%	0.7%
MISC. CONSUMER GROWTH										
1,700	APOLLO GROUP INC-CL A	APOL	\$44.16	\$36.19	\$75,079	\$61,523	\$0	0.0%	0.2%	0.3%
OTHER MEDICAL										
1,600	MCKESSON CORP	MCK	\$87.54	\$93.75	\$140,067	\$150,000	\$1,280	0.9%	0.4%	0.8%
PUBLISHING										
250	GOOGLE INC-CL A	GOOG	\$567.87	\$580.07	\$141,967	\$145,018	\$0	0.0%	0.4%	0.7%
PUBLISHING - NEWSPAPERS										
5,200	GANNETT CO	GCI	\$12.51	\$14.73	\$65,065	\$76,596	\$4,160	5.4%	0.2%	0.4%
RADIO - TV BROADCASTING										
2,100	COMCAST CORP-CL A	CMCSA	\$25.60	\$31.97	\$53,770	\$67,137	\$1,365	2.0%	0.2%	0.3%
1,400	LIBERTY INTERACTIVE CORP-A	LINTA	\$18.74	\$17.79	\$26,236	\$24,906	\$0	0.0%	0.1%	0.1%

Equities

Quantity	Holding	Ticker	Avg. Unit Cost	Market Price	Total Cost	Market Value	Est. Annual Income	Yield	% of Portfolio	% of Asset Class
1,800	TIME WARNER CABLE	TWC	\$68.34	\$82.10	\$123,010	\$147,780	\$0	0.0%	0.4%	0.8%
Total					\$203,017	\$239,823	\$1,365	0.6%	0.6%	1.2%
TOTAL Consumer Growth										
Consumer Staples										
BEVERAGES - SOFT, LITE & HARD										
1,100	LORILLARD INC	LO	\$111.67	\$131.95	\$122,841	\$145,145	\$6,820	4.7%	0.4%	0.7%
FOODS										
1,700	KIMBERLY-CLARK CORP	KMB	\$83.17	\$83.77	\$141,396	\$142,409	\$5,032	3.5%	0.4%	0.7%
2,700	TYSON FOODS INC-CL A	TSN	\$19.65	\$18.83	\$53,063	\$50,841	\$432	0.9%	0.1%	0.3%
1,200	HERSHEY CO/THE	HSY	\$60.24	\$72.03	\$72,286	\$86,436	\$1,824	2.1%	0.2%	0.4%
2,600	GENERAL MILLS INC	GIS	\$38.48	\$38.54	\$100,057	\$100,204	\$3,432	3.4%	0.3%	0.5%
Total					\$366,801	\$379,890	\$10,720	2.8%	1.0%	2.0%
RESTAURANTS										
500	YUM! BRANDS INC	YUM	\$67.18	\$64.42	\$33,588	\$32,210	\$570	1.8%	0.1%	0.2%
1,400	STARBUCKS CORP	SBUX	\$34.32	\$53.32	\$48,052	\$74,648	\$952	1.3%	0.2%	0.4%
175	CHIPOTLE MEXICAN GRILL-CL A	CMG	\$400.96	\$379.95	\$70,168	\$66,491	\$0	0.0%	0.2%	0.3%
1,100	MCDONALD'S CORP	MCD	\$90.45	\$88.53	\$99,495	\$97,383	\$3,080	3.2%	0.3%	0.5%
Total					\$251,303	\$270,732	\$4,602	1.7%	0.7%	1.4%
SOAPS										
475	PROCTER & GAMBLE CO	PG	\$63.10	\$61.25	\$29,973	\$29,094	\$1,068	3.7%	0.1%	0.1%
TOBACCO										
6,300	ALTRIA GROUP INC	MO	\$29.26	\$34.55	\$184,348	\$217,665	\$10,332	4.8%	0.6%	1.1%
1,000	REYNOLDS AMERICAN INC	RAI	\$41.41	\$44.87	\$41,410	\$44,870	\$2,360	5.3%	0.1%	0.2%
600	PHILIP MORRIS INTERNATIONAL	PM	\$84.63	\$87.26	\$50,778	\$52,356	\$1,848	3.5%	0.1%	0.3%
Total					\$276,536	\$314,891	\$14,540	4.6%	0.8%	1.6%
TOTAL Consumer Staples										
					\$1,047,454	\$1,142,813	\$37,750	3.3%	2.9%	5.9%

Equities

Quantity	Holding	Ticker	Avg. Unit Cost	Market Price	Total Cost	Market Value	Est. Annual Income	Yield	% of Portfolio	% of Asset Class
Emerging Markets Mutual Funds										
EMERGING MARKETS FUND										
56,788.492	BERNSTEIN EMERGING MARKETS PORTFOLIO	SNEMX	\$31.69	\$25.15	\$1,799,782	\$1,428,231	\$13,629	1.0%	3.7%	7.4%
TOTAL Emerging Markets Mutual Funds					\$1,799,782	\$1,428,231	\$13,629	1.0%	3.7%	7.4%
Energy										
OIL - CRUDE PRODUCTS										
1,020	ANADARKO PETROLEUM CORP	APC	\$77.15	\$66.20	\$78,696	\$67,524	\$367	0.5%	0.2%	0.3%
1,500	NOBLE ENERGY INC	NBL	\$89.75	\$84.82	\$134,623	\$127,230	\$1,320	1.0%	0.3%	0.7%
1,100	EOG RESOURCES INC	EOG	\$98.21	\$90.11	\$108,032	\$99,121	\$748	0.8%	0.3%	0.5%
Total					\$321,351	\$293,875	\$2,435	0.8%	0.8%	1.5%
OIL WELL EQUIPMENT & SERVICES										
1,400	OCEANEERING INTL INC	OIL	\$47.62	\$47.86	\$66,665	\$67,004	\$1,008	1.5%	0.2%	0.3%
3,300	HALLIBURTON CO	HAL	\$28.57	\$28.39	\$94,271	\$93,687	\$1,188	1.3%	0.2%	0.5%
2,200	MARATHON PETROLEUM CORP	MPC	\$37.07	\$44.92	\$81,562	\$98,824	\$2,200	2.2%	0.3%	0.5%
2,200	SCHLUMBERGER LTD	SLB	\$79.39	\$64.91	\$174,650	\$142,802	\$2,420	1.7%	0.4%	0.7%
1,400	NATIONAL - OILWELL INC	NOV	\$79.75	\$64.44	\$111,651	\$90,216	\$672	0.7%	0.2%	0.5%
1,550	TRANSOCEAN LTD	RIG	\$52.92	\$44.73	\$82,033	\$69,332	\$0	0.0%	0.2%	0.4%
Total					\$610,833	\$561,865	\$7,488	1.3%	1.5%	2.9%
OILS - INTEGRATED INTERNATIONAL										
1,600	EXXON MOBIL CORP	XOM	\$80.16	\$85.57	\$128,249	\$136,912	\$3,648	2.7%	0.4%	0.7%
300	CHEVRON CORP	CVX	\$100.20	\$105.50	\$30,059	\$31,650	\$1,080	3.4%	0.1%	0.2%
4,900	BP PLC-SPONS ADR	BP	\$40.44	\$40.54	\$198,164	\$198,646	\$9,408	4.7%	0.5%	1.0%
Total					\$356,473	\$367,208	\$14,136	3.8%	0.9%	1.9%
TOTAL Energy					\$1,288,657	\$1,223,800	\$24,059	2.0%	3.2%	6.3%
Financial										
BANKS - NYC										

Equities

Quantity	Holding	Ticker	Avg. Unit Cost	Market Price	Total Cost	Market Value	Est. Annual Income	Yield	% of Portfolio	% of Asset Class
1,000	JPMORGAN CHASE & CO	JPM	\$43.19	\$35.73	\$43,191	\$35,730	\$1,200	3.4%	0.1%	0.2%
8,100	CITIGROUP INC	C	\$40.64	\$27.41	\$329,150	\$222,021	\$324	0.2%	0.6%	1.1%
3,900	CIT GROUP INC	CIT	\$37.06	\$35.64	\$144,533	\$138,996	\$0	0.0%	0.4%	0.7%
Total					\$516,873	\$396,747	\$1,524	0.4%	1.0%	2.0%
FINANCE - PERSONAL LOANS										
1,400	AMERICAN EXPRESS CO	AXP	\$56.17	\$58.21	\$78,635	\$81,494	\$1,120	1.4%	0.2%	0.4%
MAJOR REGIONAL BANKS										
7,100	WELLS FARGO & COMPANY	WFC	\$32.30	\$33.44	\$229,351	\$237,424	\$6,248	2.6%	0.6%	1.2%
2,800	US BANCORP	USB	\$30.48	\$32.16	\$85,340	\$90,048	\$2,184	2.4%	0.2%	0.5%
Total					\$314,691	\$327,472	\$8,432	2.6%	0.8%	1.7%
MISC. FINANCIAL										
1,600	VISA INC - CLASS A SHRS	V	\$111.36	\$123.63	\$178,183	\$197,808	\$1,408	0.7%	0.5%	1.0%
1,000	MOODY'S CORP	MCO	\$34.93	\$36.55	\$34,931	\$36,550	\$640	1.8%	0.1%	0.2%
850	MCGRW-HILL COMPANIES INC	MHP	\$40.24	\$45.00	\$34,204	\$38,250	\$867	2.3%	0.1%	0.2%
Total					\$247,318	\$272,608	\$2,915	1.1%	0.7%	1.4%
MULTI-LINE INSURANCE										
3,500	WELLPOINT INC	WLP	\$70.74	\$63.79	\$247,586	\$223,265	\$4,025	1.8%	0.6%	1.1%
2,555	UNITEDHEALTH GROUP INC	UNH	\$49.24	\$58.50	\$125,798	\$149,468	\$2,172	1.5%	0.4%	0.8%
1,400	HEALTH NET INC	HNT	\$30.86	\$24.27	\$43,203	\$33,978	\$0	0.0%	0.1%	0.2%
Total					\$416,587	\$406,711	\$6,197	1.5%	1.0%	2.1%
REAL ESTATE INVESTMENT TRUST										
2,800	CBRE GROUP INC	CBG	\$15.78	\$16.36	\$44,185	\$45,808	\$0	0.0%	0.1%	0.2%
TOTAL Financial					\$1,618,290	\$1,531,386	\$20,188	1.3%	3.9%	7.9%
Industrial Resources										
CHEMICALS										
1,800	LYONDELLBASELL INDU-CL A	LYB	\$30.29	\$40.27	\$54,528	\$72,486	\$180	0.3%	0.2%	0.4%

Equities

Quantity	Holding	Ticker	Avg. Unit Cost	Market Price	Total Cost	Market Value	Est. Annual Income	Yield	% of Portfolio	% of Asset Class
TOTAL Industrial Resources										
					\$54,528	\$72,486	\$180	0.3%	0.2%	0.4%
International Equity Mutual Funds										
INTERNATIONAL EQUITY FUND										
337,126.072	BERNSTEIN TAX-MANAGED INTERNATIONAL PORTFOLIO	SNIVX	\$12.19	\$12.58	\$4,110,427	\$4,241,046	\$97,767	2.3%	10.9%	21.8%
TOTAL International Equity Mutual Funds										
					\$4,110,427	\$4,241,046	\$97,767	2.3%	10.9%	21.8%
Mutual Funds										
MUTUAL FUNDS										
198,769.072	AB SMID CAP GROWTH ADV CLASS	CHCYX	\$6.68	\$7.07	\$1,328,505	\$1,405,297	\$0	0.0%	3.6%	7.2%
86,925.469	AB SMID CAP VALUE ADV CLASS	ABYSX	\$17.12	\$16.48	\$1,488,042	\$1,432,532	\$6,085	0.4%	3.7%	7.4%
Total							\$6,085	0.2%	7.3%	14.6%
TOTAL Mutual Funds							\$6,085	0.2%	7.3%	14.6%
Non-Financial										
HOME BUILDING										
35	NVR INC	NVR	\$673.39	\$850.00	\$23,569	\$29,750	\$0	0.0%	0.1%	0.2%
MISC. BUILDING										
800	SHERWIN-WILLIAMS CO/THE	SHW	\$125.04	\$132.35	\$100,035	\$105,880	\$1,248	1.2%	0.3%	0.5%
TOTAL Non-Financial							\$1,248	0.9%	0.3%	0.7%
Services										
AIR TRANSPORT										
5,500	DELTA AIR LINES INC	DAL	\$10.49	\$10.95	\$57,683	\$60,225	\$0	0.0%	0.2%	0.3%
RAILROADS										
750	UNION PACIFIC CORP	UNP	\$114.95	\$119.31	\$86,212	\$89,483	\$1,800	2.0%	0.2%	0.5%
TOTAL Services							\$1,800	1.2%	0.4%	0.8%
Technology										
COMMUNICATION - EQUIP MFRS.										
5,600	CISCO SYSTEMS INC	CSCO	\$19.56	\$17.17	\$109,521	\$96,152	\$1,792	1.9%	0.2%	0.5%

Equities

Quantity	Holding	Ticker	Avg. Unit Cost	Market Price	Total Cost	Market Value	Est. Annual Income	Yield	% of Portfolio	% of Asset Class
7,100	MARVELL TECHNOLOGY GROUP LT	MRVL	\$16.55	\$11.28	\$117,501	\$80,088	\$0	0.0%	0.2%	0.4%
Total					\$227,022	\$176,240	\$1,792	1.0%	0.5%	0.9%
COMPUTER SERVICES/SOFTWARE										
600	F5 NETWORKS INC	FFIV	\$119.05	\$99.56	\$71,428	\$59,736	\$0	0.0%	0.2%	0.3%
1,400	MICROSOFT CORP	MSFT	\$29.55	\$30.59	\$41,365	\$42,826	\$1,120	2.6%	0.1%	0.2%
1,600	INFORMATICA CORPORATION	INFA	\$43.60	\$42.36	\$69,756	\$67,776	\$0	0.0%	0.2%	0.3%
1,600	COGNIZANT TECH SOLUTIONS-A	CTSH	\$73.84	\$60.00	\$118,149	\$96,000	\$0	0.0%	0.2%	0.5%
1,900	INTUIT INC	INTU	\$49.54	\$59.35	\$94,129	\$112,765	\$1,140	1.0%	0.3%	0.6%
160	PRICELINE.COM INC	PCLN	\$679.18	\$664.52	\$108,668	\$106,323	\$0	0.0%	0.3%	0.5%
1,400	CITRIX SYSTEMS INC	CTXS	\$76.58	\$83.94	\$107,216	\$117,516	\$0	0.0%	0.3%	0.6%
2,300	TIBCO SOFTWARE INC	TIBX	\$29.77	\$29.92	\$68,481	\$68,816	\$0	0.0%	0.2%	0.4%
Total					\$679,191	\$671,758	\$2,260	0.3%	1.7%	3.5%
COMPUTERS										
800	APPLE INC	AAPL	\$358.47	\$584.00	\$286,778	\$467,200	\$0	0.0%	1.2%	2.4%
9,800	HEWLETT-PACKARD CO	HPQ	\$31.12	\$20.11	\$305,012	\$197,078	\$5,174	2.6%	0.5%	1.0%
550	INTL BUSINESS MACHINES CORP	IBM	\$194.30	\$195.58	\$106,865	\$107,569	\$1,870	1.7%	0.3%	0.6%
Total					\$698,655	\$771,847	\$7,044	0.9%	2.0%	4.0%
SEMICONDUCTORS										
10,500	MICRON TECHNOLOGY INC	MIU	\$5.57	\$6.31	\$58,464	\$66,255	\$0	0.0%	0.2%	0.3%
14,700	APPLIED MATERIALS INC	AMAT	\$11.71	\$11.46	\$172,142	\$168,462	\$5,292	3.1%	0.4%	0.9%
1,900	LAM RESEARCH CORP	LRCX	\$44.58	\$37.74	\$84,703	\$71,706	\$0	0.0%	0.2%	0.4%
Total					\$315,309	\$306,423	\$5,292	1.7%	0.8%	1.6%
TOTAL Technology					\$1,920,177	\$1,927,988	\$16,388	0.9%	5.0%	9.9%
Utilities										
ELECTRIC COMPANIES										
0	DTE ENERGY COMPANY	DTE	\$0.00	\$59.33	\$0	\$0	\$0	0.0%	0.0%	0.0%

Equities

Quantity	Holding	Ticker	Avg. Unit Cost	Market Price	Total Cost	Market Value	Est. Annual Income	Yield	% of Portfolio	% of Asset Class
1,800	XCEL ENERGY INC	XEL	\$27.91	\$28.41	\$50,237	\$51,138	\$1,944	3.8%	0.1%	0.3%
1,400	WISCONSIN ENERGY CORP	WEC	\$39.12	\$39.57	\$54,764	\$55,398	\$1,680	3.0%	0.1%	0.3%
5,800	NV ENERGY INC	NVE	\$16.10	\$17.58	\$93,409	\$101,964	\$3,944	3.9%	0.3%	0.5%
2,000	CENTERPOINT ENERGY INC	CNP	\$20.18	\$20.67	\$40,357	\$41,340	\$1,620	3.9%	0.1%	0.2%
1,700	CONSOLIDATED EDISON INC	ED	\$61.37	\$62.19	\$104,332	\$105,723	\$4,114	3.9%	0.3%	0.5%
600	EDISON INTERNATIONAL	EIX	\$41.98	\$46.20	\$25,188	\$27,720	\$780	2.8%	0.1%	0.1%
1,300	ENTERGY CORP	ETR	\$66.75	\$67.89	\$86,778	\$88,257	\$4,316	4.9%	0.2%	0.5%
1,700	AMEREN CORPORATION	AEE	\$33.09	\$33.54	\$56,255	\$57,018	\$2,720	4.8%	0.1%	0.3%
Total					\$511,320	\$528,558	\$21,118	4.0%	1.4%	2.7%
TELEPHONE										
1,300	VERIZON COMMUNICATIONS INC	VZ	\$43.93	\$44.44	\$57,106	\$57,772	\$2,600	4.5%	0.1%	0.3%
2,500	CENTURYLINK INC	CTL	\$35.48	\$39.49	\$88,695	\$98,725	\$7,250	7.3%	0.3%	0.5%
1,700	AT&T INC	T	\$31.14	\$35.66	\$52,944	\$60,622	\$2,992	4.9%	0.2%	0.3%
Total					\$198,745	\$217,119	\$12,842	5.9%	0.6%	1.1%
TOTAL Utilities					\$710,064	\$746,136	\$33,960	4.6%	1.9%	3.8%
TOTAL Equities					\$19,449,330	\$19,424,873	\$330,613	1.7%	50.1%	100.0%

NET PORTFOLIO VALUE

Quantity	Holding	Ticker	Avg. Unit Cost	Market Price	Total Cost	Market Value	Est. Annual Income	Yield	% of Portfolio	% of Asset Class
NET PORTFOLIO VALUE					\$38,389,972	\$38,782,230	\$748,822	1.8%		
Less: Cash included Above					98	98				
					<u>38,389,874</u>	<u>38,782,132</u>				

BAUMAN FAMILY FOUNDATION, INC.
FORM 990 PF PART II, LINE 13 INVESTMENTS
FOR YEAR ENDING JUNE 30, 2012

	COST	Unrealized Gain(loss)	FMV	Part III, line 5 Other Increases (decreases) Unrealized Gain(loss)
Equinox Venture Capital Fund, LP	1,388,575	405,183	1,793,758	203,393
Equinox Private Equity Fund, LP	690,407	(16,195)	674,212	(8,509)
			0	
GS Real Estate Opportunities Fund included on		(104,171)	(104,171)	124,807
GS Private Equity Concen Opportun GS schedules		(198,056)	(198,056)	(9,657)
rounding adj				
	<u>2,078,982</u>	<u>86,761</u>	<u>2,165,743</u>	<u>310,034</u>

BAUMAN FAMILY FOUNDATION, INC
ID# 13-3119290
PART IV CAPITAL GAINS AND LOSSES
YEAR ENDED JUNE 30, 2012

		Sales Price	Cost Basis	Total Gain (Loss)
Sanford C. Bernstein & Co		19,372,633	20,544,943	(1,172,310)
Goldman Sachs				
Fixed Income Advisory	026-91906-8	1,197,909	1,171,430	26,479
Taxable FFI (MF)	021-93297-5	6,204,532	6,196,972	7,560
Snow Acv	026-03351-4	943,323	950,996	(7,673)
Eagle Dynamic	026-56426-0	1,320,093	1,139,790	180,303
DF Dent ACG	026-03352-2	840,356	693,769	146,587
GLB Dynamic Core	021-12374-0	12,793,644	11,790,917	1,002,727
Advisory Research	026-06463-4	334,423	331,945	2,478
				0
Total Goldman Sachs		23,634,280	22,275,819	1,358,461
Grand Total		43,006,913	42,820,762	186,151

Capital Gains

Account: THE BAUMAN FAMILY FOUNDATION INC. (888-59271)
July 1, 2011 - June 30, 2012

Nontaxable Summary^{4,1}

Description	Gain/(Loss)
Short-Term	(\$266,010.42)
Long-Term	(\$906,299.79)
Total	(\$1,172,310.21)

Description	Gain/(Loss)
LT Cap Gains Distribution from Bernstein Funds	\$254,021.25
Overall Total	(\$918,288.96)

Nontaxable Short-Term Capital Gains

Account No.	Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain/(Loss)
888-59271	04/20/2012	06/27/2012	600	DEVON ENERGY CORPORATION	\$55.98	\$65.57	\$33,587.16	\$39,344.04	(\$5,756.88)
888-59271	09/13/2011	06/27/2012	200	DEVON ENERGY CORPORATION	\$55.98	\$63.74	\$11,195.72	\$12,747.70	(\$1,551.98)
888-59271	08/12/2011	06/27/2012	250	DTE ENERGY COMPANY	\$58.67	\$46.94	\$14,667.88	\$11,733.80	\$2,934.08
888-59271	04/20/2012	06/26/2012	100	JPMORGAN CHASE & CO	\$35.75	\$43.19	\$3,575.43	\$4,319.07	(\$743.64)
888-59271	04/16/2012	06/26/2012	345	JPMORGAN CHASE & CO	\$35.75	\$43.04	\$12,335.23	\$14,848.46	(\$2,513.23)
888-59271	03/29/2012	06/26/2012	1460	JPMORGAN CHASE & CO	\$35.75	\$45.67	\$52,201.28	\$66,675.28	(\$14,474.00)
888-59271	09/09/2011	06/26/2012	400	JPMORGAN CHASE & CO	\$35.75	\$32.29	\$14,301.72	\$12,914.24	\$1,387.48
888-59271	07/27/2011	06/26/2012	800	JPMORGAN CHASE & CO	\$35.75	\$41.23	\$28,603.44	\$32,983.52	(\$4,380.08)
888-59271	02/07/2012	06/21/2012	175	GOLDMAN SACHS GROUP INC	\$94.69	\$116.45	\$16,571.26	\$20,379.45	(\$3,808.19)
888-59271	01/11/2012	06/21/2012	131	GOLDMAN SACHS GROUP INC	\$94.69	\$98.86	\$12,404.77	\$12,950.91	(\$546.14)
888-59271	04/20/2012	06/20/2012	400	QUALCOMM INC	\$56.94	\$63.03	\$22,774.04	\$25,211.24	(\$2,437.20)
888-59271	11/18/2011	06/20/2012	250	QUALCOMM INC	\$56.94	\$55.95	\$14,233.78	\$13,986.40	\$247.38
888-59271	12/09/2011	06/19/2012	500	ORACLE CORP	\$28.09	\$31.67	\$14,045.00	\$15,834.20	(\$1,789.20)
888-59271	02/22/2012	06/14/2012	275	PERRIGO INC	\$110.80	\$94.77	\$30,470.00	\$26,060.57	\$4,409.43
888-59271	02/13/2012	06/14/2012	200	BOEING CO	\$71.81	\$74.97	\$14,361.96	\$14,994.26	(\$632.30)
888-59271	01/09/2012	06/14/2012	200	BOEING CO	\$71.81	\$74.68	\$14,361.96	\$14,935.92	(\$573.96)
888-59271	12/22/2011	06/14/2012	300	BOEING CO	\$71.81	\$74.27	\$21,542.94	\$22,281.15	(\$738.21)
888-59271	11/28/2011	06/14/2012	150	PERRIGO INC	\$110.80	\$94.75	\$16,620.00	\$14,212.59	\$2,407.41



BERNSTEIN

Global Wealth Management

Capital Gains

Account: THE BAUMAN FAMILY FOUNDATION INC. (888-59271)

July 1, 2011 - June 30, 2012

Nontaxable Short-Term Capital Gains

Account No.	Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain/(Loss)
888-59271	11/14/2011	06/14/2012	200	BOEING CO	\$71.81	\$68.66	\$14,361.96	\$13,732.02	\$629.94
888-59271	11/11/2011	06/14/2012	375	BOEING CO	\$71.81	\$66.97	\$26,928.67	\$25,114.80	\$1,813.87
888-59271	11/02/2011	06/14/2012	225	BOEING CO	\$71.81	\$64.42	\$16,157.21	\$14,494.39	\$1,662.82
888-59271	03/21/2012	06/12/2012	650	DIRECTV-CLASS A	\$43.20	\$48.11	\$28,080.13	\$31,270.46	(\$3,190.33)
888-59271	08/18/2011	06/12/2012	650	DIRECTV-CLASS A	\$43.20	\$43.27	\$28,080.13	\$28,128.04	(\$47.91)
888-59271	01/09/2012	06/08/2012	75	AMAZON.COM INC	\$218.18	\$178.74	\$16,363.50	\$13,405.55	\$2,957.95
888-59271	08/11/2011	06/06/2012	200	CENTURYLINK INC	\$37.41	\$34.10	\$7,482.64	\$6,819.60	\$663.04
888-59271	04/20/2012	06/01/2012	400	FREEMPORT-MCMORAN COPPER	\$32.33	\$37.91	\$12,933.20	\$15,165.68	(\$2,232.48)
888-59271	01/25/2012	06/01/2012	550	FREEMPORT-MCMORAN COPPER	\$32.33	\$43.80	\$17,783.15	\$24,089.23	(\$6,306.08)
888-59271	01/20/2012	06/01/2012	400	FREEMPORT-MCMORAN COPPER	\$32.33	\$43.75	\$12,933.20	\$17,501.04	(\$4,567.84)
888-59271	01/19/2012	06/01/2012	550	FREEMPORT-MCMORAN COPPER	\$32.33	\$43.93	\$17,783.15	\$24,159.80	(\$6,376.65)
888-59271	07/26/2011	05/31/2012	400	JPMORGAN CHASE & CO	\$33.13	\$41.71	\$13,253.44	\$16,685.56	(\$3,432.12)
888-59271	06/06/2011	05/30/2012	300	MONSANTO CO	\$76.79	\$68.56	\$23,035.86	\$20,566.91	\$2,468.95
888-59271	04/20/2012	05/29/2012	1600	CORNING INC	\$13.03	\$13.41	\$20,848.00	\$21,450.72	(\$602.72)
888-59271	09/12/2011	05/29/2012	800	CORNING INC	\$13.03	\$13.23	\$10,424.00	\$10,580.56	(\$156.56)
888-59271	02/06/2012	05/23/2012	300	POTASH CORP OF SASKATCHEWAN	\$39.03	\$46.78	\$11,709.00	\$14,034.51	(\$2,325.51)
888-59271	01/09/2012	05/23/2012	400	POTASH CORP OF SASKATCHEWAN	\$39.03	\$41.39	\$15,612.00	\$16,556.40	(\$944.40)
888-59271	09/30/2011	05/23/2012	300	POTASH CORP OF SASKATCHEWAN	\$39.03	\$44.19	\$11,709.00	\$13,257.36	(\$1,548.36)
888-59271	08/12/2011	05/22/2012	700	BP PLC-SPONS ADR	\$37.99	\$39.72	\$26,593.00	\$27,804.91	(\$1,211.91)
888-59271	07/14/2011	05/22/2012	375	TRANSOCEAN LTD	\$43.91	\$60.31	\$16,466.25	\$22,615.05	(\$6,148.80)
888-59271	04/20/2012	05/21/2012	22042.741	BERNSTEIN INTERNATIONAL PORTFOLIO	\$12.13	\$13.57	\$267,378.45	\$299,120.00	(\$31,741.55)
888-59271	01/23/2012	05/21/2012	56.48	BERNSTEIN INTERNATIONAL PORTFOLIO	\$12.13	\$13.28	\$685.10	\$750.05	(\$64.95)
888-59271	11/18/2011	05/21/2012	50	QUALCOMM INC	\$57.08	\$55.95	\$2,854.00	\$2,797.28	\$56.72
888-59271	07/22/2011	05/21/2012	300	QUALCOMM INC	\$57.08	\$57.25	\$17,124.00	\$17,174.73	(\$50.73)
888-59271	06/22/2011	05/21/2012	400	QUALCOMM INC	\$57.08	\$54.25	\$22,832.00	\$21,701.20	\$1,130.80
888-59271	04/20/2012	05/17/2012	300	EXPRESS SCRIPTS HOLDING CO	\$52.04	\$58.46	\$15,612.15	\$17,538.18	(\$1,926.03)



BERNSTEIN

Global Wealth Management

Capital Gains

Account: THE BAUMAN FAMILY FOUNDATION INC. (888-59271)
July 1, 2011 - June 30, 2012

Nontaxable Short-Term Capital Gains

Account No.	Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain/(Loss)
888-59271	01/09/2012	05/17/2012	550	ILLUMINA INC	\$43.81	\$31.76	\$24,095.50	\$17,466.30	\$6,629.20
888-59271	01/04/2012	05/17/2012	300	EXPRESS SCRIPTS HOLDING CO	\$52.04	\$46.74	\$15,612.15	\$14,023.41	\$1,588.74
888-59271	09/21/2011	05/17/2012	300	FMC TECHNOLOGIES INC	\$42.03	\$43.05	\$12,608.70	\$12,915.57	(\$306.87)
888-59271	08/03/2011	05/17/2012	550	FMC TECHNOLOGIES INC	\$42.03	\$43.23	\$23,115.95	\$23,777.33	(\$661.38)
888-59271	05/26/2011	05/17/2012	450	FMC TECHNOLOGIES INC	\$42.03	\$43.73	\$18,913.05	\$19,678.23	(\$765.18)
888-59271	05/19/2011	05/17/2012	300	EXPRESS SCRIPTS HOLDING CO	\$52.04	\$60.55	\$15,612.15	\$18,164.61	(\$2,552.46)
888-59271	01/06/2012	05/08/2012	250	VERTEX PHARMACEUTICALS INC	\$61.11	\$34.06	\$15,277.53	\$8,514.98	\$6,762.55
888-59271	04/20/2012	05/04/2012	2300	MORGAN STANLEY	\$16.00	\$17.80	\$36,798.85	\$40,943.68	(\$4,144.83)
888-59271	12/05/2011	05/04/2012	3100	MORGAN STANLEY	\$16.00	\$16.45	\$49,598.45	\$51,002.75	(\$1,404.30)
888-59271	04/28/2011	04/27/2012	400	NORTHROP GRUMMAN CORP	\$63.96	\$62.88	\$25,583.68	\$25,151.36	\$432.32
888-59271	05/09/2011	04/25/2012	100	POTASH CORP OF SASKATCHEWAN	\$44.10	\$54.39	\$4,410.00	\$5,438.53	(\$1,028.53)
888-59271	04/28/2011	04/25/2012	700	POTASH CORP OF SASKATCHEWAN	\$44.10	\$56.38	\$30,870.00	\$39,464.60	(\$8,594.60)
888-59271	10/25/2011	04/20/2012	50	HARLEY DAVIDSON INC	\$49.85	\$38.25	\$2,492.49	\$1,912.74	\$579.75
888-59271	10/24/2011	04/20/2012	350	HARLEY DAVIDSON INC	\$49.85	\$38.76	\$17,447.43	\$13,564.43	\$3,883.00
888-59271	11/28/2011	04/19/2012	25	PERRIGO INC	\$106.05	\$94.75	\$2,651.19	\$2,368.77	\$282.42
888-59271	11/14/2011	04/19/2012	250	PERRIGO INC	\$106.05	\$92.39	\$26,511.87	\$23,096.38	\$3,415.49
888-59271	12/09/2011	04/05/2012	100	SALESFORCE.COM INC	\$155.25	\$121.81	\$15,524.66	\$12,181.43	\$3,343.23
888-59271	12/06/2011	04/05/2012	100	SALESFORCE.COM INC	\$155.25	\$124.48	\$15,524.66	\$12,447.83	\$3,076.83
888-59271	11/01/2011	04/03/2012	550	ILLUMINA INC	\$51.62	\$29.91	\$28,392.98	\$16,451.22	\$11,941.76
888-59271	01/25/2012	04/02/2012	125	LAS VEGAS SANDS CORP	\$58.42	\$48.96	\$7,302.99	\$6,120.41	\$1,182.58
888-59271	09/02/2011	04/02/2012	275	LAS VEGAS SANDS CORP	\$58.42	\$45.31	\$16,066.57	\$12,459.59	\$3,606.98
888-59271	08/11/2011	03/27/2012	600	METLIFE INC	\$38.14	\$32.56	\$22,883.28	\$19,533.12	\$3,350.16
888-59271	05/17/2011	03/27/2012	400	METLIFE INC	\$38.14	\$43.87	\$15,255.52	\$17,546.40	(\$2,290.88)
888-59271	04/28/2011	03/27/2012	500	METLIFE INC	\$38.14	\$46.40	\$19,069.40	\$23,198.95	(\$4,129.55)
888-59271	06/24/2011	03/21/2012	400	UNITEDHEALTH GROUP INC	\$54.12	\$50.48	\$21,648.84	\$20,193.52	\$1,455.32
888-59271	12/14/2011	03/20/2012	150	GOLDMAN SACHS GROUP INC	\$126.74	\$95.05	\$19,011.63	\$14,257.85	\$4,753.78
888-59271	03/25/2011	03/20/2012	500	MOODY'S CORP	\$41.68	\$32.82	\$20,839.70	\$16,411.60	\$4,428.10
888-59271	01/12/2012	03/13/2012	1400	NEXEN INC	\$19.97	\$17.81	\$27,958.84	\$24,934.00	\$3,024.84



BERNSTEIN

Global Wealth Management

Capital Gains

Account: THE BAUMAN FAMILY FOUNDATION INC. (888-59271)

July 1, 2011 - June 30, 2012

Nontaxable Short-Term Capital Gains

Account No.	Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain/(Loss)
888-59271	08/26/2011	03/09/2012	100	CBRE GROUP INC	\$18.72	\$14.14	\$1,872.00	\$1,414.17	\$457.83
888-59271	08/02/2011	03/09/2012	1300	CBRE GROUP INC	\$18.72	\$21.17	\$24,336.00	\$27,516.71	(\$3,180.71)
888-59271	06/13/2011	02/28/2012	700	GENERAL MOTORS CO	\$26.24	\$28.78	\$18,367.44	\$20,143.48	(\$1,776.04)
888-59271	04/08/2011	02/23/2012	100	MONSANTO CO	\$77.69	\$67.29	\$7,768.67	\$6,729.06	\$1,039.61
888-59271	04/04/2011	02/23/2012	200	MONSANTO CO	\$77.69	\$74.04	\$15,537.34	\$14,807.54	\$729.80
888-59271	03/10/2011	02/23/2012	100	MONSANTO CO	\$77.69	\$67.56	\$7,768.67	\$6,756.47	\$1,012.20
888-59271	10/10/2011	02/22/2012	1000	CMS ENERGY CORP	\$21.53	\$20.16	\$21,525.00	\$20,158.80	\$1,366.20
888-59271	08/18/2011	02/22/2012	1200	CMS ENERGY CORP	\$21.53	\$18.85	\$25,830.00	\$22,620.24	\$3,209.76
888-59271	05/10/2011	02/17/2012	1000	DELL INC	\$18.13	\$16.29	\$18,126.30	\$16,290.70	\$1,835.60
888-59271	08/03/2011	02/16/2012	100	VF CORP	\$146.38	\$112.51	\$14,637.56	\$11,251.38	\$3,386.18
888-59271	10/13/2011	02/15/2012	400	ESTEE LAUDER COMPANIES-CL A	\$55.46	\$48.19	\$22,183.48	\$19,275.42	\$2,908.06
888-59271	04/28/2011	02/15/2012	250	ACCENTURE PLC-CL A	\$58.08	\$57.04	\$14,520.83	\$14,259.30	\$261.53
888-59271	05/17/2011	02/14/2012	125	GOODRICH CORP	\$125.51	\$90.05	\$15,689.05	\$11,256.19	\$4,432.86
888-59271	04/28/2011	02/13/2012	300	MARATHON PETROLEUM CORP	\$43.54	\$40.98	\$13,061.76	\$12,294.51	\$767.25
888-59271	02/23/2011	02/13/2012	200	MARATHON PETROLEUM CORP	\$43.54	\$38.33	\$8,707.84	\$7,666.02	\$1,041.82
888-59271	04/28/2011	02/10/2012	250	ACCENTURE PLC-CL A	\$56.75	\$57.04	\$14,188.38	\$14,259.30	(\$70.92)
888-59271	04/28/2011	02/10/2012	500	JOHNSON CONTROLS INC	\$32.97	\$41.06	\$16,485.25	\$20,530.35	(\$4,045.10)
888-59271	02/23/2011	02/10/2012	300	ACCENTURE PLC-CL A	\$56.75	\$51.45	\$17,026.05	\$15,436.14	\$1,589.91
888-59271	05/17/2011	02/07/2012	125	GOODRICH CORP	\$125.36	\$90.05	\$15,669.45	\$11,256.19	\$4,413.26
888-59271	05/16/2011	02/07/2012	75	GOODRICH CORP	\$125.36	\$90.39	\$9,401.67	\$6,779.52	\$2,622.15
888-59271	08/03/2011	02/03/2012	100	VF CORP	\$133.38	\$112.51	\$13,337.97	\$11,251.38	\$2,086.59
888-59271	08/01/2011	02/03/2012	125	VF CORP	\$133.38	\$115.79	\$16,672.46	\$14,473.46	\$2,199.00
888-59271	05/23/2011	02/02/2012	300	LYONDELLBASELL INDU-CL A	\$43.31	\$38.93	\$12,992.52	\$11,678.82	\$1,313.70
888-59271	04/29/2011	01/31/2012	300	PROCTER & GAMBLE CO	\$62.88	\$64.96	\$18,865.23	\$19,486.83	(\$621.60)
888-59271	04/28/2011	01/31/2012	1500	LOWE'S COS INC	\$26.85	\$26.59	\$40,275.00	\$39,880.95	\$394.05
888-59271	05/23/2011	01/30/2012	300	LYONDELLBASELL INDU-CL A	\$41.39	\$38.93	\$12,415.71	\$11,678.82	\$736.89
888-59271	05/09/2011	01/27/2012	300	CELGENE CORP	\$73.05	\$59.94	\$21,913.50	\$17,982.30	\$3,931.20
888-59271	01/12/2012	01/24/2012	200	WATSON PHARMACEUTICALS INC	\$56.00	\$61.95	\$11,200.20	\$12,389.40	(\$1,189.20)
888-59271	01/11/2012	01/24/2012	400	WATSON PHARMACEUTICALS INC	\$56.00	\$63.25	\$22,400.40	\$25,301.72	(\$2,901.32)
888-59271	05/26/2011	01/20/2012	300	FMC TECHNOLOGIES INC	\$52.54	\$43.73	\$15,762.96	\$13,118.82	\$2,644.14

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BERNSTEIN

Global Wealth Management

Capital Gains

Account: THE BAUMAN FAMILY FOUNDATION INC. (888-59271)

July 1, 2011 - June 30, 2012

Nontaxable Short-Term Capital Gains

Account No.	Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain/(Loss)
888-59271	02/14/2011	01/18/2012	200	ALLERGAN INC	\$86.94	\$74.01	\$17,387.54	\$14,801.28	\$2,586.26
888-59271	07/19/2011	01/11/2012	200	CONOCOPHILLIPS	\$72.13	\$75.38	\$14,425.84	\$15,075.68	(\$649.84)
888-59271	06/07/2011	01/11/2012	400	CONOCOPHILLIPS	\$72.13	\$71.60	\$28,851.68	\$28,638.48	\$213.20
888-59271	05/23/2011	01/09/2012	400	LYONDELLBASELL INDU-CL A	\$34.46	\$38.93	\$13,782.20	\$15,571.76	(\$1,789.56)
888-59271	04/28/2011	01/09/2012	250	CELGENE CORP	\$67.65	\$58.94	\$16,913.73	\$14,735.95	\$2,177.78
888-59271	03/18/2011	01/09/2012	50	BORGWARNER INC	\$64.77	\$74.72	\$3,238.48	\$3,735.94	(\$497.46)
888-59271	02/24/2011	01/09/2012	150	BORGWARNER INC	\$64.77	\$75.21	\$9,715.44	\$11,281.98	(\$1,566.54)
888-59271	10/28/2011	01/06/2012	350	PEPSICO INC	\$65.47	\$63.06	\$22,915.90	\$22,072.02	\$843.88
888-59271	09/26/2011	01/06/2012	300	LIMITED BRANDS INC	\$39.00	\$40.97	\$11,700.00	\$12,291.27	(\$591.27)
888-59271	09/26/2011	01/06/2012	200	PEPSICO INC	\$65.47	\$60.95	\$13,094.80	\$12,190.70	\$904.10
888-59271	04/01/2011	01/06/2012	400	LIMITED BRANDS INC	\$39.00	\$33.09	\$15,600.00	\$13,235.20	\$2,364.80
888-59271	01/19/2011	01/06/2012	500	LIMITED BRANDS INC	\$39.00	\$28.81	\$19,500.00	\$14,406.70	\$5,093.30
888-59271	01/19/2011	01/05/2012	100	LIMITED BRANDS INC	\$39.28	\$28.81	\$3,928.00	\$2,881.34	\$1,046.66
888-59271	01/06/2011	01/05/2012	400	LIMITED BRANDS INC	\$39.28	\$29.24	\$15,712.00	\$11,696.12	\$4,015.88
888-59271	04/28/2011	01/03/2012	700	METLIFE INC	\$32.24	\$46.40	\$22,569.96	\$32,478.53	(\$9,908.57)
888-59271	03/14/2011	01/03/2012	700	METLIFE INC	\$32.24	\$44.77	\$22,569.96	\$31,339.35	(\$8,769.39)
888-59271	03/07/2011	01/03/2012	200	METLIFE INC	\$32.24	\$45.90	\$6,448.56	\$9,179.14	(\$2,730.58)
888-59271	02/24/2011	12/22/2011	25	BORGWARNER INC	\$64.78	\$75.21	\$1,619.50	\$1,880.33	(\$260.83)
888-59271	02/14/2011	12/22/2011	175	BORGWARNER INC	\$64.78	\$79.29	\$11,336.52	\$13,875.07	(\$2,538.55)
888-59271	06/24/2011	12/21/2011	700	UNITEDHEALTH GROUP INC	\$49.90	\$50.48	\$34,932.38	\$35,338.66	(\$406.28)
888-59271	01/25/2011	12/21/2011	800	LOWE'S COS INC	\$25.64	\$25.26	\$20,509.12	\$20,209.68	\$299.44
888-59271	01/19/2011	12/21/2011	300	ACCENTURE PLC-CL A	\$51.49	\$50.08	\$15,445.71	\$15,023.79	\$421.92
888-59271	06/07/2011	12/20/2011	600	CONOCOPHILLIPS	\$69.56	\$71.60	\$41,738.76	\$42,957.72	(\$1,218.96)
888-59271	06/01/2011	12/15/2011	450	RIVERBED TECHNOLOGY INC	\$23.30	\$38.67	\$10,484.33	\$17,402.08	(\$6,917.75)
888-59271	04/28/2011	12/13/2011	150	CELGENE CORP	\$64.00	\$58.94	\$9,600.00	\$8,841.57	\$758.43
888-59271	04/28/2011	12/13/2011	487	COMCAST CORP-CL A	\$23.39	\$25.92	\$11,391.81	\$12,625.38	(\$1,233.57)
888-59271	04/01/2011	12/13/2011	100	CELGENE CORP	\$64.00	\$57.62	\$6,400.00	\$5,761.97	\$638.03
888-59271	09/23/2011	12/08/2011	250	PEPSICO INC	\$64.48	\$60.23	\$16,119.33	\$15,056.25	\$1,063.08
888-59271	06/01/2011	12/07/2011	150	RIVERBED TECHNOLOGY INC	\$26.57	\$38.67	\$3,985.98	\$5,800.70	(\$1,814.72)
888-59271	05/06/2011	12/07/2011	400	RIVERBED TECHNOLOGY INC	\$26.57	\$34.46	\$10,629.28	\$13,783.24	(\$3,153.96)

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BERNSTEIN

Global Wealth Management

Capital Gains

Account: THE BAUMAN FAMILY FOUNDATION INC. (888-59271)

July 1, 2011 - June 30, 2012

Nontaxable Short-Term Capital Gains

Account No.	Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain/(Loss)
888-59271	04/28/2011	12/07/2011	300	CONOCOPHILLIPS	\$72.27	\$77.48	\$21,679.62	\$23,243.76	(\$1,564.14)
888-59271	04/13/2011	12/07/2011	600	CONOCOPHILLIPS	\$72.27	\$77.48	\$43,359.24	\$46,487.64	(\$3,128.40)
888-59271	09/02/2011	12/06/2011	25	LAS VEGAS SANDS CORP	\$45.56	\$45.31	\$1,138.99	\$1,132.69	\$6.30
888-59271	08/18/2011	12/06/2011	350	LAS VEGAS SANDS CORP	\$45.56	\$41.73	\$15,945.86	\$14,606.03	\$1,339.83
888-59271	03/07/2011	12/05/2011	500	WELLPOINT INC	\$69.15	\$67.84	\$34,577.10	\$33,920.05	\$657.05
888-59271	03/10/2011	12/02/2011	100	MONSANTO CO	\$70.87	\$67.56	\$7,086.98	\$6,756.47	\$330.51
888-59271	02/17/2011	12/02/2011	100	MONSANTO CO	\$70.87	\$73.85	\$7,086.98	\$7,384.80	(\$297.82)
888-59271	04/01/2011	11/30/2011	200	CELGENE CORP	\$62.49	\$57.62	\$12,498.52	\$11,523.94	\$974.58
888-59271	04/28/2011	11/23/2011	150	GILEAD SCIENCES INC	\$39.46	\$39.72	\$5,919.26	\$5,958.12	(\$38.86)
888-59271	12/06/2010	11/23/2011	1096	GILEAD SCIENCES INC	\$39.46	\$36.88	\$43,250.02	\$40,418.50	\$2,831.52
888-59271	12/03/2010	11/23/2011	304	GILEAD SCIENCES INC	\$39.46	\$37.26	\$11,996.36	\$11,326.55	\$669.81
888-59271	12/03/2010	11/18/2011	525	DOW CHEMICAL	\$26.07	\$33.09	\$13,687.43	\$17,372.51	(\$3,685.08)
888-59271	12/03/2010	11/17/2011	250	GOLDMAN SACHS GROUP INC	\$92.56	\$161.95	\$23,140.50	\$40,487.85	(\$17,347.35)
888-59271	12/03/2010	11/17/2011	500	JOHNSON CONTROLS INC	\$29.80	\$38.97	\$14,898.75	\$19,483.60	(\$4,584.85)
888-59271	12/03/2010	11/17/2011	460	JPMORGAN CHASE & CO	\$30.60	\$38.93	\$14,073.75	\$17,906.74	(\$3,832.99)
888-59271	12/06/2010	11/16/2011	35	NVR INC	\$641.71	\$673.39	\$22,459.72	\$23,568.78	(\$1,109.06)
888-59271	12/03/2010	11/16/2011	900	MARATHON PETROLEUM CORP	\$34.40	\$27.65	\$30,960.18	\$24,883.39	\$6,076.79
888-59271	12/03/2010	11/16/2011	200	NOBLE ENERGY INC	\$95.82	\$84.78	\$19,163.62	\$16,955.80	\$2,207.82
888-59271	12/03/2010	11/16/2011	600	ARUBA NETWORKS INC	\$23.69	\$20.85	\$14,216.82	\$12,507.84	\$1,708.98
888-59271	10/03/2011	11/14/2011	500	ARUBA NETWORKS INC	\$23.69	\$24.90	\$11,847.35	\$12,450.10	(\$602.75)
888-59271	04/18/2011	11/14/2011	250	PROCTER & GAMBLE CO	\$63.32	\$63.88	\$15,829.25	\$15,970.05	(\$140.80)
888-59271	08/18/2011	11/11/2011	300	LAS VEGAS SANDS CORP	\$45.24	\$41.73	\$13,573.26	\$12,519.45	\$1,053.81
888-59271	03/14/2011	11/11/2011	300	ROVI CORP	\$29.16	\$54.32	\$8,749.29	\$16,294.80	(\$7,545.51)
888-59271	02/15/2011	11/11/2011	200	ROVI CORP	\$29.16	\$65.15	\$5,832.86	\$13,029.80	(\$7,196.94)
888-59271	01/19/2011	11/11/2011	300	ROVI CORP	\$29.16	\$67.50	\$8,749.29	\$20,249.79	(\$11,500.50)
888-59271	12/06/2010	11/11/2011	800	COMCAST CORP-CL A	\$22.51	\$20.59	\$18,004.40	\$16,475.04	\$1,529.36
888-59271	12/03/2010	11/11/2011	540	JPMORGAN CHASE & CO	\$33.38	\$38.93	\$18,026.87	\$21,020.96	(\$2,994.09)
888-59271	12/06/2010	11/09/2011	200	COMCAST CORP-CL A	\$21.87	\$20.59	\$4,374.18	\$4,118.76	\$255.42
888-59271	12/03/2010	11/09/2011	575	COMCAST CORP-CL A	\$21.87	\$20.65	\$12,575.77	\$11,872.71	\$703.06
888-59271	02/17/2011	11/04/2011	200	MONSANTO CO	\$71.46	\$73.85	\$14,291.34	\$14,769.60	(\$478.26)

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Global Wealth Management

Capital Gains

Account: THE BAUMAN FAMILY FOUNDATION INC. (888-59271)

July 1, 2011 - June 30, 2012

Nontaxable Short-Term Capital Gains

Account No.	Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain/(Loss)
888-59271	05/20/2011	11/01/2011	875	SMITHFIELD FOODS INC	\$22.11	\$20.60	\$19,345.11	\$18,024.74	\$1,320.37
888-59271	05/16/2011	11/01/2011	100	GOODRICH CORP	\$122.44	\$90.39	\$12,243.56	\$9,039.36	\$3,204.20
888-59271	04/18/2011	11/01/2011	50	PROCTER & GAMBLE CO	\$63.04	\$63.88	\$3,151.82	\$3,194.01	(\$42.19)
888-59271	04/14/2011	11/01/2011	200	PROCTER & GAMBLE CO	\$63.04	\$63.20	\$12,607.26	\$12,639.72	(\$32.46)
888-59271	12/03/2010	11/01/2011	400	JPMORGAN CHASE & CO	\$32.84	\$38.93	\$13,137.32	\$15,571.08	(\$2,433.76)
888-59271	12/03/2010	11/01/2011	325	SMITHFIELD FOODS INC	\$22.11	\$18.08	\$7,185.33	\$5,874.41	\$1,310.92
888-59271	04/14/2011	10/28/2011	200	PROCTER & GAMBLE CO	\$64.66	\$63.20	\$12,932.44	\$12,639.72	\$292.72
888-59271	12/03/2010	10/28/2011	700	CONOCOPHILLIPS	\$71.90	\$63.86	\$50,331.05	\$44,704.38	\$5,626.67
888-59271	12/03/2010	10/28/2011	300	LIMITED BRANDS INC	\$43.79	\$31.71	\$13,136.10	\$9,512.79	\$3,623.31
888-59271	12/03/2010	10/28/2011	300	STARBUCKS CORP	\$42.51	\$32.40	\$12,753.36	\$9,719.04	\$3,034.32
888-59271	07/29/2011	10/27/2011	600	WELLS FARGO & COMPANY	\$27.17	\$28.03	\$16,301.10	\$16,818.06	(\$516.96)
888-59271	02/24/2011	10/27/2011	200	CELGENE CORP	\$65.19	\$52.73	\$13,037.88	\$10,546.38	\$2,491.50
888-59271	02/24/2011	10/27/2011	400	DEVON ENERGY CORPORATION	\$65.84	\$88.47	\$26,335.20	\$35,388.48	(\$9,053.28)
888-59271	02/14/2011	10/27/2011	200	BORGWARNER INC	\$75.07	\$79.29	\$15,014.12	\$15,857.22	(\$843.10)
888-59271	12/09/2010	10/27/2011	300	WELLS FARGO & COMPANY	\$27.17	\$29.64	\$8,150.55	\$8,891.61	(\$741.06)
888-59271	12/03/2010	10/27/2011	200	CITRIX SYSTEMS INC	\$75.25	\$70.71	\$15,050.92	\$14,141.34	\$909.58
888-59271	12/03/2010	10/27/2011	700	WELLS FARGO & COMPANY	\$27.17	\$28.70	\$19,017.95	\$20,092.03	(\$1,074.08)
888-59271	05/20/2011	10/26/2011	350	DIRECTV-CLASS A	\$46.61	\$50.24	\$16,313.40	\$17,584.98	(\$1,271.58)
888-59271	02/24/2011	10/26/2011	250	CELGENE CORP	\$66.43	\$52.73	\$16,607.18	\$13,182.98	\$3,424.20
888-59271	01/20/2011	10/26/2011	300	DELTA AIR LINES INC	\$8.46	\$11.50	\$2,538.48	\$3,449.07	(\$910.59)
888-59271	12/27/2010	10/26/2011	800	DELTA AIR LINES INC	\$8.46	\$12.50	\$6,769.28	\$10,002.56	(\$3,233.28)
888-59271	12/03/2010	10/26/2011	300	DELTA AIR LINES INC	\$8.46	\$13.72	\$2,538.48	\$4,115.52	(\$1,577.04)
888-59271	01/19/2011	10/24/2011	200	ALLERGAN INC	\$88.28	\$72.15	\$17,655.20	\$14,430.66	\$3,224.54
888-59271	12/03/2010	10/24/2011	400	NORTHROP GRUMMAN CORP	\$56.42	\$57.36	\$22,568.96	\$22,942.53	(\$373.57)
888-59271	05/06/2011	10/21/2011	100	RIVERBED TECHNOLOGY INC	\$24.36	\$34.46	\$2,436.29	\$3,445.81	(\$1,009.52)
888-59271	04/28/2011	10/21/2011	400	RIVERBED TECHNOLOGY INC	\$24.36	\$34.84	\$9,745.16	\$13,937.80	(\$4,192.64)
888-59271	01/20/2011	10/21/2011	400	DELL INC	\$15.20	\$13.66	\$6,081.08	\$5,464.60	\$616.48
888-59271	12/03/2010	10/21/2011	1000	DELL INC	\$15.20	\$13.66	\$15,202.70	\$13,657.10	\$1,545.60
888-59271	07/26/2011	10/19/2011	325	UNITED TECHNOLOGIES CORP	\$73.68	\$85.96	\$23,947.56	\$27,935.41	(\$3,987.85)
888-59271	07/25/2011	10/19/2011	700	ARUBA NETWORKS INC	\$22.98	\$24.90	\$16,085.09	\$17,430.14	(\$1,345.05)

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BERNSTEIN

Global Wealth Management

Capital Gains

Account: THE BAUMAN FAMILY FOUNDATION INC. (888-59271)

July 1, 2011 - June 30, 2012

Nontaxable Short-Term Capital Gains

Account No.	Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain/(Loss)
888-59271	07/19/2011	10/19/2011	105	ANADARKO PETROLEUM CORP	\$78.30	\$81.69	\$8,221.95	\$8,577.83	(\$355.88)
888-59271	12/09/2010	10/18/2011	0.28	BERNSTEIN SHORT DURATION PLUS PORTFOLIO	\$11.89	\$11.89	\$3.33	\$3.33	\$0.00
888-59271	12/06/2010	10/18/2011	21.487	AB REAL ASSET STRATEGY CLASS 1	\$10.66	\$11.57	\$229.05	\$248.60	(\$19.55)
888-59271	12/03/2010	10/18/2011	618.577	AB BOND INFLATION STRATEGY CLASS 2	\$10.64	\$10.34	\$6,581.66	\$6,396.09	\$185.57
888-59271	12/03/2010	10/18/2011	102.729	ALLIANCEBERNSTEIN SMALL/MID CAP GROWTH FUND	\$6.31	\$6.19	\$648.22	\$635.89	\$12.33
888-59271	12/03/2010	10/18/2011	41.332	ALLIANCEBERNSTEIN SMALL/MID CAP VALUE FUND	\$15.76	\$17.37	\$651.40	\$717.94	(\$66.54)
888-59271	12/03/2010	10/18/2011	26.945	BERNSTEIN INTERNATIONAL PORTFOLIO	\$13.29	\$15.60	\$358.10	\$420.34	(\$62.24)
888-59271	12/03/2010	10/17/2011	700	THE WALT DISNEY CO.	\$33.49	\$37.38	\$23,444.75	\$26,162.71	(\$2,717.96)
888-59271	05/20/2011	10/14/2011	50	DIRECTV-CLASS A	\$46.90	\$50.24	\$2,345.15	\$2,512.14	(\$166.99)
888-59271	01/19/2011	10/14/2011	600	ALTRIA GROUP INC	\$27.62	\$23.99	\$16,572.72	\$14,392.14	\$2,180.58
888-59271	01/19/2011	10/14/2011	350	DIRECTV-CLASS A	\$46.90	\$42.45	\$16,416.05	\$14,858.23	\$1,557.82
888-59271	12/15/2010	10/12/2011	20161.85	BERNSTEIN INTER DURATION INSTITUTIONAL PORTFOLIO	\$15.96	\$15.50	\$321,783.13	\$312,508.68	\$9,274.45
888-59271	12/09/2010	10/12/2011	14925.869	BERNSTEIN INTER. DURATION INSTITUTIONAL PORTFOLIO	\$15.96	\$15.64	\$238,216.87	\$233,440.60	\$4,776.27
888-59271	12/03/2010	10/12/2011	400	LIMITED BRANDS INC	\$42.26	\$31.71	\$16,904.20	\$12,683.72	\$4,220.48
888-59271	12/03/2010	10/12/2011	400	NORTHROP GRUMMAN CORP	\$55.52	\$57.36	\$22,206.32	\$22,942.53	(\$736.21)
888-59271	12/03/2010	10/12/2011	300	STARBUCKS CORP	\$41.86	\$32.40	\$12,557.46	\$9,719.04	\$2,838.42
888-59271	09/13/2011	10/10/2011	500	BUNGE LTD	\$56.46	\$62.00	\$28,231.50	\$31,001.95	(\$2,770.45)
888-59271	12/03/2010	10/10/2011	200	ACCENTURE PLC-CL A	\$56.62	\$44.16	\$11,324.56	\$8,831.38	\$2,493.18
888-59271	12/03/2010	10/10/2011	150	GOLDMAN SACHS GROUP INC	\$95.02	\$161.95	\$14,253.57	\$24,292.71	(\$10,039.14)
888-59271	12/03/2010	10/10/2011	400	INGERSOLL-RAND PLC	\$28.32	\$42.54	\$11,329.16	\$17,016.06	(\$5,686.90)
888-59271	12/03/2010	10/06/2011	400	BUNGE LTD	\$57.53	\$63.47	\$23,010.28	\$25,389.64	(\$2,379.36)
888-59271	07/18/2011	10/05/2011	325	ANADARKO PETROLEUM CORP	\$63.34	\$78.96	\$20,585.60	\$25,661.35	(\$5,075.75)
888-59271	07/18/2011	10/05/2011	25	ANADARKO PETROLEUM CORP	\$63.34	\$78.96	\$1,583.51	\$1,973.95	(\$390.44)
888-59271	05/20/2011	10/05/2011	1000	ALCOA INC	\$9.32	\$16.45	\$9,322.00	\$16,454.60	(\$7,132.60)



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Global Wealth Management

Capital Gains

Account: THE BAUMAN FAMILY FOUNDATION INC. (888-59271)
July 1, 2011 - June 30, 2012

Nontaxable Short-Term Capital Gains

Account No.	Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain/(Loss)
888-59271	12/07/2010	10/05/2011	1200	ALCOA INC	\$9.32	\$14.21	\$11,186.40	\$17,057.64	(\$5,871.24)
888-59271	06/02/2011	10/04/2011	150	OCCIDENTAL PETROLEUM CORP	\$68.67	\$104.08	\$10,299.90	\$15,611.78	(\$5,311.88)
888-59271	12/03/2010	10/04/2011	300	BUNGE LTD	\$55.88	\$63.47	\$16,762.95	\$19,042.23	(\$2,279.28)
888-59271	12/07/2010	09/30/2011	1200	ALCOA INC	\$9.80	\$14.21	\$11,755.92	\$17,057.64	(\$5,301.72)
888-59271	12/03/2010	09/30/2011	200	CITRIX SYSTEMS INC	\$56.45	\$70.71	\$11,289.14	\$14,141.34	(\$2,852.20)
888-59271	12/03/2010	09/29/2011	50	APPLE INC	\$401.26	\$316.72	\$20,062.78	\$15,836.02	\$4,226.76
888-59271	02/17/2011	09/28/2011	50	MONSANTO CO	\$63.66	\$73.85	\$3,183.05	\$3,692.40	(\$509.35)
888-59271	01/19/2011	09/28/2011	200	MONSANTO CO	\$63.66	\$72.53	\$12,732.18	\$14,506.14	(\$1,773.96)
888-59271	12/03/2010	09/28/2011	50	APPLE INC	\$402.47	\$316.72	\$20,123.51	\$15,836.02	\$4,287.49
888-59271	05/10/2011	09/27/2011	225	STANLEY BLACK & DECKER INC	\$54.05	\$74.97	\$12,161.41	\$16,867.47	(\$4,706.06)
888-59271	12/03/2010	09/27/2011	200	NOBLE ENERGY INC	\$75.18	\$84.78	\$15,035.06	\$16,955.80	(\$1,920.74)
888-59271	05/10/2011	09/23/2011	125	STANLEY BLACK & DECKER INC	\$49.64	\$74.97	\$6,204.64	\$9,370.81	(\$3,166.17)
888-59271	04/12/2011	09/23/2011	200	STANLEY BLACK & DECKER INC	\$49.64	\$73.88	\$9,927.42	\$14,776.62	(\$4,849.20)
888-59271	12/03/2010	09/23/2011	50	AMAZON.COM INC	\$219.93	\$175.00	\$10,996.34	\$8,750.08	\$2,246.26
888-59271	12/09/2010	09/22/2011	4125.917	BERNSTEIN INTER DURATION INSTITUTIONAL PORTFOLIO	\$16.36	\$15.64	\$67,500.00	\$64,529.34	\$2,970.66
888-59271	12/03/2010	09/22/2011	25	GOOGLE INC-CL A	\$521.32	\$575.71	\$13,033.04	\$14,392.64	(\$1,359.60)
888-59271	12/03/2010	09/20/2011	450	CELGENE CORP	\$64.23	\$60.26	\$28,904.54	\$27,117.54	\$1,787.00
888-59271	06/24/2011	09/19/2011	400	UNITEDHEALTH GROUP INC	\$49.70	\$50.48	\$19,880.08	\$20,193.52	(\$313.44)
888-59271	05/20/2011	09/13/2011	700	NEXEN INC	\$19.03	\$22.86	\$13,320.65	\$15,999.20	(\$2,678.55)
888-59271	12/03/2010	09/13/2011	2700	NEXEN INC	\$19.03	\$21.84	\$51,379.65	\$58,975.56	(\$7,595.91)
888-59271	12/03/2010	09/13/2011	300	NORTHROP GRUMMAN CORP	\$52.57	\$57.36	\$15,770.10	\$17,206.90	(\$1,436.80)
888-59271	12/03/2010	09/13/2011	100	NORTHROP GRUMMAN CORP	\$52.57	\$57.36	\$5,256.70	\$5,735.63	(\$478.93)
888-59271	04/28/2011	09/12/2011	150	OCCIDENTAL PETROLEUM CORP	\$79.17	\$103.28	\$11,876.18	\$15,491.28	(\$3,615.10)
888-59271	01/20/2011	09/12/2011	175	STANLEY BLACK & DECKER INC	\$53.51	\$65.97	\$9,364.67	\$11,545.28	(\$2,180.61)
888-59271	12/30/2010	09/12/2011	175	STANLEY BLACK & DECKER INC	\$53.51	\$67.21	\$9,364.67	\$11,762.08	(\$2,397.41)
888-59271	12/03/2010	09/12/2011	1800	GENERAL ELECTRIC CO	\$14.98	\$16.60	\$26,955.00	\$29,877.30	(\$2,922.30)
888-59271	12/03/2010	09/08/2011	600	ORACLE CORP	\$26.58	\$28.67	\$15,949.80	\$17,202.06	(\$1,252.26)
888-59271	04/28/2011	09/02/2011	550	NEWS CORP	\$16.46	\$17.99	\$9,050.36	\$9,895.82	(\$845.46)
888-59271	12/03/2010	09/02/2011	1750	NEWS CORP	\$16.46	\$14.26	\$28,796.60	\$24,955.00	\$3,841.60

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Global Wealth Management

Capital Gains

Account: THE BAUMAN FAMILY FOUNDATION INC. (888-59271)

July 1, 2011 - June 30, 2012

Nontaxable Short-Term Capital Gains

Account No.	Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain/(Loss)
888-59271	12/03/2010	09/01/2011	400	JOHNSON CONTROLS INC	\$31.45	\$38.97	\$12,581.16	\$15,586.88	(\$3,005.72)
888-59271	12/03/2010	08/26/2011	600	BUNGE LTD	\$61.44	\$63.47	\$36,862.20	\$38,084.46	(\$1,222.26)
888-59271	04/28/2011	08/25/2011	600	RIVERBED TECHNOLOGY INC	\$21.14	\$34.84	\$12,681.42	\$20,906.70	(\$8,225.28)
888-59271	04/28/2011	08/25/2011	200	RIVERBED TECHNOLOGY INC	\$21.14	\$34.84	\$4,227.14	\$6,968.90	(\$2,741.76)
888-59271	01/25/2011	08/24/2011	900	DOW CHEMICAL	\$26.51	\$35.05	\$23,862.06	\$31,548.42	(\$7,686.36)
888-59271	01/19/2011	08/24/2011	875	DOW CHEMICAL	\$26.51	\$35.68	\$23,199.23	\$31,223.41	(\$8,024.18)
888-59271	12/30/2010	08/24/2011	200	STANLEY BLACK & DECKER INC	\$58.91	\$67.21	\$11,782.84	\$13,442.38	(\$1,659.54)
888-59271	12/03/2010	08/24/2011	300	ACCENTURE PLC-CL A	\$50.31	\$44.16	\$15,092.25	\$13,247.07	\$1,845.18
888-59271	12/03/2010	08/19/2011	25	GOOGLE INC-CL A	\$502.03	\$575.71	\$12,550.83	\$14,392.65	(\$1,841.82)
888-59271	12/03/2010	08/19/2011	1750	NEWS CORP	\$15.72	\$14.26	\$27,513.68	\$24,955.00	\$2,558.68
888-59271	12/03/2010	08/19/2011	850	ROYAL CARIBBEAN CRUISES LTD	\$22.47	\$42.26	\$19,097.21	\$35,925.17	(\$16,827.96)
888-59271	07/29/2011	08/17/2011	300	RAYTHEON COMPANY	\$41.31	\$44.78	\$12,393.57	\$13,434.81	(\$1,041.24)
888-59271	05/05/2011	08/17/2011	600	NABORS INDUSTRIES LTD	\$19.13	\$27.99	\$11,475.72	\$16,792.50	(\$5,316.78)
888-59271	04/28/2011	08/17/2011	500	RAYTHEON COMPANY	\$41.31	\$49.32	\$20,655.95	\$24,662.10	(\$4,006.15)
888-59271	03/24/2011	08/17/2011	600	NABORS INDUSTRIES LTD	\$19.13	\$28.46	\$11,475.72	\$17,074.80	(\$5,599.08)
888-59271	03/07/2011	08/17/2011	300	RAYTHEON COMPANY	\$41.31	\$51.47	\$12,393.57	\$15,442.32	(\$3,048.75)
888-59271	02/17/2011	08/17/2011	600	NABORS INDUSTRIES LTD	\$19.13	\$27.48	\$11,475.72	\$16,485.48	(\$5,009.76)
888-59271	12/03/2010	08/15/2011	25	GOOGLE INC-CL A	\$547.66	\$575.71	\$13,691.58	\$14,392.64	(\$701.06)
888-59271	04/28/2011	08/11/2011	850	NEWS CORP	\$16.20	\$17.99	\$13,766.09	\$15,293.54	(\$1,527.45)
888-59271	04/28/2011	08/11/2011	100	OCCIDENTAL PETROLEUM CORP	\$84.64	\$103.28	\$8,464.41	\$10,327.52	(\$1,863.11)
888-59271	04/11/2011	08/11/2011	200	OCCIDENTAL PETROLEUM CORP	\$84.64	\$101.58	\$16,928.82	\$20,315.94	(\$3,387.12)
888-59271	02/16/2011	08/11/2011	1200	TESORO CORPORATION	\$19.30	\$24.23	\$23,160.96	\$29,078.52	(\$5,917.56)
888-59271	01/25/2011	08/11/2011	300	DEVON ENERGY CORPORATION	\$68.03	\$83.91	\$20,409.72	\$25,172.76	(\$4,763.04)
888-59271	01/19/2011	08/11/2011	700	GAP INC/THE	\$16.27	\$20.17	\$11,390.33	\$14,117.25	(\$2,726.92)
888-59271	12/03/2010	08/11/2011	700	GAP INC/THE	\$16.27	\$21.28	\$11,390.33	\$14,896.91	(\$3,506.58)
888-59271	05/20/2011	08/10/2011	600	HESS CORP	\$55.24	\$77.77	\$33,141.48	\$46,662.06	(\$13,520.58)
888-59271	01/19/2011	08/10/2011	575	HESS CORP	\$55.24	\$80.94	\$31,760.58	\$46,539.52	(\$14,778.94)
888-59271	12/03/2010	08/10/2011	100	APPLE INC	\$370.40	\$316.72	\$37,039.93	\$31,672.04	\$5,367.89
888-59271	12/03/2010	08/10/2011	225	HESS CORP	\$55.24	\$74.63	\$12,428.06	\$16,791.79	(\$4,363.73)
888-59271	04/28/2011	08/09/2011	4100	SPRINT NEXTEL CORP	\$3.20	\$5.04	\$13,133.94	\$20,664.82	(\$7,530.88)

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Global Wealth Management

Capital Gains

Account: THE BAUMAN FAMILY FOUNDATION INC. (888-59271)

July 1, 2011 - June 30, 2012

Nontaxable Short-Term Capital Gains

Account No.	Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain/(Loss)
888-59271	12/03/2010	08/09/2011	200	JOHNSON & JOHNSON	\$60.46	\$62.55	\$12,091.62	\$12,510.56	(\$418.94)
888-59271	12/03/2010	08/08/2011	200	JOHNSON & JOHNSON	\$61.50	\$62.55	\$12,300.36	\$12,510.56	(\$210.20)
888-59271	01/25/2011	08/04/2011	300	LOWE'S COS INC	\$20.22	\$25.26	\$6,065.01	\$7,578.63	(\$1,513.62)
888-59271	12/09/2010	08/04/2011	1500	LOWE'S COS INC	\$20.22	\$25.13	\$30,325.05	\$37,692.90	(\$7,367.85)
888-59271	12/03/2010	08/04/2011	250	LOWE'S COS INC	\$20.22	\$24.74	\$5,054.18	\$6,184.32	(\$1,130.14)
888-59271	05/31/2011	08/03/2011	275	NETAPP INC	\$45.74	\$54.58	\$12,577.95	\$15,010.13	(\$2,432.18)
888-59271	05/19/2011	08/03/2011	500	HCA HOLDINGS INC	\$23.85	\$34.91	\$11,925.10	\$17,455.25	(\$5,530.15)
888-59271	04/11/2011	08/03/2011	75	OCCIDENTAL PETROLEUM CORP	\$94.23	\$101.58	\$7,067.16	\$7,618.48	(\$551.32)
888-59271	04/01/2011	08/03/2011	800	HCA HOLDINGS INC	\$23.85	\$33.84	\$19,080.16	\$27,073.68	(\$7,993.52)
888-59271	12/03/2010	08/03/2011	225	OCCIDENTAL PETROLEUM CORP	\$94.23	\$90.88	\$21,201.48	\$20,447.01	\$754.47
888-59271	01/20/2011	08/02/2011	150	GOODRICH CORP	\$93.79	\$89.50	\$14,068.56	\$13,425.21	\$643.35
888-59271	12/03/2010	08/02/2011	75	GOODRICH CORP	\$93.79	\$86.21	\$7,034.28	\$6,465.70	\$568.58
888-59271	04/28/2011	08/01/2011	250	COOPER INDUSTRIES PLC	\$52.55	\$65.85	\$13,136.55	\$16,463.48	(\$3,326.93)
888-59271	04/28/2011	08/01/2011	175	COOPER INDUSTRIES PLC	\$52.55	\$65.85	\$9,195.58	\$11,524.43	(\$2,328.85)
888-59271	12/03/2010	08/01/2011	275	COOPER INDUSTRIES PLC	\$52.55	\$55.56	\$14,450.21	\$15,279.44	(\$829.23)
888-59271	12/03/2010	08/01/2011	250	MONSANTO CO	\$71.99	\$62.58	\$17,997.35	\$15,644.20	\$2,353.15
888-59271	05/31/2011	07/28/2011	25	NETAPP INC	\$48.12	\$54.58	\$1,203.12	\$1,364.56	(\$161.44)
888-59271	05/04/2011	07/28/2011	450	NETAPP INC	\$48.12	\$51.25	\$21,656.11	\$23,060.29	(\$1,404.18)
888-59271	04/13/2011	07/28/2011	600	AT&T INC	\$29.32	\$30.29	\$17,589.66	\$18,172.62	(\$582.96)
888-59271	04/07/2011	07/28/2011	1100	AT&T INC	\$29.32	\$30.48	\$32,247.71	\$33,530.31	(\$1,282.60)
888-59271	12/28/2010	07/28/2011	600	DEVON ENERGY CORPORATION	\$80.54	\$77.62	\$48,323.34	\$46,569.30	\$1,754.04
888-59271	12/03/2010	07/28/2011	100	DEVON ENERGY CORPORATION	\$80.54	\$73.38	\$8,053.89	\$7,338.31	\$715.58
888-59271	04/28/2011	07/26/2011	3700	SPRINT NEXTEL CORP	\$5.17	\$5.04	\$19,136.03	\$18,648.74	\$487.29
888-59271	12/09/2010	07/26/2011	5632 832	BERNSTEIN INTER. DURATION INSTITUTIONAL PORTFOLIO	\$15.96	\$15.64	\$89,900.00	\$88,097.49	\$1,802.51
888-59271	12/03/2010	07/26/2011	2000	DELL INC	\$17.15	\$13.66	\$34,294.60	\$27,314.20	\$6,980.40
888-59271	02/17/2011	07/25/2011	500	NABORS INDUSTRIES LTD	\$27.19	\$27.48	\$13,592.50	\$13,737.90	(\$145.40)
888-59271	02/16/2011	07/25/2011	350	RIVERBED TECHNOLOGY INC	\$31.40	\$41.89	\$10,991.40	\$14,662.90	(\$3,671.50)
888-59271	02/10/2011	07/25/2011	250	RIVERBED TECHNOLOGY INC	\$31.40	\$40.38	\$7,851.00	\$10,094.78	(\$2,243.78)
888-59271	04/07/2011	07/21/2011	700	AT&T INC	\$30.30	\$30.48	\$21,211.26	\$21,337.47	(\$126.21)

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Global Wealth Management

Capital Gains

Account: THE BAUMAN FAMILY FOUNDATION INC. (888-59271)

July 1, 2011 - June 30, 2012

Nontaxable Short-Term Capital Gains

Account No.	Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain/(Loss)
888-59271	12/03/2010	07/21/2011	900	EXPRESS SCRIPTS INC	\$55.46	\$53.77	\$49,916.88	\$48,394.17	\$1,522.71
888-59271	12/03/2010	07/21/2011	200	GOODRICH CORP	\$98.08	\$86.21	\$19,615.36	\$17,241.88	\$2,373.48
888-59271	03/08/2011	07/19/2011	800	AT&T INC	\$30.08	\$28.52	\$24,067.60	\$22,817.20	\$1,250.40
888-59271	12/03/2010	07/19/2011	250	COOPER INDUSTRIES PLC	\$58.51	\$55.56	\$14,626.25	\$13,890.40	\$735.85
888-59271	04/28/2011	07/15/2011	800	ENSCO PLC- SPON ADR	\$52.03	\$58.13	\$41,620.24	\$46,502.48	(\$4,882.24)
888-59271	12/03/2010	07/15/2011	25 865	ALLIANCE BERNSTEIN SMALL-MID C VALUE FUND	\$18.43	\$17.37	\$476.70	\$449.28	\$27.42
888-59271	12/03/2010	07/15/2011	81 835	ALLIANCE BERNSTEIN SMALL/MID-CAP GROWTH ADVISOR CLASS	\$7.08	\$6.19	\$579.39	\$506.56	\$72.83
888-59271	12/03/2010	07/15/2011	800	ENSCO PLC- SPON ADR	\$52.03	\$50.11	\$41,620.24	\$40,084.64	\$1,535.60
888-59271	03/08/2011	07/14/2011	1000	AT&T INC	\$30.58	\$28.52	\$30,575.90	\$28,521.50	\$2,054.40
888-59271	05/18/2011	07/13/2011	500	MOTOROLA SOLUTIONS INC	\$44.31	\$46.97	\$22,155.15	\$23,485.55	(\$1,330.40)
888-59271	12/03/2010	07/13/2011	1000	NEWS CORP	\$16.14	\$14.26	\$16,141.30	\$14,260.00	\$1,881.30
888-59271	12/03/2010	07/13/2011	300	NEWS CORP	\$16.14	\$14.26	\$4,842.39	\$4,278.00	\$564.39
888-59271	12/03/2010	07/13/2011	1900	NEWS CORP	\$16.14	\$14.26	\$30,668.47	\$27,094.00	\$3,574.47
888-59271	03/23/2011	07/05/2011	200	COMCAST CORP-CL A	\$25.95	\$23.77	\$5,190.88	\$4,753.56	\$437.32
888-59271	03/23/2011	07/05/2011	500	SOUTHWESTERN ENERGY	\$44.07	\$42.26	\$22,036.80	\$21,127.95	\$908.85
888-59271	03/15/2011	07/05/2011	2900	SPRINT NEXTEL CORP	\$5.36	\$4.96	\$15,546.61	\$14,380.81	\$1,165.80
888-59271	03/08/2011	07/05/2011	800	LOWE'S COS INC	\$23.49	\$26.63	\$18,795.20	\$21,304.48	(\$2,509.28)
888-59271	02/25/2011	07/05/2011	425	JUNIPER NETWORKS INC	\$31.71	\$43.85	\$13,474.75	\$18,637.18	(\$5,162.43)
888-59271	02/22/2011	07/05/2011	300	COMCAST CORP-CL A	\$25.95	\$25.27	\$7,786.32	\$7,581.00	\$205.32
888-59271	01/20/2011	07/05/2011	175	ROCKWELL AUTOMATION INC	\$88.39	\$74.75	\$15,468.92	\$13,081.25	\$2,387.67
888-59271	01/19/2011	07/05/2011	350	DIRECTV-CLASS A	\$52.09	\$42.45	\$18,229.93	\$14,858.24	\$3,371.69
888-59271	01/18/2011	07/05/2011	300	POTASH CORP OF SASKATCHEWAN	\$57.83	\$57.66	\$17,348.46	\$17,298.59	\$49.87
888-59271	12/09/2010	07/05/2011	32777.078	BERNSTEIN INTER. DURATION INSTITUTIONAL PORTFOLIO	\$15.88	\$15.64	\$520,500.00	\$512,633.50	\$7,866.50
888-59271	12/03/2010	07/05/2011	16792.098	AB BOND INFLATION STRATEGY CLASS 2	\$10.63	\$10.34	\$178,500.00	\$173,630.29	\$4,869.71
888-59271	12/03/2010	07/05/2011	600	CONSTELLATION BRANDS INC-A	\$21.89	\$21.58	\$13,136.40	\$12,947.94	\$188.46
888-59271	12/03/2010	07/05/2011	250	COOPER INDUSTRIES PLC	\$61.25	\$55.56	\$15,313.08	\$13,890.40	\$1,422.68



BERNSTEIN

Global Wealth Management

Capital Gains

Account: THE BAUMAN FAMILY FOUNDATION INC. (888-59271)

July 1, 2011 - June 30, 2012

Nontaxable Short-Term Capital Gains

Account No.	Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain/(Loss)
888-59271	12/03/2010	07/05/2011	25	GOOGLE INC-CL A	\$532.60	\$575.71	\$13,315.06	\$14,392.65	(\$1,077.59)
888-59271	12/03/2010	07/05/2011	400	LOWE'S COS INC	\$23.49	\$24.74	\$9,397.60	\$9,894.92	(\$497.32)
888-59271	12/03/2010	07/05/2011	800	NORTHROP GRUMMAN CORP	\$69.87	\$57.36	\$55,897.20	\$45,885.07	\$10,012.13
888-59271	12/03/2010	07/05/2011	400	STARBUCKS CORP	\$40.94	\$32.40	\$16,374.52	\$12,958.72	\$3,415.80
888-59271	12/03/2010	07/05/2011	1100	WELLS FARGO & COMPANY	\$28.38	\$28.70	\$31,222.95	\$31,573.19	(\$350.24)
888-59271	03/22/2011	07/01/2011	600	MOTOROLA SOLUTIONS INC	\$46.34	\$42.30	\$27,802.92	\$25,381.56	\$2,421.36
Total							\$7,115,048.28	\$7,381,058.70	(\$266,010.42)

Nontaxable Long-Term Capital Gains

Account No.	Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain/(Loss)
888-59271	04/28/2011	06/27/2012	500	DEVON ENERGY CORPORATION	\$55.98	\$88.35	\$27,989.30	\$44,173.20	(\$16,183.90)
888-59271	03/15/2011	06/27/2012	200	DTE ENERGY COMPANY	\$58.67	\$48.14	\$11,734.30	\$9,628.40	\$2,105.90
888-59271	12/03/2010	06/22/2012	1900	JOHNSON & JOHNSON	\$66.60	\$62.55	\$126,540.00	\$118,850.32	\$7,689.68
888-59271	02/16/2011	06/21/2012	100	GOLDMAN SACHS GROUP INC	\$94.69	\$169.52	\$9,469.29	\$16,951.65	(\$7,482.36)
888-59271	02/02/2011	06/21/2012	69	GOLDMAN SACHS GROUP INC	\$94.69	\$165.60	\$6,533.81	\$11,426.65	(\$4,892.84)
888-59271	05/10/2011	06/19/2012	150	FLOWERVE CORP	\$110.61	\$124.80	\$16,590.88	\$18,719.82	(\$2,128.94)
888-59271	04/28/2011	06/19/2012	300	FLOWERVE CORP	\$110.61	\$128.70	\$33,181.77	\$38,610.12	(\$5,428.35)
888-59271	04/28/2011	06/19/2012	900	ORACLE CORP	\$28.09	\$35.22	\$25,281.00	\$31,702.05	(\$6,421.05)
888-59271	03/21/2011	06/19/2012	400	ORACLE CORP	\$28.09	\$31.58	\$11,236.00	\$12,631.56	(\$1,395.56)
888-59271	03/17/2011	06/19/2012	125	FLOWERVE CORP	\$110.61	\$120.78	\$13,825.74	\$15,097.26	(\$1,271.52)
888-59271	01/19/2011	06/19/2012	600	ORACLE CORP	\$28.09	\$31.35	\$16,854.00	\$18,809.40	(\$1,955.40)
888-59271	01/18/2011	06/19/2012	600	ORACLE CORP	\$28.09	\$31.38	\$16,854.00	\$18,826.32	(\$1,972.32)
888-59271	12/03/2010	06/19/2012	2100	ORACLE CORP	\$28.09	\$28.67	\$58,989.00	\$60,207.21	(\$1,218.21)
888-59271	04/28/2011	06/18/2012	800	BROADCOM CORP-CL A	\$34.50	\$34.66	\$27,603.20	\$27,726.64	(\$123.44)
888-59271	04/28/2011	06/18/2012	600	EMC CORP/MASS	\$24.57	\$28.16	\$14,741.34	\$16,897.91	(\$2,156.57)
888-59271	04/28/2011	06/18/2012	1000	GENERAL ELECTRIC CO	\$19.66	\$20.65	\$19,661.10	\$20,649.70	(\$988.60)
888-59271	04/01/2011	06/18/2012	300	BROADCOM CORP-CL A	\$34.50	\$38.54	\$10,351.20	\$11,562.90	(\$1,211.70)
888-59271	03/01/2011	06/18/2012	400	BROADCOM CORP-CL A	\$34.50	\$40.95	\$13,801.60	\$16,380.24	(\$2,578.64)
888-59271	01/20/2011	06/18/2012	600	EMC CORP/MASS	\$24.57	\$23.76	\$14,741.34	\$14,254.44	\$486.90



BERNSTEIN

Global Wealth Management

Capital Gains

Account: THE BAUMAN FAMILY FOUNDATION INC. (888-59271)

July 1, 2011 - June 30, 2012

Nontaxable Long-Term Capital Gains

Account No.	Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain/(Loss)
888-59271	12/03/2010	06/18/2012	75	APPLE INC	\$583.14	\$316.72	\$43,735.80	\$23,754.03	\$19,981.77
888-59271	12/03/2010	06/18/2012	2900	EMC CORP/MASS	\$24.57	\$22.08	\$71,249.81	\$64,027.36	\$7,222.45
888-59271	12/03/2010	06/18/2012	1800	GENERAL ELECTRIC CO	\$19.66	\$16.60	\$35,389.98	\$29,877.30	\$5,512.68
888-59271	12/03/2010	06/18/2012	175	GOOGLE INC-CL A	\$568.28	\$575.71	\$99,449.21	\$100,748.52	(\$1,299.31)
888-59271	12/03/2010	06/15/2012	900	SCHLUMBERGER LTD	\$66.21	\$81.87	\$59,587.29	\$73,681.83	(\$14,094.54)
888-59271	04/05/2011	06/12/2012	513	COMCAST CORP-CL A	\$29.99	\$25.17	\$15,387.33	\$12,910.77	\$2,476.56
888-59271	03/23/2011	06/12/2012	700	COMCAST CORP-CL A	\$29.99	\$23.77	\$20,996.36	\$16,637.46	\$4,358.90
888-59271	01/21/2011	06/12/2012	600	COMCAST CORP-CL A	\$29.99	\$23.63	\$17,996.88	\$14,180.76	\$3,816.12
888-59271	12/06/2010	06/12/2012	600	COMCAST CORP-CL A	\$29.99	\$20.59	\$17,996.88	\$12,356.28	\$5,640.60
888-59271	12/03/2010	06/12/2012	425	COMCAST CORP-CL A	\$29.99	\$20.65	\$12,747.79	\$8,775.48	\$3,972.31
888-59271	04/28/2011	06/08/2012	150	AMAZON COM INC	\$218.18	\$193.06	\$32,727.00	\$28,959.26	\$3,767.74
888-59271	03/14/2011	06/08/2012	75	AMAZON COM INC	\$218.18	\$165.43	\$16,363.50	\$12,407.13	\$3,956.37
888-59271	02/02/2011	06/08/2012	75	AMAZON.COM INC	\$218.18	\$173.61	\$16,363.50	\$13,020.59	\$3,342.91
888-59271	12/03/2010	06/08/2012	200	AMAZON.COM INC	\$218.18	\$175.00	\$43,636.00	\$35,000.32	\$8,635.68
888-59271	12/03/2010	06/08/2012	700	THE WALT DISNEY CO.	\$45.77	\$37.38	\$32,041.03	\$26,162.71	\$5,878.32
888-59271	04/28/2011	06/07/2012	600	MARATHON OIL CORP	\$25.31	\$31.66	\$15,188.70	\$18,994.17	(\$3,805.47)
888-59271	02/23/2011	06/07/2012	400	MARATHON OIL CORP	\$25.31	\$29.61	\$10,125.80	\$11,843.46	(\$1,717.66)
888-59271	01/25/2011	06/07/2012	500	MARATHON OIL CORP	\$25.31	\$25.85	\$12,657.25	\$12,926.87	(\$269.62)
888-59271	12/03/2010	06/07/2012	1100	MARATHON OIL CORP	\$25.31	\$21.36	\$27,845.95	\$23,493.02	\$4,352.93
888-59271	04/18/2011	06/06/2012	900	CENTURYLINK INC	\$37.41	\$39.49	\$33,671.88	\$35,545.05	(\$1,873.17)
888-59271	12/03/2010	06/06/2012	1100	CENTURYLINK INC	\$37.41	\$43.15	\$41,154.52	\$47,461.04	(\$6,306.52)
888-59271	04/28/2011	05/31/2012	2025	JPMORGAN CHASE & CO	\$33.13	\$45.68	\$67,095.54	\$92,508.48	(\$25,412.94)
888-59271	01/19/2011	05/31/2012	500	JPMORGAN CHASE & CO	\$33.13	\$44.15	\$16,566.80	\$22,073.60	(\$5,506.80)
888-59271	12/03/2010	05/31/2012	1415	JPMORGAN CHASE & CO	\$33.13	\$38.93	\$46,884.04	\$55,082.70	(\$8,198.66)
888-59271	04/28/2011	05/30/2012	600	MONSANTO CO	\$76.79	\$67.46	\$46,071.72	\$40,478.58	\$5,593.14
888-59271	04/08/2011	05/30/2012	300	MONSANTO CO	\$76.79	\$67.29	\$23,035.86	\$20,187.18	\$2,848.68
888-59271	05/20/2011	05/29/2012	800	CORNING INC	\$13.03	\$20.00	\$10,424.00	\$16,003.36	(\$5,579.36)
888-59271	12/03/2010	05/29/2012	2500	CORNING INC	\$13.03	\$18.62	\$32,575.00	\$46,550.50	(\$13,975.50)
888-59271	05/09/2011	05/23/2012	200	POTASH CORP OF SASKATCHEWAN	\$39.03	\$54.39	\$7,806.00	\$10,877.06	(\$3,071.06)

Nontaxable Long-Term Capital Gains

Account No.	Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain/(Loss)
888-59271	05/16/2011	05/22/2012	475	TRANSOCEAN LTD	\$43.91	\$69.12	\$20,857.25	\$32,833.47	(\$11,976.22)
888-59271	05/04/2011	05/21/2012	0.557	BERNSTEIN INTERNATIONAL PORTFOLIO	\$12.13	\$16.32	\$6.76	\$9.09	(\$2.33)
888-59271	04/28/2011	05/21/2012	700	QUALCOMM INC	\$57.08	\$57.43	\$39,956.00	\$40,203.37	(\$247.37)
888-59271	04/27/2011	05/21/2012	40363.857	BERNSTEIN INTERNATIONAL PORTFOLIO	\$12.13	\$16.49	\$489,613.59	\$665,600.00	(\$175,986.41)
888-59271	04/18/2011	05/21/2012	300	QUALCOMM INC	\$57.08	\$52.47	\$17,124.00	\$15,739.59	\$1,384.41
888-59271	03/22/2011	05/21/2012	500	QUALCOMM INC	\$57.08	\$52.78	\$28,540.00	\$26,388.25	\$2,151.75
888-59271	03/08/2011	05/21/2012	200	QUALCOMM INC	\$57.08	\$57.26	\$11,416.00	\$11,451.46	(\$35.46)
888-59271	02/15/2011	05/21/2012	200	QUALCOMM INC	\$57.08	\$58.71	\$11,416.00	\$11,742.50	(\$326.50)
888-59271	02/14/2011	05/21/2012	200	QUALCOMM INC	\$57.08	\$58.60	\$11,416.00	\$11,720.14	(\$304.14)
888-59271	02/11/2011	05/21/2012	200	QUALCOMM INC	\$57.08	\$57.28	\$11,416.00	\$11,455.90	(\$39.90)
888-59271	01/31/2011	05/21/2012	103.988	BERNSTEIN INTERNATIONAL PORTFOLIO	\$12.13	\$15.85	\$1,261.37	\$1,648.21	(\$386.84)
888-59271	01/19/2011	05/21/2012	32024.045	BERNSTEIN INTERNATIONAL PORTFOLIO	\$12.13	\$15.97	\$388,451.66	\$511,424.00	(\$122,972.34)
888-59271	12/07/2010	05/21/2012	4545.131	BERNSTEIN INTERNATIONAL PORTFOLIO	\$12.13	\$15.29	\$55,132.44	\$69,495.06	(\$14,362.62)
888-59271	12/03/2010	05/21/2012	223096.047	BERNSTEIN INTERNATIONAL PORTFOLIO	\$12.13	\$15.60	\$2,706,155.05	\$3,480,298.34	(\$774,143.29)
888-59271	05/02/2011	05/17/2012	300	EXPRESS SCRIPTS HOLDING CO	\$52.04	\$58.34	\$15,612.15	\$17,500.59	(\$1,888.44)
888-59271	04/28/2011	05/17/2012	600	EXPRESS SCRIPTS HOLDING CO	\$52.04	\$56.06	\$31,224.30	\$33,638.51	(\$2,414.21)
888-59271	03/07/2011	05/17/2012	300	EXPRESS SCRIPTS HOLDING CO	\$52.04	\$54.64	\$15,612.15	\$16,391.25	(\$779.10)
888-59271	12/06/2010	05/17/2012	44	GILEAD SCIENCES INC	\$50.82	\$36.88	\$2,236.08	\$1,622.64	\$613.44
888-59271	12/03/2010	05/17/2012	100	EXPRESS SCRIPTS HOLDING CO	\$52.04	\$53.77	\$5,204.05	\$5,377.13	(\$173.08)
888-59271	12/03/2010	05/17/2012	456	GILEAD SCIENCES INC	\$50.82	\$37.26	\$23,173.92	\$16,989.83	\$6,184.09
888-59271	01/19/2011	05/15/2012	700	CONSTELLATION BRANDS INC-A	\$19.20	\$19.31	\$13,440.14	\$13,518.75	(\$78.61)
888-59271	12/03/2010	05/15/2012	1600	CONSTELLATION BRANDS INC-A	\$19.20	\$21.58	\$30,720.32	\$34,527.84	(\$3,807.52)
888-59271	04/28/2011	05/08/2012	300	UNITED PARCEL SERVICE-CL B	\$77.54	\$74.88	\$23,263.14	\$22,465.11	\$798.03
888-59271	03/03/2011	05/08/2012	200	UNITED PARCEL SERVICE-CL B	\$77.54	\$73.57	\$15,508.76	\$14,713.80	\$794.96
888-59271	01/19/2011	05/08/2012	300	UNITED PARCEL SERVICE-CL B	\$77.54	\$72.29	\$23,263.14	\$21,686.67	\$1,576.47



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Global Wealth Management

Capital Gains

Account: THE BAUMAN FAMILY FOUNDATION INC. (888-59271)

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Nontaxable Long-Term Capital Gains

Account No.	Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain/(Loss)
888-59271	12/03/2010	05/08/2012	600	UNITED PARCEL SERVICE-CL B	\$77.54	\$71.69	\$46,526.28	\$43,011.12	\$3,515.16
888-59271	01/25/2011	04/27/2012	200	NORTHROP GRUMMAN CORP	\$63.96	\$62.68	\$12,791.84	\$12,536.87	\$254.97
888-59271	01/19/2011	04/27/2012	300	BROADCOM CORP-CL A	\$36.29	\$46.53	\$10,886.55	\$13,958.67	(\$3,072.12)
888-59271	12/03/2010	04/27/2012	700	BROADCOM CORP-CL A	\$36.29	\$44.50	\$25,401.95	\$31,148.80	(\$5,746.85)
888-59271	12/03/2010	04/27/2012	200	NORTHROP GRUMMAN CORP	\$63.96	\$57.36	\$12,791.84	\$11,471.27	\$1,320.57
888-59271	01/18/2011	04/25/2012	100	POTASH CORP OF SASKATCHEWAN	\$44.10	\$57.66	\$4,410.00	\$5,766.19	(\$1,356.19)
888-59271	12/09/2010	04/24/2012	125	FLOWERVE CORP	\$111.29	\$113.56	\$13,910.69	\$14,195.10	(\$284.41)
888-59271	12/03/2010	04/24/2012	150	FLOWERVE CORP	\$111.29	\$110.58	\$16,692.82	\$16,587.72	\$105.10
888-59271	04/20/2011	04/23/2012	1000	GAMESTOP CORP	\$22.29	\$26.41	\$22,286.80	\$26,405.10	(\$4,118.30)
888-59271	04/01/2011	04/23/2012	150	BORGWARNER INC	\$79.95	\$81.66	\$11,992.70	\$12,248.57	(\$255.87)
888-59271	03/18/2011	04/23/2012	200	BORGWARNER INC	\$79.95	\$74.72	\$15,990.26	\$14,943.76	\$1,046.50
888-59271	12/15/2010	04/20/2012	192777.916	BERNSTEIN INTER. DURATION INSTITUTIONAL PORTFOLIO	\$16.03	\$15.50	\$3,090,230.00	\$2,988,057.70	\$102,172.30
888-59271	12/09/2010	04/20/2012	87566.387	BERNSTEIN SHORT DURATION PLUS PORTFOLIO	\$11.90	\$11.89	\$1,042,040.00	\$1,041,164.33	\$875.67
888-59271	12/03/2010	04/20/2012	90679.529	AB BOND INFLATION STRATEGY CLASS 2	\$11.02	\$10.34	\$999,288.41	\$937,626.33	\$61,662.08
888-59271	12/03/2010	04/19/2012	300	STARBUCKS CORP	\$59.26	\$32.40	\$17,778.72	\$9,719.04	\$8,059.68
888-59271	12/09/2010	04/18/2012	1.877	BERNSTEIN SHORT DURATION PLUS PORTFOLIO	\$11.90	\$11.89	\$22.34	\$22.32	\$0.02
888-59271	12/03/2010	04/18/2012	63.127	AB SMID CAP GROWTH ADV CLASS	\$7.47	\$6.19	\$471.56	\$390.76	\$80.80
888-59271	12/03/2010	04/18/2012	24.062	AB SMID CAP VALUE ADV CLASS	\$17.05	\$17.37	\$410.26	\$417.96	(\$7.70)
888-59271	12/03/2010	04/11/2012	400	UNITED PARCEL SERVICE-CL B	\$78.97	\$71.69	\$31,589.68	\$28,674.08	\$2,915.60
888-59271	03/15/2011	03/29/2012	275	DTE ENERGY COMPANY	\$54.83	\$48.14	\$15,076.96	\$13,239.05	\$1,837.91
888-59271	03/15/2011	03/29/2012	25	DTE ENERGY COMPANY	\$54.83	\$48.14	\$1,370.63	\$1,203.55	\$167.08
888-59271	01/19/2011	03/29/2012	625	DOW CHEMICAL	\$33.99	\$35.68	\$21,243.75	\$22,302.44	(\$1,058.69)
888-59271	01/12/2011	03/29/2012	200	DOW CHEMICAL	\$33.99	\$35.78	\$6,798.00	\$7,156.64	(\$358.64)
888-59271	12/03/2010	03/29/2012	375	DOW CHEMICAL	\$33.99	\$33.09	\$12,746.25	\$12,408.94	\$337.31
888-59271	03/07/2011	03/28/2012	300	TRAVELERS COS INC/THE	\$58.82	\$59.03	\$17,645.28	\$17,708.97	(\$63.69)



BERNSTEIN
Global Wealth Management

Capital Gains

Account: THE BAUMAN FAMILY FOUNDATION INC. (888-59271)
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Nontaxable Long-Term Capital Gains

Account No.	Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain/(Loss)
888-59271	03/03/2011	03/28/2012	300	TRAVELERS COS INC/THE	\$58.82	\$59.39	\$17,645.28	\$17,815.59	(\$170.31)
888-59271	12/03/2010	03/28/2012	1300	TRAVELERS COS INC/THE	\$58.82	\$54.87	\$76,462.88	\$71,332.95	\$5,129.93
888-59271	02/02/2011	03/27/2012	31	GOLDMAN SACHS GROUP INC	\$126.89	\$165.60	\$3,933.59	\$5,133.71	(\$1,200.12)
888-59271	01/19/2011	03/27/2012	94	GOLDMAN SACHS GROUP INC	\$126.89	\$169.59	\$11,927.66	\$15,941.49	(\$4,013.83)
888-59271	12/03/2010	03/22/2012	400	DOW CHEMICAL	\$34.37	\$33.09	\$13,747.48	\$13,236.20	\$511.28
888-59271	12/03/2010	03/20/2012	81	GOLDMAN SACHS GROUP INC	\$126.74	\$161.95	\$10,266.28	\$13,118.06	(\$2,851.78)
888-59271	12/03/2010	03/14/2012	25	APPLE INC	\$588.59	\$316.72	\$14,714.79	\$7,918.01	\$6,796.78
888-59271	12/09/2010	03/13/2012	6875 421	BERNSTEIN SHORT DURATION PLUS PORTFOLIO	\$11.88	\$11.89	\$81,680.00	\$81,748.76	(\$68.76)
888-59271	12/03/2010	03/13/2012	40192.203	AB BOND INFLATION STRATEGY CLASS 2	\$11.03	\$10.34	\$443,320.00	\$415,587.38	\$27,732.62
888-59271	01/19/2011	03/09/2012	6	GOLDMAN SACHS GROUP INC	\$117.59	\$169.59	\$705.57	\$1,017.54	(\$311.97)
888-59271	12/03/2010	03/09/2012	169	GOLDMAN SACHS GROUP INC	\$117.59	\$161.95	\$19,873.49	\$27,369.79	(\$7,496.30)
888-59271	02/22/2011	03/06/2012	100	DELTA AIR LINES INC	\$9.78	\$10.66	\$977.94	\$1,066.36	(\$88.42)
888-59271	01/25/2011	03/06/2012	1800	DELTA AIR LINES INC	\$9.78	\$11.70	\$17,602.92	\$21,064.86	(\$3,461.94)
888-59271	01/20/2011	03/06/2012	700	DELTA AIR LINES INC	\$9.78	\$11.50	\$6,845.58	\$8,047.83	(\$1,202.25)
888-59271	12/03/2010	03/06/2012	25	APPLE INC	\$529.77	\$316.72	\$13,244.15	\$7,918.01	\$5,326.14
888-59271	12/03/2010	03/06/2012	360	JPMORGAN CHASE & CO	\$39.31	\$38.93	\$14,152.93	\$14,013.97	\$138.96
888-59271	12/03/2010	02/28/2012	75	APPLE INC	\$533.76	\$316.72	\$40,031.90	\$23,754.03	\$16,277.87
888-59271	12/03/2010	02/28/2012	200	GENERAL MOTORS CO	\$26.24	\$34.00	\$5,247.84	\$6,799.80	(\$1,551.96)
888-59271	12/03/2010	02/21/2012	300	CITRIX SYSTEMS INC	\$73.64	\$70.71	\$22,093.08	\$21,212.01	\$881.07
888-59271	12/03/2010	02/21/2012	600	DOW CHEMICAL	\$34.68	\$33.09	\$20,809.08	\$19,854.30	\$954.78
888-59271	01/20/2011	02/17/2012	500	DELL INC	\$18.13	\$13.66	\$9,063.15	\$6,830.75	\$2,232.40
888-59271	12/03/2010	02/14/2012	200	UNITED PARCEL SERVICE-CL B	\$76.85	\$71.69	\$15,370.04	\$14,337.04	\$1,033.00
888-59271	01/25/2011	02/13/2012	250	MARATHON PETROLEUM CORP	\$43.54	\$33.47	\$10,884.80	\$8,367.28	\$2,517.52
888-59271	01/21/2011	02/10/2012	400	JOHNSON CONTROLS INC	\$32.97	\$38.60	\$13,188.20	\$15,439.60	(\$2,251.40)
888-59271	01/19/2011	02/10/2012	400	JOHNSON CONTROLS INC	\$32.97	\$40.16	\$13,188.20	\$16,064.60	(\$2,876.40)
888-59271	12/03/2010	02/10/2012	300	JOHNSON CONTROLS INC	\$32.97	\$38.97	\$9,891.15	\$11,690.16	(\$1,799.01)
888-59271	12/03/2010	02/08/2012	500	GENERAL MOTORS CO	\$25.81	\$34.00	\$12,905.10	\$16,999.50	(\$4,094.40)
888-59271	12/03/2010	02/07/2012	500	ORACLE CORP	\$28.90	\$28.67	\$14,448.45	\$14,335.05	\$113.40



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Capital Gains

Account: THE BAUMAN FAMILY FOUNDATION INC. (888-59271)

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Nontaxable Long-Term Capital Gains

Account No.	Open Date	Close Date	Quantity	Description	Sale Price	Unit Cost	Total Proceeds	Total Cost	Gain/(Loss)
888-59271	12/30/2010	02/06/2012	400	INTUIT INC	\$58.08	\$49.90	\$23,231.00	\$19,958.72	\$3,272.28
888-59271	12/03/2010	02/03/2012	50	APPLE INC	\$458.48	\$316.72	\$22,924.02	\$15,836.02	\$7,088.00
888-59271	01/19/2011	02/02/2012	400	INGERSOLL-RAND PLC	\$36.27	\$45.16	\$14,508.24	\$18,064.36	(\$3,556.12)
888-59271	12/03/2010	02/02/2012	300	INGERSOLL-RAND PLC	\$36.27	\$42.54	\$10,881.18	\$12,762.04	(\$1,880.86)
888-59271	01/25/2011	01/31/2012	200	LOWE'S COS INC	\$26.85	\$25.26	\$5,370.00	\$5,052.42	\$317.58
888-59271	12/03/2010	01/31/2012	400	BROADCOM CORP-CL A	\$34.79	\$46.05	\$13,915.84	\$18,421.60	(\$4,505.76)
888-59271	12/03/2010	01/31/2012	450	MARATHON PETROLEUM CORP	\$38.08	\$27.65	\$17,134.20	\$12,441.70	\$4,692.50
888-59271	12/03/2010	01/31/2012	500	STARBUCKS CORP	\$48.02	\$32.40	\$24,007.95	\$16,198.40	\$7,809.55
888-59271	12/03/2010	01/25/2012	600	EMC CORP/MASS	\$25.73	\$22.08	\$15,436.32	\$13,247.04	\$2,189.28
888-59271	12/03/2010	01/24/2012	500	BROADCOM CORP-CL A	\$35.05	\$46.05	\$17,525.25	\$23,027.00	(\$5,501.75)
888-59271	12/03/2010	01/20/2012	61.55	ALLIANCEBERNSTEIN SMALL/MID CAP GROWTH FUND	\$6.96	\$6.19	\$428.39	\$380.99	\$47.40
888-59271	12/03/2010	01/20/2012	23.121	ALLIANCEBERNSTEIN SMALL/MID CAP VALUE FUND	\$16.51	\$17.37	\$381.72	\$401.61	(\$19.89)
888-59271	12/03/2010	01/19/2012	500	JOHNSON CONTROLS INC	\$32.50	\$38.97	\$16,251.75	\$19,483.60	(\$3,231.85)
888-59271	12/03/2010	01/12/2012	1600	MARATHON OIL CORP	\$30.44	\$21.36	\$48,707.52	\$34,171.67	\$14,535.85
888-59271	12/03/2010	01/11/2012	25	GOOGLE INC-CL A	\$624.86	\$575.71	\$15,621.60	\$14,392.64	\$1,228.96
888-59271	12/03/2010	01/06/2012	25	GOOGLE INC-CL A	\$652.87	\$575.71	\$16,321.69	\$14,392.65	\$1,929.04
888-59271	12/03/2010	01/05/2012	200	LIMITED BRANDS INC	\$39.28	\$31.71	\$7,856.00	\$6,341.86	\$1,514.14
888-59271	12/03/2010	12/21/2011	200	ACCENTURE PLC-CL A	\$51.49	\$44.16	\$10,297.14	\$8,831.38	\$1,465.76
888-59271	12/15/2010	12/20/2011	9736.181	BERNSTEIN INTER. DURATION INSTITUTIONAL PORTFOLIO	\$15.92	\$15.50	\$155,000.00	\$150,910.81	\$4,089.19
888-59271	12/03/2010	12/07/2011	400	CONOCOPHILLIPS	\$72.27	\$63.86	\$28,906.16	\$25,545.36	\$3,360.80
888-59271	12/03/2010	12/05/2011	400	JPMORGAN CHASE & CO	\$33.73	\$38.93	\$13,493.60	\$15,571.08	(\$2,077.48)
Total							\$12,257,585.23	\$13,163,885.02	(\$906,299.79)

LT Cap Gains Distribution from Bernstein Funds

Account No.	Income Date	Description	Amount
888-59271	12/28/2011	ALLIANCEBERNSTEIN SMALL/MID CAP VALUE FUND LONG CAPITAL GAIN ADV CLASS	\$42,349.93
888-59271	12/19/2011	BERNSTEIN EMERGING MARKETS PORTFOLIO LONG CAPITAL GAIN	\$35,773.67

LT Cap Gains Distribution from Bernstein Funds

Account No.	Income Date	Description	Amount
888-59271	12/19/2011	BERNSTEIN INTER. DURATION INSTITUTIONAL PORTFOLIO LONG CAPITAL GAIN	\$175,897.65
Total			\$254,021.25

¹ The selected account is Nontaxable.

⁴Capital Gain totals do not include accounts that hold Alternatives, Hedge Funds, Private Equity, DBTs or any other investment that receives a K-1.

Please note that prior to 2008, long-term capital gains distributions from mutual funds can be found on the Income report. Please see your Year-End Tax Report for your official tax record. You should verify the accuracy of all calculations with your tax advisor.



The Bauman Family Foundation FI Advisory 026-91906-8 From 01-Jul-2011 To 30-Jun-2012

1099 revisions Certain investment companies such as Mutual Funds and REITs may recharacterize the nature of their distributions after the 1099 mailing deadline. Any changes these companies make in the tax treatment of their distributions will be reported to you on a Form 1099 marked **revised** during the final week of March. If you are issued a revised Form 1099 it will be posted separately from your original Form 1099. Please note that we will only furnish the IRS with the final version of your 1099s. If you have any questions, please contact your Private Wealth Management team.

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- **Realized Gains and Losses**. See your realized gains and losses, information which, coupled with [tax lots](#), can help you make better-informed decisions about your investing strategy.
- **Tax Correspondence**. See your actual 1099s from 1995 to present (if applicable).

Base Currency :USD

Gain Type	Gains	Losses	Disallowed	Total
<u>Short-Term</u>	0.00	0.00	0.00	0.00
<u>Long-Term</u>	26,479.35	0.00	0.00	26,479.35
Total Realized Gains/Losses:	26,479.35	0.00	0.00	26,479.35

Realized Gains/Losses									
Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
MBB	ISHARES BARCLAYS MBS FIXED RATE BOND FD ETF	12-Nov-2009	18-Aug-2011	1,481	161,207.60	159,172.100	2,035.50	644	Long-Term
MBB	ISHARES BARCLAYS MBS FIXED RATE BOND FD ETF	06-Aug-2009	18-Aug-2011	2,019	219,769.18	211,955.830	7,813.34	742	Long-Term
MBB	ISHARES BARCLAYS MBS FIXED RATE BOND FD ETF	19-Aug-2009	18-Aug-2011	5,670	617,182.38	600,611.760	16,570.62	729	Long-Term
MBB	ISHARES BARCLAYS MBS FIXED RATE BOND FD ETF	12-Nov-2009	22-Nov-2011	1,858	199,750.48	199,690.590	59.89	740	Long-Term
TOTAL					1,197,909.64		26,479.35		

- (i) This position is a gifted security
 (ii) This position is an inherited security
 (iii) This position is an inherited then gifted security

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- N Recent news is available regarding this company. G Goldman Sachs has recently published research regarding this company. News and Research indicators are based on Eastern Standard Time (United States).

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- Click for important information concerning [Goldman Sachs Financial Markets, L.P.](#) account(s).

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- This page may include information for accounts that are closed.

- Prices may be delayed depending on the applicable exchange. Please review [this schedule](#) of delayed and current prices by exchange or market center.

Prepared for Claude E. Kaminker
 Fri 5 Oct 2012 12:57 PM EDT

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System response and account access times may vary due to market conditions, system performance and other factors.


The Bauman Family Fnd Taxable FFI (MF) 021-93297-5 From 01-Jul-2011 To 30-Jun-2012

1099 revisions Certain investment companies such as Mutual Funds and REITs may recharacterize the nature of their distributions after the 1099 mailing deadline Any changes these companies make in the tax treatment of their distributions will be reported to you on a Form 1099 marked revised during the final week of March If you are issued a revised Form 1099 it will be posted separately from your original Form 1099 Please note that we will only furnish the IRS with the final version of your 1099s If you have any questions, please contact your Private Wealth Management team

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Base Currency .USD

Gain Type	Gains	Losses	Disallowed	Total
<u>Short-Term</u>	54,711.89	-49,246.96	0.00	5,464.93
<u>Long-Term</u>	2,095.49	0.00	0.00	2,095.49
Total Realized Gains/Losses:	56,807.38	-49,246.96	0.00	7,560.42

Realized Gains/Losses									
Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
FD43RE54	FNMA 1.0% 11/23/2011 MN	10-Jun-2010	22-Aug-2011	800,000	801,759.20	800,629.550	1,129.65	438	Long-Term
FL43RVR7	FHLMC 1 125% 12/15/2011 JD	14-Jun-2010	22-Aug-2011	600,000	601,841.40	600,875.560	965.84	434	Long-Term
TN13713	U.S. TREASURY NOTE 1.375000% 05/15/2013 MN ON THE RUN	01-Jun-2011	22-Aug-2011	1,050,000	1,071,283.59	1,067,054.900	4,228.69	82	Short-Term
AG43VX13	EIB 1.625% 03/15/2013 MS SR LIEN	18-May-2011	22-Aug-2011	260,000	265,045.56	264,129.200	916.36	96	Short-Term
3JHVX1	AMERICAN EXPRESS COMPANY 2.75% 09/15/2015 SR LIEN	19-May-2011	15-Sep-2011	260,000	263,627.00	260,742.000	2,885.00	119	Short-Term
USCORP	COMMONWEALTH EDISON COMPANY 6 15% 09/15/2017 SER 106 M-W+25.00BP	07-Jul-2011	23-Sep-2011	220,000	257,862.00	254,957.410	2,904.59	78	Short-Term
TN1815	U.S. TREASURY NOTE 1.875000% 06/30/2015 JD ON THE RUN	18-May-2011	21-Nov-2011	130,000	136,062.85	131,979.670	4,083.18	187	Short-Term
2ESV71	BANK OF AMERICA CORPORATION 4 75% 08/01/2015 USD SR LIEN	19-May-2011	23-Nov-2011	250,000	230,927.50	263,684.780	-32,757.28	188	Short-Term
AG43V814	EIB 2 875% 01/15/2015 JJ	18-May-2011	23-Nov-2011	250,000	260,000.00	260,981.990	-981.99	189	Short-Term
3JFUX6	TIME WARNER CABLE INC 5 85% 05/01/2017 USD	03-Jun-2011	23-Nov-2011	240,000	270,232.80	268,796.870	1,435.93	173	Short-Term
TN1815	U.S. TREASURY NOTE 1.875000% 06/30/2015 JD ON THE RUN	18-May-2011	20-Dec-2011	1,000	1,048.00	1,014.940	33.06	216	Short-Term
TN1815	U.S. TREASURY NOTE 1.875000% 06/30/2015 JD ON THE RUN	18-May-2011	13-Mar-2012	170,000	177,104.90	172,373.220	4,731.68	300	Short-Term
3JMS19	VERIZON COMMUNICATIONS INC 5 25% 04/15/2013 SR LIEN M-W+40.00BP	03-Jun-2011	13-Mar-2012	100,000	104,892.00	104,497.350	394.65	284	Short-Term
TN2316	U.S. TREASURY NOTE 2.375000% 03/31/2016 MS ON THE RUN SR LIEN	18-May-2011	20-Mar-2012	770,000	813,009.14	787,727.710	25,281.43	307	Short-Term
TN1815	U.S. TREASURY NOTE 1.875000% 06/30/2015 JD ON THE RUN	18-May-2011	20-Mar-2012	180,000	186,721.27	182,498.470	4,222.80	307	Short-Term
AG43RI92	KFW 2.75% 10/21/2014 AO SR LIEN	18-May-2011	23-Mar-2012	250,000	262,632.50	259,037.980	3,594.52	310	Short-Term
3G4FH6	TELEFONICA EMISIONES, S A U 3 729% 04/27/2015 M-W+20.00BP	03-Jun-2011	16-Apr-2012	260,000	252,226.00	266,511.710	-14,285.71	318	Short-Term
2EE7N4	HSBC FINANCE CORPORATION 4.75% 07/15/2013 USD	27-May-2011	26-Apr-2012	240,000	248,256.00	249,477.980	-1,221.98	335	Short-Term
TOTAL					6,204,531.71		7,560.42		

- (i) This position is a gifted security
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- GSAM Separate Accounts will reflect current date trading activity after 4:00 PM ET

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- N Recent news is available regarding this company. G Goldman Sachs has recently published research regarding this company News and Research indicators are based on Eastern Standard Time (United States).

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The Bauman Family Foundation Snow ACV 026-03351-4 (Closed) From 01-Jul-2011 To 30-Jun-2012

1099 revisions Certain investment companies such as Mutual Funds and REITs may recharacterize the nature of their distributions after the 1099 mailing deadline. Any changes these companies make in the tax treatment of their distributions will be reported to you on a Form 1099 marked **revised** during the final week of March. If you are issued a revised Form 1099 it will be posted separately from your original Form 1099. Please note that we will only furnish the IRS with the final version of your 1099s. If you have any questions, please contact your Private Wealth Management team.

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Base Currency: USD

Gain Type	Gains	Losses	Disallowed	Total
<u>Short-Term</u>	17,927.26	-77,644.82	2,270.73	-57,446.83
<u>Long-Term</u>	110,101.25	-60,327.36	0.00	49,773.89
Total Realized Gains/Losses:	128,028.51	-137,972.18	2,270.73	-7,672.94

Realized Gains/Losses										
Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type	
PTEN	PATTERSON-UTI ENERGY, INC. ORD CMN	05-Aug-2009	06-Jul-2011	65	2,047.80	922.680	1,125.12	700	Long-Term	
PTEN	PATTERSON-UTI ENERGY, INC. ORD CMN	07-Aug-2009	13-Jul-2011	40	1,297.42	575.760	721.66	705	Long-Term	
PTEN	PATTERSON-UTI ENERGY, INC. ORD CMN	05-Aug-2009	13-Jul-2011	120	3,892.25	1,703.410	2,188.83	707	Long-Term	
PTEN	PATTERSON-UTI ENERGY, INC. ORD CMN	06-Aug-2009	13-Jul-2011	480	15,568.98	6,774.050	8,794.93	706	Long-Term	
PTEN	PATTERSON-UTI ENERGY, INC. ORD CMN	10-Aug-2009	18-Jul-2011	80	2,632.40	1,142.530	1,489.87	707	Long-Term	
PTEN	PATTERSON-UTI ENERGY, INC. ORD CMN	07-Aug-2009	18-Jul-2011	420	13,820.08	6,045.430	7,774.65	710	Long-Term	
PTEN	PATTERSON-UTI ENERGY, INC. ORD CMN	10-Aug-2009	19-Jul-2011	65	2,196.81	928.300	1,268.51	708	Long-Term	
AVY	AVERY DENNISON CORPORATION CMN	12-Apr-2010	28-Jul-2011	90	2,864.64	3,360.630	-495.99	472	Long-Term	
AVY	AVERY DENNISON CORPORATION CMN	13-Apr-2010	28-Jul-2011	405	12,890.90	15,122.020	-2,231.12	471	Long-Term	
AVY	AVERY DENNISON CORPORATION CMN	13-Apr-2010	29-Jul-2011	15	473.80	560.080	-86.28	472	Long-Term	
AVY	AVERY DENNISON CORPORATION CMN	05-May-2010	29-Jul-2011	140	4,422.12	5,340.680	-918.56	450	Long-Term	
AVY	AVERY DENNISON CORPORATION CMN	12-May-2010	29-Jul-2011	25	789.66	939.370	-149.71	443	Long-Term	
AVY	AVERY DENNISON CORPORATION CMN	04-May-2010	29-Jul-2011	160	5,053.85	6,090.900	-1,037.05	451	Long-Term	
AVY	AVERY DENNISON CORPORATION CMN	11-May-2010	29-Jul-2011	175	5,527.65	6,645.870	-1,118.22	444	Long-Term	
MDT	MEDTRONIC INC CMN	06-Oct-2009	08-Aug-2011	475	15,196.95	17,056.680	-1,859.73	671	Long-Term	
MDT	MEDTRONIC INC CMN	06-Aug-2009	08-Aug-2011	65	2,079.58	2,306.970	-227.39	732	Long-Term	
AVY	AVERY DENNISON CORPORATION CMN	12-May-2010	01-Aug-2011	315	9,791.65	11,836.060	-2,044.41	446	Long-Term	
MDT	MEDTRONIC INC CMN	05-Aug-2009	08-Aug-2011	20	639.87	721.730	-81.86	733	Long-Term	
MDT	MEDTRONIC INC CMN	07-Aug-2009	08-Aug-2011	60	1,919.62	2,149.240	-229.63	731	Long-Term	
MDT	MEDTRONIC INC CMN	10-Aug-2009	08-Aug-2011	65	2,079.58	2,366.280	-286.70	728	Long-Term	
MDT	MEDTRONIC INC CMN	04-Jan-2010	08-Aug-2011	280	8,958.20	12,304.990	-3,346.79	581	Long-Term	
MDT	MEDTRONIC INC CMN	10-Feb-2010	08-Aug-2011	80	2,559.49	3,357.600	-798.11	544	Long-Term	
COP	CONOCOPHILLIPS CMN	28-Jul-2009	08-Aug-2011	10	639.99	444.000	195.99	741	Long-Term	
COP	CONOCOPHILLIPS CMN	06-Aug-2009	08-Aug-2011	160	10,239.82	7,051.230	3,188.59	732	Long-Term	
COP	CONOCOPHILLIPS CMN	10-Aug-2009	08-Aug-2011	150	9,599.83	6,635.640	2,964.19	728	Long-Term	
COP	CONOCOPHILLIPS CMN	05-Aug-2009	08-Aug-2011	135	8,639.85	6,025.120	2,614.73	733	Long-Term	
COP	CONOCOPHILLIPS CMN	07-Aug-2009	08-Aug-2011	155	9,919.83	6,862.080	3,057.75	731	Long-Term	
COP	CONOCOPHILLIPS CMN	10-Feb-2010	08-Aug-2011	160	10,239.82	7,691.200	2,548.62	544	Long-Term	
BK	THE BANK OF NY MELLON CORP CMN	27-Jan-2010	08-Aug-2011	505	10,829.16	14,965.780	-4,136.62	558	Long-Term	
BK	THE BANK OF NY MELLON CORP CMN	24-Feb-2010	08-Aug-2011	530	11,365.26	15,155.300	-3,790.04	530	Long-Term	
BK	THE BANK OF NY MELLON CORP CMN	10-Feb-2010	08-Aug-2011	75	1,608.29	2,052.000	-443.71	544	Long-Term	
BK	THE BANK OF NY MELLON CORP CMN	05-May-2010	08-Aug-2011	191	4,095.78	5,957.190	-1,861.41	460	Long-Term	
BK	THE BANK OF NY MELLON CORP CMN	04-May-2010	08-Aug-2011	69	1,479.63	2,117.530	-637.90	461	Long-Term	
BK	THE BANK OF NY MELLON CORP CMN	04-May-2010	08-Aug-2011	255	5,468.19	7,825.640	-2,357.45	461	Long-Term	
GPS	GAP INC CMN	28-Jul-2009	18-Aug-2011	470	7,300.51	7,550.640	-250.13	751	Long-Term	
GPS	GAP INC CMN	06-Aug-2009	18-Aug-2011	75	1,164.97	1,354.430	-189.45	742	Long-Term	
GPS	GAP INC CMN	07-Aug-2009	19-Aug-2011	325	5,153.23	5,969.990	-816.76	742	Long-Term	
GPS	GAP INC CMN	05-Aug-2009	18-Aug-2011	290	4,504.57	4,862.400	-357.83	743	Long-Term	
GPS	GAP INC CMN	06-Aug-2009	19-Aug-2011	215	3,409.06	3,882.690	-473.63	743	Long-Term	
GPS	GAP INC CMN	10-Aug-2009	19-Aug-2011	335	5,311.79	6,030.130	-718.34	739	Long-Term	
GPS	GAP INC CMN	10-Feb-2010	19-Aug-2011	515	8,165.89	10,202.150	-2,036.26	555	Long-Term	
MRO	MARATHON OIL CORPORATION CMN	10-Aug-2009	12-Sep-2011	240	5,809.71	4,445.500	1,364.21	763	Long-Term	
MRO	MARATHON OIL CORPORATION CMN	10-Feb-2010	12-Sep-2011	375	9,077.67	6,405.750	2,671.93	579	Long-Term	
MRO	MARATHON OIL CORPORATION CMN	05-Aug-2009	12-Sep-2011	10	242.07	191.280	50.79	768	Long-Term	
MRO	MARATHON OIL CORPORATION CMN	06-Aug-2009	12-Sep-2011	230	5,567.64	4,328.050	1,239.59	767	Long-Term	
MRO	MARATHON OIL CORPORATION CMN	07-Aug-2009	12-Sep-2011	235	5,688.68	4,377.940	1,310.74	766	Long-Term	
AA	ALCOA INC CMN	28-Jul-2009	17-Oct-2011	1,315	12,869.66	14,770.610	-1,900.95	811	Long-Term	
AA	ALCOA INC CMN	05-Aug-2009	17-Oct-2011	115	1,125.48	1,518.210	-392.73	803	Long-Term	
AA	ALCOA INC CMN	06-Aug-2009	17-Oct-2011	400	3,914.73	5,215.720	-1,300.99	802	Long-Term	
AA	ALCOA INC CMN	10-Aug-2009	17-Oct-2011	585	5,725.29	7,485.840	-1,760.55	798	Long-Term	

AA	ALCOA INC CMN	07-Aug-2009	17-Oct-2011	630	6,165 69	8,187 480	-2,021 79	801	Long-Term
AA	ALCOA INC CMN	10-Feb-2010	17-Oct-2011	300	2,936 04	3,920 310	-984 27	614	Long-Term
PFE	PFIZER INC CMN	06-Aug-2009	11-Nov-2011	145	2,896 14	2,285 820	610 32	827	Long-Term
PFE	PFIZER INC CMN	28-Jul-2009	11-Nov-2011	635	12,683 11	10,232 260	2,450 85	836	Long-Term
PFE	PFIZER INC CMN	05-Aug-2009	11-Nov-2011	420	8,388 83	6,653 350	1,735 48	828	Long-Term
BXS	BANCORPSOUTH INC CMN	05-Nov-2010	14-Nov-2011	400	3,821 48	5,616 760	-1,795 28	374	Long-Term
BXS	BANCORPSOUTH INC CMN	05-Nov-2010	15-Nov-2011	300	2,837 05	4,212 210	-1,375 17	375	Long-Term
BXS	BANCORPSOUTH INC CMN	05-Nov-2010	15-Nov-2011	190	1,796 80	2,667 960	-871 17	375	Long-Term
AMGN	AMGEN INC CMN	05-Aug-2009	22-Nov-2011	80	4,440 71	4,994 650	-553 94	839	Long-Term
SWY	SAFEWAY INC CMN	28-Jul-2009	22-Nov-2011	60	1,120 17	1,130 170	-10 00	847	Long-Term
LPNT	LIFEPOINT HOSPITALS INC CMN	29-Oct-2009	22-Nov-2011	35	1,294 14	1,012 720	281 42	754	Long-Term
TXN	TEXAS INSTRUMENTS INC CMN	05-Aug-2009	22-Nov-2011	125	3,589 93	3,049 890	540 04	839	Long-Term
CHK	CHESAPEAKE ENERGY CORPORATION CMN	07-Oct-2010	22-Nov-2011	375	8,917 32	8,402 180	515 14	411	Long-Term
TEX	TEREX CORP (NEW) CMN	07-Jun-2010	22-Nov-2011	40	562 79	816 250	-253 46	533	Long-Term
GE	GENERAL ELECTRIC CO CMN	28-Jul-2009	22-Nov-2011	480	7,209 46	5,952 050	1,257 41	847	Long-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	28-Jul-2009	22-Nov-2011	140	3,541 93	3,655 570	-113 64	847	Long-Term
PFE	PFIZER INC CMN	07-Aug-2009	22-Nov-2011	80	1,511 97	1,282 930	229 04	837	Long-Term
LPNT	LIFEPOINT HOSPITALS INC CMN	25-Mar-2010	13-Jan-2012	55	1,991 17	2,058 470	-67 30	659	Long-Term
LPNT	LIFEPOINT HOSPITALS INC CMN	10-Feb-2010	12-Jan-2012	90	3,284.24	2,633 690	650 55	701	Long-Term
LPNT	LIFEPOINT HOSPITALS INC CMN	25-Mar-2010	17-Jan-2012	65	2,365 96	2,432 740	-66 78	663	Long-Term
LPNT	LIFEPOINT HOSPITALS INC CMN	25-Mar-2010	18-Jan-2012	165	5,978 37	6,175 410	-197 04	664	Long-Term
BA	BOEING COMPANY CMN	02-Jun-2010	31-Jan-2012	85	6,318 98	5,398 270	920 71	608	Long-Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	29-Oct-2009	22-Nov-2011	115	5,795 15	5,888 430	-93 27	754	Long-Term
HNT	HEALTH NET, INC CMN	07-Aug-2009	22-Nov-2011	50	1,427 03	696 720	730 31	837	Long-Term
VLO	VALERO ENERGY CORPORATION CMN	12-Apr-2010	22-Nov-2011	495	10,449 24	9,723 340	725 90	589	Long-Term
WFC	WELLS FARGO & CO (NEW) CMN	28-Jul-2009	22-Nov-2011	185	4,462 11	4,519 550	-57 44	847	Long-Term
MET	METLIFE, INC CMN	28-Jul-2009	22-Nov-2011	265	7,910 09	8,701 040	-790 95	847	Long-Term
JPM	JPMORGAN CHASE & CO CMN	07-Aug-2009	22-Nov-2011	160	4,735 91	6,790 180	-2,054 27	837	Long-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	28-Jul-2009	22-Nov-2011	170	8,076 54	7,103 150	973 39	847	Long-Term
M	MACY'S INC CMN	21-Aug-2009	22-Nov-2011	190	5,781 59	2,924 840	2,856 75	823	Long-Term
MPC	MARATHON PETROLEUM CORPORATION CMN	07-Aug-2009	22-Nov-2011	65	2,147 56	1,567 000	580 55	837	Long-Term
BA	BOEING COMPANY CMN	03-Nov-2009	22-Nov-2011	250	16,079 69	12,027 920	4,051 77	749	Long-Term
TXN	TEXAS INSTRUMENTS INC CMN	28-Jul-2009	22-Nov-2011	325	9,333 82	7,786 930	1,546 89	847	Long-Term
LPNT	LIFEPOINT HOSPITALS INC CMN	14-Sep-2009	22-Nov-2011	385	14,235 56	9,928 460	4,307 10	799	Long-Term
HNT	HEALTH NET, INC CMN	06-Aug-2009	22-Nov-2011	485	13,842 17	6,581 450	7,260 72	838	Long-Term
HNT	HEALTH NET, INC CMN	05-Aug-2009	22-Nov-2011	335	9,561 08	4,586 320	4,974 77	839	Long-Term
JPM	JPMORGAN CHASE & CO CMN	28-Jul-2009	22-Nov-2011	5	148 00	189 830	-41 83	847	Long-Term
PTEN	PATTERSON-UTI ENERGY, INC ORD CMN	10-Aug-2009	22-Nov-2011	280	5,556 94	3,998 850	1,558 09	834	Long-Term
JPM	JPMORGAN CHASE & CO CMN	05-Aug-2009	22-Nov-2011	80	2,367 95	3,342 620	-974 67	839	Long-Term
JPM	JPMORGAN CHASE & CO CMN	06-Aug-2009	22-Nov-2011	170	5,031 90	6,953 240	-1,921 34	838	Long-Term
PTEN	PATTERSON-UTI ENERGY, INC ORD CMN	10-Feb-2010	22-Nov-2011	275	5,457 71	4,446 750	1,010 96	650	Long-Term
M	MACY'S INC CMN	20-Aug-2009	22-Nov-2011	620	18,866 23	9,105 880	9,760 36	824	Long-Term
MPC	MARATHON PETROLEUM CORPORATION CMN	05-Aug-2009	22-Nov-2011	5	165.20	124 290	40 91	839	Long-Term
AMGN	AMGEN INC CMN	28-Jul-2009	22-Nov-2011	215	11,934 42	13,418 600	-1,484 18	847	Long-Term
MPC	MARATHON PETROLEUM CORPORATION CMN	06-Aug-2009	22-Nov-2011	115	3,799 53	2,812 300	987 23	838	Long-Term
PFE	PFIZER INC CMN	06-Aug-2009	22-Nov-2011	280	5,291 89	4,414 010	877 89	838	Long-Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	05-Aug-2009	22-Nov-2011	25	1,259 82	1,022 620	237 20	839	Long-Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	07-Aug-2009	22-Nov-2011	55	2,771 59	2,410 600	360 99	837	Long-Term
TEX	TEREX CORP (NEW) CMN	10-Feb-2010	22-Nov-2011	315	4,431 96	5,794 650	-1,362 69	650	Long-Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	06-Aug-2009	22-Nov-2011	50	2,519 63	2,071 480	448 15	838	Long-Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	10-Aug-2009	22-Nov-2011	30	1,511 78	1,320 000	191 78	834	Long-Term
TEX	TEREX CORP (NEW) CMN	09-Feb-2010	22-Nov-2011	125	1,758 72	2,308 680	-549 96	651	Long-Term
TEX	TEREX CORP (NEW) CMN	04-May-2010	22-Nov-2011	215	3,024 99	5,689 370	-2,664 38	567	Long-Term
TEX	TEREX CORP (NEW) CMN	05-May-2010	22-Nov-2011	135	1,899 41	3,496 000	-1,596 59	566	Long-Term
MPC	MARATHON PETROLEUM CORPORATION CMN	07-Aug-2009	12-Dec-2011	53	1,810 02	1,277 710	532 31	857	Long-Term
MPC	MARATHON PETROLEUM CORPORATION CMN	10-Aug-2009	12-Dec-2011	120	4,098 16	2,888 610	1,209 55	854	Long-Term
MPC	MARATHON PETROLEUM CORPORATION CMN	10-Feb-2010	12-Dec-2011	187	6,386 30	4,162 350	2,223 95	670	Long-Term
LPNT	LIFEPOINT HOSPITALS INC CMN	29-Oct-2009	14-Dec-2011	120	4,169 91	3,472 190	697 72	776	Long-Term
LPNT	LIFEPOINT HOSPITALS INC CMN	29-Oct-2009	14-Dec-2011	220	7,665 71	6,365 680	1,300 03	776	Long-Term
LPNT	LIFEPOINT HOSPITALS INC CMN	29-Oct-2009	15-Dec-2011	105	3,691 70	3,038 160	653 54	777	Long-Term
BA	BOEING COMPANY CMN	04-Jan-2010	03-Jan-2012	220	16,393 11	12,314 590	4,078 52	729	Long-Term
BA	BOEING COMPANY CMN	03-Nov-2009	03-Jan-2012	5	372 57	240 560	132 01	791	Long-Term
BA	BOEING COMPANY CMN	02-Jun-2010	12-Jan-2012	125	9,414 31	7,938 640	1,475 68	589	Long-Term
LPNT	LIFEPOINT HOSPITALS INC CMN	25-Mar-2010	12-Jan-2012	10	364 92	374 270	-9 35	658	Long-Term
BA	BOEING COMPANY CMN	04-Jan-2010	12-Jan-2012	15	1,129 72	839 630	290 09	738	Long-Term
LPNT	LIFEPOINT HOSPITALS INC CMN	29-Oct-2009	12-Jan-2012	35	1,277 21	1,012 720	264 48	805	Long-Term
LPNT	LIFEPOINT HOSPITALS INC CMN	24-Mar-2010	12-Jan-2012	100	3,649 16	3,729 460	-80 30	659	Long-Term
MDT	MEDTRONIC INC CMN	08-Mar-2011	08-Aug-2011	275	8,798.23	10,934 630	-2,136 40	153	Short-Term
TCB	TCF FINANCIAL CORP MINN	24-Jan-2011	09-Aug-2011	615	6,572 07	9,577 890	-3,005 82	197	Short-Term
TCB	TCF FINANCIAL CORP MINN	06-Jan-2011	08-Aug-2011	1,095	11,849 31	16,910 300	-5,060 99	214	Short-Term
TCB	TCF FINANCIAL CORP MINN	06-Jan-2011	09-Aug-2011	150	1,602 94	2,316 480	-713 54	215	Short-Term

	TCF FINANCIAL CORP MINN	25-Jan-2011	09-Aug-2011	640	6,839 23	10,073 340	-3,234 11	196	Short-Term
CSC	COMPUTER SCIENCES CORP CMN	19-Apr-2011	19-Aug-2011	145	3,995 70	7,205 150	-3,209 45	122	Short-Term
CSC	COMPUTER SCIENCES CORP CMN	20-Apr-2011	19-Aug-2011	275	7,578 05	13,677 790	-6,099 74	121	Short-Term
CSC	COMPUTER SCIENCES CORP CMN	04-May-2011	19-Aug-2011	270	7,440 27	11,832 990	-4,392 72	107	Short-Term
CSC	COMPUTER SCIENCES CORP CMN	16-Jun-2011	19-Aug-2011	205	5,649 09	7,897 500	-2,248 41	64	Short-Term
BAC	BANK OF AMERICA CORP CMN	04-May-2011	31-Aug-2011	1,685	13,825 66	21,076 820	-7,251 16	119	Short-Term
BAC	BANK OF AMERICA CORP CMN	14-Jun-2011	31-Aug-2011	765	6,276 93	8,358 240	-2,081 31	78	Short-Term
BXS	BANCORPSOUTH INC CMN	28-Dec-2010	15-Nov-2011	270	2,553 34	4,377 810	-1,824 47	322	Short-Term
BXS	BANCORPSOUTH INC CMN	29-Dec-2010	15-Nov-2011	190	1,796 80	3,078 700	-1,281 91	321	Short-Term
BXS	BANCORPSOUTH INC CMN	30-Dec-2010	15-Nov-2011	140	1,323 95	2,264 470	-940 52	320	Short-Term
BXS	BANCORPSOUTH INC CMN	28-Jan-2011	15-Nov-2011	600	5,674 09	9,321 300	-3,647 21	291	Short-Term
B	BARNES GROUP INC CMN	22-Feb-2011	22-Nov-2011	635	14,706 31	13,089 200	1,617 11	273	Short-Term
IP	INTERNATIONAL PAPER CO CMN	10-Mar-2011	22-Nov-2011	115	3,075 04	2,963 420	111 62	257	Short-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	22-Dec-2010	22-Nov-2011	60	1,711 77	1,825 700	-113 93	335	Short-Term
BA	BOEING COMPANY CMN	08-Aug-2011	31-Jan-2012	105	7,805 80	6,340 800	1,465 00	176	Short-Term
AEO	AMERICAN EAGLE OUTFITTERS INC (NEW)	20-Sep-2011	01-Feb-2012	920	13,164 39	10,476 040	2,688 35	134	Short-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	07-Apr-2011	22-Nov-2011	250	9,664 81	12,707 450	-3,042 64	229	Short-Term
WHR	WHIRLPOOL CORP CMN	14-Nov-2011	22-Nov-2011	65	3,138 13	3,522 420	-384 29	8	Short-Term
PTEN	PATTERSON-UTI ENERGY, INC. ORD CMN	17-Oct-2011	22-Nov-2011	35	694 62	657 360	37 26	36	Short-Term
WMT	WAL MART STORES INC CMN	18-Aug-2011	22-Nov-2011	265	15,080 86	13,599 160	1,481 70	96	Short-Term
CYH	COMMUNITY HEALTH SYS INC CMN	05-May-2011	22-Nov-2011	130	2,376 35	3,886 220	-1,509 87	201	Short-Term
AHL	ASPEN INSURANCE HOLDINGS LTD CMN	08-Aug-2011	22-Nov-2011	310	7,725 05	7,663 540	61 51	106	Short-Term
KND	KINDRED HEALTHCARE INC CMN	10-Aug-2011	22-Nov-2011	320	3,702 32	4,009 090	-306 77	104	Short-Term
ACM	AECOM TECHNOLOGY CORPORATION CMN	19-Aug-2011	22-Nov-2011	255	5,201 90	4,870 240	331 66	95	Short-Term
HIG	HARTFORD FINANCIAL SRVCS GROUP CMN	14-Feb-2011	22-Nov-2011	250	4,107 42	7,348 930	-3,241 51	281	Short-Term
BIG	BIG LOTS INC CMN	19-Sep-2011	22-Nov-2011	5	195 14	167 010	28 13	64	Short-Term
SPR	SPIRIT AEROSYSTEMS HOLDINGS INC CMN	06-Jul-2011	22-Nov-2011	185	3,455 73	4,049 170	-593 43	139	Short-Term
AEO	AMERICAN EAGLE OUTFITTERS INC (NEW)	01-Sep-2011	22-Nov-2011	1,210	16,091 12	13,317 500	2,773 62	82	Short-Term
IP	INTERNATIONAL PAPER CO CMN	01-Dec-2010	22-Nov-2011	35	935 88	888 370	47 51	356	Short-Term
BIG	BIG LOTS INC CMN	01-Sep-2011	22-Nov-2011	480	18,733 17	16,243 630	2,489 54	82	Short-Term
SPR	SPIRIT AEROSYSTEMS HOLDINGS INC CMN	05-Jul-2011	22-Nov-2011	445	8,312 44	9,786 660	-1,474 23	140	Short-Term
CYH	COMMUNITY HEALTH SYS INC CMN	04-May-2011	22-Nov-2011	355	6,489 27	10,425 290	-3,936 02	202	Short-Term
SPR	SPIRIT AEROSYSTEMS HOLDINGS INC CMN	01-Jul-2011	22-Nov-2011	210	3,922 72	4,685 860	-763 14	144	Short-Term
ACM	AECOM TECHNOLOGY CORPORATION CMN	18-Aug-2011	22-Nov-2011	395	8,057 84	7,468 780	589 06	96	Short-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	29-Nov-2010	22-Nov-2011	150	4,279 42	4,324 200	-44 78	358	Short-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	30-Nov-2010	22-Nov-2011	455	12,980 90	13,168 290	-187 39	357	Short-Term
IP	INTERNATIONAL PAPER CO CMN	30-Nov-2010	22-Nov-2011	385	10,294 70	9,611 640	683 06	357	Short-Term
HIG	HARTFORD FINANCIAL SRVCS GROUP CMN	14-Mar-2011	12-Dec-2011	310	5,115 80	8,277 530	-3,161 73	273	Short-Term
HIG	HARTFORD FINANCIAL SRVCS GROUP CMN	14-Feb-2011	12-Dec-2011	745	12,294 42	21,899 800	-9,605 37	301	Short-Term
AEO	AMERICAN EAGLE OUTFITTERS INC (NEW)	20-Sep-2011	04-Jan-2012	365	5,614 68	4,156 260	1,458 43	106	Short-Term
AEO	AMERICAN EAGLE OUTFITTERS INC (NEW)	19-Sep-2011	04-Jan-2012	210	3,230 37	2,370 210	860 16	107	Short-Term
AEO	AMERICAN EAGLE OUTFITTERS INC (NEW)	01-Sep-2011	04-Jan-2012	275	4,230 24	3,026 710	1,203 54	125	Short-Term
HIG	HARTFORD FINANCIAL SRVCS GROUP CMN	14-Mar-2011	09-Jan-2012	215	3,588 90	5,740 860	-2,151 96	301	Short-Term
TOTAL					943,323.16		-9,943.67		

- (i) This position is a gifted security
(ii) This position is an inherited security
(iii) This position is an inherited then gifted security

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The Bauman Family Fnd Eagle: Dynamic Eq 026-56426-0 From 01-Jul-2011 To 30-Jun-2012

1099 revisions Certain investment companies such as Mutual Funds and REITs may recharacterize the nature of their distributions after the 1099 mailing deadline. Any changes these companies make in the tax treatment of their distributions will be reported to you on a Form 1099 marked **revised** during the final week of March. If you are issued a revised Form 1099 it will be posted separately from your original Form 1099. Please note that we will only furnish the IRS with the final version of your 1099s. If you have any questions, please contact your Private Wealth Management team.

Private Wealth Management offers three ways of looking at the tax status of your account(s).

- **Tax Summary** . A real-time overview of the tax information you'll find on your 1099s at the end of the year: capital gains and income
- **Realized Gains and Losses**. See your realized gains and losses, information which, coupled with tax lots, can help you make better-informed decisions about your investing strategy.
- **Tax Correspondence**. See your actual 1099s from 1995 to present (if applicable)

Base Currency :USD

Gain Type	Gains	Losses	Disallowed	Total
<u>Short-Term</u>	89,955.86	-21,079.20	0.00	68,876.66
<u>Long-Term</u>	113,517.51	-2,091.20	0.00	111,426.31
Total Realized Gains/Losses:	203,473.37	-23,170.40	0.00	180,302.97

Realized Gains/Losses									
Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
AMGN	AMGEN INC CMN	05-Aug-2009	09-Feb-2012	15	1,003.78	936.500	67.28	918	Long-Term
AMGN	AMGEN INC. CMN	06-Aug-2009	09-Feb-2012	120	8,030.25	7,307.990	722.26	917	Long-Term
AMGN	AMGEN INC CMN	07-Aug-2009	09-Feb-2012	120	8,030.25	7,272.970	757.28	916	Long-Term
AMGN	AMGEN INC CMN	10-Aug-2009	09-Feb-2012	115	7,695.65	6,953.340	742.31	913	Long-Term
AMGN	AMGEN INC. CMN	10-Feb-2010	09-Feb-2012	55	3,680.53	3,127.850	552.68	729	Long-Term
SWY	SAFEWAY INC CMN	06-Aug-2009	09-Feb-2012	125	2,737.35	2,329.980	407.37	917	Long-Term
SWY	SAFEWAY INC CMN	07-Aug-2009	09-Feb-2012	125	2,737.35	2,318.400	418.95	916	Long-Term
SWY	SAFEWAY INC. CMN	10-Feb-2010	09-Feb-2012	380	8,321.54	8,469.520	-147.98	729	Long-Term
SWY	SAFEWAY INC. CMN	05-Aug-2009	09-Feb-2012	115	2,518.36	2,147.560	370.80	918	Long-Term
SWY	SAFEWAY INC. CMN	29-Jul-2009	09-Feb-2012	220	4,817.73	4,173.820	643.91	925	Long-Term
PFE	PFIZER INC. CMN	07-Aug-2009	09-Feb-2012	325	6,854.12	5,211.890	1,642.23	916	Long-Term
PFE	PFIZER INC CMN	10-Aug-2009	09-Feb-2012	425	8,963.07	6,763.750	2,199.32	913	Long-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	22-Dec-2010	09-Feb-2012	230	7,114.78	6,998.510	116.27	414	Long-Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	10-Feb-2010	09-Feb-2012	85	5,141.55	4,341.800	799.75	729	Long-Term
TEX	TEREX CORP (NEW) CMN	07-Jun-2010	09-Feb-2012	810	18,693.31	16,529.020	2,164.29	612	Long-Term
TXN	TEXAS INSTRUMENTS INC. CMN	05-Aug-2009	09-Feb-2012	110	3,727.26	2,683.900	1,043.36	918	Long-Term
TXN	TEXAS INSTRUMENTS INC CMN	06-Aug-2009	09-Feb-2012	260	8,809.88	6,329.910	2,479.97	917	Long-Term
TXN	TEXAS INSTRUMENTS INC. CMN	10-Aug-2009	09-Feb-2012	310	10,504.09	7,344.180	3,159.91	913	Long-Term
GE	GENERAL ELECTRIC CO CMN	05-Aug-2009	09-Feb-2012	195	3,729.30	2,731.620	997.68	918	Long-Term
TXN	TEXAS INSTRUMENTS INC CMN	07-Aug-2009	09-Feb-2012	285	9,656.98	6,910.540	2,746.44	916	Long-Term
GE	GENERAL ELECTRIC CO CMN	28-Jul-2009	09-Feb-2012	595	11,379.16	7,378.060	4,001.10	926	Long-Term
GE	GENERAL ELECTRIC CO CMN	06-Aug-2009	09-Feb-2012	450	8,606.09	6,412.910	2,193.18	917	Long-Term
GE	GENERAL ELECTRIC CO CMN	10-Feb-2010	09-Feb-2012	285	5,450.52	4,468.800	981.72	729	Long-Term
GE	GENERAL ELECTRIC CO CMN	07-Aug-2009	09-Feb-2012	395	7,554.23	5,809.340	1,744.89	916	Long-Term
CHK	CHESAPEAKE ENERGY CORPORATION CMN	04-Nov-2010	09-Feb-2012	685	15,406.72	15,120.550	286.17	462	Long-Term
GE	GENERAL ELECTRIC CO CMN	10-Aug-2009	09-Feb-2012	445	8,510.46	6,493.310	2,017.15	913	Long-Term

CHK	CHESAPEAKE ENERGY CORPORATION CMN	07-Oct-2010	09-Feb-2012	340	7,647.13	7,617.970	29.16	490	Long-Term
CHK	CHESAPEAKE ENERGY CORPORATION CMN	29-Dec-2010	09-Feb-2012	310	6,972.38	8,030.950	-1,058.57	407	Long-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	10-Feb-2010	09-Feb-2012	185	5,719.50	5,261.400	458.10	729	Long-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	28-Jul-2009	09-Feb-2012	325	10,047.77	8,486.140	1,561.63	926	Long-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	10-Aug-2009	09-Feb-2012	220	6,801.56	5,990.090	811.47	913	Long-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	07-Aug-2009	09-Feb-2012	275	8,501.96	7,604.770	897.19	916	Long-Term
VLO	VALERO ENERGY CORPORATION CMN	12-Apr-2010	09-Feb-2012	165	4,171.33	3,241.110	930.22	668	Long-Term
VLO	VALERO ENERGY CORPORATION CMN	04-May-2010	09-Feb-2012	350	8,848.28	7,178.610	1,669.67	646	Long-Term
VLO	VALERO ENERGY CORPORATION CMN	05-May-2010	09-Feb-2012	355	8,974.69	7,160.990	1,813.70	645	Long-Term
VLO	VALERO ENERGY CORPORATION CMN	12-May-2010	09-Feb-2012	815	20,603.86	16,256.640	4,347.22	638	Long-Term
WFC	WELLS FARGO & CO (NEW) CMN	05-Aug-2009	09-Feb-2012	100	3,053.04	2,774.410	278.63	918	Long-Term
WFC	WELLS FARGO & CO (NEW) CMN	10-Feb-2010	09-Feb-2012	215	6,564.04	5,796.400	767.64	729	Long-Term
WFC	WELLS FARGO & CO (NEW) CMN	28-Jul-2009	09-Feb-2012	500	15,265.21	12,215.000	3,050.21	926	Long-Term
WFC	WELLS FARGO & CO (NEW) CMN	06-Aug-2009	09-Feb-2012	200	6,106.08	5,608.020	498.06	917	Long-Term
MET	METLIFE, INC. CMN	06-Aug-2009	09-Feb-2012	200	7,481.70	7,092.360	389.34	917	Long-Term
MET	METLIFE, INC CMN	28-Jul-2009	09-Feb-2012	280	10,474.37	9,193.550	1,280.82	926	Long-Term
MET	METLIFE, INC CMN	10-Aug-2009	09-Feb-2012	170	6,359.44	6,189.560	169.88	913	Long-Term
MET	METLIFE, INC CMN	07-Aug-2009	09-Feb-2012	175	6,546.48	6,463.430	83.05	916	Long-Term
MET	METLIFE, INC CMN	05-Aug-2009	09-Feb-2012	80	2,992.68	2,942.580	50.10	918	Long-Term
MET	METLIFE, INC. CMN	10-Feb-2010	09-Feb-2012	90	3,366.76	3,128.400	238.36	729	Long-Term
JPM	JPMORGAN CHASE & CO CMN	15-Oct-2010	09-Feb-2012	555	21,011.45	20,728.920	282.53	482	Long-Term
HNT	HEALTH NET, INC. CMN	07-Aug-2009	09-Feb-2012	370	13,387.38	5,155.690	8,231.69	916	Long-Term
HNT	HEALTH NET, INC CMN	10-Aug-2009	09-Feb-2012	565	20,442.89	7,895.590	12,547.30	913	Long-Term
JPM	JPMORGAN CHASE & CO CMN	07-Aug-2009	09-Feb-2012	15	567.88	636.580	-68.70	916	Long-Term
JPM	JPMORGAN CHASE & CO CMN	10-Aug-2009	09-Feb-2012	125	4,732.31	5,335.380	-603.07	913	Long-Term
JPM	JPMORGAN CHASE & CO CMN	10-Feb-2010	09-Feb-2012	250	9,464.62	9,677.500	-212.88	729	Long-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	10-Aug-2009	09-Feb-2012	45	2,708.31	2,147.400	560.91	913	Long-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	28-Jul-2009	09-Feb-2012	35	2,106.46	1,462.410	644.05	926	Long-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	10-Feb-2010	09-Feb-2012	60	3,611.08	2,903.400	707.68	729	Long-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	06-Aug-2009	09-Feb-2012	55	3,310.16	2,525.230	784.93	917	Long-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	05-Aug-2009	09-Feb-2012	25	1,504.62	1,163.660	340.96	918	Long-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	07-Aug-2009	09-Feb-2012	35	2,106.46	1,677.430	429.03	916	Long-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	06-Oct-2009	09-Feb-2012	355	21,365.55	17,827.600	3,537.95	856	Long-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	06-Nov-2009	09-Feb-2012	70	4,212.93	3,180.220	1,032.71	825	Long-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	09-Nov-2009	09-Feb-2012	65	3,912.00	3,084.630	827.37	822	Long-Term
M	MACY'S INC CMN	11-May-2010	09-Feb-2012	85	3,045.82	2,060.430	985.39	639	Long-Term
M	MACY'S INC. CMN	21-Aug-2009	09-Feb-2012	215	7,704.14	3,309.690	4,394.45	902	Long-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	05-Aug-2009	09-Feb-2012	150	4,637.43	4,212.470	424.96	918	Long-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	06-Aug-2009	09-Feb-2012	250	7,729.05	6,821.180	907.87	917	Long-Term

WFC	WELLS FARGO & CO (NEW) CMN	10-Aug-2009	09-Feb-2012	195	5,953.43	5,590.750	362.68	913	Long-Term
WFC	WELLS FARGO & CO (NEW) CMN	07-Aug-2009	09-Feb-2012	265	8,090.56	7,634.460	456.10	916	Long-Term
M	MACY'S INC. CMN	06-Nov-2009	09-Feb-2012	865	30,995.72	16,073.950	14,921.77	825	Long-Term
SWY	SAFEWAY INC. CMN	10-Aug-2009	09-Feb-2012	115	2,518.36	2,158.950	359.41	913	Long-Term
SWY	SAFEWAY INC. CMN	28-Jul-2009	09-Feb-2012	180	3,941.78	3,390.520	551.26	926	Long-Term
PFE	PFIZER INC CMN	10-Feb-2010	09-Feb-2012	170	3,585.23	3,009.000	576.23	729	Long-Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	29-Oct-2009	09-Feb-2012	215	13,005.10	11,008.800	1,996.30	833	Long-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	23-Dec-2010	09-Feb-2012	365	11,290.84	11,115.160	175.68	413	Long-Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	15-Oct-2010	09-Feb-2012	215	13,005.10	11,025.390	1,979.71	482	Long-Term
TXN	TEXAS INSTRUMENTS INC. CMN	10-Feb-2010	09-Feb-2012	275	9,318.14	6,400.270	2,917.87	729	Long-Term
AMGN	AMGEN INC CMN	08-Mar-2011	09-Feb-2012	220	14,722.12	11,522.520	3,199.60	338	Short-Term
B	BARNES GROUP INC CMN	21-Apr-2011	09-Feb-2012	250	6,633.27	5,550.930	1,082.34	294	Short-Term
B	BARNES GROUP INC CMN	25-Apr-2011	09-Feb-2012	205	5,439.28	4,626.730	812.55	290	Short-Term
B	BARNES GROUP INC CMN	26-Apr-2011	09-Feb-2012	435	11,541.89	10,178.130	1,363.76	289	Short-Term
B	BARNES GROUP INC CMN	15-Jun-2011	09-Feb-2012	40	1,061.32	899.100	162.22	239	Short-Term
B	BARNES GROUP INC CMN	22-Feb-2011	09-Feb-2012	60	1,591.99	1,236.770	355.22	352	Short-Term
B	BARNES GROUP INC CMN	10-Aug-2011	09-Feb-2012	270	7,163.93	5,677.130	1,486.80	183	Short-Term
B	BARNES GROUP INC CMN	23-Feb-2011	09-Feb-2012	275	7,296.60	5,634.060	1,662.54	351	Short-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	07-Apr-2011	09-Feb-2012	25	1,117.47	1,270.740	-153.27	308	Short-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	21-Apr-2011	09-Feb-2012	225	10,057.19	10,328.510	-271.32	294	Short-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	04-Aug-2011	09-Feb-2012	295	13,186.10	12,269.880	916.22	189	Short-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	02-May-2011	09-Feb-2012	245	10,951.17	11,569.000	-617.83	283	Short-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	07-Apr-2011	09-Feb-2012	155	6,928.29	8,210.980	-1,282.69	308	Short-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	14-Jun-2011	09-Feb-2012	135	4,176.06	4,067.200	108.86	240	Short-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	01-Sep-2011	09-Feb-2012	135	4,176.06	3,855.980	320.08	161	Short-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	14-Feb-2011	09-Feb-2012	380	11,754.85	13,838.800	-2,083.95	360	Short-Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	08-Aug-2011	09-Feb-2012	190	11,492.88	9,288.830	2,204.05	185	Short-Term
AVY	AVERY DENNISON CORPORATION CMN	02-Feb-2012	09-Feb-2012	115	3,417.73	3,323.700	94.03	7	Short-Term
BHI	BAKER HUGHES INC CMN	12-Jan-2012	09-Feb-2012	315	15,448.37	15,359.340	89.03	28	Short-Term
BHI	BAKER HUGHES INC CMN	09-Jan-2012	09-Feb-2012	255	12,505.83	13,045.800	-539.97	31	Short-Term
AVY	AVERY DENNISON CORPORATION CMN	01-Feb-2012	09-Feb-2012	385	11,441.98	10,971.380	470.60	8	Short-Term
WHR	WHIRLPOOL CORP. CMN	14-Nov-2011	09-Feb-2012	40	2,784.44	2,361.940	422.50	87	Short-Term
WHR	WHIRLPOOL CORP CMN	14-Nov-2011	09-Feb-2012	205	14,270.27	11,109.160	3,161.11	87	Short-Term
WHR	WHIRLPOOL CORP CMN	12-Dec-2011	09-Feb-2012	250	17,402.77	12,185.300	5,217.47	59	Short-Term
TEX	TEREX CORP (NEW) CMN	15-Jun-2011	09-Feb-2012	455	10,500.56	11,716.520	-1,215.96	239	Short-Term
WHR	WHIRLPOOL CORP CMN	14-Nov-2011	09-Feb-2012	25	1,740.28	1,366.330	373.95	87	Short-Term
IP	INTERNATIONAL PAPER CO. CMN	17-Jun-2011	09-Feb-2012	375	11,722.24	10,078.840	1,643.40	237	Short-Term
WHR	WHIRLPOOL CORP. CMN	13-Jan-2012	09-Feb-2012	120	8,353.33	6,123.280	2,230.05	27	Short-Term
WHR	WHIRLPOOL CORP. CMN	12-Jan-2012	09-Feb-2012	35	2,436.39	1,785.890	650.50	28	Short-Term

WHR	WHIRLPOOL CORP CMN	01-Feb-2012	09-Feb-2012	50	3,480.55	3,159.030	321.52	8	Short-Term
TEX	TEREX CORP (NEW) CMN	10-Aug-2011	09-Feb-2012	755	17,424.01	12,125.830	5,298.18	183	Short-Term
TEX	TEREX CORP (NEW) CMN	06-Oct-2011	09-Feb-2012	500	11,539.08	5,824.550	5,714.53	126	Short-Term
IP	INTERNATIONAL PAPER CO. CMN	10-Mar-2011	09-Feb-2012	720	22,506.70	18,553.610	3,953.09	336	Short-Term
IP	INTERNATIONAL PAPER CO CMN	10-Aug-2011	09-Feb-2012	235	7,345.94	5,756.160	1,589.78	183	Short-Term
CHK	CHESAPEAKE ENERGY CORPORATION CMN	11-Feb-2011	09-Feb-2012	160	3,598.65	4,922.640	-1,323.99	363	Short-Term
VLO	VALERO ENERGY CORPORATION CMN	05-Jan-2012	09-Feb-2012	175	4,424.14	3,418.630	1,005.51	35	Short-Term
HIG	HARTFORD FINANCIAL SRVCS GROUP CMN	20-Apr-2011	09-Feb-2012	230	4,687.31	6,268.770	-1,581.46	295	Short-Term
HIG	HARTFORD FINANCIAL SRVCS GROUP CMN	04-May-2011	09-Feb-2012	240	4,891.10	6,685.940	-1,794.84	281	Short-Term
HIG	HARTFORD FINANCIAL SRVCS GROUP CMN	10-Aug-2011	09-Feb-2012	325	6,623.37	6,136.580	486.79	183	Short-Term
MET	METLIFE, INC. CMN	08-Aug-2011	09-Feb-2012	195	7,294.65	6,589.170	705.48	185	Short-Term
CYH	COMMUNITY HEALTH SYS INC CMN	05-Jan-2012	09-Feb-2012	190	3,767.63	3,252.800	514.83	35	Short-Term
CYH	COMMUNITY HEALTH SYS INC CMN	05-May-2011	09-Feb-2012	230	4,560.81	6,875.620	-2,314.81	280	Short-Term
JPM	JPMORGAN CHASE & CO CMN	01-Sep-2011	09-Feb-2012	175	6,625.23	6,553.070	72.16	161	Short-Term
CYH	COMMUNITY HEALTH SYS INC CMN	04-Aug-2011	09-Feb-2012	450	8,923.33	10,277.590	-1,354.26	189	Short-Term
CYH	COMMUNITY HEALTH SYS INC CMN	14-Jun-2011	09-Feb-2012	305	6,048.03	8,009.480	-1,961.45	240	Short-Term
CYH	COMMUNITY HEALTH SYS INC CMN	10-Aug-2011	09-Feb-2012	960	19,036.43	18,264.580	771.85	183	Short-Term
HNT	HEALTH NET, INC. CMN	10-Aug-2011	09-Feb-2012	310	11,216.45	6,827.410	4,389.04	183	Short-Term
KND	KINDRED HEALTHCARE INC CMN	18-Aug-2011	09-Feb-2012	360	4,589.62	4,682.880	-93.26	175	Short-Term
KND	KINDRED HEALTHCARE INC. CMN	05-Jan-2012	09-Feb-2012	195	2,486.05	2,070.610	415.44	35	Short-Term
KND	KINDRED HEALTHCARE INC CMN	10-Aug-2011	09-Feb-2012	1,000	12,748.95	12,528.400	220.55	183	Short-Term
KND	KINDRED HEALTHCARE INC CMN	19-Aug-2011	09-Feb-2012	670	8,541.80	8,781.420	-239.62	174	Short-Term
PTEN	PATTERSON-UTI ENERGY, INC. ORD CMN	17-Oct-2011	09-Feb-2012	1,185	21,953.36	22,256.310	-302.95	115	Short-Term
BIG	BIG LOTS INC CMN	20-Sep-2011	09-Feb-2012	320	14,015.48	10,899.780	3,115.70	142	Short-Term
PTEN	PATTERSON-UTI ENERGY, INC. ORD CMN	12-Dec-2011	09-Feb-2012	625	11,578.77	12,362.630	-783.86	59	Short-Term
BIG	BIG LOTS INC CMN	05-Jan-2012	09-Feb-2012	65	2,846.89	2,471.300	375.59	35	Short-Term
BIG	BIG LOTS INC CMN	22-Sep-2011	09-Feb-2012	365	15,986.40	11,788.190	4,198.21	140	Short-Term
BIG	BIG LOTS INC CMN	19-Sep-2011	09-Feb-2012	225	9,854.63	7,515.470	2,339.16	143	Short-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	10-Aug-2011	09-Feb-2012	5	300.92	248.040	52.88	183	Short-Term
HSP	HOSPIRA, INC CMN	13-Dec-2011	09-Feb-2012	230	7,838.25	6,479.810	1,358.44	58	Short-Term
AHL	ASPEN INSURANCE HOLDINGS LTD CMN	08-Aug-2011	09-Feb-2012	385	10,897.91	9,517.620	1,380.29	185	Short-Term
AHL	ASPEN INSURANCE HOLDINGS LTD CMN	18-Aug-2011	09-Feb-2012	560	15,851.50	13,957.890	1,893.61	175	Short-Term
HSP	HOSPIRA, INC. CMN	12-Dec-2011	09-Feb-2012	220	7,497.45	6,117.190	1,380.26	59	Short-Term
SPR	SPIRIT AEROSYSTEMS HOLDINGS INC CMN	04-Aug-2011	09-Feb-2012	955	22,735.53	17,539.340	5,196.19	189	Short-Term
SPR	SPIRIT AEROSYSTEMS HOLDINGS INC CMN	06-Jul-2011	09-Feb-2012	45	1,071.31	984.930	86.38	218	Short-Term
ACM	AECOM TECHNOLOGY CORPORATION CMN	19-Aug-2011	09-Feb-2012	240	5,496.30	4,583.760	912.54	174	Short-Term
ACM	AECOM TECHNOLOGY CORPORATION CMN	12-Sep-2011	09-Feb-2012	645	14,771.31	13,163.680	1,607.63	150	Short-Term
ACM	AECOM TECHNOLOGY CORPORATION CMN	16-Nov-2011	09-Feb-2012	435	9,962.05	9,288.250	673.80	85	Short-Term
ACM	AECOM TECHNOLOGY CORPORATION CMN	15-Nov-2011	09-Feb-2012	420	9,618.53	8,882.330	736.20	86	Short-Term

HSP	HOSPIRA, INC CMN	12-Jan-2012	09-Feb-2012	225	7,667.85	7,233.370	434.48	28	Short-Term
JPM	JPMORGAN CHASE & CO CMN	10-Aug-2011	09-Feb-2012	85	3,217.97	2,995.300	222.67	183	Short-Term
HIG	HARTFORD FINANCIAL SRVCS GROUP CMN	14-Mar-2011	09-Feb-2012	100	2,037.96	2,670.170	-632.21	332	Short-Term
SPR	SPIRIT AEROSYSTEMS HOLDINGS INC CMN	08-Aug-2011	09-Feb-2012	905	21,545.19	14,096.910	7,448.28	185	Short-Term
FNFG	FIRST NIAGARA FINANCIAL GROUP, CMN	26-Jan-2012	09-Feb-2012	1,435	13,892.25	13,772.990	119.26	14	Short-Term
SPW	SPX CORPORATION CMN	09-Jan-2012	09-Feb-2012	115	8,522.48	7,481.560	1,040.92	31	Short-Term
CMCSK	COMCAST CORPORATION CMN CLASS A NON VOTING	09-Feb-2012	24-Apr-2012	200	5,801.39	5,256.980	544.41	75	Short-Term
WMT	WAL MART STORES INC CMN	18-Aug-2011	25-Apr-2012	200	11,506.08	10,263.520	1,242.56	251	Short-Term
VOD	VODAFONE GROUP PLC SPONSORED ADR CMN	14-Mar-2012	13-Jun-2012	100	2,731.09	2,620.320	110.77	91	Short-Term
VOD	VODAFONE GROUP PLC SPONSORED ADR CMN	09-Feb-2012	13-Jun-2012	975	26,628.11	27,071.270	-443.16	125	Short-Term
WM	WASTE MANAGEMENT INC CMN	09-Feb-2012	27-Jun-2012	775	25,154.23	27,242.570	-2,088.34	139	Short-Term
TOTAL					1,320,093.05		180,302.97		

- (i) This position is a gifted security
(ii) This position is an inherited security
(iii) This position is an inherited then gifted security

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Prepared for Claude E. Kaminker
Fri 5 Oct 2012 12:47 PM EDT

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The Bauman Family Foundation DF Dent ACG 026-03352-2 From 01-Jul-2011 To 30-Jun-2012

1099 revisions: Certain investment companies such as Mutual Funds and REITs may recharacterize the nature of their distributions after the 1099 mailing deadline. Any changes these companies make in the tax treatment of their distributions will be reported to you on a Form 1099 marked **revised** during the final week of March. If you are issued a revised Form 1099 it will be posted separately from your original Form 1099. Please note that we will only furnish the IRS with the final version of your 1099s. If you have any questions, please contact your Private Wealth Management team.

Private Wealth Management offers three ways of looking at the tax status of your account(s)

- **Tax Summary** - A real-time overview of the tax information you'll find on your 1099s at the end of the year: capital gains and income
- **Realized Gains and Losses**. See your realized gains and losses, information which, coupled with tax lots, can help you make better-informed decisions about your investing strategy
- **Tax Correspondence**. See your actual 1099s from 1995 to present (if applicable)

Base Currency: USD

Gain Type	Gains	Losses	Disallowed	Total
<u>Short-Term</u>	9,457.96	-14,225.15	0.00	-4,767.19
<u>Long-Term</u>	184,343.72	-32,989.77	0.00	151,353.95
Total Realized Gains/Losses:	193,801.68	-47,214.92	0.00	146,586.76

Realized Gains/Losses									
Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
CSCO	CISCO SYSTEMS, INC. CMN	28-Jul-2009	26-Jul-2011	254	4,147.64	5,531.890	-1,384.25	728	Long-Term
CSCO	CISCO SYSTEMS, INC. CMN	05-Aug-2009	26-Jul-2011	1,060	17,309.05	23,360.700	-6,051.65	720	Long-Term
CSCO	CISCO SYSTEMS, INC. CMN	10-Feb-2010	26-Jul-2011	248	4,049.66	5,875.190	-1,825.53	531	Long-Term
APEI	AMERICAN PUBLIC EDUCATION INC. CMN	11-Feb-2010	05-Aug-2011	5	222.93	198.430	24.50	540	Long-Term
APEI	AMERICAN PUBLIC EDUCATION INC. CMN	09-Feb-2010	05-Aug-2011	30	1,337.60	1,174.300	163.30	542	Long-Term
APEI	AMERICAN PUBLIC EDUCATION INC. CMN	10-Feb-2010	05-Aug-2011	14	624.21	551.320	72.89	541	Long-Term
APEI	AMERICAN PUBLIC EDUCATION INC. CMN	10-Feb-2010	05-Aug-2011	22	980.91	871.440	109.47	541	Long-Term
APEI	AMERICAN PUBLIC EDUCATION INC. CMN	27-Apr-2010	08-Aug-2011	23	983.75	1,008.920	-25.18	468	Long-Term
APEI	AMERICAN PUBLIC EDUCATION INC. CMN	11-Feb-2010	08-Aug-2011	51	2,181.36	2,023.990	157.37	543	Long-Term
APEI	AMERICAN PUBLIC EDUCATION INC. CMN	19-Feb-2010	08-Aug-2011	46	1,967.50	1,839.940	127.56	535	Long-Term
INTC	INTEL CORPORATION CMN	05-Aug-2009	10-Aug-2011	1,017	20,475.78	19,228.520	1,247.26	735	Long-Term
INTC	INTEL CORPORATION CMN	28-Jul-2009	10-Aug-2011	84	1,691.22	1,628.630	62.58	743	Long-Term
INTC	INTEL CORPORATION CMN	17-Nov-2009	10-Aug-2011	2	40.27	40.540	-0.27	631	Long-Term
V	VISA INC. CMN CLASS A	05-Aug-2009	22-Sep-2011	54	4,739.98	3,688.940	1,051.04	778	Long-Term
V	VISA INC. CMN CLASS A	30-Jul-2009	22-Sep-2011	43	3,774.43	2,890.800	883.63	784	Long-Term
TROW	PRICE T ROWE GROUP INC. CMN	28-Jul-2009	19-Oct-2011	73	3,904.92	3,378.210	526.71	813	Long-Term
BECN	BEACON ROOFING SUPPLY, INC. CMN	24-Mar-2010	19-Oct-2011	125	2,077.01	2,369.340	-292.33	574	Long-Term
FAST	FASTENAL CO. CMN	28-Jul-2009	19-Oct-2011	148	5,133.99	2,652.550	2,481.45	813	Long-Term
MON	MONSANTO COMPANY CMN	10-Sep-2009	19-Oct-2011	15	1,094.12	1,192.390	-98.26	769	Long-Term
MON	MONSANTO COMPANY CMN	12-Aug-2009	19-Oct-2011	11	802.36	907.950	-105.59	798	Long-Term
CPLA	CAPELLA EDUCATION COMPANY CMN	02-Jul-2010	21-Oct-2011	110	3,320.59	8,732.920	-5,412.33	476	Long-Term
CPLA	CAPELLA EDUCATION COMPANY CMN	01-Jul-2010	21-Oct-2011	26	784.87	2,074.370	-1,289.50	477	Long-Term
CPLA	CAPELLA EDUCATION COMPANY CMN	02-Jul-2010	24-Oct-2011	24	749.37	1,905.370	-1,156.00	479	Long-Term
IDXX	IDEXX LABORATORIES CMN	05-Aug-2009	25-Oct-2011	162	11,956.99	8,232.370	3,724.62	811	Long-Term
IDXX	IDEXX LABORATORIES CMN	05-Aug-2009	17-Nov-2011	149	11,358.57	7,571.750	3,786.82	834	Long-Term
RMD	RESMED INC. CMN	05-Aug-2009	22-Nov-2011	45	1,153.78	956.130	197.65	839	Long-Term
JEC	JACOBS ENGINEERING GRP CMN	05-Aug-2009	22-Nov-2011	223	8,857.39	9,473.690	-616.30	839	Long-Term

									Term
HCSG	HEALTHCARE SVCS GROUP INC CMN	02-Feb-2010	22-Nov-2011	115	1,984.30	1,615.640	368.66	658	Long-Term
CELG	CELGENE CORPORATION CMN	17-Nov-2010	22-Nov-2011	129	7,975.91	7,691.500	284.42	370	Long-Term
PWR	QUANTA SERVICES INC CMN	28-Feb-2011	04-May-2012	665	15,396.13	15,154.890	241.24	431	Long-Term
LKQ	LKQ CORPORATION CMN	28-Feb-2011	24-May-2012	172	6,139.30	4,129.430	2,009.87	451	Long-Term
LKQ	LKQ CORPORATION CMN	28-Feb-2011	25-May-2012	182	6,460.76	4,369.510	2,091.25	452	Long-Term
BECN	BEACON ROOFING SUPPLY, INC CMN	29-Nov-2010	25-May-2012	383	9,398.22	6,516.250	2,881.97	543	Long-Term
TRAK	DEALERTRACK HOLDINGS, INC. CMN	10-May-2010	31-May-2012	15	410.13	244.120	166.01	752	Long-Term
TRAK	DEALERTRACK HOLDINGS, INC CMN	07-May-2010	31-May-2012	54	1,476.47	853.550	622.92	755	Long-Term
TRAK	DEALERTRACK HOLDINGS, INC CMN	10-May-2010	01-Jun-2012	163	4,286.69	2,652.720	1,633.96	753	Long-Term
TRAK	DEALERTRACK HOLDINGS, INC CMN	24-May-2010	01-Jun-2012	29	762.66	458.070	304.59	739	Long-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	05-Aug-2009	22-Nov-2011	224	8,675.35	11,722.800	-3,047.45	839	Long-Term
EXPD	EXPEDITORS INTL WASH INC CMN	05-Aug-2009	22-Nov-2011	372	15,460.02	11,967.390	3,492.63	839	Long-Term
TRMB	TRIMBLE NAVIGATION LTD CMN	05-Aug-2009	22-Nov-2011	249	10,109.70	6,025.730	4,083.98	839	Long-Term
APA	APACHE CORP CMN	20-Sep-2010	22-Nov-2011	46	4,256.29	4,417.860	-161.57	428	Long-Term
IDXX	IDEXX LABORATORIES CMN	05-Aug-2009	22-Nov-2011	223	15,937.50	11,332.210	4,605.29	839	Long-Term
MKL	MARKEL CORPORATION CMN	28-Jul-2009	22-Nov-2011	33	12,806.72	10,070.850	2,735.87	847	Long-Term
POT	POTASH CORP OF SASKATCHEWAN INC	21-May-2010	22-Nov-2011	19	807.29	616.090	191.21	550	Long-Term
FAST	FASTENAL CO CMN	05-Aug-2009	22-Nov-2011	178	7,062.80	3,257.060	3,805.73	839	Long-Term
QCOM	QUALCOMM INC CMN	05-Aug-2009	22-Nov-2011	276	15,110.71	12,566.830	2,543.87	839	Long-Term
TRAK	DEALERTRACK HOLDINGS, INC CMN	07-May-2010	22-Nov-2011	103	2,536.25	1,628.060	908.19	564	Long-Term
ANSS	ANSYS INC CMN	05-Aug-2009	22-Nov-2011	317	18,320.08	9,842.850	8,477.23	839	Long-Term
ROP	ROPER INDS INC (NEW) CMN	05-Aug-2009	22-Nov-2011	152	12,410.04	7,217.570	5,192.47	839	Long-Term
SRCL	STERICYCLE INC CMN	28-Aug-2009	22-Nov-2011	65	5,029.60	3,255.600	1,774.00	816	Long-Term
APEI	AMERICAN PUBLIC EDUCATION INC CMN	04-May-2010	22-Nov-2011	46	1,706.10	2,002.850	-296.74	567	Long-Term
TROW	PRICE T ROWE GROUP INC CMN	05-Aug-2009	22-Nov-2011	107	5,475.08	5,049.900	425.19	839	Long-Term
BECN	BEACON ROOFING SUPPLY, INC CMN	07-May-2010	22-Nov-2011	70	1,279.58	1,387.070	-107.50	564	Long-Term
LRN	K12 INC CMN	14-Jan-2010	22-Nov-2011	84	2,036.96	1,680.890	356.06	677	Long-Term
V	VISA INC CMN CLASS A	05-Aug-2009	22-Nov-2011	114	10,408.00	7,787.760	2,620.24	839	Long-Term
CLB	CORE LABORATORIES N.V. CMN	05-Aug-2009	22-Nov-2011	86	9,342.00	3,871.040	5,470.96	839	Long-Term
	AMERICAN TOWER CORPORATION CMN CLASS A	05-Apr-2010	22-Nov-2011	5	281.09	215.330	65.77	596	Long-Term
TECH	TECHNE CORP CMN	05-Aug-2009	22-Nov-2011	57	3,702.64	3,523.490	179.15	839	Long-Term
SLB	SCHLUMBERGER LTD CMN	05-Aug-2009	22-Nov-2011	148	10,269.52	5,499.800	4,769.72	839	Long-Term
UPL	ULTRA PETROLEUM CORP CMN	05-Aug-2009	22-Nov-2011	49	1,624.32	2,314.930	-690.61	839	Long-Term
UNT	UNIT CORP CMN	21-Sep-2010	22-Nov-2011	91	4,302.39	3,296.080	1,006.31	427	Long-Term
APEI	AMERICAN PUBLIC EDUCATION INC. CMN	28-Apr-2010	22-Nov-2011	60	2,225.35	2,644.350	-419.00	573	Long-Term
LRN	K12 INC CMN	13-Jan-2010	22-Nov-2011	52	1,260.97	1,026.710	234.26	678	Long-Term
IIVI	II-VI INC CMN	05-Aug-2009	22-Nov-2011	129	2,346.46	1,542.500	803.96	839	Long-Term
MON	MONSANTO COMPANY CMN	10-Sep-2009	22-Nov-2011	75	5,216.14	5,961.930	-745.79	803	Long-Term
TRAK	DEALERTRACK HOLDINGS, INC CMN	05-May-2010	22-Nov-2011	362	8,913.83	5,635.000	3,278.83	566	Long-Term

LRN	K12 INC CMN	12-Jan-2010	22-Nov-2011	62	1,503.47	1,239 110	264 36	679	Long-Term
HCSG	HEALTHCARE SVCS GROUP INC CMN	04-Jan-2010	22-Nov-2011	114	1,967.04	1,609.740	357 30	687	Long-Term
FAST	FASTENAL CO CMN	28-Jul-2009	22-Nov-2011	564	22,378 75	10,108 350	12,270 40	847	Long-Term
HCSG	HEALTHCARE SVCS GROUP INC CMN	04-Jan-2010	22-Nov-2011	72	1,242 34	1,024 320	218 02	687	Long-Term
HCSG	HEALTHCARE SVCS GROUP INC CMN	06-Jan-2010	22-Nov-2011	88	1,518 42	1,279 980	238 44	685	Long-Term
JEC	JACOBS ENGINEERING GRP CMN	28-Jul-2009	22-Nov-2011	57	2,264.00	2,268 500	-4 50	847	Long-Term
POT	POTASH CORP OF SASKATCHEWAN INC	18-May-2010	22-Nov-2011	196	8,327.88	6,721 070	1,606 80	553	Long-Term
QCOM	QUALCOMM INC CMN	28-Jul-2009	22-Nov-2011	81	4,434 66	3,756.720	677 94	847	Long-Term
UPL	ULTRA PETROLEUM CORP CMN	28-Jul-2009	22-Nov-2011	277	9,182.37	12,135 060	-2,952 69	847	Long-Term
RMD	RESMED INC. CMN	28-Jul-2009	22-Nov-2011	368	9,435 33	7,501 330	1,934.00	847	Long-Term
TROW	PRICE T ROWE GROUP INC CMN	28-Jul-2009	22-Nov-2011	111	5,679.76	5,136 740	543 02	847	Long-Term
	AMERICAN TOWER CORPORATION CMN CLASS A	26-Mar-2010	22-Nov-2011	127	7,139 80	5,410 030	1,729.76	606	Long-Term
BECN	BEACON ROOFING SUPPLY, INC. CMN	24-Mar-2010	22-Nov-2011	22	402.15	417 000	-14 85	608	Long-Term
BECN	BEACON ROOFING SUPPLY, INC CMN	31-Mar-2010	22-Nov-2011	245	4,478.51	4,738.860	-260 35	601	Long-Term
APEI	AMERICAN PUBLIC EDUCATION INC CMN	27-Apr-2010	22-Nov-2011	49	1,817 37	2,149.450	-332 07	574	Long-Term
FAST	FASTENAL CO CMN	05-Aug-2009	30-Nov-2011	281	11,638.28	5,141 770	6,496 51	847	Long-Term
BECN	BEACON ROOFING SUPPLY, INC CMN	01-Apr-2010	22-Nov-2011	199	3,637 65	3,867 090	-229 44	600	Long-Term
HCSG	HEALTHCARE SVCS GROUP INC CMN	02-Feb-2010	20-Dec-2011	115	2,071 11	1,615.640	455 47	686	Long-Term
HCSG	HEALTHCARE SVCS GROUP INC CMN	08-Feb-2010	20-Dec-2011	11	198 11	154.200	43 91	680	Long-Term
CELG	CELGENE CORPORATION CMN	03-Dec-2010	20-Dec-2011	56	3,727 29	3,377 550	349 74	382	Long-Term
IDXX	IDEXX LABORATORIES CMN	05-Aug-2009	20-Dec-2011	107	7,969.20	5,437 430	2,531 77	867	Long-Term
RMD	RESMED INC CMN	05-Aug-2009	20-Dec-2011	314	7,950 32	6,671.670	1,278 65	867	Long-Term
FAST	FASTENAL CO CMN	05-Aug-2009	20-Dec-2011	398	17,137 55	7,282 640	9,854 91	867	Long-Term
TRAK	DEALERTRACK HOLDINGS, INC. CMN	07-May-2010	20-Dec-2011	185	5,189 15	2,924 180	2,264 97	592	Long-Term
CLB	CORE LABORATORIES N.V CMN	05-Aug-2009	20-Dec-2011	43	4,996 07	1,935 520	3,060 55	867	Long-Term
	AMERICAN TOWER CORPORATION CMN CLASS A	05-Apr-2010	20-Dec-2011	72	4,290.39	3,100 720	1,189 67	624	Long-Term
TECH	TECHNE CORP CMN	05-Aug-2009	20-Dec-2011	31	2,119.11	1,916 280	202 83	867	Long-Term
BECN	BEACON ROOFING SUPPLY, INC CMN	30-Jun-2010	20-Dec-2011	289	5,739 42	5,247 920	491 50	538	Long-Term
SLB	SCHLUMBERGER LTD CMN	05-Aug-2009	20-Dec-2011	106	7,186 60	3,939 050	3,247 55	867	Long-Term
UNT	UNIT CORP CMN	21-Sep-2010	20-Dec-2011	58	2,645 90	2,100 800	545 10	455	Long-Term
UPL	ULTRA PETROLEUM CORP CMN	05-Aug-2009	20-Dec-2011	174	5,110 54	8,220 350	-3,109 81	867	Long-Term
IIVI	II-VI INC CMN	05-Aug-2009	20-Dec-2011	314	5,739 80	3,754 620	1,985 18	867	Long-Term
MON	MONSANTO COMPANY CMN	10-Sep-2009	20-Dec-2011	53	3,703 56	4,213 100	-509 54	831	Long-Term
JEC	JACOBS ENGINEERING GRP CMN	05-Aug-2009	20-Dec-2011	162	6,530 09	6,882 230	-352 14	867	Long-Term
HCSG	HEALTHCARE SVCS GROUP INC CMN	05-Feb-2010	20-Dec-2011	127	2,287 23	1,782 420	504 81	683	Long-Term
CELG	CELGENE CORPORATION CMN	17-Nov-2010	20-Dec-2011	12	798 70	715 490	83 22	398	Long-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	05-Aug-2009	20-Dec-2011	106	4,444 49	5,547 390	-1,102 90	867	Long-Term
MKL	MARKEL CORPORATION CMN	05-Aug-2009	20-Dec-2011	10	4,046 22	3,563 000	483.22	867	Long-Term
ROP	ROPER INDS INC (NEW) CMN	05-Aug-2009	20-Dec-2011	89	7,698 35	4,226.080	3,472 27	867	Long-Term
EXPD	EXPEDITORS INTL WASH INC CMN	05-Aug-2009	20-Dec-2011	229	9,239 67	7,367 020	1,872 65	867	Long-Term

									Term
TRMB	TRIMBLE NAVIGATION LTD CMN	05-Aug-2009	20-Dec-2011	232	10,409.64	5,614.330	4,795.31	867	Long-Term
MKL	MARKEL CORPORATION CMN	28-Jul-2009	20-Dec-2011	6	2,427.73	1,831.060	596.67	875	Long-Term
APA	APACHE CORP CMN	20-Sep-2010	20-Dec-2011	37	3,274.06	3,553.500	-279.44	456	Long-Term
POT	POTASH CORP OF SASKATCHEWAN INC	21-May-2010	20-Dec-2011	130	5,168.70	4,215.320	953.38	578	Long-Term
QCOM	QUALCOMM INC CMN	05-Aug-2009	20-Dec-2011	192	10,383.66	8,742.140	1,641.52	867	Long-Term
SRCL	STERICYCLE INC CMN	28-Aug-2009	20-Dec-2011	31	2,423.53	1,552.670	870.86	844	Long-Term
ANSS	ANSYS INC CMN	05-Aug-2009	20-Dec-2011	199	11,870.12	6,178.950	5,691.17	867	Long-Term
TROW	PRICE T ROWE GROUP INC CMN	05-Aug-2009	20-Dec-2011	137	7,682.81	6,465.760	1,217.05	867	Long-Term
APEI	AMERICAN PUBLIC EDUCATION INC CMN	13-Aug-2010	20-Dec-2011	42	1,789.58	1,049.970	739.61	494	Long-Term
BECN	BEACON ROOFING SUPPLY, INC. CMN	07-May-2010	20-Dec-2011	107	2,124.98	2,120.240	4.74	592	Long-Term
V	VISA INC. CMN CLASS A	10-Feb-2010	20-Dec-2011	4	401.19	332.280	68.91	678	Long-Term
LRN	K12 INC CMN	14-Jan-2010	20-Dec-2011	12	230.83	240.130	-9.30	705	Long-Term
APEI	AMERICAN PUBLIC EDUCATION INC. CMN	04-May-2010	20-Dec-2011	17	724.36	740.180	-15.83	595	Long-Term
LRN	K12 INC CMN	27-Jan-2010	20-Dec-2011	112	2,154.40	2,245.460	-91.06	692	Long-Term
V	VISA INC CMN CLASS A	05-Aug-2009	20-Dec-2011	62	6,218.48	4,235.450	1,983.03	867	Long-Term
BECN	BEACON ROOFING SUPPLY, INC CMN	04-Aug-2010	29-Dec-2011	42	852.43	696.230	156.20	512	Long-Term
BECN	BEACON ROOFING SUPPLY, INC CMN	30-Jun-2010	29-Dec-2011	181	3,673.55	3,286.760	386.79	547	Long-Term
BECN	BEACON ROOFING SUPPLY, INC CMN	04-Aug-2010	30-Dec-2011	45	910.95	745.960	164.99	513	Long-Term
CLB	CORE LABORATORIES N.V. CMN	05-Aug-2009	06-Jan-2012	60	6,598.20	2,700.720	3,897.48	884	Long-Term
BECN	BEACON ROOFING SUPPLY, INC CMN	29-Nov-2010	08-Feb-2012	94	2,224.25	1,599.290	624.96	436	Long-Term
BECN	BEACON ROOFING SUPPLY, INC CMN	04-Aug-2010	08-Feb-2012	50	1,183.11	828.840	354.27	553	Long-Term
BECN	BEACON ROOFING SUPPLY, INC CMN	29-Nov-2010	09-Feb-2012	146	3,498.69	2,484.000	1,014.69	437	Long-Term
FAST	FASTENAL CO CMN	05-Aug-2009	16-Feb-2012	326	16,543.87	5,965.180	10,578.69	925	Long-Term
IIVI	II-VI INC CMN	05-Aug-2009	09-Feb-2012	133	3,140.79	1,590.330	1,550.46	918	Long-Term
TECH	TECHNE CORP CMN	05-Aug-2009	19-Mar-2012	52	3,652.07	3,214.410	437.66	957	Long-Term
TECH	TECHNE CORP CMN	05-Aug-2009	20-Mar-2012	8	552.51	494.530	57.98	958	Long-Term
TECH	TECHNE CORP CMN	10-Feb-2010	20-Mar-2012	105	7,251.63	6,364.170	887.46	769	Long-Term
CELG	CELGENE CORPORATION CMN	03-Dec-2010	19-Apr-2012	88	6,898.34	5,307.580	1,590.76	503	Long-Term
ECL	ECOLAB INC CMN	28-Feb-2011	19-Apr-2012	113	7,023.56	5,441.660	1,581.90	416	Long-Term
PWR	QUANTA SERVICES INC CMN	28-Feb-2011	19-Sep-2011	160	3,028.68	3,646.290	-617.61	203	Short-Term
PWR	QUANTA SERVICES INC CMN	28-Jan-2011	19-Sep-2011	441	8,347.79	10,186.350	-1,838.56	234	Short-Term
RNR	RENAISSANCE RE HOLDINGS LTD CMN	07-Apr-2011	14-Oct-2011	326	20,515.08	23,266.660	-2,751.58	190	Short-Term
RNR	RENAISSANCE RE HOLDINGS LTD CMN	06-Apr-2011	14-Oct-2011	27	1,699.10	1,931.060	-231.96	191	Short-Term
RNR	RENAISSANCE RE HOLDINGS LTD CMN	07-Apr-2011	17-Oct-2011	42	2,624.71	2,997.550	-372.84	193	Short-Term
CPLA	CAPELLA EDUCATION COMPANY CMN	26-Oct-2010	24-Oct-2011	127	3,965.41	6,992.470	-3,027.06	363	Short-Term
ECL	ECOLAB INC CMN	28-Feb-2011	22-Nov-2011	29	1,544.51	1,396.530	147.98	267	Short-Term
PWR	QUANTA SERVICES INC CMN	28-Feb-2011	22-Nov-2011	229	4,385.26	5,218.750	-833.49	267	Short-Term
BECN	BEACON ROOFING SUPPLY, INC CMN	18-Aug-2011	25-May-2012	18	441.69	277.300	164.40	281	Short-Term
LKQ	LKQ CORPORATION CMN	28-Jan-2011	22-Nov-2011	325	9,213.08	7,696.720	1,516.37	298	Short-Term

ADTN	ADTRAN INC CMN	11-Apr-2011	22-Nov-2011	50	1,544.34	2,096.930	-552.59	225	Short-Term
CXO	CONCHO RESOURCES INC CMN	10-Aug-2011	22-Nov-2011	43	4,026.01	3,432.680	593.33	104	Short-Term
DDD	3 D SYSTEMS CORP (NEW) CMN	24-May-2011	22-Nov-2011	379	5,817.53	6,858.840	-1,041.31	182	Short-Term
CNQR	CONCUR TECHNOLOGIES INC CMN	22-Sep-2011	22-Nov-2011	99	4,543.02	3,508.150	1,034.88	61	Short-Term
CSGP	COSTAR GROUP INC CMN	19-Sep-2011	22-Nov-2011	52	3,108.50	2,801.590	306.91	64	Short-Term
ADTN	ADTRAN INC CMN	10-Dec-2010	22-Nov-2011	98	3,026.91	3,375.730	-348.82	347	Short-Term
ADTN	ADTRAN INC CMN	13-Dec-2010	22-Nov-2011	112	3,459.32	3,890.970	-431.65	344	Short-Term
ADTN	ADTRAN INC CMN	09-Dec-2010	22-Nov-2011	9	277.98	306.580	-28.60	348	Short-Term
LKQ	LKQ CORPORATION CMN	25-Jan-2011	22-Nov-2011	84	2,381.23	2,025.730	355.50	301	Short-Term
LKQ	LKQ CORPORATION CMN	24-Jan-2011	22-Nov-2011	74	2,097.75	1,781.020	316.73	302	Short-Term
ECL	ECOLAB INC CMN	28-Feb-2011	20-Dec-2011	107	5,898.79	5,152.720	746.07	295	Short-Term
PWR	QUANTA SERVICES INC CMN	28-Feb-2011	20-Dec-2011	120	2,536.75	2,734.720	-197.97	295	Short-Term
LKQ	LKQ CORPORATION CMN	23-Feb-2011	20-Dec-2011	170	5,113.30	4,249.520	863.78	300	Short-Term
DDD	3 D SYSTEMS CORP (NEW) CMN	24-May-2011	20-Dec-2011	156	2,333.71	2,823.160	-489.45	210	Short-Term
LKQ	LKQ CORPORATION CMN	31-Jan-2011	20-Dec-2011	105	3,158.21	2,521.130	637.08	323	Short-Term
LKQ	LKQ CORPORATION CMN	28-Jan-2011	20-Dec-2011	2	60.16	47.360	12.79	326	Short-Term
CXO	CONCHO RESOURCES INC CMN	10-Aug-2011	20-Dec-2011	27	2,526.07	2,155.400	370.67	132	Short-Term
ADTN	ADTRAN INC CMN	11-Apr-2011	20-Dec-2011	127	3,864.53	5,326.190	-1,461.66	253	Short-Term
LKQ	LKQ CORPORATION CMN	28-Feb-2011	06-Jan-2012	10	313.52	240.080	73.44	312	Short-Term
LKQ	LKQ CORPORATION CMN	23-Feb-2011	06-Jan-2012	113	3,542.75	2,824.690	718.07	317	Short-Term
LKQ	LKQ CORPORATION CMN	28-Feb-2011	09-Jan-2012	220	6,881.79	5,281.830	1,599.96	315	Short-Term
TOTAL					840,355.75		146,586.76		

- (i) This position is a gifted security
- (ii) This position is an inherited security
- (iii) This position is an inherited then gifted security

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Prepared for Claude E. Kaminker
Fri 5 Oct 2012 12:53 PM EDT

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The Bauman Family Fnd GLB Dynamic Core 021-12374-0 From 01-Jul-2011 To 30-Jun-2012

1099 revisions. Certain investment companies such as Mutual Funds and REITs may recharacterize the nature of their distributions after the 1099 mailing deadline. Any changes these companies make in the tax treatment of their distributions will be reported to you on a Form 1099 marked **revised** during the final week of March. If you are issued a revised Form 1099 it will be posted separately from your original Form 1099. Please note that we will only furnish the IRS with the final version of your 1099s. If you have any questions, please contact your Private Wealth Management team.

Private Wealth Management offers three ways of looking at the tax status of your account(s)

- **Tax Summary** . A real-time overview of the tax information you'll find on your 1099s at the end of the year: capital gains and income
- **Realized Gains and Losses**. See your realized gains and losses, information which, coupled with tax lots, can help you make better-informed decisions about your investing strategy
- **Tax Correspondence**. See your actual 1099s from 1995 to present (if applicable).

Base Currency : USD

Gain Type	Gains	Losses	Disallowed	Total
<u>Short-Term</u>	55,330.74	-53,838.23	33.54	1,526.05
<u>Long-Term</u>	1,508,758.97	-499,339.81	268.95	1,009,688.11
<u>Ordinary</u>	8,676.49	-16,860.88	0.00	-8,184.39
Total Realized Gains/Losses:	1,572,766.20	-570,038.92	302.49	1,003,029.77

Realized Gains/Losses									
Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
ABE/D	RTS/ABERTIS INFRAESTRUCTURAS S EXP09/05/2011	01-Sep-2009	31-Aug-2011	196	150.45	0.000	150.45	729	Long-Term
	LUBRIZOL CORPORATION CMN	03-Nov-2009	19-Sep-2011	20	2,700.00	1,351.880	1,348.13	685	Long-Term
	NATL SEMICONDUCTOR CORP CMN	01-Sep-2009	27-Sep-2011	120	3,000.00	1,832.830	1,167.17	756	Long-Term
	PETROHAWK ENERGY CORPORATION CMN	01-Sep-2009	20-Sep-2011	200	7,750.00	4,254.120	3,495.88	749	Long-Term
	CEPHALON, INC CMN	02-Mar-2010	14-Oct-2011	20	1,630.00	1,408.940	221.06	591	Long-Term
*MAKAG	MAKHTESHIM AGAN INDUSTRIES LTD ILS1	27-Sep-2010	19-Oct-2011	157	875.20	582.160	293.04	387	Long-Term
J7733	OLYMPUS CMN	01-Sep-2009	25-Oct-2011	200	3,078.93	5,526.810	-2,447.88	784	Long-Term
HK933	BRIGHTOIL PETROLEUM (HOLDINGS) CMN	24-Sep-2010	01-Nov-2011	1,000	240.53	401.520	-160.99	403	Long-Term
AMAT	APPLIED MATERIALS INC CMN	01-Sep-2009	01-Nov-2011	20	239.93	262.050	-22.12	791	Long-Term
J7203	TOYOTA MOTOR CORPORATION CMN	01-Sep-2009	01-Nov-2011	100	3,333.63	4,323.590	-989.95	791	Long-Term
LLY	ELI LILLY & CO CMN	01-Sep-2009	01-Nov-2011	380	14,216.24	12,546.920	1,669.32	791	Long-Term
*AUTNL	AUTONOMY CORPORATION PLC LONDON LISTING	23-Sep-2010	01-Nov-2011	110	4,475.38	3,068.230	1,407.14	404	Long-Term
SYK	STRYKER CORP CMN	01-Sep-2009	01-Nov-2011	60	2,814.70	2,489.180	325.52	791	Long-Term
CELG	CELGENE CORPORATION CMN	12-Jul-2010	01-Nov-2011	180	11,448.25	9,199.890	2,248.36	477	Long-Term
BP	BP P.L.C. SPONSORED ADR CMN	01-Sep-2009	01-Nov-2011	223	9,484.43	11,352.570	-1,868.14	791	Long-Term
GILD	GILEAD SCIENCES CMN	01-Sep-2009	01-Nov-2011	260	10,681.08	11,775.790	-1,094.71	791	Long-Term
EL	ESTEE LAUDER COS INC CL-A CMN CLASS A	03-Nov-2009	01-Nov-2011	20	1,934.85	885.120	1,049.73	728	Long-Term
*WOOLA	WOOLWORTHS LTD ORDINARY FULLY PAID	01-Sep-2009	01-Nov-2011	424	10,488.53	10,330.120	158.41	791	Long-Term
*UCBLF	UCB CAP NPV CMN	01-Sep-2009	01-Nov-2011	47	1,994.24	1,822.230	172.01	791	Long-Term
CAH	CARDINAL HEALTH INC CMN	01-Sep-2009	01-Nov-2011	100	4,330.35	2,526.300	1,804.05	791	Long-Term
MSI	MOTOROLA SOLUTIONS INC CMN	01-Sep-2009	01-Nov-2011	20	904.60	579.320	325.28	791	Long-Term
ABT	ABBOTT LABORATORIES CMN	01-Sep-2009	01-Nov-2011	540	28,662.86	24,414.810	4,248.05	791	Long-Term
HD	THE HOME DEPOT, INC CMN	01-Sep-2009	01-Nov-2011	120	4,276.70	3,235.940	1,040.76	791	Long-Term
CVH	COVENTRY HEALTH CARE INC CMN	01-Sep-2009	01-Nov-2011	60	1,836.67	1,284.840	551.84	791	Long-Term
J4502	TAKEDA PHARMACEUTICAL CO LTD CMN	01-Sep-2009	01-Nov-2011	300	13,550.66	12,225.650	1,325.01	791	Long-Term
MRK	MERCK & CO, INC CMN	01-Sep-2009	01-Nov-2011	1,080	37,050.96	34,568.640	2,482.32	791	Long-Term

									Term
MJN	MEAD JOHNSON NUTRITION COMPANY CMN	02-Mar-2010	01-Nov-2011	60	4,231.44	2,888.010	1,343.43	609	Long-Term
COH	COACH INC CMN	01-Sep-2009	01-Nov-2011	20	1,255.25	584.770	670.48	791	Long-Term
*NOVR	NOVARTIS AG SHS RG SHS (NOM CHF .5) VAL 1200.526	12-Jul-2010	01-Nov-2011	146	8,104.56	7,336.600	767.95	477	Long-Term
HOT	STARWOOD HOTELS & RESORTS CMN	01-Sep-2009	01-Nov-2011	20	964.08	567.000	397.08	791	Long-Term
F	FORD MOTOR COMPANY CMN	01-Sep-2009	01-Nov-2011	300	3,356.51	2,236.620	1,119.89	791	Long-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	23-Sep-2010	01-Nov-2011	470	18,612.29	25,641.830	-7,029.54	404	Long-Term
*FRESE	FRESENIUS SE & CO KGAA DEM5	01-Sep-2009	01-Nov-2011	37	3,575.46	1,980.220	1,595.24	791	Long-Term
*GENTF	GENTING SINGAPORE PLC CMN	02-Mar-2010	01-Nov-2011	2,000	2,684.33	1,266.640	1,417.70	609	Long-Term
*RECJ	RECKITT BENCKISER GROUP PLC CMN	01-Sep-2009	01-Nov-2011	204	10,526.45	9,684.840	841.61	791	Long-Term
*GETIF	GETINGE AB CMN CLASS B	12-Jul-2010	01-Nov-2011	3	74.98	65.710	9.27	477	Long-Term
*GETIF	GETINGE AB CMN CLASS B	02-Mar-2010	01-Nov-2011	111	2,774.42	2,675.900	98.51	609	Long-Term
MAT	MATTEL, INC. CMN	01-Sep-2009	01-Nov-2011	40	1,127.37	711.320	416.05	791	Long-Term
*ASMLNV	ASML HOLDING NV CMN	01-Sep-2009	01-Nov-2011	23	941.89	621.810	320.09	791	Long-Term
*NOVR	NOVARTIS AG SHS RG SHS (NOM CHF .5) VAL 1200.526	01-Sep-2009	01-Nov-2011	1,307	72,552.42	60,431.870	12,120.55	791	Long-Term
WHR	WHIRLPOOL CORP CMN	01-Sep-2009	01-Nov-2011	20	993.91	1,265.110	-271.20	791	Long-Term
CMCSA	COMCAST CORPORATION CMN CLASS A VOTING	01-Sep-2009	01-Nov-2011	160	3,680.99	2,444.370	1,236.62	791	Long-Term
*FIIM	FIAT INDUSTRIAL SPA CMN	01-Sep-2009	01-Nov-2011	63	505.86	403.580	102.28	791	Long-Term
*SHLF	SONIC HEALTHCARE LIMITED ORDINARY FULLY PAID	03-Nov-2009	01-Nov-2011	48	551.53	607.100	-55.56	728	Long-Term
MDT	MEDTRONIC INC CMN	01-Sep-2009	01-Nov-2011	360	12,058.25	13,690.840	-1,632.59	791	Long-Term
*BEIRF	BEIERSDORF AG NPV	02-Mar-2010	01-Nov-2011	36	2,029.23	2,262.820	-233.60	609	Long-Term
GPS	GAP INC CMN	01-Sep-2009	01-Nov-2011	60	1,117.36	1,190.030	-72.67	791	Long-Term
*AIRVA	AIR NEW ZEALAND LIMITED CMN	23-Sep-2010	01-Nov-2011	551	455.39	528.140	-72.74	404	Long-Term
WLP	WELLPOINT, INC CMN	01-Sep-2009	01-Nov-2011	140	9,382.27	7,282.230	2,100.04	791	Long-Term
WAT	WATERS CORPORATION COMMON STOCK	03-Nov-2009	01-Nov-2011	40	3,116.51	2,307.050	809.46	728	Long-Term
WMT	WAL MART STORES INC CMN	01-Sep-2009	01-Nov-2011	640	36,126.40	32,665.150	3,461.25	791	Long-Term
WAG	WALGREEN CO CMN	01-Sep-2009	01-Nov-2011	240	7,829.60	8,186.500	-356.90	791	Long-Term
	KRAFT FOODS INC CMN CLASS A	01-Sep-2009	01-Nov-2011	340	11,785.94	9,580.080	2,205.86	791	Long-Term
M	MACY'S INC. CMN	01-Sep-2009	01-Nov-2011	40	1,194.91	617.470	577.44	791	Long-Term
BAX	BAXTER INTERNATIONAL INC CMN	01-Sep-2009	01-Nov-2011	180	9,676.52	10,122.230	-445.71	791	Long-Term
COST	COSTCO WHOLESALE CORPORATION CMN	01-Sep-2009	01-Nov-2011	120	10,018.19	6,081.160	3,937.03	791	Long-Term
TJX	TJX COMPANIES INC (NEW) CMN	01-Sep-2009	01-Nov-2011	20	1,179.57	712.640	466.93	791	Long-Term
CBS	CBS CORPORATION CMN CLASS B	03-Nov-2009	01-Nov-2011	100	2,470.59	1,190.190	1,280.40	728	Long-Term
*IMTTF	IMPERIAL TOBACCO GROUP PLC GBP0.10	01-Sep-2009	01-Nov-2011	336	12,197.04	9,543.200	2,653.84	791	Long-Term
*SWMAT	SWEDISH MATCH CO SEK2	12-Jul-2010	01-Nov-2011	37	1,242.45	877.550	364.90	477	Long-Term
CVC	CABLEVISION SYSTEMS CORP CABLEVISION NY GROUP COM	01-Sep-2009	01-Nov-2011	20	291.58	260.790	30.79	791	Long-Term
VIAB	VIACOM INC CMN CLASS B	01-Sep-2009	01-Nov-2011	60	2,536.61	1,476.710	1,059.90	791	Long-Term
SHERF	SHERITT INTERNATIONAL CORP RESTRICTED VOTING SHARES	12-Jul-2010	01-Nov-2011	200	1,079.64	1,222.030	-142.39	477	Long-Term
*IMTTF	IMPERIAL TOBACCO GROUP PLC GBP0.10	12-Jul-2010	01-Nov-2011	47	1,706.13	1,374.190	331.94	477	Long-Term
									Long-Term

BMV	BRISTOL-MYERS SQUIBB COMPANY CMN	01-Sep-2009	01-Nov-2011	620	19,549.03	13,514.450	6,034.58	791	Term
LINTA	LIBERTY INTERACTIVE CORP INTERACTIVE CMN CLASS A	01-Sep-2009	01-Nov-2011	40	637.25	380.020	257.23	791	Long-Term
DNDN	DENDREON CORP CMN	23-Sep-2010	01-Nov-2011	100	1,064.18	4,150.150	-3,085.98	404	Long-Term
	MEDCO HEALTH SOLUTIONS, INC CMN	01-Sep-2009	01-Nov-2011	140	7,521.03	7,732.090	-211.06	791	Long-Term
*FRMED	FRESENIUS MEDICAL CARE AG CMN	01-Sep-2009	01-Nov-2011	65	4,601.96	2,833.040	1,768.92	791	Long-Term
YUM	YUM BRANDS, INC CMN	01-Sep-2009	01-Nov-2011	20	1,055.38	678.620	376.76	791	Long-Term
*SNVK	SANDVIK AB CMN	01-Sep-2009	01-Nov-2011	124	1,614.25	1,213.880	400.38	791	Long-Term
*WPPLNN	WPP PLC CMN	01-Sep-2009	01-Nov-2011	243	2,467.84	2,022.770	445.07	791	Long-Term
*RHHVF	ROCHE HOLDING AG GENUSSSCHEINE (PTG CERTS) NPV	12-Jul-2010	01-Nov-2011	16	2,559.25	2,298.940	260.32	477	Long-Term
HNZ	H.J HEINZ CO CMN	01-Sep-2009	01-Nov-2011	160	8,424.21	6,116.320	2,307.89	791	Long-Term
JOY	JOY GLOBAL INC CMN	01-Sep-2009	01-Nov-2011	20	1,705.53	769.940	935.59	791	Long-Term
*HERME	HERMES INTERNATIONAL EUR 1 52449	01-Sep-2009	01-Nov-2011	7	2,295.08	1,001.730	1,293.35	791	Long-Term
KMB	KIMBERLY CLARK CORP CMN	01-Sep-2009	01-Nov-2011	80	5,513.69	4,758.650	755.04	791	Long-Term
ZMH	ZIMMER HLDGS INC CMN	01-Sep-2009	01-Nov-2011	60	3,069.34	2,810.810	258.53	791	Long-Term
HK330	ESPRIT HOLDINGS LIMITED CMN	01-Sep-2009	01-Nov-2011	200	283.18	1,162.960	-879.79	791	Long-Term
KR	KROGER COMPANY CMN	01-Sep-2009	01-Nov-2011	160	3,625.18	3,453.010	172.17	791	Long-Term
*VOLFA	VOLVO A FRIA SHS CMN CLASS A	10-Nov-2009	01-Nov-2011	80	951.76	811.530	140.23	721	Long-Term
*QIA	QIAGEN N V NL0000240000	02-Mar-2010	01-Nov-2011	29	391.86	647.030	-255.16	609	Long-Term
BCR	BARD C R INC N J CMN	02-Mar-2010	01-Nov-2011	20	1,689.68	1,694.170	-4.49	609	Long-Term
HAS	HASBRO, INC CMN	02-Mar-2010	01-Nov-2011	40	1,515.03	1,457.750	57.28	609	Long-Term
VRTX	VERTEX PHARMACEUTICALS INC CMN	01-Sep-2009	01-Nov-2011	60	2,278.18	2,226.100	52.08	791	Long-Term
*OSEM	OSEM INVESTMENT ORD ILS1	27-Sep-2010	01-Nov-2011	15	204.44	236.510	-32.07	400	Long-Term
HOLX	HOLOGIC INCORPORATED CMN	01-Sep-2009	01-Nov-2011	20	308.30	327.090	-18.79	791	Long-Term
CNQ	CANADIAN NATURAL RESOURCES CMN	01-Sep-2009	01-Nov-2011	100	3,340.20	2,853.660	486.54	791	Long-Term
*METRF	WARTSILA EUR3 50	01-Sep-2009	01-Nov-2011	1	28.57	18.040	10.53	791	Long-Term
*RRLNN	ROLLS-ROYCE HOLDINGS PLC CMN CLASS	27-Oct-2010	01-Nov-2011	363	3,962.16	0.570	3,961.58	370	Long-Term
*SPIEF	SCHNEIDER ELECTRIC EUR8 00	01-Sep-2009	01-Nov-2011	40	2,238.07	1,830.490	407.59	791	Long-Term
*NKIAY	NOKIA OYJ SERIES A EURO.06	01-Sep-2009	01-Nov-2011	68	440.83	912.800	-471.97	791	Long-Term
*SYSTSW	SYNTHES, INC ORD CMN PRIVATE PLACEMENT/AI	01-Sep-2009	01-Nov-2011	32	5,319.43	3,745.750	1,573.68	791	Long-Term
*SGDEF	VINCI GTM CMN	01-Sep-2009	01-Nov-2011	7	329.87	372.680	-42.82	791	Long-Term
*SKFRY	SKF AB B SHARES CMN CLASS B	01-Sep-2009	01-Nov-2011	62	1,307.18	930.750	376.43	791	Long-Term
*PORSF	PORSCHE AG NON-VTING PRF PFD	01-Sep-2009	01-Nov-2011	28	1,557.54	1,697.890	-140.35	791	Long-Term
*ELBI	ELBIT SYSTEMS ILS1	27-Sep-2010	01-Nov-2011	2	86.29	107.760	-21.47	400	Long-Term
	ATHABASCA OIL SANDS CORP CMN	12-Jul-2010	01-Nov-2011	100	1,228.84	1,148.230	80.62	477	Long-Term
NKE	NIKE CLASS-B CMN CLASS B	01-Sep-2009	01-Nov-2011	20	1,885.28	1,093.400	791.88	791	Long-Term
SBUX	STARBUCKS CORP CMN	01-Sep-2009	01-Nov-2011	40	1,659.97	751.020	908.95	791	Long-Term
AVP	AVON PRODUCTS INC. CMN	01-Sep-2009	01-Nov-2011	180	3,192.28	5,636.230	-2,443.95	791	Long-Term
KSS	KOHL'S CORP (WISCONSIN) CMN	01-Sep-2009	01-Nov-2011	20	1,061.27	1,031.750	29.52	791	Long-Term
PM	PHILIP MORRIS INTL INC CMN	01-Sep-2009	01-Nov-2011	460	31,604.52	20,903.180	10,701.34	791	Long-Term
									Long-

*ESSIF	ESSILOR INTL S.A (ORD) EUR 3.50	01-Sep-2009	01-Nov-2011	62	4,383.21	3,316.860	1,066.35	791	Term
*UNMIZ	UNITED MIZRAHI BANK ILS0.01 CMN	27-Sep-2010	01-Nov-2011	19	157.84	175.720	-17.88	400	Long-Term
J4503	ASTELLAS PHARMA CMN	01-Sep-2009	01-Nov-2011	100	3,678.35	4,021.450	-343.10	791	Long-Term
DO	DIAMOND OFFSHORE DRILLING, INC CMN	01-Sep-2009	01-Nov-2011	40	2,549.49	3,553.430	-1,003.94	791	Long-Term
WFM	WHOLE FOODS MARKET INC CMN	23-Sep-2010	01-Nov-2011	20	1,393.50	728.030	665.47	404	Long-Term
MCHP	MICROCHIP TECHNOLOGY CMN	12-Jul-2010	01-Nov-2011	20	690.15	574.690	115.46	477	Long-Term
CVS	CVS CAREMARK CORPORATION CMN	03-Nov-2009	01-Nov-2011	60	2,134.79	2,139.420	-4.63	728	Long-Term
DVA	DAVITA INC CMN	02-Mar-2010	01-Nov-2011	20	1,363.66	1,269.320	94.34	609	Long-Term
JCI	JOHNSON CONTROLS INC CMN	01-Sep-2009	01-Nov-2011	40	1,253.54	982.350	271.19	791	Long-Term
DGX	QUEST DIAGNOSTICS INCORPORATED CMN	01-Sep-2009	01-Nov-2011	40	2,194.29	2,122.930	71.36	791	Long-Term
*CCLAY	COCA COLA AMATIL LTD ORD(AUD) ORDINARY FULLY PAID	10-Nov-2009	01-Nov-2011	141	1,806.76	1,355.000	451.76	721	Long-Term
*ARML	ARM HOLDINGS PLC GBP0.0005	23-Sep-2010	01-Nov-2011	3	27.20	18.410	8.79	404	Long-Term
	EXPRESS SCRIPTS COMMON CMN	01-Sep-2009	01-Nov-2011	220	9,741.01	7,925.430	1,815.58	791	Long-Term
J7267	HONDA MOTOR CMN	01-Sep-2009	01-Nov-2011	100	3,111.26	3,190.450	-79.20	791	Long-Term
*RHHVF	ROCHE HOLDING AG GENUSSCHEINE (PTG CERTS) NPV	01-Sep-2009	01-Nov-2011	357	57,103.32	56,335.390	767.93	791	Long-Term
GSK	GLAXOSMITHKLINE PLC SPONSORED ADR CMN	01-Sep-2009	01-Nov-2011	1,357	59,759.91	52,899.390	6,860.52	791	Long-Term
HK494	LI & FUNG (ORD) CMN	01-Sep-2009	01-Nov-2011	2,000	3,905.31	3,312.010	593.30	791	Long-Term
*VOLVY	VOLVO AB 'B' SEKS CMN CLASS B	01-Sep-2009	01-Nov-2011	21	250.06	179.280	70.78	791	Long-Term
J6967	SHINKO ELEC IND CO LTD CMN	12-Jul-2010	01-Nov-2011	100	724.98	1,408.890	-683.91	477	Long-Term
*ALSTOM	ALSTOM CMN EUR 14	01-Sep-2009	01-Nov-2011	8	284.83	549.170	-264.34	791	Long-Term
*ULNVRLN	UNILEVER PLC CMN	01-Sep-2009	01-Nov-2011	465	15,365.17	12,777.870	2,587.30	791	Long-Term
AMGN	AMGEN INC CMN	01-Sep-2009	01-Nov-2011	300	16,753.74	17,802.960	-1,049.22	791	Long-Term
*BSNOY	GROUPE DANONE EUR 0.5	01-Sep-2009	01-Nov-2011	262	17,680.09	14,145.780	3,534.32	791	Long-Term
*KIPPER	MARINE HARVEST CMN	12-Jul-2010	01-Nov-2011	618	256.35	463.210	-206.86	477	Long-Term
TWX	TIME WARNER INC. CMN	01-Sep-2009	01-Nov-2011	80	2,725.84	2,066.760	659.08	791	Long-Term
*SHIRLTD	SHIRE PLC CMN	01-Sep-2009	01-Nov-2011	168	5,191.89	2,821.720	2,370.17	791	Long-Term
*RENENP	RENEWABLE ENERGY CORP AS CMN	12-Jul-2010	01-Nov-2011	123	106.41	337.710	-231.30	477	Long-Term
RL	RALPH LAUREN CORP CMN CLASS A	01-Sep-2009	01-Nov-2011	20	3,146.30	1,313.740	1,832.56	791	Long-Term
PFE	PFIZER INC. CMN	01-Sep-2009	01-Nov-2011	2,820	55,058.59	46,357.130	8,701.46	791	Long-Term
MRK	MERCK & CO., INC CMN	01-Sep-2009	01-Nov-2011	80	2,744.52	2,423.250	321.27	791	Long-Term
*DCX	DAIMLER AG CMN	01-Sep-2009	01-Nov-2011	195	9,421.43	8,518.570	902.85	791	Long-Term
*INBR	ANHEUSER-BUSCH INBEV S A CMN	01-Sep-2009	01-Nov-2011	275	15,125.22	11,555.400	3,569.83	791	Long-Term
*RDSD	ROYAL DUTCH SHELL PLC CMN CLASS A SERIES EUR	12-Jul-2010	01-Nov-2011	121	4,183.29	3,295.370	887.91	477	Long-Term
K	KELLOGG COMPANY CMN	01-Sep-2009	01-Nov-2011	80	4,299.61	3,760.060	539.55	791	Long-Term
HUM	HUMANA INC. CMN	01-Sep-2009	01-Nov-2011	60	5,026.36	2,131.800	2,894.56	791	Long-Term
J4523	EISAI CO , LTD CMN	01-Sep-2009	01-Nov-2011	100	3,942.18	3,699.650	242.53	791	Long-Term
*BSL1	BLUESCOPE STEEL LIMITED ORDINARY FULLY PAID	01-Sep-2009	01-Nov-2011	1,212	1,060.20	3,118.050	-2,057.85	791	Long-Term
*FXJ	FAIRFAX MEDIA LIMITED (ORD)	12-Jul-2010	01-Nov-2011	470	446.31	578.360	-132.06	477	Long-Term
IPG	INTERPUBLIC GROUP COS CMN	02-Mar-2010	01-Nov-2011	60	543.29	494.510	48.78	609	Long-Term
									Long-

*ZENF	ASTRAZENECA PLC ORD CMN	01-Sep-2009	01-Nov-2011	601	28,348.29	28,294.530	53.76	791	Term
GIS	GENERAL MILLS INC CMN	01-Sep-2009	01-Nov-2011	100	3,832.35	2,962.910	869.45	791	Long-Term
SWY	SAFEWAY INC CMN	01-Sep-2009	01-Nov-2011	200	3,829.44	3,812.300	17.14	791	Long-Term
LH	LABORATORY CORPORATION OF AMER CMN	03-Nov-2009	01-Nov-2011	40	3,274.44	2,795.930	478.51	728	Long-Term
BSX	BOSTON SCIENTIFIC CORP COMMON STOCK	01-Sep-2009	01-Nov-2011	320	1,798.30	3,648.100	-1,849.80	791	Long-Term
KO	COCA-COLA COMPANY (THE) CMN	01-Sep-2009	01-Nov-2011	520	34,920.28	25,334.710	9,585.57	791	Long-Term
*LVMHY	LVMH MOET-HENNESSY LOUIS VUITTON FF10	01-Sep-2009	01-Nov-2011	46	7,367.83	4,322.700	3,045.13	791	Long-Term
*STGBF	COMPAGNIE DE ST-GOBAIN EUR 4 00	01-Sep-2009	01-Nov-2011	26	1,136.11	1,117.260	18.86	791	Long-Term
*UNICERT	UNILEVER N.V. CMN DUTCH CERTIFICATE	01-Sep-2009	01-Nov-2011	719	24,458.03	19,757.240	4,700.79	791	Long-Term
*ABBZ	ABB LTD RG SHS CHF 2.5 VAL 384 662	01-Sep-2009	01-Nov-2011	200	3,637.76	3,731.410	-93.65	791	Long-Term
*ATLKY	ATLAS COPCO AB SER A SEK5	01-Sep-2009	01-Nov-2011	145	3,005.26	1,767.730	1,237.53	791	Long-Term
*CASIF	CASINO GUICHARD-PERRACHON GUICHARD PERRACHON ET CIE ETABLISSEMENTS ECONOMIQUES DU	12-Jul-2010	01-Nov-2011	4	363.56	332.280	31.28	477	Long-Term
*LETHF	LEIGHTON HOLDINGS LIMITED ORDINARY FULLY PAID	02-Mar-2010	01-Nov-2011	5	109.48	175.350	-65.87	609	Long-Term
AGN	ALLERGAN INC CMN	01-Sep-2009	01-Nov-2011	120	9,880.35	6,625.030	3,255.32	791	Long-Term
*BATOB	BRITISH AMERICAN TOBACCO ORD GBP0.25	01-Sep-2009	01-Nov-2011	903	41,196.19	28,103.450	13,092.74	791	Long-Term
J4507	SHIONOGI CMN	04-Nov-2009	01-Nov-2011	100	1,304.12	2,208.640	-904.52	727	Long-Term
*VLKPF	VOLKSWAGEN AG N-VTG BR PRF (DM PFD	01-Sep-2009	01-Nov-2011	19	3,165.25	1,776.210	1,389.04	791	Long-Term
XLNX	XILINX INCORPORATED CMN	01-Sep-2009	01-Nov-2011	60	1,970.11	1,321.200	648.91	791	Long-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	01-Sep-2009	01-Nov-2011	220	6,132.93	6,243.760	-110.83	791	Long-Term
*COH	COCHLEAR LIMITED ORDINARY FULLY PAID	02-Mar-2010	01-Nov-2011	7	417.79	413.150	4.65	609	Long-Term
*ORISS	ORIFLAME COSMETICS SDR	12-Jul-2010	01-Nov-2011	2	75.49	113.430	-37.94	477	Long-Term
*NOVODC	NOVO-NORDISK A/S CMN SERIES B.	01-Sep-2009	01-Nov-2011	98	10,173.62	5,992.430	4,181.19	791	Long-Term
*IDDT	INDUSTRIA DE DISENO TEXTIL S A CMN	01-Sep-2009	01-Nov-2011	32	2,822.64	1,715.130	1,107.50	791	Long-Term
BDX	BECTON DICKINSON & CO CMN	01-Sep-2009	01-Nov-2011	100	7,625.89	6,869.850	756.04	791	Long-Term
*SIEMS	SIEMENS AG REG SHS NPV	01-Sep-2009	01-Nov-2011	69	7,022.89	5,749.230	1,273.66	791	Long-Term
*TNTN	POSTNL N V CMN	01-Sep-2009	01-Nov-2011	202	948.47	1,996.410	-1,047.94	791	Long-Term
*TNTN	POSTNL N V CMN	12-Jul-2010	01-Nov-2011	14	65.74	155.880	-90.14	477	Long-Term
CAG	CONAGRA INC CMN	01-Sep-2009	01-Nov-2011	100	2,511.24	2,026.920	484.32	791	Long-Term
	MOTOROLA MOBILITY HOLDINGS, IN CMN	01-Sep-2009	01-Nov-2011	20	777.55	484.630	292.92	791	Long-Term
CNI	CANADIAN NATIONAL RAILWAY CO CMN	01-Sep-2009	01-Nov-2011	100	7,685.32	4,840.310	2,845.01	791	Long-Term
*AKVERNO	AKER SOLUTIONS ASA CMN	12-Jul-2010	01-Nov-2011	10	109.84	110.820	-0.98	477	Long-Term
J4452	KAO CORP LTD CMN	01-Sep-2009	01-Nov-2011	100	2,639.95	2,591.360	48.59	791	Long-Term
*BG	BG GROUP PLC CMN	01-Sep-2009	01-Nov-2011	2	42.22	32.750	9.46	791	Long-Term
COV	COVIDIEN PUBLIC LIMITED COMPAN CMN	01-Sep-2009	01-Nov-2011	160	7,233.81	6,278.070	955.75	791	Long-Term
*NESNVXX	NESTLE S A. CMN	01-Sep-2009	01-Nov-2011	1,412	80,711.36	58,201.380	22,509.98	791	Long-Term
RCL	ROYAL CARIBBEAN CRUISES LTD ISIN. LR0008862868	02-Mar-2010	01-Nov-2011	20	550.68	572.540	-21.87	609	Long-Term
NICE	NICE SYSTEMS LTD 1 ADR REPRESENTS 1 ORD SH	23-Sep-2010	01-Nov-2011	2	68.40	60.160	8.24	404	Long-Term
*KONINK	KONINKLIJKE AHOLD N V CMN	01-Sep-2009	01-Nov-2011	230	2,868.08	2,745.300	122.78	791	Long-Term
RRD	R R DONNELLEY & SONS CO CMN	01-Sep-2009	01-Nov-2011	140	2,190.17	2,452.930	-262.76	791	Long-Term

*HEINKN	HEINEKEN NV CMN	01-Sep-2009	01-Nov-2011	128	6,066.18	5,348.290	717.89	791	Long-Term
MAS	MASCO CORPORATION CMN	01-Sep-2009	01-Nov-2011	100	902.37	1,386.480	-484.11	791	Long-Term
AMZN	AMAZON.COM INC CMN	01-Sep-2009	01-Nov-2011	20	4,223.94	1,604.980	2,618.96	791	Long-Term
HK1044	HENGAN INTL GROUP CO LTD CMN	10-Nov-2009	01-Nov-2011	500	4,480.89	3,339.800	1,141.10	721	Long-Term
*BMWF	BMW-BAYERISCHE MOTOREN WERKE AG EUR1.0	01-Sep-2009	01-Nov-2011	68	5,298.48	3,002.560	2,295.92	791	Long-Term
CVS	CVS CAREMARK CORPORATION CMN	12-Jul-2010	01-Nov-2011	360	12,808.77	10,753.200	2,055.57	477	Long-Term
*DEOL	DELEK ENERGY SYSTEMS LIMITED CMN	27-Sep-2010	01-Nov-2011	1	354.88	365.830	-10.95	400	Long-Term
RSG	REPUBLIC SERVICES INC CMN	01-Sep-2009	01-Nov-2011	20	554.06	512.840	41.22	791	Long-Term
*SMINW	SMITHS GROUP PLC CMN	12-Jul-2010	01-Nov-2011	22	330.09	376.640	-46.56	477	Long-Term
MYL	MYLAN INC CMN	03-Nov-2009	01-Nov-2011	60	1,130.08	986.930	143.15	728	Long-Term
*AKVERES	KVAERNER ASA CMN RESULTANT LINE	12-Jul-2010	01-Nov-2011	104	192.47	164.480	27.99	477	Long-Term
HK1928	SANDS CHINA LTD. CMN	12-Jul-2010	01-Nov-2011	800	2,413.67	1,188.090	1,225.59	477	Long-Term
FLR	FLUOR CORPORATION CMN	01-Sep-2009	01-Nov-2011	20	1,085.00	1,044.290	40.71	791	Long-Term
*3INW	3I GROUP PLC CMN CLASS NEW	01-Sep-2009	01-Nov-2011	771	2,440.48	3,828.070	-1,387.59	791	Long-Term
*ERAMET	ERAMET FF20	12-Jul-2010	01-Nov-2011	6	880.22	1,727.120	-846.90	477	Long-Term
*FBCBF	CARLSBERG 'B' DNKR20	01-Sep-2009	01-Nov-2011	40	2,606.50	2,838.160	-231.66	791	Long-Term
VTRAF	VITERRA INC CMN	12-Jul-2010	01-Nov-2011	100	1,007.88	697.940	309.94	477	Long-Term
RIMM	RESEARCH IN MOTION LIMITED CMN	01-Sep-2009	01-Nov-2011	100	1,939.87	7,552.290	-5,612.42	791	Long-Term
*ASSAB	ASSA ABLOY B SHS SEK1	01-Sep-2009	01-Nov-2011	3	70.96	47.050	23.92	791	Long-Term
*PH	KONINKLIJKE PHILIPS ELECTRONICS NV EURO.20	01-Sep-2009	01-Nov-2011	89	1,806.89	1,917.000	-110.11	791	Long-Term
*RENUL	RENAULT (REGIE NATIONALE DES USINES) EUR3.81	01-Sep-2009	01-Nov-2011	53	2,067.01	2,277.100	-210.09	791	Long-Term
*CSLAU	CSL LIMITED ORDINARY FULLY PAID	01-Sep-2009	01-Nov-2011	239	7,180.62	6,519.180	661.44	791	Long-Term
J4568	DAIICHI SANKYO CO., LTD CMN	01-Sep-2009	01-Nov-2011	200	3,951.69	4,290.270	-338.57	791	Long-Term
*SCANB	SCANIA AB -B- SHARES CMN CLASS B	02-Mar-2010	01-Nov-2011	61	977.07	898.340	78.73	609	Long-Term
J3436	SUMCO CMN	02-Mar-2010	01-Nov-2011	100	997.66	1,837.310	-839.65	609	Long-Term
*CCLLN	CARNIVAL PLC CMN	01-Sep-2009	01-Nov-2011	9	313.44	274.020	39.42	791	Long-Term
*STM	STMICROELECTRONICS N.V. CMN ISIN: NL0000226223	12-Jul-2010	01-Nov-2011	134	887.48	1,140.830	-253.34	477	Long-Term
*MKGAS	MERCK KGAA CMN	02-Mar-2010	01-Nov-2011	22	2,021.72	1,773.980	247.73	609	Long-Term
TMO	THERMO FISHER SCIENTIFIC INC CMN	01-Sep-2009	01-Nov-2011	140	6,894.16	6,296.390	597.77	791	Long-Term
	GOODRICH CORPORATION CMN	12-Jul-2010	01-Nov-2011	20	2,448.11	1,352.320	1,095.79	477	Long-Term
*ORG	ORIGIN ENERGY LTD ORDINARY FULLY PAID N/C FR BORAL LTD EFF 18FEB00	01-Sep-2009	01-Nov-2011	10	149.27	131.960	17.32	791	Long-Term
*WOLSLNN	WOLSELEY PLC CMN	02-Mar-2010	01-Nov-2011	82	2,291.67	2,004.030	287.63	609	Long-Term
DISCA	DISCOVERY COMMUNICATIONS, INC CMN SERIES A	12-Jul-2010	01-Nov-2011	60	2,539.04	2,156.670	382.37	477	Long-Term
*MKGAS	MERCK KGAA CMN	12-Jul-2010	01-Nov-2011	4	367.59	313.500	54.08	477	Long-Term
LRCX	LAM RESEARCH CORP CMN	01-Sep-2009	01-Nov-2011	20	849.91	611.280	238.63	791	Long-Term
DIS	WALT DISNEY COMPANY (THE) CMN	01-Sep-2009	01-Nov-2011	180	6,068.02	4,672.690	1,395.33	791	Long-Term
*TUOI	TULLOW OIL PLC CMN	01-Sep-2009	01-Nov-2011	4	87.30	68.840	18.46	791	Long-Term
*SMHPF	THE SWATCH GROUP AG B B SHS CHF 2.25 VAL 080.045	01-Sep-2009	01-Nov-2011	8	3,209.84	1,712.900	1,496.93	791	Long-Term
VRX	VALEANT PHARMACEUTICALS INTL CMN	23-Sep-2010	01-Nov-2011	100	3,813.51	2,582.660	1,230.85	404	Long-Term

MCD	MC DONALDS CORP CMN	01-Sep-2009	01-Nov-2011	60	5,542.97	3,351.070	2,191.90	791	Long-Term
AVY	AVERY DENNISON CORPORATION CMN	03-Nov-2009	01-Nov-2011	100	2,569.05	3,627.350	-1,058.30	728	Long-Term
*DIASM	DISTRIBUIDORA INTERNACIONAL DE CMN	01-Sep-2009	01-Nov-2011	265	1,168.42	1,517.770	-349.35	791	Long-Term
*DIASM	DISTRIBUIDORA INTERNACIONAL DE CMN	02-Mar-2010	01-Nov-2011	23	101.41	136.570	-35.16	609	Long-Term
OMC	OMNICOM GROUP CMN	01-Sep-2009	01-Nov-2011	40	1,725.65	1,445.140	280.51	791	Long-Term
*DIASM	DISTRIBUIDORA INTERNACIONAL DE CMN	12-Jul-2010	01-Nov-2011	70	308.64	384.200	-75.56	477	Long-Term
DHI	D.R. HORTON, INC CMN	10-Nov-2009	01-Nov-2011	100	1,097.71	1,164.860	-67.15	721	Long-Term
VAR	VARIAN MEDICAL SYSTEMS INC CMN	01-Sep-2009	01-Nov-2011	40	2,255.23	1,690.210	565.02	791	Long-Term
ALXN	ALEXION PHARMACEUTICALS INC CMN	23-Sep-2010	01-Nov-2011	40	2,626.67	1,262.030	1,364.64	404	Long-Term
*GENF	VIVENDI SA ORD CMN EUR5 5	01-Sep-2009	01-Nov-2011	88	1,907.87	2,530.220	-622.36	791	Long-Term
ABC	AMERISOURCEBERGEN CORPORATION CMN	23-Sep-2010	01-Nov-2011	40	1,603.11	1,214.460	388.65	404	Long-Term
A	AGILENT TECHNOLOGIES, INC CMN	01-Sep-2009	01-Nov-2011	100	3,545.16	2,591.340	953.82	791	Long-Term
CCL	CARNIVAL CORPORATION CMN	01-Sep-2009	01-Nov-2011	40	1,332.19	1,159.220	172.97	791	Long-Term
*BAYNAG	BAYER AG CMN	01-Sep-2009	01-Nov-2011	379	23,202.06	22,655.270	546.79	791	Long-Term
ISRG	INTUITIVE SURGICAL, INC. CMN	01-Sep-2009	01-Nov-2011	20	8,516.13	4,387.540	4,128.60	791	Long-Term
NWSA	NEWS CORPORATION CMN CLASS A	03-Nov-2009	01-Nov-2011	360	6,062.28	4,111.160	1,951.12	728	Long-Term
TSN	TYSON FOODS INC CL-A CMN CLASS A	01-Sep-2009	01-Nov-2011	100	1,895.24	1,175.830	719.41	791	Long-Term
*FBWGY	FOSTER'S GROUP LIMITED ORD CMN	01-Sep-2009	01-Nov-2011	553	3,063.58	1,965.980	1,097.60	791	Long-Term
*BAYNAG	BAYER AG CMN	12-Jul-2010	01-Nov-2011	41	2,509.99	2,460.080	49.91	477	Long-Term
*BAYNAG	BAYER AG CMN	02-Mar-2010	01-Nov-2011	29	1,775.36	2,010.620	-235.26	609	Long-Term
*LEUM	MIGDAL INSURANCE COMPANY LTD ILS 0.01	27-Sep-2010	01-Nov-2011	79	111.03	154.740	-43.71	400	Long-Term
AAP	ADVANCE AUTO PARTS, INC CMN	23-Sep-2010	01-Nov-2011	20	1,293.37	1,188.030	105.34	404	Long-Term
EW	EDWARDS LIFESCIENCES CORP CMN	23-Sep-2010	01-Nov-2011	20	1,476.70	1,332.430	144.27	404	Long-Term
XCO	EXCO RESOURCES INC CMN	03-Nov-2009	01-Nov-2011	80	949.30	1,274.360	-325.06	728	Long-Term
LIFE	LIFE TECHNOLOGIES CORPORATION CMN	01-Sep-2009	01-Nov-2011	60	2,384.79	2,681.430	-296.64	791	Long-Term
*STOSY	SANTOS LTD (ORD) ORDINARY FULLY PAID	01-Sep-2009	01-Nov-2011	39	522.07	524.260	-2.19	791	Long-Term
ENR	ENERGIZER HOLDINGS, INC. CMN	02-Mar-2010	01-Nov-2011	20	1,433.24	1,174.030	259.21	609	Long-Term
BBY	BEST BUY CO INC CMN SERIES	01-Sep-2009	01-Nov-2011	40	1,039.10	1,445.890	-406.79	791	Long-Term
	DIRECTV CMN	01-Sep-2009	01-Nov-2011	80	3,601.81	1,897.350	1,704.46	791	Long-Term
*REP	REPSOL YPF SA EUR1	01-Sep-2009	01-Nov-2011	32	927.37	778.570	148.81	791	Long-Term
ILMN	ILLUMINA INC CMN	01-Sep-2009	01-Nov-2011	20	604.01	713.640	-109.63	791	Long-Term
GD	GENERAL DYNAMICS CORP. CMN	01-Sep-2009	01-Nov-2011	20	1,228.68	1,175.340	53.34	791	Long-Term
*DISI	DISCOUNT INVESTMENT CORP ORD SHK1.00	27-Sep-2010	01-Nov-2011	17	168.78	338.380	-169.60	400	Long-Term
FRX	FOREST LABORATORIES INC CMN	01-Sep-2009	01-Nov-2011	100	3,055.51	2,902.720	152.79	791	Long-Term
*EADS	EUROPEAN AERONAUTIC DEFENCE CMN	01-Sep-2009	01-Nov-2011	1	29.14	20.320	8.82	791	Long-Term
*JERON	JERONIMO MARTINS ESTAB CMN EUR5.00	23-Sep-2010	01-Nov-2011	35	583.98	448.450	135.53	404	Long-Term
OI	OWENS-ILLINOIS INC CMN	01-Sep-2009	01-Nov-2011	120	2,330.57	3,943.960	-1,613.39	791	Long-Term
BDRBF	BOMBARDIER INC. CMN CL B	01-Sep-2009	01-Nov-2011	100	399.85	353.450	46.40	791	Long-Term
PRGO	PERRIGO COMPANY CMN	23-Sep-2010	01-Nov-2011	40	3,545.51	2,561.260	984.25	404	Long-Term

*PRINF	PPR SA EUR4 00	01-Sep-2009	01-Nov-2011	12	1,782.73	1,359.170	423.56	791	Long-Term
TWC	TIME WARNER CABLE INC CMN	01-Sep-2009	01-Nov-2011	60	3,816.77	2,199.010	1,617.76	791	Long-Term
*LUXG	LUXOTTICA GROUP SPA CMN	01-Sep-2009	01-Nov-2011	3	85.72	72.430	13.29	791	Long-Term
*WOPEY	WOODSIDE PETROLEUM LTD ORDINARY FULLY PAID	01-Sep-2009	01-Nov-2011	42	1,578.80	1,737.050	-158.25	791	Long-Term
*WESFF	WESFARMERS LIMITED ORDINARY FULLY PAID	01-Sep-2009	01-Nov-2011	563	18,854.35	12,268.240	6,586.11	791	Long-Term
*GGR	GOLDEN AGRI-RESOURCES LTD CMN	12-Jul-2010	01-Nov-2011	2,000	1,011.80	781.460	230.34	477	Long-Term
CI	CIGNA CORPORATION CMN	01-Sep-2009	01-Nov-2011	80	3,454.91	2,315.400	1,139.51	791	Long-Term
STJ	ST JUDE MEDICAL INC CMN	01-Sep-2009	01-Nov-2011	100	3,797.01	3,816.340	-19.33	791	Long-Term
*VLKWW	VOLKSWAGEN AKTIENGESELLSCHAFT CMN	01-Sep-2009	01-Nov-2011	6	898.48	1,060.410	-161.94	791	Long-Term
*PDN	PALADIN ENERGY LTD ORDINARY FULLY PAID	12-Jul-2010	01-Nov-2011	538	800.15	1,755.590	-955.45	477	Long-Term
BWA	BORGWARNER INC. CMN	02-Mar-2010	01-Nov-2011	20	1,496.74	772.740	724.00	609	Long-Term
JNJ	JOHNSON & JOHNSON CMN	01-Sep-2009	01-Nov-2011	980	62,258.49	58,859.000	3,399.50	791	Long-Term
FAST	FASTENAL CO CMN	02-Mar-2010	01-Nov-2011	20	755.35	452.420	302.94	609	Long-Term
*PERNF	PERNOD-RICARD EUR 3 10	01-Sep-2009	01-Nov-2011	69	6,315.18	5,332.600	982.58	791	Long-Term
RHI	ROBERT HALF INTL INC CMN	01-Sep-2009	01-Nov-2011	20	516.96	515.830	1.13	791	Long-Term
*FBU	FLETCHER BUILDING LIMITED (NZ) CMN	01-Sep-2009	01-Nov-2011	47	247.39	250.330	-2.94	791	Long-Term
*MANGF	MAN SE NPV	01-Sep-2009	01-Nov-2011	43	3,615.93	3,186.940	428.99	791	Long-Term
*NZT	TELECOM CORP OF NEW ZEALND-NZ CMN	12-Jul-2010	01-Nov-2011	226	459.68	319.850	139.82	477	Long-Term
*FTORD	FIAT S P A CMN	01-Sep-2009	01-Nov-2011	327	1,867.83	1,670.280	197.56	791	Long-Term
*ATLPY	ATLAS COPCO AB B SHS CMN CLASS B	02-Mar-2010	01-Nov-2011	56	1,039.11	743.160	295.95	609	Long-Term
*MICHF	MICHELIN (CIE GLE DES ETABL) CLASS 'B'(REDG) EUR2.00	23-Sep-2010	01-Nov-2011	25	1,710.18	2,147.630	-437.46	404	Long-Term
	THE HILLSHIRE BRANDS COMPANY CMN	01-Sep-2009	01-Nov-2011	160	2,781.97	1,539.350	1,242.63	791	Long-Term
*SYRFD	SANOFI-AVENTIS CMN	01-Sep-2009	01-Nov-2011	558	38,701.75	37,550.260	1,151.48	791	Long-Term
*DGE	DIAGEO PLC ORD GBP0.28935	01-Sep-2009	01-Nov-2011	922	18,997.29	14,628.550	4,368.73	791	Long-Term
*FRONL	FRONTLINE LTD USD2.50	12-Jul-2010	01-Nov-2011	36	176.38	1,092.950	-916.58	477	Long-Term
JWN	NORDSTROM INC CMN	01-Sep-2009	01-Nov-2011	40	2,006.85	1,117.310	889.54	791	Long-Term
NAV	NAVISTAR INTL CORP (NEW) CMN	02-Mar-2010	01-Nov-2011	40	1,639.39	1,621.660	17.73	609	Long-Term
UNH	UNITEDHEALTH GROUP INCORPORATE CMN	01-Sep-2009	01-Nov-2011	360	16,702.34	9,950.470	6,751.87	791	Long-Term
*CSRLY	CSR LTD (ORD) ORDINARY FULLY PAID	12-Jul-2010	01-Nov-2011	305	761.03	1,441.210	-680.18	477	Long-Term
J8267	AEON CMN	01-Sep-2009	01-Nov-2011	100	1,336.42	1,046.760	289.66	791	Long-Term
*SAB	SABMILLER PLC CMN	01-Sep-2009	01-Nov-2011	424	15,083.78	9,813.020	5,270.76	791	Long-Term
*CARRF	CARREFOUR S A (ORD) EUR2.5	01-Sep-2009	01-Nov-2011	252	6,518.70	10,292.530	-3,773.83	791	Long-Term
APH	AMPHENOL CORP CL-A (NEW) CMN CLASS A	01-Sep-2009	01-Nov-2011	20	931.80	693.030	238.77	791	Long-Term
*HUSBS	HUSQVARNA AB CMN CLASS B B SHARES	12-Jul-2010	01-Nov-2011	46	221.29	299.160	-77.88	477	Long-Term
*LORLY	L'OREAL EUR2 00 CMN	01-Sep-2009	01-Nov-2011	94	10,129.66	9,014.950	1,114.70	791	Long-Term
*ELUXF	ELECTROLUX-B SHS (AKTIEBOLAGET SEK25	01-Sep-2009	01-Nov-2011	82	1,443.07	1,662.910	-219.84	791	Long-Term
AET	AETNA INC CMN	01-Sep-2009	01-Nov-2011	160	6,293.21	4,475.140	1,818.08	791	Long-Term
*HENKF	HENKEL KGAA PRF PFD TAXBL	01-Sep-2009	01-Nov-2011	56	3,261.01	2,151.040	1,109.97	791	Long-Term
J3382	SEVEN & I HOLDINGS CO., LTD CMN	01-Sep-2009	01-Nov-2011	100	2,705.07	2,402.460	302.61	791	Long-Term

*ALFASS	ALFA LAVAL AB ORD CMN	01-Sep-2009	01-Nov-2011	13	231.96	142.870	89.09	791	Long-Term
TAP	MOLSON COORS BREWING CO CMN CLASS B	10-Nov-2009	01-Nov-2011	60	2,463.75	2,685.690	-221.94	721	Long-Term
HK493	GOME ELECTRICAL APPLIANCES CMN	12-Jul-2010	01-Nov-2011	1,000	295.48	328.180	-32.70	477	Long-Term
MCK	MCKESSON CORPORATION CMN	01-Sep-2009	01-Nov-2011	80	6,354.73	4,493.160	1,861.57	791	Long-Term
*MSSNO	MARKS AND SPENCER GROUP P L C CMN SERIES NEW ORD	01-Sep-2009	01-Nov-2011	228	1,151.13	1,269.590	-118.47	791	Long-Term
TGT	TARGET CORPORATION CMN	01-Sep-2009	01-Nov-2011	80	4,198.29	3,744.420	453.87	791	Long-Term
BG	BUNGE LIMITED ORD CMN	01-Sep-2009	01-Nov-2011	40	2,438.59	2,649.210	-210.62	791	Long-Term
*SYRFD	SANOFI-AVENTIS CMN	12-Jul-2010	01-Nov-2011	32	2,219.46	1,983.740	235.72	477	Long-Term
MO	ALTRIA GROUP, INC CMN	01-Sep-2009	01-Nov-2011	420	11,423.23	7,627.620	3,795.61	791	Long-Term
CCE	COCA-COLA ENTERPRISES, INC CMN	01-Sep-2009	01-Nov-2011	120	3,137.33	2,392.360	744.97	791	Long-Term
LOW	LOWES COMPANIES INC CMN	01-Sep-2009	01-Nov-2011	120	2,485.26	2,527.490	-42.23	791	Long-Term
LLTC	LINEAR TECHNOLOGY CORP CMN	01-Sep-2009	01-Nov-2011	40	1,253.01	1,054.860	198.15	791	Long-Term
*TESCF	TESCO PLC (ORD) CMN	01-Sep-2009	01-Nov-2011	2,345	14,919.48	14,202.080	717.40	791	Long-Term
*WOR1	WORLEY PARSONS LIMITED ORD CMN	02-Mar-2010	01-Nov-2011	62	1,785.00	1,380.780	404.22	609	Long-Term
LTD	LIMITED BRANDS, INC CMN	01-Sep-2009	01-Nov-2011	20	856.81	298.300	558.51	791	Long-Term
PBEGF	PETROBANK ENERGY AND RESOURCES CMN	12-Jul-2010	01-Nov-2011	100	837.15	3,612.370	-2,775.21	477	Long-Term
CFN	CAREFUSION CORPORATION CMN	03-Nov-2009	01-Nov-2011	40	991.80	881.990	109.82	728	Long-Term
FBHS	FORTUNE BRANDS HOME & SECURITY CMN	23-Sep-2010	01-Nov-2011	20	289.17	213.830	75.34	404	Long-Term
FBHS	FORTUNE BRANDS HOME & SECURITY CMN	01-Sep-2009	01-Nov-2011	60	867.51	512.520	354.99	791	Long-Term
*HEMBF	HENNES & MAURITZ AB SEK0 25	01-Sep-2009	01-Nov-2011	141	4,467.35	3,834.700	632.65	791	Long-Term
PG	PROCTER & GAMBLE COMPANY (THE) CMN	01-Sep-2009	01-Nov-2011	720	45,405.63	38,405.810	6,999.82	791	Long-Term
WCRX	WARNER CHILCOTT PLC CMN	23-Sep-2010	01-Nov-2011	100	1,787.73	2,254.820	-467.09	404	Long-Term
SU	SUNCOR ENERGY INC CMN	01-Sep-2009	01-Nov-2011	200	6,041.28	6,154.400	-113.12	791	Long-Term
HOG	HARLEY-DAVIDSON INC CMN	01-Sep-2009	01-Nov-2011	40	1,524.11	946.700	577.41	791	Long-Term
*TOTAL	TOTAL SA CMN CL B EUR10	01-Sep-2009	01-Nov-2011	51	2,588.40	2,864.880	-276.48	791	Long-Term
*MTR	METRO AG NPV	12-Jul-2010	01-Nov-2011	10	451.93	563.430	-111.50	477	Long-Term
*PTGOSV	PETROLEUM GEO-SERVICES ASA CMN	12-Jul-2010	01-Nov-2011	65	663.33	603.450	59.87	477	Long-Term
*KGFLN	KINGFISHER PLC ORD CMN	01-Sep-2009	01-Nov-2011	480	1,945.30	1,630.760	314.55	791	Long-Term
PEP	PEPSICO INC CMN	01-Sep-2009	01-Nov-2011	360	22,437.53	20,333.160	2,104.37	791	Long-Term
JEC	JACOBS ENGINEERING GRP CMN	01-Sep-2009	01-Nov-2011	20	765.55	875.190	-109.64	791	Long-Term
*LEONF	DELHAIZE GROUP CMN	01-Sep-2009	01-Nov-2011	25	1,590.63	1,678.600	-87.97	791	Long-Term
CL	COLGATE-PALMOLIVE CO CMN	01-Sep-2009	01-Nov-2011	120	10,651.23	8,634.140	2,017.09	791	Long-Term
AMCX	AMC NETWORKS INC. CMN	01-Sep-2009	01-Nov-2011	40	1,252.85	842.760	410.09	791	Long-Term
*MTR	METRO AG NPV	01-Sep-2009	01-Nov-2011	51	2,304.85	2,677.880	-373.04	791	Long-Term
JCP	J.C. PENNEY CO INC (HLDNG CO) CMN	01-Sep-2009	01-Nov-2011	60	1,894.24	1,801.600	92.64	791	Long-Term
XRAY	DENTSPLY INTL INC CMN	23-Sep-2010	01-Nov-2011	40	1,426.87	1,216.860	210.01	404	Long-Term
URBN	URBAN OUTFITTERS INC CMN	03-Nov-2009	01-Nov-2011	80	2,131.92	2,588.320	-456.40	728	Long-Term
BIIB	BIOGEN IDEC INC CMN	01-Sep-2009	01-Nov-2011	80	9,155.68	3,957.660	5,198.02	791	Long-Term
HK1880	BELLE INTERNATIONAL HOLDINGS L CMN	02-Mar-2010	01-Nov-2011	1,000	1,950.67	1,163.730	786.94	609	Long-Term

LO	LORILLARD, INC. CMN	01-Sep-2009	01-Nov-2011	40	4,331.71	2,908 860	1,422.85	791	Long-Term
HSY	THE HERSHEY COMPANY CMN	01-Sep-2009	01-Nov-2011	40	2,283.20	1,547.030	736 17	791	Long-Term
J2914	JAPAN TOBACCO INC. CMN	01-Sep-2009	01-Nov-2011	1	5,064.77	2,878 460	2,186.31	791	Long-Term
CERN	CERNER CORP CMN	03-Nov-2009	01-Nov-2011	60	3,722.83	2,291 250	1,431 58	728	Long-Term
	HUMAN GENOME SCIENCES, INC CMN	23-Sep-2010	01-Nov-2011	140	1,441 43	4,011.620	-2,570.19	404	Long-Term
VFC	VF CORP CMN	01-Sep-2009	01-Nov-2011	20	2,742.51	1,379.130	1,363 39	791	Long-Term
*AIO1	ASCIANO LTD STAPLED SECURITIES FULLY PAID	01-Sep-2009	01-Nov-2011	778	1,222.10	1,040.530	181 57	791	Long-Term
*ERICY	ERICSSON (LM) TELEFON- AKTIEBOLAGET SEK 2 50 SER 'B'	01-Sep-2009	01-Nov-2011	135	1,364 61	1,291 390	73 21	791	Long-Term
J6758	SONY CORPORATION CMN	01-Sep-2009	01-Nov-2011	100	2,079.20	2,709.640	-630 45	791	Long-Term
SYI	SYSCO CORPORATION CMN	01-Sep-2009	01-Nov-2011	220	5,983.55	5,589 740	393.81	791	Long-Term
HSP	HOSPIRA, INC CMN	01-Sep-2009	01-Nov-2011	40	1,241.48	1,566.530	-325.05	791	Long-Term
ELN	ELAN CORP PLC (ADR) ADR CMN	12-Jul-2010	01-Nov-2011	218	2,552 73	1,089 740	1,462 99	477	Long-Term
RAI	REYNOLDS AMERICAN INC. CMN	02-Mar-2010	01-Nov-2011	60	2,284.66	1,600.850	683.82	609	Long-Term
ADI	ANALOG DEVICES, INC. CMN	01-Sep-2009	01-Nov-2011	20	710.55	562 450	148.10	791	Long-Term
*RDSB	ROYAL DUTCH SHELL PLC CMN CLASS B	01-Sep-2009	01-Nov-2011	94	3,304 01	2,564 460	739 55	791	Long-Term
ABC	AMERISOURCEBERGEN CORPORATION CMN	02-Mar-2010	01-Nov-2011	80	3,206.22	2,272 750	933.47	609	Long-Term
GSK	GLAXOSMITHKLINE PLC SPONSORED ADR CMN	12-Jul-2010	01-Nov-2011	76	3,346.91	2,661.860	685.05	477	Long-Term
DPS	DR PEPPER SNAPPLE GROUP, INC. CMN	01-Sep-2009	01-Nov-2011	60	2,201.79	1,567.860	633 93	791	Long-Term
	RTS/NEW WORLD DEVELOPMENT COMP EXP11/17/2011	02-Jun-2010	14-Nov-2011	7	1 07	0 000	1 07	530	Long-Term
	RTS/NEW WORLD DEVELOPMENT COMP EXP11/17/2011	01-Sep-2009	14-Nov-2011	500	76.42	0 000	76 42	804	Long-Term
*ANEWY	AUSTRALIA & NEW ZEALAND BK ORDINARY FULLY PAID	01-Sep-2009	21-Dec-2011	200	4,202.36	3,748.230	454 13	841	Long-Term
*FBWGY	FOSTER'S GROUP LIMITED ORD CMN	01-Sep-2009	19-Dec-2011	313	1,675.83	1,112 750	563 08	839	Long-Term
PEP	PEPSICO INC CMN	01-Sep-2009	21-Dec-2011	140	9,240.55	7,907 340	1,333.21	841	Long-Term
MFC	MANULIFE FINANCIAL CORP CMN	01-Sep-2009	21-Dec-2011	200	2,016 87	4,040 080	-2,023 21	841	Long-Term
*FUMCF	FUGRO NV CVA EURO.20	01-Sep-2009	21-Dec-2011	6	335 37	315 750	19.62	841	Long-Term
*ENEL	ENEL SPA EUR 1 CMN	01-Sep-2009	21-Dec-2011	491	1,930 35	2,816 120	-885.77	841	Long-Term
*OILF	OIL SEARCH LTD (ORD) 10 TOEA ORDINARY FULLY PAID	01-Sep-2009	21-Dec-2011	211	1,327 32	1,137 780	189 54	841	Long-Term
CSCO	CISCO SYSTEMS, INC CMN	01-Sep-2009	21-Dec-2011	420	7,542 80	8,996.020	-1,453.22	841	Long-Term
*MQG12	MACQUARIE GROUP LIMITED ORDINARY FULLY PAID DEFERRED S	01-Sep-2009	21-Dec-2011	29	706.88	1,261 150	-554 27	841	Long-Term
TXN	TEXAS INSTRUMENTS INC CMN	01-Sep-2009	21-Dec-2011	80	2,290.87	1,966.070	324.80	841	Long-Term
*DXSAU	DEXUS PROPERTY GROUP UNITS FULLY PAID STAPLED	12-Jul-2010	21-Dec-2011	2,129	1,861 25	1,553 080	308 16	527	Long-Term
J7203	TOYOTA MOTOR CORPORATION CMN	01-Sep-2009	21-Dec-2011	300	9,682.20	12,970.760	-3,288 56	841	Long-Term
LLY	ELI LILLY & CO CMN	01-Sep-2009	21-Dec-2011	60	2,490.63	1,981 090	509 54	841	Long-Term
RF	REGIONS FINANCIAL CORPORATION CMN	01-Sep-2009	21-Dec-2011	80	330 47	457.480	-127 01	841	Long-Term
VOD	VODAFONE GROUP PLC SPONSORED ADR CMN	01-Sep-2009	21-Dec-2011	499	13,581.96	10,753.250	2,828.71	841	Long-Term
CELG	CELGENE CORPORATION CMN	12-Jul-2010	21-Dec-2011	40	2,662 28	2,044 420	617.86	527	Long-Term
*FBU	FLETCHER BUILDING LIMITED (NZ) CMN	01-Sep-2009	21-Dec-2011	316	1,461.08	1,683 070	-222 00	841	Long-Term
ATVI	ACTIVISION BLIZZARD INC CMN	01-Sep-2009	21-Dec-2011	160	1,896.60	1,839 870	56.73	841	Long-Term
BAC	BANK OF AMERICA CORP CMN	01-Sep-2009	21-Dec-2011	520	2,678 93	8,933 180	-6,254 25	841	Long-Term

MRVL	MARVELL TECHNOLOGY GROUP LTD CMN	01-Sep-2009	21-Dec-2011	60	823.08	914.010	-90.93	841	Long-Term
*TKAG	THYSSENKRUPP AG CMN	01-Sep-2009	21-Dec-2011	31	725.02	1,007.830	-282.81	841	Long-Term
*UCBLF	UCB CAP NPV CMN	01-Sep-2009	21-Dec-2011	6	247.98	232.630	15.36	841	Long-Term
MSI	MOTOROLA SOLUTIONS INC CMN	01-Sep-2009	21-Dec-2011	40	1,853.61	1,158.640	694.97	841	Long-Term
GILD	GILEAD SCIENCES CMN	01-Sep-2009	21-Dec-2011	80	3,080.13	3,623.320	-543.19	841	Long-Term
NWL	NEWELL RUBBERMAID INC CMN	03-Nov-2009	21-Dec-2011	40	631.32	565.180	66.14	778	Long-Term
*STLO	STATOILHYDRO ASA CMN	01-Sep-2009	21-Dec-2011	111	2,757.73	2,402.210	355.52	841	Long-Term
*NOLOFF	NEPTUNE ORIENT LINES LTD CMN	12-Jul-2010	21-Dec-2011	1,000	885.19	1,483.920	-598.72	527	Long-Term
CAH	CARDINAL HEALTH INC CMN	01-Sep-2009	21-Dec-2011	60	2,437.58	1,515.780	921.80	841	Long-Term
*WOOLA	WOOLWORTHS LTD ORDINARY FULLY PAID	01-Sep-2009	21-Dec-2011	71	1,865.15	1,729.810	135.34	841	Long-Term
EL	ESTEE LAUDER COS INC CL-A CMN CLASS A	03-Nov-2009	21-Dec-2011	20	2,202.72	885.120	1,317.60	778	Long-Term
ABT	ABBOTT LABORATORIES CMN	01-Sep-2009	21-Dec-2011	140	7,720.42	6,329.760	1,390.66	841	Long-Term
XOM	EXXON MOBIL CORPORATION CMN	01-Sep-2009	21-Dec-2011	380	31,459.89	26,115.500	5,344.39	841	Long-Term
*LANDN	LAND SECURITIES PLC CMN CLASS GBP0 10	01-Sep-2009	21-Dec-2011	7	67.22	70.560	-3.34	841	Long-Term
*WOOLA	WOOLWORTHS LTD ORDINARY FULLY PAID	02-Mar-2010	21-Dec-2011	123	3,231.17	3,084.810	146.36	659	Long-Term
NVDA	NVIDIA CORP CMN	01-Sep-2009	21-Dec-2011	20	272.70	287.680	-14.98	841	Long-Term
SYMC	SYMANTEC CORP CMN	01-Sep-2009	21-Dec-2011	20	302.17	301.450	0.72	841	Long-Term
*YARA	YARA INTERNATIONAL ASA CMN	01-Sep-2009	21-Dec-2011	15	587.18	403.730	183.46	841	Long-Term
HD	THE HOME DEPOT, INC CMN	01-Sep-2009	21-Dec-2011	120	5,022.34	3,235.940	1,786.40	841	Long-Term
*VLKPF	VOLKSWAGEN AG N-VTG BR PRF (DM PFD)	12-Jul-2010	21-Dec-2011	7	1,092.19	660.960	431.23	527	Long-Term
*VPKNA	KONINKLIJKE VOPAK NV CMN	23-Sep-2010	21-Dec-2011	5	264.50	232.260	32.23	454	Long-Term
*BEKBBB	N.V. BEKAERT S.A CMN	12-Jul-2010	21-Dec-2011	1	32.76	61.570	-28.81	527	Long-Term
*BHAP	BANK HAPOLIM B M (ORD) ORD CMN	27-Sep-2010	21-Dec-2011	49	168.85	226.280	-57.43	450	Long-Term
*E	ENI ORDINARY SHARES CMN	01-Sep-2009	21-Dec-2011	207	4,172.54	4,820.080	-647.54	841	Long-Term
*CCTSP	CAPITACOMMERCIAL TRUST CMN	12-Jul-2010	21-Dec-2011	1,000	800.34	955.740	-155.40	527	Long-Term
*OLAMSP	OLAM INTERNATIONAL LIMITED CMN	12-Jul-2010	21-Dec-2011	1,000	1,686.31	1,928.140	-241.83	527	Long-Term
GD	GENERAL DYNAMICS CORP CMN	01-Sep-2009	21-Dec-2011	40	2,583.09	2,350.690	232.40	841	Long-Term
*MWBAF	SUNCORP-METWAY LIMITED ORDINARY FULLY PAID	01-Sep-2009	21-Dec-2011	54	456.88	356.510	100.37	841	Long-Term
SJR	SHAW COMMUNICATIONS INC NON-VOTING CL-B	01-Sep-2009	21-Dec-2011	100	1,929.92	1,725.860	204.06	841	Long-Term
*AMCOF	AMCOR LTD (ORD) ORDINARY FULLY PAID	10-Nov-2009	21-Dec-2011	134	983.80	685.800	298.01	771	Long-Term
F	FORD MOTOR COMPANY CMN	01-Sep-2009	21-Dec-2011	260	2,739.43	1,938.400	801.03	841	Long-Term
SHDMF	SHOPPERS DRUG MART CORPORATION CMN	01-Sep-2009	21-Dec-2011	100	4,160.06	3,956.010	204.05	841	Long-Term
COH	COACH INC CMN	01-Sep-2009	21-Dec-2011	40	2,367.17	1,169.530	1,197.64	841	Long-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	23-Sep-2010	21-Dec-2011	49	2,030.59	2,673.300	-642.71	454	Long-Term
*RECJ	RECKITT BENCKISER GROUP PLC CMN	01-Sep-2009	21-Dec-2011	82	3,974.75	3,892.920	81.82	841	Long-Term
HOT	STARWOOD HOTELS & RESORTS CMN	01-Sep-2009	21-Dec-2011	20	934.15	567.000	367.15	841	Long-Term
JPM	JPMORGAN CHASE & CO CMN	01-Sep-2009	21-Dec-2011	340	10,921.71	14,522.900	-3,601.19	841	Long-Term
*GETIF	GETINGE AB CMN CLASS B	12-Jul-2010	21-Dec-2011	20	491.47	438.070	53.40	527	Long-Term
MAT	MATTEL, INC CMN	01-Sep-2009	21-Dec-2011	20	557.45	355.660	201.79	841	Long-Term

*ASMLNV	ASML HOLDING NV CMN	01-Sep-2009	21-Dec-2011	46	1,874.85	1,243.620	631.24	841	Long-Term
RTN	RAYTHEON CO CMN	01-Sep-2009	21-Dec-2011	40	1,875.64	1,866.790	8.85	841	Long-Term
*FORTU	FORTUM OYJ EUR3.4	01-Sep-2009	21-Dec-2011	48	1,005.87	1,221.430	-215.57	841	Long-Term
TRP	TRANSCANADA CORP CMN	01-Sep-2009	21-Dec-2011	100	4,301.34	2,980.600	1,320.74	841	Long-Term
CVX	CHEVRON CORPORATION CMN	01-Sep-2009	21-Dec-2011	140	14,677.48	9,659.270	5,018.21	841	Long-Term
COP	CONOCOPHILLIPS CMN	01-Sep-2009	21-Dec-2011	140	9,849.33	6,249.870	3,599.46	841	Long-Term
BHI	BAKER HUGHES INC CMN	01-Sep-2009	21-Dec-2011	40	1,924.00	1,414.890	509.11	841	Long-Term
UPL	ULTRA PETROLEUM CORP CMN	01-Sep-2009	21-Dec-2011	20	589.20	918.640	-329.44	841	Long-Term
CMCSA	COMCAST CORPORATION CMN CLASS A VOTING	01-Sep-2009	21-Dec-2011	320	7,518.86	4,888.740	2,630.12	841	Long-Term
*FIIM	FIAT INDUSTRIAL SPA CMN	01-Sep-2009	21-Dec-2011	59	492.98	377.960	115.03	841	Long-Term
FE	FIRSTENERGY CORP CMN	01-Sep-2009	21-Dec-2011	20	883.12	903.560	-20.45	841	Long-Term
AVT	AVNET INC CMN	01-Sep-2009	21-Dec-2011	40	1,191.72	1,046.300	145.42	841	Long-Term
CA	CA, INC. CMN	01-Sep-2009	21-Dec-2011	20	399.79	442.600	-42.81	841	Long-Term
WMB	WILLIAMS COMPANIES INC (THE) CMN	01-Sep-2009	21-Dec-2011	40	1,275.62	651.200	624.42	841	Long-Term
GOOG	GOOGLE, INC CMN CLASS A	01-Sep-2009	21-Dec-2011	20	12,473.53	9,194.350	3,279.18	841	Long-Term
FE	FIRSTENERGY CORP CMN	01-Sep-2009	21-Dec-2011	20	883.12	793.330	89.78	841	Long-Term
MDT	MEDTRONIC INC CMN	01-Sep-2009	21-Dec-2011	100	3,664.58	3,803.010	-138.43	841	Long-Term
*LENF	LEND LEASE CORP (ORD) ORDINARY FULLY PAID	12-Jul-2010	21-Dec-2011	70	518.95	463.130	55.83	527	Long-Term
OKE	ONEOK INC CMN	03-Nov-2009	21-Dec-2011	20	1,693.93	729.720	964.21	778	Long-Term
CXO	CONCHO RESOURCES INC. CMN	23-Sep-2010	21-Dec-2011	20	1,853.20	1,243.830	609.37	454	Long-Term
MWV	MEADWESTVACO CORP CMN	03-Nov-2009	21-Dec-2011	20	586.75	466.290	120.46	778	Long-Term
J9432	NIPPON TELEGRAPH & TELE CMN	01-Sep-2009	21-Dec-2011	100	4,982.45	4,440.800	541.65	841	Long-Term
*BEIRF	BEIERSDORF AG NPV	02-Mar-2010	21-Dec-2011	5	280.44	314.280	-33.84	659	Long-Term
	ARRIUM LTD ORDINARY FULLY PAID	10-Nov-2009	21-Dec-2011	439	299.62	1,292.710	-993.09	771	Long-Term
CNX	CONSOL ENERGY INC CMN	01-Sep-2009	21-Dec-2011	20	722.71	742.300	-19.59	841	Long-Term
*BEIRF	BEIERSDORF AG NPV	01-Nov-2010	21-Dec-2011	3	168.26	199.240	-30.98	415	Long-Term
J8473	SBI HOLDINGS, INC CMN	01-Sep-2009	21-Dec-2011	7	507.54	1,591.160	-1,083.62	841	Long-Term
T	AT&T INC CMN	03-Nov-2009	21-Dec-2011	400	11,683.09	10,145.920	1,537.17	778	Long-Term
	CONSTELLATION ENERGY GROUP CMN	01-Sep-2009	21-Dec-2011	20	780.95	635.270	145.68	841	Long-Term
CNQ	CANADIAN NATURAL RESOURCES CMN	01-Sep-2009	21-Dec-2011	100	3,552.09	2,853.660	698.43	841	Long-Term
SNDK	SANDISK CORP CMN	23-Sep-2010	21-Dec-2011	20	954.44	705.130	249.31	454	Long-Term
MSFT	MICROSOFT CORPORATION CMN	02-Sep-2009	21-Dec-2011	560	14,407.90	13,430.870	977.03	840	Long-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	01-Sep-2009	21-Dec-2011	60	2,945.00	2,897.730	47.27	841	Long-Term
	KRAFT FOODS INC CMN CLASS A	01-Sep-2009	21-Dec-2011	100	3,730.52	2,817.670	912.85	841	Long-Term
GPS	GAP INC CMN	01-Sep-2009	21-Dec-2011	20	367.53	396.680	-29.15	841	Long-Term
WLP	WELLPOINT, INC CMN	01-Sep-2009	21-Dec-2011	40	2,617.81	2,080.640	537.17	841	Long-Term
	ENSCO PLC SPON ADR	03-Nov-2009	21-Dec-2011	20	957.19	928.310	28.88	778	Long-Term
ETN	EATON CORPORATION CMN	01-Sep-2009	21-Dec-2011	20	869.45	535.960	333.49	841	Long-Term
WMT	WAL MART STORES INC CMN	01-Sep-2009	21-Dec-2011	140	8,312.37	7,145.500	1,166.87	841	Long-Term

KGC	KINROSS GOLD CORP CMN	01-Sep-2009	21-Dec-2011	100	1,184.28	1,900.980	-716.70	841	Long-Term
WAG	WALGREEN CO CMN	01-Sep-2009	21-Dec-2011	100	3,248.88	3,411.040	-162.16	841	Long-Term
LLL	L-3 COMMUNICATIONS HLDGS INC CMN	01-Sep-2009	21-Dec-2011	20	1,319.39	1,494.000	-174.61	841	Long-Term
EMC	EMC CORPORATION MASS CMN	01-Sep-2009	21-Dec-2011	140	3,005.14	2,211.370	793.77	841	Long-Term
ORCL	ORACLE CORPORATION CMN	01-Sep-2009	21-Dec-2011	260	6,596.38	5,715.140	881.24	841	Long-Term
CLR	CONTINENTAL RESOURCES, INC CMN	12-Jul-2010	21-Dec-2011	20	1,332.74	880.230	452.51	527	Long-Term
BAX	BAXTER INTERNATIONAL INC CMN	01-Sep-2009	21-Dec-2011	40	1,969.84	2,249.380	-279.54	841	Long-Term
M	MACY'S INC CMN	01-Sep-2009	21-Dec-2011	20	637.55	308.740	328.81	841	Long-Term
TJX	TJX COMPANIES INC (NEW) CMN	01-Sep-2009	21-Dec-2011	40	2,539.49	1,425.280	1,114.21	841	Long-Term
	AMERICAN TOWER CORPORATION CMN CLASS A	03-Nov-2009	21-Dec-2011	40	2,377.89	1,516.040	861.85	778	Long-Term
DHR	DANAHER CORPORATION CMN	01-Sep-2009	21-Dec-2011	40	1,882.50	1,214.520	667.98	841	Long-Term
SPLS	STAPLES, INC CMN	01-Sep-2009	21-Dec-2011	60	843.27	1,296.690	-453.42	841	Long-Term
BRCM	BROADCOM CORP CL-A CMN CLASS A	01-Sep-2009	21-Dec-2011	60	1,725.93	1,675.320	50.61	841	Long-Term
CBS	CBS CORPORATION CMN CLASS B	03-Nov-2009	21-Dec-2011	20	522.37	238.040	284.33	778	Long-Term
*IMTTF	IMPERIAL TOBACCO GROUP PLC GBP0.10	12-Jul-2010	21-Dec-2011	82	2,992.52	2,397.530	594.99	527	Long-Term
*SWMAT	SWEDISH MATCH CO SEK2	12-Jul-2010	21-Dec-2011	41	1,401.10	972.420	428.68	527	Long-Term
CVC	CABLEVISION SYSTEMS CORP CABLEVISION NY GROUP COM	01-Sep-2009	21-Dec-2011	20	272.16	260.790	11.37	841	Long-Term
BA	BOEING COMPANY CMN	01-Sep-2009	21-Dec-2011	60	4,402.34	2,949.440	1,452.90	841	Long-Term
*KNSSKF	K+S AKTIENGESellschaft CMN	01-Sep-2009	21-Dec-2011	16	736.12	799.760	-63.64	841	Long-Term
DOV	DOVER CORPORATION CMN	01-Sep-2009	21-Dec-2011	20	1,149.84	685.290	464.55	841	Long-Term
AAPL	APPLE, INC CMN	01-Sep-2009	21-Dec-2011	80	31,571.35	13,398.120	18,173.23	841	Long-Term
VIAB	VIACOM INC CMN CLASS B	01-Sep-2009	21-Dec-2011	60	2,616.45	1,476.710	1,139.74	841	Long-Term
	MEDCO HEALTH SOLUTIONS, INC CMN	01-Sep-2009	21-Dec-2011	40	2,219.86	2,209.170	10.69	841	Long-Term
*STOLT	SUBSEA 7 SA CMN	12-Jul-2010	21-Dec-2011	30	542.85	491.920	50.93	527	Long-Term
BMJ	BRISTOL-MYERS SQUIBB COMPANY CMN	01-Sep-2009	21-Dec-2011	100	3,510.81	2,179.750	1,331.06	841	Long-Term
LINTA	LIBERTY INTERACTIVE CORP INTERACTIVE CMN CLASS A	01-Sep-2009	21-Dec-2011	60	970.67	570.030	400.64	841	Long-Term
NBR	NABORS INDUSTRIES LTD CMN	01-Sep-2009	21-Dec-2011	20	352.25	349.180	3.07	841	Long-Term
*FRMED	FRESENIUS MEDICAL CARE AG CMN	01-Sep-2009	21-Dec-2011	15	1,009.81	653.780	356.03	841	Long-Term
GE	GENERAL ELECTRIC CO CMN	01-Sep-2009	21-Dec-2011	740	12,914.82	10,010.200	2,904.62	841	Long-Term
SE	SPECTRA ENERGY CORP CMN	01-Sep-2009	21-Dec-2011	40	1,214.73	740.620	474.11	841	Long-Term
YUM	YUM BRANDS, INC CMN	01-Sep-2009	21-Dec-2011	40	2,335.37	1,357.240	978.13	841	Long-Term
NBL	NOBLE ENERGY INC CMN	01-Sep-2009	21-Dec-2011	20	1,884.33	1,194.770	689.56	841	Long-Term
COL	ROCKWELL COLLINS, INC CMN	01-Sep-2009	21-Dec-2011	20	1,100.94	913.140	187.80	841	Long-Term
WU	WESTERN UNION COMPANY (THE) CMN	01-Sep-2009	21-Dec-2011	60	1,084.79	1,072.270	12.52	841	Long-Term
*ISCHS	ISRAEL CHEMICALS SHS ILS1	27-Sep-2010	21-Dec-2011	32	311.06	458.430	-147.37	450	Long-Term
*LINDF	LINDE AG NPV	01-Sep-2009	21-Dec-2011	7	1,037.41	688.410	349.00	841	Long-Term
*NBK	NORDEA BANK AB SEK3 50	01-Sep-2009	21-Dec-2011	103	794.69	1,042.820	-248.13	841	Long-Term
J8316	SUMITOMO MITSUI FIN GROUP, INC CMN	02-Mar-2010	21-Dec-2011	100	2,795.68	3,175.900	-380.22	659	Long-Term
VMC	VULCAN MATERIALS CO CMN	01-Sep-2009	21-Dec-2011	20	784.35	994.800	-210.45	841	Long-Term

J5108	BRIDGESTONE CORP CMN	01-Sep-2009	21-Dec-2011	100	2,202.30	1,840.870	361.42	841	Long-Term
ZMH	ZIMMER HLDGS INC CMN	01-Sep-2009	21-Dec-2011	20	1,033.24	936.940	96.30	841	Long-Term
*RHHVF	ROCHE HOLDING AG GENUSSCHEINE (PTG CERTS) NPV	12-Jul-2010	21-Dec-2011	20	3,352.58	2,873.670	478.90	527	Long-Term
LVS	LAS VEGAS SANDS CORP CMN	01-Sep-2009	21-Dec-2011	40	1,703.12	554.920	1,148.20	841	Long-Term
KMB	KIMBERLY CLARK CORP CMN	01-Sep-2009	21-Dec-2011	20	1,458.01	1,189.660	268.35	841	Long-Term
COG	CABOT OIL & GAS CORPORATION CMN	12-Jul-2010	21-Dec-2011	20	1,546.34	663.640	882.70	527	Long-Term
*HERME	HERMES INTERNATIONAL EUR 1.52449	01-Sep-2009	21-Dec-2011	5	1,434.04	715.520	718.52	841	Long-Term
NYX	NYSE EURONEXT CMN	02-Mar-2010	21-Dec-2011	20	514.96	526.720	-11.76	659	Long-Term
SWN	SOUTHWESTERN ENERGY CO CMN	01-Sep-2009	21-Dec-2011	20	648.11	732.140	-84.03	841	Long-Term
NYX	NYSE EURONEXT CMN	01-Sep-2009	21-Dec-2011	40	1,029.92	1,073.680	-43.76	841	Long-Term
SJM	J.M. SMUCKER CO CMN	12-Jul-2010	21-Dec-2011	40	3,149.07	2,493.990	655.08	527	Long-Term
*BKLE	BANK LEUMI LE-ISRAEL B.M. ORD ILS1	27-Sep-2010	21-Dec-2011	74	224.88	343.070	-118.19	450	Long-Term
*OSEM	OSEM INVESTMENT ORD ILS1	27-Sep-2010	21-Dec-2011	5	75.69	78.840	-3.15	450	Long-Term
KR	KROGER COMPANY CMN	01-Sep-2009	21-Dec-2011	60	1,464.35	1,294.880	169.47	841	Long-Term
*ELBI	ELBIT SYSTEMS ILS1	27-Sep-2010	21-Dec-2011	2	85.25	107.760	-22.51	450	Long-Term
HK330	ESPRIT HOLDINGS LIMITED CMN	01-Sep-2009	21-Dec-2011	100	134.16	581.480	-447.32	841	Long-Term
VRTX	VERTEX PHARMACEUTICALS INC CMN	01-Sep-2009	21-Dec-2011	20	664.15	742.030	-77.88	841	Long-Term
*SNVK	SANDVIK AB CMN	01-Sep-2009	21-Dec-2011	114	1,338.02	1,115.980	222.04	841	Long-Term
*BASFGGR	BASF SE CMN	01-Sep-2009	21-Dec-2011	61	4,212.71	3,141.230	1,071.48	841	Long-Term
J8766	TOKIO MARINE HOLDINGS CMN	01-Sep-2009	21-Dec-2011	100	2,235.05	3,023.740	-788.69	841	Long-Term
*METRF	WARTSILA EUR3 50	01-Sep-2009	21-Dec-2011	29	827.77	523.160	304.61	841	Long-Term
TRI	THOMSON REUTERS CORPORATION CMN	10-Nov-2009	21-Dec-2011	100	2,565.55	3,249.120	-683.57	771	Long-Term
J8316	SUMITOMO MITSUI FIN GROUP, INC CMN	01-Sep-2009	21-Dec-2011	100	2,795.68	4,311.770	-1,516.09	841	Long-Term
*MURUR	MUENCHENER RUECKVERS.GES AG NPV	01-Sep-2009	21-Dec-2011	20	2,451.00	2,918.410	-467.42	841	Long-Term
J8411	MIZUHO FINANCIAL GROUP CMN	01-Sep-2009	21-Dec-2011	700	925.86	1,693.530	-767.67	841	Long-Term
*NKIAY	NOKIA OYJ SERIES A EURO 06	01-Sep-2009	21-Dec-2011	329	1,594.48	4,416.340	-2,821.86	841	Long-Term
*SPIEF	SCHNEIDER ELECTRIC EUR8.00	01-Sep-2009	21-Dec-2011	54	2,768.56	2,471.160	297.40	841	Long-Term
*RRLNN	ROLLS-ROYCE HOLDINGS PLC CMN CLASS	27-Oct-2010	21-Dec-2011	142	1,561.25	0.220	1,561.03	420	Long-Term
*INTNF	ING GROEP NV EUR.24 CMN	01-Sep-2009	21-Dec-2011	129	923.21	1,581.030	-657.82	841	Long-Term
*BEZEQ	BEZEQ, THE ISRAEL TELECOMMUNICATION CORP LTD ILS1 00	27-Sep-2010	21-Dec-2011	140	266.79	347.840	-81.05	450	Long-Term
*SOGEF	SOCIETE GENERALE EUR1.25	01-Sep-2009	21-Dec-2011	39	872.14	3,025.240	-2,153.10	841	Long-Term
*UPM	UPM-KYMMENE CORP CMN	01-Sep-2009	21-Dec-2011	7	74.54	84.660	-10.12	841	Long-Term
*RWAGY	RWE AG CMN	01-Sep-2009	21-Dec-2011	59	2,041.00	5,289.380	-3,248.38	841	Long-Term
*RYBSF	ROYAL BANK OF SCOTLAND GROUP ORD 25P	03-Nov-2009	21-Dec-2011	1,071	332.74	654.490	-321.75	778	Long-Term
*SGDEF	VINCI GTM CMN	01-Sep-2009	21-Dec-2011	70	2,959.56	3,726.810	-767.25	841	Long-Term
OSKFF	OSISKO MINING CORP CMN	23-Sep-2010	21-Dec-2011	100	994.34	1,292.300	-297.97	454	Long-Term
*PCILS	PARTNER COMMUNICATIONS COMPANY CMN	27-Sep-2010	21-Dec-2011	4	35.31	73.080	-37.77	450	Long-Term
*PORSF	PORSCHE AG NON-VTING PRF PFD	01-Sep-2009	21-Dec-2011	9	496.15	545.750	-49.60	841	Long-Term
*ACSSM	ACTIVIDADES DE CONSTRUCCION Y CMN	01-Sep-2009	21-Dec-2011	15	449.53	762.110	-312.58	841	Long-Term

*SKF	SKF AB B SHARES CMN CLASS B	01-Sep-2009	21-Dec-2011	28	574.17	420 340	153.83	841	Long-Term
*FIAT	FIAT S P A. EUR5.0 PREFERRED STOCK	01-Nov-2010	21-Dec-2011	28	114 17	155 830	-41.66	415	Long-Term
COST	COSTCO WHOLESALE CORPORATION CMN	01-Sep-2009	21-Dec-2011	40	3,361.32	2,027.050	1,334.27	841	Long-Term
*BRAE	BAE SYSTEMS PLC CMN	01-Sep-2009	21-Dec-2011	292	1,239.64	1,505 150	-265.52	841	Long-Term
FCX	FREEPORT-MCMORAN COPPER & GOLD CMN	01-Sep-2009	21-Dec-2011	60	2,246.46	1,860.930	385 53	841	Long-Term
*SEBAF	SKANDINAVISKA ENSKILDA BANKEN SER 'A' SEK10	01-Sep-2009	21-Dec-2011	82	473.78	540.490	-66.72	841	Long-Term
AFL	AFLAC INCORPORATED CMN	01-Sep-2009	21-Dec-2011	40	1,659.62	1,567.350	92.27	841	Long-Term
DFS	DISCOVER FINANCIAL SERVICES CMN	01-Sep-2009	21-Dec-2011	60	1,445 81	792 680	653.13	841	Long-Term
NKE	NIKE CLASS-B CMN CLASS B	01-Sep-2009	21-Dec-2011	40	3,854.26	2,186.790	1,667 47	841	Long-Term
*UNBS	UBS AG CMN VAL 1074.074	01-Sep-2009	21-Dec-2011	125	1,465.55	2,170.610	-705.06	841	Long-Term
SBUX	STARBUCKS CORP. CMN	01-Sep-2009	21-Dec-2011	80	3,602.32	1,502.030	2,100.29	841	Long-Term
PM	PHILIP MORRIS INTL INC CMN	01-Sep-2009	21-Dec-2011	120	9,336 46	5,453.000	3,883 46	841	Long-Term
*TLS	TELSTRA CORPORATION LIMITED ORDINARY FULLY PAID	02-Mar-2010	21-Dec-2011	103	341.75	273.100	68.65	659	Long-Term
KSS	KOHL'S CORP (WISCONSIN) CMN	01-Sep-2009	21-Dec-2011	60	2,952 94	3,095.260	-142.32	841	Long-Term
*DEX	DEXIA CMN CLASS .	28-Jun-2010	21-Dec-2011	30	12 89	0 000	12.89	541	Long-Term
INTU	INTUIT INC CMN	01-Sep-2009	21-Dec-2011	20	1,062.14	555.140	507.00	841	Long-Term
XL	XL GROUP PLC CMN	01-Sep-2009	21-Dec-2011	20	391.28	329.430	61.85	841	Long-Term
CLF	CLIFFS NATURAL RESOURCES INC CMN	01-Sep-2009	21-Dec-2011	20	1,271.74	496 580	775 16	841	Long-Term
*STN	STANDARD CHARTERED PLC CMN	01-Sep-2009	21-Dec-2011	80	1,709 41	1,258 330	451 08	841	Long-Term
IBM	INTL BUSINESS MACHINES CORP CMN	01-Sep-2009	21-Dec-2011	80	14,453.43	9,394 360	5,059.07	841	Long-Term
*ESSIF	ESSILOR INTL S A (ORD) EUR 3 50	01-Sep-2009	21-Dec-2011	21	1,433.02	1,123 450	309 57	841	Long-Term
MAC	MACERICH COMPANY CMN	23-Sep-2010	21-Dec-2011	20	1,003.95	840.630	163 32	454	Long-Term
NTAP	NETAPP, INC CMN	01-Sep-2009	21-Dec-2011	20	700.08	450.380	249.70	841	Long-Term
CHRW	C.H ROBINSON WORLDWIDE INC CMN	01-Sep-2009	21-Dec-2011	20	1,359 94	1,117 930	242.01	841	Long-Term
*TABC	TABCORP HOLDINGS LIMITED ORDINARY FULLY PAID	02-Mar-2010	21-Dec-2011	200	553 43	1,245 890	-692 46	659	Long-Term
NOV	NATIONAL OILWELL VARCO, INC. COMMON STOCK CMN	01-Sep-2009	21-Dec-2011	40	2,690 15	1,448.460	1,241 69	841	Long-Term
HRS	HARRIS CORP CMN	01-Sep-2009	21-Dec-2011	20	703 29	684 120	19 17	841	Long-Term
J9983	FAST RETAILING CO LTD CMN	01-Sep-2009	21-Dec-2011	100	17,519.91	11,655.760	5,864.16	841	Long-Term
*SWED	SWEDBANK AB CMN CLASS A	01-Sep-2009	21-Dec-2011	53	678.15	443 800	234 35	841	Long-Term
VAC	MARRIOTT VACATIONS WORLDWIDE CORPORATION CMN	01-Sep-2009	21-Dec-2011	20	359 56	289 890	69 67	841	Long-Term
YHOO	YAHOO INC CMN	01-Sep-2009	21-Dec-2011	100	1,504 89	1,436.970	67 92	841	Long-Term
DD	E.I. DU PONT DE NEMOURS AND CO CMN	01-Sep-2009	21-Dec-2011	60	2,696 10	1,891.490	804.61	841	Long-Term
HOLX	HOLOGIC INCORPORATED CMN	01-Sep-2009	21-Dec-2011	40	675.96	654 180	21 78	841	Long-Term
*UNFF	UNIBAIL-RODAMCO SICOVAM 12471	01-Sep-2009	21-Dec-2011	1	172 96	192 070	-19 11	841	Long-Term
PLL	PALL CORP CMN	02-Mar-2010	21-Dec-2011	20	1,128.74	823.190	305.55	659	Long-Term
J4503	ASTELLAS PHARMA CMN	01-Sep-2009	21-Dec-2011	100	3,950 86	4,021 450	-70.59	841	Long-Term
MCO	MOODYS CORP CMN	01-Sep-2009	21-Dec-2011	40	1,340.57	1,072 090	268 48	841	Long-Term
WFM	WHOLE FOODS MARKET INC CMN	23-Sep-2010	21-Dec-2011	20	1,365.78	728 030	637 75	454	Long-Term
JCI	JOHNSON CONTROLS INC CMN	01-Sep-2009	21-Dec-2011	60	1,777 45	1,473 530	303.92	841	Long-Term

CTXS	CITRIX SYSTEMS INC CMN	01-Sep-2009	21-Dec-2011	20	1,162.74	704.250	458.49	841	Long-Term
*VEDLN	VEDANTA RESOURCES PLC CMN	12-Jul-2010	21-Dec-2011	33	542.66	1,165.270	-622.60	527	Long-Term
DOX	AMDOCS LIMITED ORDINARY SHARES	01-Sep-2009	21-Dec-2011	20	552.42	485.670	66.75	841	Long-Term
*OML	OLD MUTUAL PLC ORD GBP0.10	01-Sep-2009	21-Dec-2011	244	494.78	367.430	127.35	841	Long-Term
J8035	TOKYO ELECTRON LTD CMN	12-Jul-2010	21-Dec-2011	100	5,088.56	5,556.310	-467.75	527	Long-Term
*ARML	ARM HOLDINGS PLC GBP0 0005	23-Sep-2010	21-Dec-2011	177	1,548.29	1,086.050	462.24	454	Long-Term
J9503	KANSAI ELECTRIC POWER COMPANY CMN	01-Sep-2009	21-Dec-2011	100	1,446.41	2,310.300	-863.90	841	Long-Term
DPS	DR PEPPER SNAPPLE GROUP, INC CMN	01-Sep-2009	21-Dec-2011	40	1,573.50	1,045.240	528.26	841	Long-Term
	EXPRESS SCRIPTS COMMON CMN	01-Sep-2009	21-Dec-2011	40	1,775.60	1,440.990	334.61	841	Long-Term
J7267	HONDA MOTOR CMN	01-Sep-2009	21-Dec-2011	200	5,960.79	6,380.910	-420.12	841	Long-Term
PWE	PENN WEST PETROLEUM LTD. CMN	02-Mar-2010	21-Dec-2011	100	1,957.86	2,118.210	-160.35	659	Long-Term
DGX	QUEST DIAGNOSTICS INCORPORATED CMN	03-Nov-2009	21-Dec-2011	20	1,160.54	1,131.600	28.94	778	Long-Term
APOL	APOLLO GROUP CLASS A COMMON STOCK	12-Jul-2010	21-Dec-2011	20	1,039.51	880.970	158.54	527	Long-Term
COSWF	CANADIAN OIL SANDS LTD CMN	12-Jul-2010	21-Dec-2011	100	2,178.56	2,631.610	-453.06	527	Long-Term
CTSH	COGNIZANT TECHNOLOGY SOLUTIONS CORP CLASS A	01-Sep-2009	21-Dec-2011	20	1,266.58	696.020	570.56	841	Long-Term
J8031	MITSUMI & CO LTD CMN	01-Sep-2009	21-Dec-2011	100	1,504.55	1,296.760	207.80	841	Long-Term
UPS	UNITED PARCEL SERVICE, INC CLASS B COMMON STOCK	01-Sep-2009	21-Dec-2011	40	2,896.03	2,119.930	776.10	841	Long-Term
*VOLVY	VOLVO AB 'B' SEK5 CMN CLASS B	01-Sep-2009	21-Dec-2011	131	1,387.60	1,118.360	269.24	841	Long-Term
JNPR	JUNIPER NETWORKS, INC CMN	01-Sep-2009	21-Dec-2011	20	386.94	462.400	-75.46	841	Long-Term
AMGN	AMGEN INC. CMN	01-Sep-2009	21-Dec-2011	160	9,991.29	9,494.910	496.38	841	Long-Term
*SHIRLTD	SHIRE PLC CMN	01-Sep-2009	21-Dec-2011	66	2,196.54	1,108.530	1,088.01	841	Long-Term
*GGR	GOLDEN AGRI-RESOURCES LTD CMN	12-Jul-2010	21-Dec-2011	1,000	534.82	390.730	144.09	527	Long-Term
*RENENP	RENEWABLE ENERGY CORP AS CMN	12-Jul-2010	21-Dec-2011	193	106.47	529.900	-423.43	527	Long-Term
FISV	FISERV INC CMN	01-Sep-2009	21-Dec-2011	40	2,329.75	1,924.710	405.04	841	Long-Term
TWX	TIME WARNER INC CMN	01-Sep-2009	21-Dec-2011	160	5,574.16	4,133.520	1,440.65	841	Long-Term
*ALSTOM	ALSTOM CMN EUR 14	01-Sep-2009	21-Dec-2011	10	301.73	686.470	-384.74	841	Long-Term
*DCX	DAIMLER AG CMN	01-Sep-2009	21-Dec-2011	81	3,583.14	3,538.480	44.65	841	Long-Term
PFE	PFIZER INC CMN	01-Sep-2009	21-Dec-2011	600	12,983.27	9,863.220	3,120.05	841	Long-Term
MRK	MERCK & CO, INC. CMN	01-Sep-2009	21-Dec-2011	180	6,697.42	5,452.300	1,245.12	841	Long-Term
*INBR	ANHEUSER-BUSCH INBEV S.A CMN	01-Sep-2009	21-Dec-2011	70	4,129.26	2,941.370	1,187.88	841	Long-Term
HK388	HONG KONG EXCHANGES & CLEAR CMN	12-Jul-2010	21-Dec-2011	100	1,603.17	1,592.730	10.44	527	Long-Term
BRKB	BERKSHIRE HATHAWAY INC CLASS B	02-Mar-2010	21-Dec-2011	120	9,113.45	9,810.190	-696.74	659	Long-Term
*SDRL	SEADRILL LTD. CMN	01-Sep-2009	21-Dec-2011	22	718.17	389.380	328.79	841	Long-Term
UNM	UNUM GROUP CMN	01-Sep-2009	21-Dec-2011	140	2,912.16	3,025.070	-112.91	841	Long-Term
*RDSO	ROYAL DUTCH SHELL PLC CMN CLASS A SERIES EUR	17-Dec-2010	21-Dec-2011	2	71.72	64.250	7.47	369	Long-Term
*RDSO	ROYAL DUTCH SHELL PLC CMN CLASS A SERIES EUR	12-Jul-2010	21-Dec-2011	73	2,617.68	1,988.120	629.56	527	Long-Term
K	KELLOGG COMPANY CMN	01-Sep-2009	21-Dec-2011	20	998.34	940.010	58.33	841	Long-Term
*DSMN	KONINKLIJKE DSM N V CMN EUR1 5	01-Sep-2009	21-Dec-2011	30	1,381.81	1,073.820	307.99	841	Long-Term
J4817	JUPITER TELECOMMUNICATIONS CMN	04-Nov-2009	21-Dec-2011	1	1,010.61	918.430	92.18	777	Long-Term

XLS	EXELIS INC CMN	01-Sep-2009	21-Dec-2011	60	519.96	697.980	-178.02	841	Long-Term
IPG	INTERPUBLIC GROUP COS CMN	02-Mar-2010	21-Dec-2011	40	373.50	329.670	43.83	659	Long-Term
*ULNVRLN	UNILEVER PLC CMN	01-Sep-2009	21-Dec-2011	150	4,854.33	4,121.890	732.43	841	Long-Term
J9506	TOHOKU ELECTRIC POWER CO INC CMN	01-Sep-2009	21-Dec-2011	100	938.88	2,166.470	-1,227.59	841	Long-Term
*FXJ	FAIRFAX MEDIA LIMITED (ORD)	12-Jul-2010	21-Dec-2011	704	509.46	866.320	-356.86	527	Long-Term
XLS	EXELIS INC CMN	01-Nov-2010	21-Dec-2011	20	173.32	221.620	-48.30	415	Long-Term
BNS	BANK OF NOVA SCOTIA CMN	01-Sep-2009	21-Dec-2011	100	4,831.25	4,128.990	702.26	841	Long-Term
INTC	INTEL CORPORATION CMN	01-Sep-2009	21-Dec-2011	440	10,390.75	8,815.840	1,574.91	841	Long-Term
HUM	HUMANA INC CMN	01-Sep-2009	21-Dec-2011	20	1,741.93	710.600	1,031.33	841	Long-Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	01-Sep-2009	21-Dec-2011	60	5,547.58	4,361.280	1,186.30	841	Long-Term
*UMIBB	UMICORE SA CMN	01-Sep-2009	21-Dec-2011	8	326.87	209.470	117.40	841	Long-Term
SCHW	CHARLES SCHWAB CORPORATION CMN	01-Sep-2009	21-Dec-2011	140	1,557.44	2,497.250	-939.81	841	Long-Term
MMM	3M COMPANY CMN	01-Sep-2009	21-Dec-2011	60	4,783.50	4,245.020	538.48	841	Long-Term
QCOM	QUALCOMM INC CMN	01-Sep-2009	21-Dec-2011	140	7,464.13	6,394.890	1,069.24	841	Long-Term
*ZENF	ASTRAZENECA PLC ORD CMN	01-Sep-2009	21-Dec-2011	34	1,519.59	1,600.690	-81.10	841	Long-Term
J8002	MARUBENI CORPORATION CMN	01-Sep-2009	21-Dec-2011	1,000	5,936.99	4,967.670	969.31	841	Long-Term
XLS	EXELIS INC CMN	23-Sep-2010	21-Dec-2011	20	173.32	214.650	-41.33	454	Long-Term
*ZENF	ASTRAZENECA PLC ORD CMN	12-Jul-2010	21-Dec-2011	95	4,245.90	4,757.560	-511.66	527	Long-Term
BSX	BOSTON SCIENTIFIC CORP. COMMON STOCK	01-Sep-2009	21-Dec-2011	340	1,756.50	3,876.100	-2,119.60	841	Long-Term
KO	COCA-COLA COMPANY (THE) CMN	01-Sep-2009	21-Dec-2011	180	12,478.58	8,769.710	3,708.87	841	Long-Term
TYC	TYCO INTERNATIONAL LTD CMN	01-Sep-2009	21-Dec-2011	40	1,843.59	1,260.140	583.45	841	Long-Term
PX	PRAXAIR, INC CMN SERIES	01-Sep-2009	21-Dec-2011	20	2,102.12	1,517.910	584.21	841	Long-Term
LBTYA	LIBERTY GLOBAL INC CMN CLASS A	01-Sep-2009	21-Dec-2011	20	802.46	434.340	368.12	841	Long-Term
*UNMIZ	UNITED MIZRAHI BANK ILS0 01 CMN	27-Sep-2010	21-Dec-2011	8	63.48	73.990	-10.51	450	Long-Term
*LGEN	LEGAL & GENERAL GROUP ORD GBP0 025	01-Sep-2009	21-Dec-2011	102	158.19	125.180	33.01	841	Long-Term
*HEZMF	HEIDELBERGCEMENT AG CMN	12-Jul-2010	21-Dec-2011	6	247.62	300.360	-52.74	527	Long-Term
KMX	CARMAX, INC CMN	23-Sep-2010	21-Dec-2011	20	581.15	531.890	49.26	454	Long-Term
*LVMHY	LVMH MOET-HENNESSY LOUIS VUITTON FF10	01-Sep-2009	21-Dec-2011	34	4,722.66	3,195.040	1,527.62	841	Long-Term
*STGBF	COMPAGNIE DE ST-GOBAIN EUR 4 00	01-Sep-2009	21-Dec-2011	39	1,450.47	1,675.880	-225.42	841	Long-Term
*SGNRF	SGS SA RG SHS(NOM CHF 20) VAL 249 745	01-Sep-2009	21-Dec-2011	1	1,630.22	1,246.010	384.21	841	Long-Term
XEC	CIMAREX ENERGY CO CMN	12-Jul-2010	21-Dec-2011	20	1,246.14	1,478.760	-232.62	527	Long-Term
*WSTPF	WESTPAC BANKING CORP- AU ORDINARY FULLY PAID	01-Sep-2009	21-Dec-2011	171	3,545.21	3,619.900	-74.69	841	Long-Term
MA	MASTERCARD INCORPORATED CMN CLASS A	23-Sep-2010	21-Dec-2011	20	7,418.62	4,351.630	3,066.99	454	Long-Term
*UNICERT	UNILEVER N V. CMN DUTCH CERTIFICATE	02-Mar-2010	21-Dec-2011	18	602.56	553.210	49.35	659	Long-Term
*UNICERT	UNILEVER N V CMN DUTCH CERTIFICATE	01-Sep-2009	21-Dec-2011	148	4,954.36	4,066.860	887.51	841	Long-Term
AMP	AMERIPRISE FINANCIAL, INC CMN	01-Sep-2009	21-Dec-2011	60	2,950.40	1,733.890	1,216.51	841	Long-Term
*ABBZ	ABB LTD RG SHS CHF 2 5 VAL 384.662	01-Sep-2009	21-Dec-2011	164	2,999.19	3,059.760	-60.57	841	Long-Term
*ATLKY	ATLAS COPCO AB SER A SEK5	01-Sep-2009	21-Dec-2011	66	1,382.60	804.620	577.98	841	Long-Term
*HBPRF	HOLCIM CHF2(REGD)	01-Sep-2009	21-Dec-2011	13	696.87	869.990	-173.12	841	Long-Term

*SAGEM	SAFRAN SA EUR1 00	23-Sep-2010	21-Dec-2011	10	291.20	289.830	1.36	454	Long-Term
*BNP	BNP PARIBAS EUR4.00	01-Sep-2009	21-Dec-2011	60	2,374.76	4,641.340	-2,266.57	841	Long-Term
J2502	ASAHI GROUP HOLDINGS LTD CMN	01-Sep-2009	21-Dec-2011	100	2,173.40	1,733.310	440.09	841	Long-Term
*HSBA	HSBC HLDGS PLC ORD USD0 50	01-Sep-2009	21-Dec-2011	612	4,583.97	6,495.910	-1,911.94	841	Long-Term
*AIQY	AIR LIQUIDE (ORD) EUR11	01-Sep-2009	21-Dec-2011	17	2,041.84	1,790.700	251.14	841	Long-Term
*VALOF	VALLOUREC S.A. (ORD) CMN	01-Sep-2009	21-Dec-2011	8	510.75	579.920	-69.16	841	Long-Term
J8306	MITSUBISHI UFJ FINANCIAL GROUP CMN	01-Sep-2009	21-Dec-2011	1,000	4,195.64	6,397.770	-2,202.13	841	Long-Term
TXT	TEXTRON INC.DEL CMN	01-Sep-2009	21-Dec-2011	20	364.86	319.030	45.83	841	Long-Term
*LETHF	LEIGHTON HOLDINGS LIMITED ORDINARY FULLY PAID	02-Mar-2010	21-Dec-2011	86	1,679.22	3,015.940	-1,336.72	659	Long-Term
*NCMLF	NEWCREST MINING LIMITED ORDINARY FULLY PAID	01-Sep-2009	21-Dec-2011	49	1,558.14	1,241.810	316.32	841	Long-Term
*AXAMF	AXA CMN	01-Sep-2009	21-Dec-2011	48	646.71	1,069.960	-423.24	841	Long-Term
*MANGF	MAN SE NPV	01-Sep-2009	21-Dec-2011	5	428.54	370.580	57.97	841	Long-Term
TLM	TALISMAN ENERGY INC CMN	01-Sep-2009	21-Dec-2011	100	1,194.03	1,592.280	-398.26	841	Long-Term
*NESNVXX	NESTLE S A. CMN	12-Jul-2010	21-Dec-2011	54	3,039.07	2,703.530	335.55	527	Long-Term
*RTZPY	RIO TINTO PLC ORD 10P (REG)	01-Sep-2009	21-Dec-2011	122	5,859.87	4,687.830	1,172.04	841	Long-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	01-Sep-2009	21-Dec-2011	60	1,624.80	1,724.210	-99.41	841	Long-Term
*BATOB	BRITISH AMERICAN TOBACCO ORD GBP0 25	12-Jul-2010	21-Dec-2011	35	1,596.45	1,199.490	396.96	527	Long-Term
J6502	TOSHIBA CORP CMN	01-Sep-2009	21-Dec-2011	1,000	4,005.94	5,279.500	-1,273.57	841	Long-Term
*BATOB	BRITISH AMERICAN TOBACCO ORD GBP0.25	01-Sep-2009	21-Dec-2011	127	5,792.84	3,952.530	1,840.31	841	Long-Term
*PEARF	PEARSON PLC (ORD) CMN	01-Sep-2009	21-Dec-2011	93	1,696.82	1,156.680	540.14	841	Long-Term
BMC	BMC SOFTWARE INC CMN	01-Sep-2009	21-Dec-2011	20	659.26	707.630	-48.37	841	Long-Term
*CASIF	CASINO GUICHARD-PERRACHON GUICHARD PERRACHON ET CIE ETABLISSEMENTS ECONOMIQUES DU	12-Jul-2010	21-Dec-2011	5	411.07	415.350	-4.28	527	Long-Term
GIS	GENERAL MILLS INC CMN	01-Sep-2009	21-Dec-2011	100	3,991.44	2,962.910	1,028.54	841	Long-Term
*ALLVF	ALLIANZ SE NPV	01-Sep-2009	21-Dec-2011	33	3,303.79	3,697.370	-393.58	841	Long-Term
LUV	SOUTHWEST AIRLINES CO CMN	01-Nov-2010	21-Dec-2011	100	834.74	1,383.150	-548.41	415	Long-Term
*DPS	DEUTSCHE POST AG CMN	01-Sep-2009	21-Dec-2011	40	603.27	659.620	-56.36	841	Long-Term
EMR	EMERSON ELECTRIC CO. CMN	01-Sep-2009	21-Dec-2011	100	4,693.16	3,649.770	1,043.39	841	Long-Term
*VLKPF	VOLKSWAGEN AG N-VTG BR PRF (DM PFD)	01-Sep-2009	21-Dec-2011	5	780.14	467.420	312.72	841	Long-Term
DE	DEERE & COMPANY CMN	01-Sep-2009	21-Dec-2011	40	3,055.84	1,723.120	1,332.72	841	Long-Term
*NOVODC	NOVO-NORDISK A/S CMN SERIES B	01-Sep-2009	21-Dec-2011	21	2,393.02	1,284.090	1,108.92	841	Long-Term
TMK	TORCHMARK CORP CMN	01-Nov-2010	21-Dec-2011	20	852.55	767.620	84.93	415	Long-Term
*COH	COCHLEAR LIMITED ORDINARY FULLY PAID	02-Mar-2010	21-Dec-2011	6	381.59	354.130	27.47	659	Long-Term
*GALPL	GALP ENERGIA, SGPS, S A CMN CLASS B	03-Nov-2009	21-Dec-2011	9	136.27	155.430	-19.15	778	Long-Term
*IDDT	INDUSTRIA DE DISENO TEXTIL S A CMN	01-Sep-2009	21-Dec-2011	29	2,366.41	1,554.340	812.07	841	Long-Term
*ORISS	ORIFLAME COSMETICS SDR	12-Jul-2010	21-Dec-2011	4	128.18	226.860	-98.68	527	Long-Term
*SIEMS	SIEMENS AG REG SHS NPV	01-Sep-2009	21-Dec-2011	78	7,406.08	6,499.130	906.95	841	Long-Term
J4452	KAO CORP LTD CMN	01-Sep-2009	21-Dec-2011	100	2,605.65	2,591.360	14.28	841	Long-Term
NUE	NUCOR CORPORATION CMN	01-Sep-2009	21-Dec-2011	20	787.11	882.430	-95.32	841	Long-Term
*AKVERNO	AKER SOLUTIONS ASA CMN	12-Jul-2010	21-Dec-2011	12	121.39	132.980	-11.59	527	Long-Term

									Term
BK	THE BANK OF NY MELLON CORP CMN	01-Sep-2009	21-Dec-2011	140	2,725.26	4,019.050	-1,293.79	841	Long-Term
ANF	ABERCROMBIE & FITCH CO CLASS A COMMON STOCK	02-Mar-2010	21-Dec-2011	20	963.74	734.970	228.78	659	Long-Term
*KESKO	KESKO B SHARE CMN CLASS 1	23-Sep-2010	21-Dec-2011	2	64.43	89.620	-25.19	454	Long-Term
CAG	CONAGRA INC CMN	01-Sep-2009	21-Dec-2011	60	1,586.77	1,216.150	370.62	841	Long-Term
	MOTOROLA MOBILITY HOLDINGS, IN CMN	01-Sep-2009	21-Dec-2011	20	773.51	484.630	288.88	841	Long-Term
*DBNK	DEUTSCHE BANK REG SHS CMN	01-Sep-2009	21-Dec-2011	63	2,386.43	4,114.310	-1,727.88	841	Long-Term
*DEX	DEXIA CMN CLASS	01-Sep-2009	21-Dec-2011	631	271.14	5,319.130	-5,048.00	841	Long-Term
IR	INGERSOLL-RAND PLC CMN	01-Sep-2009	21-Dec-2011	20	619.62	602.910	16.71	841	Long-Term
*SAIPF	SAIPEM EUR 1 CMN	01-Sep-2009	21-Dec-2011	19	791.43	497.620	293.81	841	Long-Term
J8058	MITSUBISHI CORP. CMN	01-Sep-2009	21-Dec-2011	200	3,922.65	4,034.360	-111.71	841	Long-Term
J6988	NITTO DENKO CMN	01-Sep-2009	21-Dec-2011	100	3,605.86	3,102.110	503.75	841	Long-Term
*STM	STMICROELECTRONICS N.V CMN ISIN: NL0000226223	12-Jul-2010	21-Dec-2011	135	776.96	1,149.340	-372.37	527	Long-Term
*BG	BG GROUP PLC CMN	01-Sep-2009	21-Dec-2011	225	4,575.35	3,684.850	890.49	841	Long-Term
CCJ	CAMECO CORPORATION CMN	01-Sep-2009	21-Dec-2011	100	1,784.69	2,652.340	-867.65	841	Long-Term
*NESNVXX	NESTLE S A CMN	02-Mar-2010	21-Dec-2011	17	956.75	858.030	98.72	659	Long-Term
*TENIM	TENARIS SA ORD CMN	03-Nov-2009	21-Dec-2011	12	217.21	224.360	-7.15	778	Long-Term
*NESNVXX	NESTLE S.A. CMN	01-Sep-2009	21-Dec-2011	304	17,108.85	12,530.610	4,578.24	841	Long-Term
SLB	SCHLUMBERGER LTD CMN	01-Sep-2009	21-Dec-2011	100	6,725.93	5,553.690	1,172.24	841	Long-Term
*SVAF	SVENSKA HANDELSBANKEN AB SEK4	01-Sep-2009	21-Dec-2011	19	505.43	477.600	27.84	841	Long-Term
WY	WEYERHAEUSER COMPANY CMN	01-Sep-2010	21-Dec-2011	60	1,059.50	981.600	77.90	476	Long-Term
NICE	NICE SYSTEMS LTD 1 ADR REPRESENTS 1 ORD SH	23-Sep-2010	21-Dec-2011	6	202.08	180.490	21.59	454	Long-Term
*SMINNW	SMITHS GROUP PLC CMN	12-Jul-2010	21-Dec-2011	82	1,135.52	1,403.840	-268.32	527	Long-Term
CAT	CATERPILLAR INC (DELAWARE) CMN	01-Sep-2009	21-Dec-2011	40	3,643.77	1,791.680	1,852.09	841	Long-Term
*RANSNV	RANDSTAD HOLDING N V NLG0.20 CMN	12-Jul-2010	21-Dec-2011	33	985.23	1,419.780	-434.55	527	Long-Term
IP	INTERNATIONAL PAPER CO CMN	01-Sep-2009	21-Dec-2011	40	1,143.63	894.380	249.25	841	Long-Term
AGCO	AGCO CORP CMN	01-Sep-2009	21-Dec-2011	20	824.15	616.220	207.93	841	Long-Term
RRD	R R DONNELLEY & SONS CO CMN	01-Sep-2009	21-Dec-2011	80	1,157.35	1,401.670	-244.32	841	Long-Term
CREE	CREE, INC CMN	23-Sep-2010	21-Dec-2011	20	415.44	1,016.430	-600.99	454	Long-Term
STT	STATE STREET CORPORATION (NEW) CMN	01-Sep-2009	21-Dec-2011	60	2,424.53	3,100.900	-676.37	841	Long-Term
WM	WASTE MANAGEMENT INC CMN	01-Sep-2009	21-Dec-2011	20	638.19	598.600	39.59	841	Long-Term
*HEINKN	HEINEKEN NV CMN	01-Sep-2009	21-Dec-2011	11	501.48	459.620	41.86	841	Long-Term
VNO	VORNADO REALTY TRUST CMN	01-Sep-2009	21-Dec-2011	40	3,038.28	2,239.760	798.52	841	Long-Term
PCG	P G & E CORPORATION CMN	01-Sep-2009	21-Dec-2011	40	1,637.15	1,617.490	19.66	841	Long-Term
MAS	MASCO CORPORATION CMN	01-Sep-2009	21-Dec-2011	120	1,188.68	1,663.780	-475.10	841	Long-Term
MDR	MCDERMOTT INTL CMN	01-Sep-2009	21-Dec-2011	20	212.88	243.310	-30.43	841	Long-Term
AMZN	AMAZON.COM INC CMN	01-Sep-2009	21-Dec-2011	20	3,535.85	1,604.980	1,930.87	841	Long-Term
CVS	CVS CAREMARK CORPORATION CMN	12-Jul-2010	21-Dec-2011	60	2,413.33	1,792.200	621.13	527	Long-Term
BBT	BB&T CORPORATION CMN	01-Sep-2009	21-Dec-2011	100	2,460.52	2,720.350	-259.83	841	Long-Term
	BMW-BAYERISCHE MOTOREN WERKE AG								Long-

*BMWF	EUR1.0	01-Sep-2009	21-Dec-2011	31	2,136.83	1,368.820	768.02	841	Term
	AON CORPORATION CMN	01-Nov-2010	21-Dec-2011	20	922.73	801.430	121.30	415	Long-Term
RY	ROYAL BANK OF CANADA CMN	01-Sep-2009	21-Dec-2011	100	4,785.36	5,138.930	-353.57	841	Long-Term
*PZOLT	PAZ OIL COMPANY LTD CMN	27-Sep-2010	21-Dec-2011	1	123.25	157.860	-34.62	450	Long-Term
*WOLSLNN	WOLSELEY PLC CMN	12-Jul-2010	21-Dec-2011	18	570.27	387.880	182.39	527	Long-Term
SRE	SEMPRA ENERGY CMN	01-Sep-2009	21-Dec-2011	40	2,160.39	1,995.370	165.02	841	Long-Term
ROK	ROCKWELL AUTOMATION INC CMN	01-Sep-2009	21-Dec-2011	20	1,449.14	833.690	615.45	841	Long-Term
MYL	MYLAN INC CMN	03-Nov-2009	21-Dec-2011	20	423.56	328.980	94.58	778	Long-Term
HK1128	WYNN MACAU LIMITED CMN	12-Jul-2010	21-Dec-2011	400	938.65	661.190	277.46	527	Long-Term
RSG	REPUBLIC SERVICES INC CMN	01-Sep-2009	21-Dec-2011	40	1,074.16	1,025.680	48.48	841	Long-Term
RRC	RANGE RESOURCES CORPORATION CMN	01-Sep-2009	21-Dec-2011	20	1,236.51	957.210	279.30	841	Long-Term
EMN	EASTMAN CHEM CO CMN	01-Sep-2009	21-Dec-2011	20	768.35	511.900	256.45	841	Long-Term
*VMEDLN	VIRGIN MEDIA INC CMN	01-Nov-2010	21-Dec-2011	12	248.46	311.980	-63.52	415	Long-Term
SLG	SL GREEN REALTY CORP CMN	01-Sep-2009	21-Dec-2011	20	1,304.14	675.650	628.49	841	Long-Term
EXPD	EXPEDITORS INTL WASH INC CMN	01-Sep-2009	21-Dec-2011	20	800.49	651.720	148.77	841	Long-Term
J9984	SOFTBANK CORP CMN	04-Nov-2009	21-Dec-2011	100	2,958.46	2,374.700	583.77	777	Long-Term
PLD	PROLOGIS INC CMN	01-Sep-2009	21-Dec-2011	40	1,129.14	959.140	170.00	841	Long-Term
*INVIKB	KINNEVIK INVESTMENT AB CMN CLASS B	02-Mar-2010	21-Dec-2011	5	97.98	84.520	13.46	659	Long-Term
*FTEL	FRANCE TELECOM S.A. EUR 4.00	01-Sep-2009	21-Dec-2011	6	92.74	150.190	-57.45	841	Long-Term
VTRAF	VITERRA INC CMN	12-Jul-2010	21-Dec-2011	100	1,027.97	697.940	330.04	527	Long-Term
*ASSAB	ASSA ABLOY B SHS SEK1	01-Sep-2009	21-Dec-2011	33	808.74	517.520	291.22	841	Long-Term
J4911	SHISEIDO CO., LTD. CMN	01-Sep-2009	21-Dec-2011	100	1,794.01	1,796.750	-2.74	841	Long-Term
*KONINK	KONINKLIJKE AHOLD N.V. CMN	01-Sep-2009	21-Dec-2011	138	1,777.99	1,647.180	130.81	841	Long-Term
*BSKYF	BRITISH SKY BROADCASTING GROUP CMN	01-Sep-2009	21-Dec-2011	38	421.05	340.450	80.60	841	Long-Term
UNP	UNION PACIFIC CORP CMN	01-Sep-2009	21-Dec-2011	40	4,093.84	2,387.840	1,706.00	841	Long-Term
J6273	SMC CMN	01-Sep-2009	21-Dec-2011	100	15,730.68	11,684.480	4,046.20	841	Long-Term
GIB	CGI GROUP INC CMN CLASS A	02-Mar-2010	21-Dec-2011	100	1,856.30	1,487.740	368.56	659	Long-Term
CBE	COOPER INDUSTRIES PLC CMN	01-Sep-2009	21-Dec-2011	40	2,136.69	1,306.590	830.10	841	Long-Term
*TCL	TRANSURBAN LIMITED ORDINARY SHARES / UNITS STAPLE	01-Sep-2009	21-Dec-2011	161	921.47	557.520	363.95	841	Long-Term
*DIOR	CHRISTIAN DIOR ORD EUR2.00	12-Jul-2010	21-Dec-2011	12	1,413.90	1,218.760	195.15	527	Long-Term
*FBCBF	CARLSBERG 'B' DNKR20	01-Sep-2009	21-Dec-2011	4	278.55	283.820	-5.26	841	Long-Term
*RENUL	RENAULT (REGIE NATIONALE DES USINES) EUR3.81	01-Sep-2009	21-Dec-2011	6	211.04	257.790	-46.75	841	Long-Term
*PH	KONINKLIJKE PHILIPS ELECTRONICS NV EURO.20	01-Sep-2009	21-Dec-2011	110	2,204.46	2,369.330	-164.87	841	Long-Term
*CSLAU	CSL LIMITED ORDINARY FULLY PAID	01-Sep-2009	21-Dec-2011	40	1,307.80	1,091.080	216.73	841	Long-Term
*NTYRE	NOKIAN RENKAA (NOKIAN TYRES) CMN	12-Jul-2010	21-Dec-2011	8	256.02	216.000	40.02	527	Long-Term
J4568	DAIICHI SANKYO CO., LTD CMN	01-Sep-2009	21-Dec-2011	100	1,925.25	2,145.130	-219.89	841	Long-Term
*SCANB	SCANIA AB -B- SHARES CMN CLASS B	02-Mar-2010	21-Dec-2011	18	258.88	265.080	-6.21	659	Long-Term
	GOODRICH CORPORATION CMN	12-Jul-2010	21-Dec-2011	20	2,460.62	1,352.320	1,108.30	527	Long-Term
J8725	MS&AD INSURANCE GROUP HOLDINGS CMN	01-Sep-2009	21-Dec-2011	100	1,816.16	2,886.160	-1,069.99	841	Long-Term
									Long-

*CCLLN	CARNIVAL PLC CMN	01-Sep-2009	21-Dec-2011	34	1,125.66	1,035.180	90.48	841	Term
MXIM	MAXIM INTEGRATED PRODUCTS INC CMN	01-Sep-2009	21-Dec-2011	60	1,544.37	1,115.110	429.26	841	Long-Term
GLW	CORNING INCORPORATED CMN	01-Sep-2009	21-Dec-2011	80	1,000.34	1,199.060	-198.72	841	Long-Term
*WOLSLNN	WOLSELEY PLC CMN	02-Mar-2010	21-Dec-2011	30	950.44	733.180	217.26	659	Long-Term
LNC	LINCOLN NATL CORP INC CMN	02-Mar-2010	21-Dec-2011	20	371.60	523.620	-152.02	659	Long-Term
ADS	ALLIANCE DATA SYSTEMS CORPORAT CMN	01-Sep-2009	21-Dec-2011	20	2,112.68	1,081.900	1,030.78	841	Long-Term
*ORG	ORIGIN ENERGY LTD ORDINARY FULLY PAID N/C FR BORAL LTD EFF 18FEB00	01-Sep-2009	21-Dec-2011	100	1,360.62	1,319.550	41.07	841	Long-Term
MPC	MARATHON PETROLEUM CORPORATION CMN	01-Sep-2009	21-Dec-2011	40	1,296.71	964.300	332.41	841	Long-Term
HSP	HOSPIRA, INC CMN	01-Sep-2009	21-Dec-2011	40	1,166.71	1,566.530	-399.82	841	Long-Term
TMO	THERMO FISHER SCIENTIFIC INC CMN	01-Sep-2009	21-Dec-2011	40	1,782.80	1,798.970	-16.17	841	Long-Term
DISCA	DISCOVERY COMMUNICATIONS, INC CMN SERIES A	12-Jul-2010	21-Dec-2011	20	806.19	718.890	87.30	527	Long-Term
GNW	GENWORTH FINANCIAL INC CMN CLASS A	01-Sep-2009	21-Dec-2011	20	119.81	195.600	-75.79	841	Long-Term
*TLIA	TELIAISONERA AB CMN	01-Sep-2009	21-Dec-2011	60	394.62	383.750	10.87	841	Long-Term
*MKGAS	MERCK KGAA CMN	12-Jul-2010	21-Dec-2011	3	294.81	235.130	59.68	527	Long-Term
DIS	WALT DISNEY COMPANY (THE) CMN	01-Sep-2009	21-Dec-2011	160	5,778.76	4,153.500	1,625.26	841	Long-Term
WFT	WEATHERFORD INTERNATIONAL LTD CMN	01-Sep-2009	21-Dec-2011	40	564.12	793.340	-229.22	841	Long-Term
HK3800	GCL-POLY ENERGY HOLDINGS LIMIT CMN	12-Jul-2010	21-Dec-2011	1,000	275.39	217.390	57.99	527	Long-Term
*SMHPF	THE SWATCH GROUP AG B B SHS CHF 2 25 VAL 080.045	01-Sep-2009	21-Dec-2011	6	2,205.71	1,284.680	921.03	841	Long-Term
PGR	PROGRESSIVE CORPORATION (THE) CMN	12-Jul-2010	21-Dec-2011	40	753.69	791.360	-37.67	527	Long-Term
TRV	THE TRAVELERS COMPANIES, INC CMN	01-Sep-2009	21-Dec-2011	40	2,358.35	1,991.570	366.78	841	Long-Term
*TUOI	TULLOW OIL PLC CMN	01-Sep-2009	21-Dec-2011	59	1,219.97	1,015.370	204.60	841	Long-Term
*CWN1	CROWN LIMITED ORDINARY FULLY PAID DEFERRED S	12-Jul-2010	21-Dec-2011	129	1,056.04	901.040	155.00	527	Long-Term
MCD	MC DONALDS CORP CMN	01-Sep-2009	21-Dec-2011	80	7,927.03	4,468.090	3,458.94	841	Long-Term
J7912	DAI NIPPON PRINTING CO., LTD CMN	01-Sep-2009	21-Dec-2011	1,000	9,541.14	14,582.920	-5,041.78	841	Long-Term
ACE	ACE LIMITED CMN	01-Sep-2009	21-Dec-2011	20	1,376.39	1,025.180	351.21	841	Long-Term
BLK	BLACKROCK, INC CMN	01-Sep-2009	21-Dec-2011	40	6,920.60	7,919.350	-998.75	841	Long-Term
MON	MONSANTO COMPANY CMN	01-Sep-2009	21-Dec-2011	40	2,816.90	3,301.480	-484.58	841	Long-Term
DVN	DEVON ENERGY CORPORATION (NEW) CMN	01-Sep-2009	21-Dec-2011	40	2,469.14	2,417.520	51.62	841	Long-Term
BBBY	BED BATH & BEYOND INC CMN	01-Sep-2009	21-Dec-2011	40	2,451.69	1,442.180	1,009.51	841	Long-Term
*GENF	VIVENDI SA ORD CMN EUR5 5	01-Sep-2009	21-Dec-2011	160	3,414.80	4,600.410	-1,185.61	841	Long-Term
SPW	SPX CORPORATION CMN	02-Mar-2010	21-Dec-2011	20	1,196.54	1,221.180	-24.64	659	Long-Term
SIRI	SIRIUS XM RADIO INC CMN	02-Mar-2010	21-Dec-2011	640	1,152.67	571.200	581.47	659	Long-Term
SLW	SILVER WHEATON CORP CMN	03-Nov-2009	21-Dec-2011	100	2,962.67	1,337.010	1,625.66	778	Long-Term
POM	PEPCO HOLDINGS INC CMN	01-Sep-2009	21-Dec-2011	80	1,601.33	1,143.060	458.27	841	Long-Term
ALXN	ALEXION PHARMACEUTICALS INC CMN	23-Sep-2010	21-Dec-2011	20	1,361.34	631.020	730.33	454	Long-Term
COF	CAPITAL ONE FINANCIAL CORP CMN	01-Sep-2009	21-Dec-2011	60	2,506.88	2,168.200	338.69	841	Long-Term
PCAR	PACCAR INC CMN	01-Sep-2009	21-Dec-2011	40	1,476.26	1,426.440	49.82	841	Long-Term
A	AGILENT TECHNOLOGIES, INC. CMN	01-Sep-2009	21-Dec-2011	20	683.46	518.270	165.19	841	Long-Term
CCL	CARNIVAL CORPORATION CMN	01-Sep-2009	21-Dec-2011	40	1,307.81	1,159.220	148.59	841	Long-Term
									Long-

SU	SUNCOR ENERGY INC CMN	01-Sep-2009	21-Dec-2011	100	2,711.53	3,077.200	-365.67	841	Term
*AALNWL	ANGLO AMERICAN PLC CMN	01-Sep-2009	21-Dec-2011	58	2,082.02	1,837.600	244.42	841	Long-Term
NWSA	NEWS CORPORATION CMN CLASS A	03-Nov-2009	21-Dec-2011	180	3,113.35	2,055.580	1,057.77	778	Long-Term
*AKZOF	AKZO NOBEL N V NLG5	01-Sep-2009	21-Dec-2011	9	417.17	504.790	-87.62	841	Long-Term
COV	COVIDIEN PUBLIC LIMITED COMPAN CMN	01-Sep-2009	21-Dec-2011	40	1,764.25	1,569.520	194.73	841	Long-Term
FIS	FIDELITY NATL INFO SVCS INC CMN	02-Mar-2010	21-Dec-2011	20	519.96	460.540	59.42	659	Long-Term
*GEPTF	GPT GROUP (ORD) UNITS FULLY PAID	01-Sep-2009	21-Dec-2011	344	1,083.64	886.460	197.18	841	Long-Term
*STOSY	SANTOS LTD (ORD) ORDINARY FULLY PAID	01-Sep-2009	21-Dec-2011	50	627.84	672.130	-44.29	841	Long-Term
*NETCOM	TELE2 AB CMN CLASS B	01-Sep-2009	21-Dec-2011	55	1,034.61	741.950	292.66	841	Long-Term
IRM	IRON MOUNTAIN INC CMN	01-Sep-2009	21-Dec-2011	40	1,223.45	1,148.090	75.36	841	Long-Term
ADBE	ADOBE SYSTEMS INC CMN	01-Sep-2009	21-Dec-2011	40	1,109.91	1,253.260	-143.35	841	Long-Term
DLTR	DOLLAR TREE INC CMN	02-Mar-2010	21-Dec-2011	20	1,652.33	744.060	908.27	659	Long-Term
CSC	COMPUTER SCIENCES CORP CMN	01-Sep-2009	21-Dec-2011	20	510.36	965.760	-455.40	841	Long-Term
C	CITIGROUP INC. CMN	03-Nov-2009	21-Dec-2011	200	5,160.32	7,876.200	-2,715.88	778	Long-Term
*QBEIF	QBE INSURANCE GROUP LIMITED ORDINARY FULLY PAID	01-Sep-2009	21-Dec-2011	22	293.36	424.490	-131.13	841	Long-Term
*AGKLN	AGGREKO PLC CMN	23-Sep-2010	21-Dec-2011	31	946.52	791.020	155.50	454	Long-Term
*MESET	MEDIASET 0 52EUR	01-Sep-2009	21-Dec-2011	85	232.04	548.650	-316.61	841	Long-Term
BBY	BEST BUY CO INC CMN SERIES	01-Sep-2009	21-Dec-2011	40	914.81	1,445.890	-531.08	841	Long-Term
*DEN	DNB NOR ASA CMN	01-Sep-2009	21-Dec-2011	14	134.03	139.610	-5.59	841	Long-Term
*CRADY	RIO TINTO LTD ORDINARY FULLY PAID	01-Sep-2009	21-Dec-2011	31	1,930.16	1,514.760	415.40	841	Long-Term
*LEUM	MIGDAL INSURANCE COMPANY LTD ILS 0 01	27-Sep-2010	21-Dec-2011	26	34.47	50.930	-16.46	450	Long-Term
LIFE	LIFE TECHNOLOGIES CORPORATION CMN	01-Sep-2009	21-Dec-2011	40	1,571.60	1,787.620	-216.02	841	Long-Term
ENR	ENERGIZER HOLDINGS, INC CMN	02-Mar-2010	21-Dec-2011	20	1,478.54	1,174.030	304.51	659	Long-Term
*BSNOY	GROUPE DANONE EUR 0 5	01-Sep-2009	21-Dec-2011	49	2,994.69	2,645.580	349.10	841	Long-Term
*HELS	ELISA OYJ CMN CLASS A	12-Jul-2010	21-Dec-2011	18	369.46	349.540	19.92	527	Long-Term
	DIRECTV CMN	01-Sep-2009	21-Dec-2011	80	3,439.25	1,897.350	1,541.90	841	Long-Term
EQT	EQT CORPORATION CMN	03-Nov-2009	21-Dec-2011	20	1,101.78	832.880	268.90	778	Long-Term
HSY	THE HERSHEY COMPANY CMN	01-Sep-2009	21-Dec-2011	20	1,210.92	773.520	437.40	841	Long-Term
APC	ANADARKO PETROLEUM CORP CMN	01-Sep-2009	21-Dec-2011	20	1,501.01	1,061.680	439.33	841	Long-Term
ILMN	ILLUMINA INC CMN	01-Sep-2009	21-Dec-2011	40	1,085.79	1,427.270	-341.48	841	Long-Term
J1928	SEKISUI HOUSE, LTD CMN	01-Sep-2009	21-Dec-2011	1,000	8,719.30	9,591.270	-871.97	841	Long-Term
FRX	FOREST LABORATORIES INC CMN	02-Mar-2010	21-Dec-2011	60	1,779.73	1,818.090	-38.36	659	Long-Term
*REP	REPSOL YPF SA EUR1	01-Sep-2009	21-Dec-2011	130	3,875.32	3,162.920	712.40	841	Long-Term
*BLTTF	BILLITON PLC ORD 0 50	01-Sep-2009	21-Dec-2011	91	2,602.17	2,378.360	223.81	841	Long-Term
*OUTOF	OUTOKUMPU OY ORD A NPV	01-Nov-2010	21-Dec-2011	19	125.56	344.350	-218.79	415	Long-Term
AXP	AMERICAN EXPRESS CO CMN	01-Sep-2009	21-Dec-2011	80	3,808.94	2,622.970	1,185.97	841	Long-Term
*SAMPF	SAMPO PLC CMN CLASS A	01-Sep-2009	21-Dec-2011	28	690.78	655.600	35.18	841	Long-Term
J8308	RESONA HOLDINGS CMN	01-Sep-2009	21-Dec-2011	100	432.57	1,369.740	-937.17	841	Long-Term
*OUTOF	OUTOKUMPU OY ORD A NPV	23-Sep-2010	21-Dec-2011	38	251.12	723.680	-472.57	454	Long-Term
									Long-

HPQ	HEWLETT-PACKARD CO. CMN	01-Sep-2009	21-Dec-2011	180	4,553.32	7,964.080	-3,410.76	841	Term
*EADS	EUROPEAN AERONAUTIC DEFENCE CMN	01-Sep-2009	21-Dec-2011	27	829.69	548.520	281.17	841	Long-Term
*JERON	JERONIMO MARTINS ESTAB CMN EUR5 00	23-Sep-2010	21-Dec-2011	18	299.80	230.630	69.16	454	Long-Term
*SYNCH	SYNGENTA AG CMN	01-Sep-2009	21-Dec-2011	6	1,720.42	1,395.600	324.82	841	Long-Term
*TELNO	TELENOR ASA CMN	01-Sep-2009	21-Dec-2011	30	473.78	282.950	190.82	841	Long-Term
CHK	CHESAPEAKE ENERGY CORPORATION CMN	01-Sep-2009	21-Dec-2011	60	1,371.24	1,373.230	-1.99	841	Long-Term
BDRBF	BOMBARDIER INC CMN CL B	01-Sep-2009	21-Dec-2011	200	703.60	706.900	-3.30	841	Long-Term
*METSO	METSO OYJ CMN	02-Mar-2010	21-Dec-2011	36	1,275.36	1,151.390	123.97	659	Long-Term
TWC	TIME WARNER CABLE INC CMN	01-Sep-2009	21-Dec-2011	20	1,260.14	733.000	527.14	841	Long-Term
MET	METLIFE, INC. CMN	01-Sep-2009	21-Dec-2011	100	3,023.36	3,592.990	-569.63	841	Long-Term
*PRINF	PPR SA EUR4.00	01-Sep-2009	21-Dec-2011	10	1,420.57	1,132.640	287.93	841	Long-Term
*BBVZ	BANCO BILBAO VIZCAYA ARGENTARIA	01-Sep-2009	21-Dec-2011	297	2,518.67	5,168.760	-2,650.09	841	Long-Term
*BAYNAG	BAYER AG CMN	12-Jul-2010	21-Dec-2011	21	1,298.07	1,260.040	38.03	527	Long-Term
TEL	TE CONNECTIVITY LTD CMN	01-Sep-2009	21-Dec-2011	40	1,220.81	874.230	346.58	841	Long-Term
MU	MICRON TECHNOLOGY, INC. CMN	03-Nov-2009	21-Dec-2011	120	672.47	777.380	-104.91	778	Long-Term
NOC	NORTHROP GRUMMAN CORP CMN	01-Sep-2009	21-Dec-2011	40	2,279.98	1,766.610	513.37	841	Long-Term
*LUXG	LUXOTTICA GROUP SPA CMN	01-Sep-2009	21-Dec-2011	12	331.76	289.730	42.03	841	Long-Term
*WESFF	WESFARMERS LIMITED ORDINARY FULLY PAID	12-Jul-2010	21-Dec-2011	62	1,887.13	1,559.260	327.88	527	Long-Term
ECA	ENCANA CORPORATION CMN	01-Sep-2009	21-Dec-2011	100	1,847.66	2,691.040	-843.38	841	Long-Term
NEM	NEWMONT MINING CORPORATION CMN	01-Sep-2009	21-Dec-2011	40	2,516.14	1,613.700	902.44	841	Long-Term
EQR	EQUITY RESIDENTIAL CMN	01-Sep-2009	21-Dec-2011	40	2,260.06	1,066.000	1,194.06	841	Long-Term
STJ	ST JUDE MEDICAL INC CMN	01-Sep-2009	21-Dec-2011	40	1,327.31	1,526.540	-199.23	841	Long-Term
*WOPEY	WOODSIDE PETROLEUM LTD ORDINARY FULLY PAID	01-Sep-2009	21-Dec-2011	55	1,709.76	2,274.710	-564.95	841	Long-Term
*RDSB	ROYAL DUTCH SHELL PLC CMN CLASS B	01-Sep-2009	21-Dec-2011	289	10,552.43	7,884.350	2,668.08	841	Long-Term
*WESFF	WESFARMERS LIMITED ORDINARY FULLY PAID	01-Sep-2009	21-Dec-2011	64	1,948.01	1,394.610	553.39	841	Long-Term
HCP	HCP, INC CMN	01-Sep-2009	21-Dec-2011	40	1,602.70	1,086.580	516.12	841	Long-Term
JNJ	JOHNSON & JOHNSON CMN	01-Sep-2009	21-Dec-2011	200	12,958.55	12,012.040	946.51	841	Long-Term
CI	CIGNA CORPORATION CMN	01-Sep-2009	21-Dec-2011	20	839.23	578.850	260.38	841	Long-Term
FAST	FASTENAL CO CMN	02-Mar-2010	21-Dec-2011	20	860.98	452.420	408.57	659	Long-Term
*ASSIF	ASSICURAZIONI GENERALI-SOCIETA CMN	01-Sep-2009	21-Dec-2011	240	3,580.58	5,866.720	-2,286.14	841	Long-Term
*KNEBVF	KONE CORP CMN CLASS B	01-Sep-2009	21-Dec-2011	25	1,283.61	861.580	422.04	841	Long-Term
PBI	PITNEY-BOWES INC CMN	01-Sep-2009	21-Dec-2011	80	1,463.00	1,753.930	-290.93	841	Long-Term
RHI	ROBERT HALF INTL INC CMN	01-Sep-2009	21-Dec-2011	40	1,094.24	1,031.660	62.58	841	Long-Term
*HENORD	HENKEL ORD CMN	02-Mar-2010	21-Dec-2011	1	48.45	45.120	3.34	659	Long-Term
*VLKWW	VOLKSWAGEN AKTIENGESELLSCHAFT CMN	01-Sep-2009	21-Dec-2011	3	417.59	530.210	-112.62	841	Long-Term
HAL	HALLIBURTON COMPANY CMN	01-Sep-2009	21-Dec-2011	60	1,996.97	1,431.770	565.20	841	Long-Term
*HEHNAS	HEINEKEN HOLDING NV CMN	12-Jul-2010	21-Dec-2011	2	79.96	78.680	1.29	527	Long-Term
*BACRLN	BARCLAYS PLC ORD 25P CMN	01-Sep-2009	21-Dec-2011	827	2,236.84	5,044.020	-2,807.18	841	Long-Term
*GAZFP	GDF SUEZ CMN CLASS .	01-Sep-2009	21-Dec-2011	81	2,114.97	3,346.210	-1,231.24	841	Long-Term
									Long-

*PERNF	PERNOD-RICARD EUR 3 10	01-Sep-2009	21-Dec-2011	18	1,601.21	1,391.110	210.10	841	Term
FDO	FAMILY DOLLAR STORES INC CMN	12-Jul-2010	21-Dec-2011	20	1,171.14	722.910	448.23	527	Long-Term
JWN	NORDSTROM INC CMN	01-Sep-2009	21-Dec-2011	20	982.40	558.660	423.74	841	Long-Term
*WPPLNN	WPP PLC CMN	12-Jul-2010	21-Dec-2011	42	423.72	420.270	3.45	527	Long-Term
*TESCF	TESCO PLC (ORD) CMN	01-Sep-2009	21-Dec-2011	761	4,505.33	4,608.860	-103.53	841	Long-Term
*FTORD	FIAT S P A CMN	12-Jul-2010	21-Dec-2011	33	153.96	169.990	-16.03	527	Long-Term
CBAUF	COMMONWEALTH BANK OF AUSTRALIA ORDINARY FULLY PAID	01-Sep-2009	21-Dec-2011	105	5,218.44	4,142.260	1,076.18	841	Long-Term
*DT	DEUTSCHE TELEKOM AG CMN	01-Sep-2009	21-Dec-2011	1	11.58	13.010	-1.43	841	Long-Term
IAG	IAMGOLD CORPORATION CMN	10-Nov-2009	21-Dec-2011	100	1,618.46	1,743.060	-124.60	771	Long-Term
*WPPLNN	WPP PLC CMN	01-Sep-2009	21-Dec-2011	216	2,179.14	1,798.020	381.13	841	Long-Term
*MICHF	MICHELIN (CIE GLE DES ETABL) CLASS 'B'(REDG) EUR2.00	23-Sep-2010	21-Dec-2011	8	473.16	687.240	-214.08	454	Long-Term
*ATLPY	ATLAS COPCO AB B SHS CMN CLASS B	02-Mar-2010	21-Dec-2011	12	222.75	159.250	63.51	659	Long-Term
*FTORD	FIAT S P A. CMN	01-Sep-2009	21-Dec-2011	79	368.57	403.520	-34.95	841	Long-Term
D	DOMINION RESOURCES, INC CMN	01-Sep-2009	21-Dec-2011	40	2,109.96	1,322.040	787.92	841	Long-Term
*FNCIMM	FINMECCANICA S P.A CMN	01-Sep-2009	21-Dec-2011	1	3.58	15.840	-12.26	841	Long-Term
*ELUXF	ELECTROLUX-B SHS (AKTIEBOLAGET SEK25	01-Sep-2009	21-Dec-2011	16	251.71	324.470	-72.76	841	Long-Term
*DGE	DIAGEO PLC ORD GBP0.28935	01-Sep-2009	21-Dec-2011	244	5,087.17	3,871.330	1,215.84	841	Long-Term
*CARRF	CARREFOUR S A (ORD) EUR2.5	02-Mar-2010	21-Dec-2011	23	507.08	973.890	-466.81	659	Long-Term
XRX	XEROX CORPORATION CMN	01-Sep-2009	21-Dec-2011	20	159.84	171.560	-11.72	841	Long-Term
UNH	UNITEDHEALTH GROUP INCORPORATE CMN	01-Sep-2009	21-Dec-2011	80	3,989.17	2,211.220	1,777.95	841	Long-Term
TCK	TECK RESOURCES LIMITED CMN CLASS B	01-Sep-2009	21-Dec-2011	100	3,460.68	2,394.280	1,066.40	841	Long-Term
*PETRLN	PETROFAC LTD CMN	23-Sep-2010	21-Dec-2011	9	196.79	196.470	0.32	454	Long-Term
*CARRF	CARREFOUR S.A. (ORD) EUR2.5	12-Jul-2010	21-Dec-2011	4	88.19	156.560	-68.37	527	Long-Term
J8267	AEON CMN	01-Sep-2009	21-Dec-2011	100	1,368.51	1,046.760	321.76	841	Long-Term
PHM	PULTEGROUP INC CMN	01-Nov-2010	21-Dec-2011	60	372.47	473.490	-101.02	415	Long-Term
KEY	KEYCORP CMN	01-Sep-2009	21-Dec-2011	40	298.14	258.160	39.98	841	Long-Term
AMTD	TD AMERITRADE HOLDING CORP CMN	01-Nov-2010	21-Dec-2011	20	306.55	343.430	-36.89	415	Long-Term
J6752	PANASONIC CMN	01-Sep-2009	21-Dec-2011	200	1,669.66	3,218.590	-1,548.94	841	Long-Term
*SAB	SABMILLER PLC CMN	01-Sep-2009	21-Dec-2011	22	737.10	509.170	227.94	841	Long-Term
VZ	VERIZON COMMUNICATIONS INC CMN	03-Nov-2009	21-Dec-2011	160	6,260.72	4,360.420	1,900.31	778	Long-Term
AMTD	TD AMERITRADE HOLDING CORP CMN	01-Sep-2009	21-Dec-2011	100	1,532.73	1,934.170	-401.44	841	Long-Term
*CARRF	CARREFOUR S.A (ORD) EUR2.5	01-Sep-2009	21-Dec-2011	13	286.61	530.960	-244.36	841	Long-Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	03-Nov-2009	21-Dec-2011	80	4,503.96	4,106.490	397.47	778	Long-Term
FLEX	FLEXTRONICS INTERNATIONAL LTD CMN	01-Sep-2009	21-Dec-2011	240	1,359.40	1,388.040	-28.64	841	Long-Term
CPN	CALPINE CORPORATION CMN	01-Sep-2009	21-Dec-2011	60	960.56	687.220	273.34	841	Long-Term
BXP	BOSTON PROPERTIES INC COMMON STOCK	01-Sep-2009	21-Dec-2011	20	1,955.33	1,173.520	781.81	841	Long-Term
*BCOAF	INTESA SANPAOLO COMMON STOCK 0.52 EUR	01-Sep-2009	21-Dec-2011	1,107	1,913.56	4,606.420	-2,692.86	841	Long-Term
*LORLY	L'OREAL EUR2.00 CMN	01-Sep-2009	21-Dec-2011	18	1,855.27	1,726.270	129.00	841	Long-Term
SYK	STRYKER CORP CMN	01-Sep-2009	21-Dec-2011	60	2,897.92	2,489.180	408.74	841	Long-Term
									Long-

EXC	EXELON CORPORATION CMN	01-Sep-2009	21-Dec-2011	40	1,720.70	1,984.600	-263.90	841	Term
*ORKNO	ORKLA ASA CMN	01-Sep-2009	21-Dec-2011	1	7.23	7.990	-0.75	841	Long-Term
DISH	DISH NETWORK CORPORATION CMN CLASS A	03-Nov-2009	21-Dec-2011	40	1,113.51	692.410	421.10	778	Long-Term
ACI	ARCH COAL INC CMN	02-Mar-2010	21-Dec-2011	40	589.32	932.340	-343.02	659	Long-Term
HES	HESS CORPORATION CMN	01-Sep-2009	21-Dec-2011	20	1,109.89	1,004.270	105.62	841	Long-Term
J4543	TERUMO CORP CMN	01-Sep-2009	21-Dec-2011	100	4,872.24	5,252.040	-379.80	841	Long-Term
J3382	SEVEN & I HOLDINGS CO., LTD CMN	01-Sep-2009	21-Dec-2011	200	5,464.92	4,804.930	659.99	841	Long-Term
USB	U.S. BANCORP CMN	01-Sep-2009	21-Dec-2011	220	5,851.26	4,832.830	1,018.43	841	Long-Term
	EL PASO CORP CMN	01-Sep-2009	21-Dec-2011	40	1,026.96	363.550	663.41	841	Long-Term
*CMMUF	AVIVA PC ORD GBP0.25	01-Sep-2009	21-Dec-2011	88	401.07	587.930	-186.86	841	Long-Term
MS	MORGAN STANLEY CMN	01-Sep-2009	21-Dec-2011	60	882.62	1,680.710	-798.09	841	Long-Term
FDX	FEDEX CORP CMN	01-Sep-2009	21-Dec-2011	20	1,674.33	1,395.660	278.67	841	Long-Term
*ALFASS	ALFA LAVAL AB ORD CMN	01-Sep-2009	21-Dec-2011	24	443.60	263.770	179.84	841	Long-Term
*MWMSF	MORRISON (WM) SUPERMARKETS PLC ORD GBP0.10	01-Sep-2009	21-Dec-2011	262	1,283.48	1,192.010	91.47	841	Long-Term
*MSSNO	MARKS AND SPENCER GROUP P L C CMN SERIES NEW ORD	01-Sep-2009	21-Dec-2011	277	1,303.12	1,542.440	-239.33	841	Long-Term
MRO	MARATHON OIL CORPORATION CMN	01-Sep-2009	21-Dec-2011	20	558.62	371.010	187.61	841	Long-Term
TGT	TARGET CORPORATION CMN	01-Sep-2009	21-Dec-2011	60	3,108.91	2,808.310	300.60	841	Long-Term
*TSBF	LLOYDS BANKING GROUP PLC ORD 25P	02-Mar-2010	21-Dec-2011	2,944	1,127.02	2,286.200	-1,159.18	659	Long-Term
SPG	SIMON PROPERTY GROUP INC CMN	01-Sep-2009	21-Dec-2011	20	2,532.32	1,234.490	1,297.83	841	Long-Term
HK493	GOME ELECTRICAL APPLIANCES CMN	12-Jul-2010	21-Dec-2011	1,000	246.25	328.180	-81.93	527	Long-Term
*XSTRAT	XSTRATA PLC COM STK USD0.50	01-Sep-2009	21-Dec-2011	172	2,563.74	2,248.390	315.35	841	Long-Term
NRG	NRG ENERGY, INC CMN	01-Sep-2009	21-Dec-2011	40	742.56	1,077.050	-334.49	841	Long-Term
MCK	MCKESSON CORPORATION CMN	01-Sep-2009	21-Dec-2011	20	1,555.53	1,123.290	432.24	841	Long-Term
CRM	SALESFORCE.COM, INC CMN	01-Sep-2009	21-Dec-2011	20	1,959.30	1,032.680	926.62	841	Long-Term
FTI	FMC TECHNOLOGIES INC CMN	01-Sep-2009	21-Dec-2011	40	2,044.72	929.670	1,115.05	841	Long-Term
ROST	ROSS STORES, INC CMN	01-Sep-2009	21-Dec-2011	40	1,903.50	916.330	987.17	841	Long-Term
NSC	NORFOLK SOUTHERN CORPORATION CMN	01-Sep-2009	21-Dec-2011	40	2,840.06	1,827.570	1,012.49	841	Long-Term
ABC	AMERISOURCEBERGEN CORPORATION CMN	01-Nov-2010	21-Dec-2011	20	739.20	665.430	73.77	415	Long-Term
*SYRFD	SANOFI-AVENTIS CMN	12-Jul-2010	21-Dec-2011	22	1,562.96	1,363.820	199.14	527	Long-Term
CVE	CENOVUS ENERGY INC CMN	01-Sep-2009	21-Dec-2011	100	3,122.88	2,483.090	639.79	841	Long-Term
WYNN	WYNN RESORTS, LIMITED CMN	01-Sep-2009	21-Dec-2011	20	2,159.52	1,069.600	1,089.92	841	Long-Term
ABX	BARRICK GOLD CORPORATION CMN	01-Sep-2009	21-Dec-2011	100	4,640.77	3,552.870	1,087.90	841	Long-Term
NXY	NEXEN INC CMN	01-Sep-2009	21-Dec-2011	100	1,524.00	1,940.390	-416.39	841	Long-Term
MO	ALTRIA GROUP, INC CMN	01-Sep-2009	21-Dec-2011	180	5,434.38	3,268.980	2,165.40	841	Long-Term
CCE	COCA-COLA ENTERPRISES, INC. CMN	01-Sep-2009	21-Dec-2011	20	519.17	398.730	120.44	841	Long-Term
J6301	KOMATSU LTD CMN	01-Sep-2009	21-Dec-2011	100	2,390.63	1,820.410	570.23	841	Long-Term
LOW	LOWES COMPANIES INC CMN	01-Sep-2009	21-Dec-2011	140	3,609.27	2,948.740	660.53	841	Long-Term
J6902	DENSO CORP CMN	01-Sep-2009	21-Dec-2011	100	2,656.84	2,967.700	-310.86	841	Long-Term
*PRUCF	PRUDENTIAL CORP (ORD) CMN	01-Sep-2009	21-Dec-2011	62	594.49	537.070	57.42	841	Long-Term
									Long-

*IBERSP	IBERDROLA, S A CMN	01-Sep-2009	21-Dec-2011	120	749.34	1,094 000	-344 66	841	Term
*ATOF	ANTOFAGASTA PLC ORD GBPO 05	12-Jul-2010	21-Dec-2011	11	204 36	152 980	51 38	527	Long-Term
EBAY	EBAY INC. CMN	01-Sep-2009	21-Dec-2011	100	3,016 70	2,204.700	812.00	841	Long-Term
CSX	CSX CORPORATION CMN	01-Sep-2009	21-Dec-2011	60	1,252.64	849.420	403.22	841	Long-Term
J8750	DAI-ICHI LIFE INSURANCE CMN	12-Jul-2010	21-Dec-2011	1	998.49	1,329.250	-330.76	527	Long-Term
*STD	BANCO SANTANDER CENTRAL HISPANO SA EURO.50	01-Sep-2009	21-Dec-2011	615	4,625 85	9,237.480	-4,611.64	841	Long-Term
*SAPAF	SAP AG NPV	01-Sep-2009	21-Dec-2011	70	3,699 22	3,379 210	320 01	841	Long-Term
GG	GOLDCORP INC CMN	01-Sep-2009	21-Dec-2011	100	4,497.71	3,689 720	807.99	841	Long-Term
LTD	LIMITED BRANDS, INC. CMN	01-Sep-2009	21-Dec-2011	40	1,559.11	596 590	962 52	841	Long-Term
J8630	NKSJ HOLDINGS CMN	01-Sep-2009	21-Dec-2011	100	1,901 60	2,752.650	-851.05	841	Long-Term
J5020	JX HOLDINGS, INC. CMN	01-Sep-2009	21-Dec-2011	100	583.78	544.640	39.14	841	Long-Term
*NAB	NATIONAL AUSTRALIA BK -ORD ORDINARY FULLY PAID	01-Sep-2009	21-Dec-2011	149	3,541 47	3,705 050	-163.58	841	Long-Term
BEAM	BEAM INC CMN	01-Sep-2009	21-Dec-2011	20	1,000 55	614 390	386 16	841	Long-Term
PG	PROCTER & GAMBLE COMPANY (THE) CMN	01-Sep-2009	21-Dec-2011	200	13,184 36	10,668.280	2,516.08	841	Long-Term
BFB	BROWN FORMAN CORP CL B CMN CLASS B	12-Jul-2010	21-Dec-2011	20	1,587.13	1,212.960	374.17	527	Long-Term
*AWC	ALUMINA LIMITED ORDINARY FULLY PAID	12-Jul-2010	21-Dec-2011	316	378 68	432.970	-54.28	527	Long-Term
ITT	ITT CORPORATION CMN	01-Sep-2009	21-Dec-2011	20	394.45	383.430	11 02	841	Long-Term
CFN	CAREFUSION CORPORATION CMN	03-Nov-2009	21-Dec-2011	40	986 19	881 990	104 21	778	Long-Term
*HEMBF	HENNES & MAURITZ AB SEK0.25	01-Sep-2009	21-Dec-2011	88	2,750 07	2,393.290	356.79	841	Long-Term
*LEONF	DELHAIZE GROUP CMN	01-Sep-2009	21-Dec-2011	18	1,021.08	1,208 590	-187 51	841	Long-Term
*CRITF	UNICREDIT SPA EUR 0 50	01-Sep-2009	21-Dec-2011	1,277	1,210 90	4,509 660	-3,298 76	841	Long-Term
*HEXAF	HEXAGON SER B FREE ORD CMN CLASS B	12-Jul-2010	21-Dec-2011	8	113 97	123 360	-9.38	527	Long-Term
*CSHRF	CREDIT SUISSE GROUP RG SHS(NOM CHF 1) VAL 1213.853	01-Sep-2009	21-Dec-2011	24	560.18	1,180 550	-620 36	841	Long-Term
*IPL1	INCITEC PIVOT LIMITED ORDINARY FULLY PAID	01-Sep-2009	21-Dec-2011	86	272.72	221 980	50 74	841	Long-Term
ACN	ACCENTURE PLC CMN	01-Sep-2009	21-Dec-2011	40	2,067 58	1,329 460	738.12	841	Long-Term
*TOTAL	TOTAL SA CMN CL B EUR10	01-Sep-2009	21-Dec-2011	187	9,124 91	10,504 550	-1,379.64	841	Long-Term
*BXBAU	BRAMBLES LIMITED ORD CMN ORDFULLY PAID DEF SETTLEMENT	01-Sep-2009	21-Dec-2011	308	2,215 36	2,009 800	205 56	841	Long-Term
*KGFLN	KINGFISHER PLC ORD CMN	01-Sep-2009	21-Dec-2011	308	1,155.10	1,046 400	108 70	841	Long-Term
EV	EATON VANCE CORP (NON-VTG) CMN	01-Sep-2009	21-Dec-2011	20	464 96	551 580	-86 62	841	Long-Term
*MTR	METRO AG NPV	12-Jul-2010	21-Dec-2011	21	786.36	1,183.200	-396 83	527	Long-Term
*PTGOSV	PETROLEUM GEO-SERVICES ASA CMN	12-Jul-2010	21-Dec-2011	19	196 60	176 390	20 21	527	Long-Term
DOW	DOW CHEMICAL CO CMN	01-Sep-2009	21-Dec-2011	100	2,712.98	2,070.710	642.27	841	Long-Term
*LEONF	DELHAIZE GROUP CMN	12-Jul-2010	21-Dec-2011	3	170.18	234 490	-64 31	527	Long-Term
NE	NOBLE CORPORATION (CH) CMN	23-Sep-2010	21-Dec-2011	20	627 16	684 390	-57.23	454	Long-Term
J8604	NOMURA HOLDINGS CMN	01-Sep-2009	21-Dec-2011	200	628 94	1,763.420	-1,134 48	841	Long-Term
JEC	JACOBS ENGINEERING GRP CMN	01-Sep-2009	21-Dec-2011	20	796 55	875 190	-78 64	841	Long-Term
CL	COLGATE-PALMOLIVE CO CMN	01-Sep-2009	21-Dec-2011	40	3,701 36	2,878.050	823.31	841	Long-Term
VLO	VALERO ENERGY CORPORATION CMN	01-Sep-2009	21-Dec-2011	40	830 49	740 670	89 82	841	Long-Term
NFX	NEWFIELD EXPLORATION CO. CMN	01-Sep-2009	21-Dec-2011	20	741 95	775 240	-33 29	841	Long-Term
									Long-

AIG	AMERICAN INTL GROUP, INC CMN	02-Mar-2010	21-Dec-2011	40	961.00	652.700	308.30	659	Term
DELL	DELL INC CMN	01-Sep-2009	21-Dec-2011	160	2,346.43	2,476.740	-130.31	841	Long-Term
PWR	QUANTA SERVICES INC CMN	01-Sep-2009	21-Dec-2011	20	418.16	439.330	-21.17	841	Long-Term
ALV	AUTOLIV, INC CMN	23-Sep-2010	21-Dec-2011	20	1,035.25	1,220.830	-185.58	454	Long-Term
*ZURVA	ZURICH INSURANCE GROUP AG REG SHS (NOM CHF 10) VAL 1107.539	01-Sep-2009	21-Dec-2011	9	2,002.46	1,953.330	49.13	841	Long-Term
LUK	LEUCADIA NATIONAL CORP CMN	01-Nov-2010	21-Dec-2011	20	447.85	515.630	-67.78	415	Long-Term
PH	PARKER-HANNIFIN CORP CMN	01-Sep-2009	21-Dec-2011	20	1,519.54	972.400	547.14	841	Long-Term
JCP	J C. PENNEY CO INC (HLDNG CO) CMN	01-Sep-2009	21-Dec-2011	20	679.75	600.530	79.22	841	Long-Term
*HENKF	HENKEL KGAA PRF PFD TAXBL	01-Sep-2009	21-Dec-2011	24	1,393.43	921.880	471.55	841	Long-Term
WFC	WELLS FARGO & CO (NEW) CMN	01-Sep-2009	21-Dec-2011	400	10,621.75	10,729.800	-108.05	841	Long-Term
CB	CHUBB CORP CMN	01-Sep-2009	21-Dec-2011	60	4,119.34	2,937.770	1,181.57	841	Long-Term
ITW	ILLINOIS TOOL WORKS CMN	01-Sep-2009	21-Dec-2011	20	932.10	830.440	101.66	841	Long-Term
CERN	CERNER CORP CMN	03-Nov-2009	21-Dec-2011	20	1,189.37	763.750	425.62	778	Long-Term
LO	LORILLARD, INC CMN	01-Sep-2009	21-Dec-2011	20	2,251.12	1,454.430	796.69	841	Long-Term
BP	BP P.L.C. SPONSORED ADR CMN	01-Sep-2009	21-Dec-2011	297	12,337.82	15,119.790	-2,781.97	841	Long-Term
UTX	UNITED TECHNOLOGIES CORP CMN	01-Sep-2009	21-Dec-2011	40	2,941.82	2,369.860	571.96	841	Long-Term
ELN	ELAN CORP PLC (ADR) ADR CMN	12-Jul-2010	21-Dec-2011	49	632.17	244.940	387.23	527	Long-Term
ENB	ENBRIDGE INC CMN	01-Sep-2009	21-Dec-2011	100	3,638.40	1,874.830	1,763.57	841	Long-Term
PEG	PUBLIC-SVC ENTERPRISE GROUP HOLDING CO	01-Sep-2009	21-Dec-2011	80	2,521.25	2,530.290	-9.04	841	Long-Term
*ERICY	ERICSSON (LM) TELEFON- AKTIEBOLAGET SEK 2.50 SER 'B'	01-Sep-2009	21-Dec-2011	234	2,319.24	2,238.420	80.82	841	Long-Term
J6758	SONY CORPORATION CMN	01-Sep-2009	21-Dec-2011	100	1,738.97	2,709.640	-970.67	841	Long-Term
SYI	SYSCO CORPORATION CMN	01-Sep-2009	21-Dec-2011	60	1,739.89	1,524.470	215.42	841	Long-Term
BTU	PEABODY ENERGY CORPORATION CMN	01-Sep-2009	21-Dec-2011	20	671.00	653.370	17.63	841	Long-Term
CMH	CUMMINS INC COMMON STOCK	01-Sep-2009	21-Dec-2011	20	1,740.63	897.510	843.12	841	Long-Term
CAM	CAMERON INTERNATIONAL CORP CMN	01-Sep-2009	21-Dec-2011	40	1,970.70	1,406.800	563.90	841	Long-Term
QEP	QEP RESOURCES, INC. CMN	01-Sep-2009	21-Dec-2011	20	582.05	451.890	130.16	841	Long-Term
V	VISA INC CMN CLASS A	01-Sep-2009	21-Dec-2011	40	4,027.86	2,839.560	1,188.30	841	Long-Term
MAR	MARRIOTT INTERNATIONAL, INC CMN CLASS A	01-Sep-2009	21-Dec-2011	20	574.83	433.650	141.18	841	Long-Term
*SAINS	J SAINSBURY PLC CMN	01-Sep-2009	21-Dec-2011	69	307.49	369.210	-61.71	841	Long-Term
*CIEICH	COMPAGNIE FINANCIERE RICHEMONT CMN	01-Sep-2009	21-Dec-2011	12	602.51	321.450	281.06	841	Long-Term
J7201	NISSAN MOTOR CMN	01-Sep-2009	21-Dec-2011	100	897.97	712.890	185.08	841	Long-Term
GRMN	GARMIN LTD CMN	02-Mar-2010	21-Dec-2011	20	785.15	657.340	127.82	659	Long-Term
*OMVF	OMV AG NPV	01-Sep-2009	21-Dec-2011	1	30.44	39.190	-8.75	841	Long-Term
MHP	MCGRAW-HILL COMPANIES INC CMN	03-Nov-2009	21-Dec-2011	40	1,741.87	1,142.130	599.75	778	Long-Term
ADI	ANALOG DEVICES, INC CMN	01-Sep-2009	21-Dec-2011	20	701.17	562.450	138.72	841	Long-Term
*EONAGGR	E ON AG CMN	01-Sep-2009	21-Dec-2011	132	2,826.44	5,326.180	-2,499.73	841	Long-Term
*MEDBF	MEDIOBANCA SPA EURO 50	01-Sep-2009	21-Dec-2011	1	6.30	12.770	-6.47	841	Long-Term
*TELNF	TELEFONICA SA ORD EUR1	01-Sep-2009	21-Dec-2011	365	6,261.35	9,094.690	-2,833.34	841	Long-Term
RAI	REYNOLDS AMERICAN INC CMN	02-Mar-2010	21-Dec-2011	20	829.75	533.620	296.14	659	Long-Term
	BHP BILLITON LIMITED ORDINARY FULLY								Long-

*BHP	PAID	01-Sep-2009	21-Dec-2011	180	6,367.33	5,717.920	649.41	841	Term
*BOUF	BOUYGUES S.A (ORD) EUR10 00	01-Sep-2009	21-Dec-2011	19	591.79	909.050	-317.26	841	Long-Term
LMT	LOCKHEED MARTIN CORPORATION CMN	01-Sep-2009	21-Dec-2011	40	3,165.81	3,027.420	138.39	841	Long-Term
UCGAA	RTS/UNICREDIT, SOCIETA PER AZI EXP01/27/2012	02-Mar-2010	17-Jan-2012	105	258.57	0.000	258.57	686	Long-Term
UCGAA	RTS/UNICREDIT, SOCIETA PER AZI EXP01/27/2012	12-Jul-2010	17-Jan-2012	128	315.21	0.000	315.21	554	Long-Term
UCGAA	RTS/UNICREDIT, SOCIETA PER AZI EXP01/27/2012	01-Sep-2009	17-Jan-2012	525	1,292.87	0.000	1,292.87	868	Long-Term
SXC	SUNCOKE ENERGY INC CMN	12-Jul-2010	18-Jan-2012	0.22	2.97	0.000	2.97	555	Long-Term
OSHP	ORCHARD SUPPLY HARDWARE LLC PFD USD0 0000 CLASS A	02-Mar-2010	24-Jan-2012	1	1.98	4.250	-2.27	693	Long-Term
PEP	PEPSICO INC CMN	01-Sep-2009	02-Feb-2012	160	10,628.75	9,036.960	1,591.79	884	Long-Term
*EONAGGR	E.ON AG CMN	01-Sep-2009	02-Feb-2012	236	5,217.84	9,522.560	-4,304.72	884	Long-Term
TXN	TEXAS INSTRUMENTS INC. CMN	01-Sep-2009	02-Feb-2012	100	3,301.78	2,457.590	844.19	884	Long-Term
RF	REGIONS FINANCIAL CORPORATION CMN	01-Sep-2009	02-Feb-2012	260	1,390.58	1,486.810	-96.23	884	Long-Term
TLM	TALISMAN ENERGY INC. CMN	01-Sep-2009	02-Feb-2012	100	1,211.42	1,592.280	-380.86	884	Long-Term
*MLIT	TELECOM ITALIA SPA CMN	01-Sep-2009	02-Feb-2012	774	801.99	1,236.240	-434.25	884	Long-Term
J4519	CHUGAI PHARMACEUTICAL LTD CMN	01-Sep-2009	02-Feb-2012	100	1,615.18	2,029.000	-413.82	884	Long-Term
CHK	CHESAPEAKE ENERGY CORPORATION CMN	01-Sep-2009	02-Feb-2012	60	1,284.10	1,373.230	-89.13	884	Long-Term
KMB	KIMBERLY CLARK CORP CMN	01-Sep-2009	02-Feb-2012	60	4,332.43	3,568.990	763.44	884	Long-Term
INTU	INTUIT INC CMN	01-Sep-2009	02-Feb-2012	20	1,154.54	555.140	599.40	884	Long-Term
CELG	CELGENE CORPORATION CMN	12-Jul-2010	02-Feb-2012	40	2,947.88	2,044.420	903.46	570	Long-Term
J5108	BRIDGESTONE CORP CMN	01-Sep-2009	02-Feb-2012	100	2,308.46	1,840.870	467.59	884	Long-Term
*MLITN	TELECOM ITALIA SPA CMN NON CONVERTIBLE SAVING SHARES	01-Sep-2009	02-Feb-2012	240	202.11	268.780	-66.67	884	Long-Term
VNO	VORNADO REALTY TRUST CMN	01-Sep-2009	02-Feb-2012	20	1,646.33	1,119.880	526.45	884	Long-Term
RCL	ROYAL CARIBBEAN CRUISES LTD ISIN: LR0008862868	02-Mar-2010	02-Feb-2012	20	533.15	572.550	-39.40	702	Long-Term
*PRINF	PPR SA EUR4 00	01-Sep-2009	02-Feb-2012	9	1,476.29	1,019.380	456.91	884	Long-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	01-Sep-2009	02-Feb-2012	40	1,221.91	1,149.470	72.44	884	Long-Term
EQR	EQUITY RESIDENTIAL CMN	01-Sep-2009	02-Feb-2012	40	2,355.49	1,066.000	1,289.49	884	Long-Term
NFX	NEWFIELD EXPLORATION CO. CMN	01-Sep-2009	02-Feb-2012	20	750.75	775.240	-24.49	884	Long-Term
NRG	NRG ENERGY, INC. CMN	01-Sep-2009	02-Feb-2012	40	672.72	1,077.050	-404.33	884	Long-Term
BWA	BORGWARNER INC. CMN	02-Mar-2010	02-Feb-2012	20	1,511.54	772.740	738.80	702	Long-Term
MLM	MARTIN MARIETTA MATERIALS, INC CMN	02-Mar-2010	02-Feb-2012	20	1,660.14	1,559.330	100.81	702	Long-Term
KEY	KEYCORP CMN	01-Sep-2009	02-Feb-2012	140	1,100.16	903.570	196.59	884	Long-Term
*WOPEY	WOODSIDE PETROLEUM LTD ORDINARY FULLY PAID	01-Sep-2009	02-Feb-2012	63	2,324.84	2,605.570	-280.73	884	Long-Term
PXD	PIONEER NATURAL RESOURCES CO CMN	03-Nov-2009	02-Feb-2012	20	2,033.73	841.060	1,192.67	821	Long-Term
FE	FIRSTENERGY CORP CMN	01-Sep-2009	02-Feb-2012	40	1,749.90	1,586.660	163.24	884	Long-Term
BIIB	BIOGEN IDEC INC CMN	01-Sep-2009	02-Feb-2012	20	2,419.92	989.420	1,430.50	884	Long-Term
COF	CAPITAL ONE FINANCIAL CORP CMN	01-Sep-2009	02-Feb-2012	40	1,870.70	1,445.460	425.24	884	Long-Term
J6752	PANASONIC CMN	01-Sep-2009	02-Feb-2012	200	1,542.52	3,218.590	-1,676.07	884	Long-Term
*BSNOY	GROUPE DANONE EUR 0 5	01-Sep-2009	02-Feb-2012	29	1,829.53	1,565.750	263.78	884	Long-Term
TMK	TORCHMARK CORP CMN	01-Nov-2010	02-Feb-2012	10	463.38	383.810	79.57	458	Long-Term
									Long-Term

*CAPL	CAPITALAND LTD CMN	01-Sep-2009	02-Feb-2012	1,000	2,137.79	2,574.430	-436.64	884	Term
POT	POTASH CORP OF SASKATCHEWAN INC	01-Sep-2009	02-Feb-2012	100	4,739.34	2,973.390	1,765.95	884	Long-Term
*TUOI	TULLOW OIL PLC CMN	01-Sep-2009	02-Feb-2012	109	2,474.55	1,875.840	598.71	884	Long-Term
GILD	GILEAD SCIENCES CMN	01-Sep-2009	02-Feb-2012	80	3,892.60	3,623.320	269.28	884	Long-Term
CAG	CONAGRA INC CMN	01-Sep-2009	02-Feb-2012	40	1,070.71	810.770	259.94	884	Long-Term
NI	NISOURCE INC CMN	01-Nov-2010	02-Feb-2012	20	463.96	347.830	116.13	458	Long-Term
CAH	CARDINAL HEALTH INC CMN	01-Sep-2009	02-Feb-2012	20	879.95	505.260	374.69	884	Long-Term
DHR	DANAHER CORPORATION CMN	01-Sep-2009	02-Feb-2012	60	3,178.64	1,821.770	1,356.87	884	Long-Term
J8473	SBI HOLDINGS, INC CMN	04-Nov-2009	02-Feb-2012	6	480.39	1,068.730	-588.34	820	Long-Term
J8306	MITSUBISHI UFJ FINANCIAL GROUP CMN	01-Sep-2009	02-Feb-2012	1,800	8,660.19	11,515.980	-2,855.79	884	Long-Term
EL	ESTEE LAUDER COS INC CL-A CMN CLASS A	03-Nov-2009	02-Feb-2012	20	1,182.54	442.560	739.98	821	Long-Term
XOM	EXXON MOBIL CORPORATION CMN	01-Sep-2009	02-Feb-2012	440	36,852.55	30,239.000	6,613.55	884	Long-Term
JCI	JOHNSON CONTROLS INC CMN	01-Sep-2009	02-Feb-2012	100	3,217.78	2,455.880	761.90	884	Long-Term
J8308	RESONA HOLDINGS CMN	01-Sep-2009	02-Feb-2012	300	1,370.53	4,109.230	-2,738.70	884	Long-Term
NVDA	NVIDIA CORP CMN	01-Sep-2009	02-Feb-2012	80	1,205.89	1,150.720	55.17	884	Long-Term
IP	INTERNATIONAL PAPER CO CMN	01-Sep-2009	02-Feb-2012	60	1,924.07	1,341.580	582.49	884	Long-Term
J8316	SUMITOMO MITSUI FIN GROUP, INC CMN	02-Mar-2010	02-Feb-2012	100	3,277.54	3,175.900	101.64	702	Long-Term
CVH	COVENTRY HEALTH CARE INC CMN	01-Sep-2009	02-Feb-2012	20	624.55	428.280	196.27	884	Long-Term
J8766	TOKIO MARINE HOLDINGS CMN	01-Sep-2009	02-Feb-2012	100	2,577.14	3,023.740	-446.60	884	Long-Term
MRVL	MARVELL TECHNOLOGY GROUP LTD CMN	01-Sep-2009	02-Feb-2012	40	636.72	609.340	27.38	884	Long-Term
COP	CONOCOPHILLIPS CMN	01-Sep-2009	02-Feb-2012	100	6,929.71	4,464.190	2,465.52	884	Long-Term
AKAM	AKAMAI TECHNOLOGIES INC CMN	23-Sep-2010	02-Feb-2012	20	645.55	1,016.710	-371.16	497	Long-Term
MYL	MYLAN INC CMN	03-Nov-2009	02-Feb-2012	40	879.12	657.950	221.17	821	Long-Term
J5411	JFE HOLDINGS CMN	01-Sep-2009	02-Feb-2012	100	1,781.13	3,462.320	-1,681.19	884	Long-Term
J8411	MIZUHO FINANCIAL GROUP CMN	01-Sep-2009	02-Feb-2012	3,000	4,616.50	7,257.970	-2,641.47	884	Long-Term
GNW	GENWORTH FINANCIAL INC CMN CLASS A	01-Sep-2009	02-Feb-2012	60	482.90	586.790	-103.89	884	Long-Term
MAR	MARRIOTT INTERNATIONAL, INC. CMN CLASS A	01-Sep-2009	02-Feb-2012	60	2,069.87	1,300.940	768.93	884	Long-Term
CNX	CONSOL ENERGY INC. CMN	01-Sep-2009	02-Feb-2012	40	1,439.11	1,484.610	-45.50	884	Long-Term
	CONSTELLATION ENERGY GROUP CMN	01-Sep-2009	02-Feb-2012	20	727.35	635.270	92.08	884	Long-Term
STX	SEAGATE TECHNOLOGY PLC CMN	01-Sep-2009	02-Feb-2012	60	1,519.08	822.320	696.76	884	Long-Term
CTSH	COGNIZANT TECHNOLOGY SOLUTIONS CORP CLASS A	01-Sep-2009	02-Feb-2012	40	2,927.08	1,392.050	1,535.03	884	Long-Term
QEP	QEP RESOURCES, INC CMN	01-Sep-2009	02-Feb-2012	20	579.15	451.890	127.26	884	Long-Term
GOOG	GOOGLE, INC CMN CLASS A	01-Sep-2009	02-Feb-2012	20	11,696.14	9,194.350	2,501.79	884	Long-Term
RAI	REYNOLDS AMERICAN INC CMN	01-Nov-2010	02-Feb-2012	20	792.36	649.720	142.64	458	Long-Term
CTL	CENTURYLINK INC CMN	03-Nov-2009	02-Feb-2012	60	2,224.06	1,237.990	986.07	821	Long-Term
DOX	AMDOCS LIMITED ORDINARY SHARES	01-Sep-2009	02-Feb-2012	40	1,193.51	971.340	222.17	884	Long-Term
JNPR	JUNIPER NETWORKS, INC CMN	01-Sep-2009	02-Feb-2012	60	1,303.08	1,387.210	-84.13	884	Long-Term
MSI	MOTOROLA SOLUTIONS INC CMN	01-Sep-2009	02-Feb-2012	20	923.95	579.320	344.63	884	Long-Term
CCI	CROWN CASTLE INTL CORP COMMON STOCK	01-Sep-2009	02-Feb-2012	20	974.35	527.150	447.20	884	Long-Term
									Long-Term

CCE	COCA-COLA ENTERPRISES, INC CMN	01-Sep-2009	02-Feb-2012	20	538.35	398 730	139.62	884	Term
NWSA	NEWS CORPORATION CMN CLASS A	12-Jul-2010	02-Feb-2012	40	761.43	517 180	244.25	570	Long-Term
NWSA	NEWS CORPORATION CMN CLASS A	03-Nov-2009	02-Feb-2012	200	3,807.13	2,283 980	1,523.15	821	Long-Term
SRE	SEMPRA ENERGY CMN	01-Sep-2009	02-Feb-2012	20	1,158.74	997.680	161.06	884	Long-Term
	MOTOROLA MOBILITY HOLDINGS, IN CMN	01-Sep-2009	02-Feb-2012	20	773.15	484.630	288.52	884	Long-Term
WLP	WELLPOINT, INC CMN	01-Sep-2009	02-Feb-2012	40	2,633.48	2,080 640	552.84	884	Long-Term
WM	WASTE MANAGEMENT INC CMN	01-Sep-2009	02-Feb-2012	60	2,099.86	1,795 790	304.07	884	Long-Term
UNM	UNUM GROUP CMN	01-Sep-2009	02-Feb-2012	40	924.72	864 300	60.42	884	Long-Term
MJN	MEAD JOHNSON NUTRITION COMPANY CMN	02-Mar-2010	02-Feb-2012	20	1,467.74	962.670	505.07	702	Long-Term
CE	CELANESE CORPORATION CMN SERIES A	01-Sep-2009	02-Feb-2012	40	2,013.90	994.580	1,019.32	884	Long-Term
ANR	ALPHA NATURAL RESOURCES, INC CMN	01-Sep-2009	02-Feb-2012	40	803.92	1,311.740	-507.82	884	Long-Term
SPG	SIMON PROPERTY GROUP INC CMN	01-Sep-2009	02-Feb-2012	40	5,443.83	2,468.990	2,974.84	884	Long-Term
ENB	ENBRIDGE INC CMN	01-Sep-2009	02-Feb-2012	100	3,818.39	1,874 830	1,943.56	884	Long-Term
RRC	RANGE RESOURCES CORPORATION CMN	01-Sep-2009	02-Feb-2012	20	1,169.15	957.220	211.93	884	Long-Term
CBS	CBS CORPORATION CMN CLASS B	03-Nov-2009	02-Feb-2012	60	1,719.47	714 110	1,005.36	821	Long-Term
TEL	TE CONNECTIVITY LTD CMN	01-Sep-2009	02-Feb-2012	40	1,381.51	874.230	507.28	884	Long-Term
KGC	KINROSS GOLD CORP CMN	01-Sep-2009	02-Feb-2012	100	1,139.21	1,900 980	-761.77	884	Long-Term
AVB	AVALONBAY COMMUNITIES INC CMN	01-Sep-2009	02-Feb-2012	20	2,621.31	1,260 780	1,360.53	884	Long-Term
VIAB	VIACOM INC CMN CLASS B	01-Sep-2009	02-Feb-2012	60	2,702.85	1,476 710	1,226.14	884	Long-Term
COV	COVIDIEN PUBLIC LIMITED COMPAN CMN	01-Sep-2009	02-Feb-2012	40	2,088.69	1,569 520	519.17	884	Long-Term
AMTD	TD AMERITRADE HOLDING CORP CMN	01-Nov-2010	02-Feb-2012	20	328.56	343 430	-14.87	458	Long-Term
*RRLNN	ROLLS-ROYCE HOLDINGS PLC CMN CLASS	27-Oct-2010	02-Feb-2012	183	2,234.37	0 290	2,234.08	463	Long-Term
	DUKE ENERGY CORPORATION CMN	01-Sep-2009	02-Feb-2012	20	429.96	307 320	122.64	884	Long-Term
HON	HONEYWELL INTL INC CMN	01-Sep-2009	02-Feb-2012	100	5,890.73	3,633 880	2,256.85	884	Long-Term
C	CITIGROUP INC. CMN	03-Nov-2009	02-Feb-2012	22	702.94	866 380	-163.44	821	Long-Term
HOT	STARWOOD HOTELS & RESORTS CMN	01-Sep-2009	02-Feb-2012	20	1,060.34	567 000	493.34	884	Long-Term
C	CITIGROUP INC CMN	02-Mar-2010	02-Feb-2012	278	8,882.68	9,506 490	-623.81	702	Long-Term
D	DOMINION RESOURCES, INC. CMN	01-Sep-2009	02-Feb-2012	20	1,008.95	661.020	347.93	884	Long-Term
TRIP	TRIPADVISOR, INC CMN	01-Sep-2009	02-Feb-2012	70	2,449.84	1,611 530	838.31	884	Long-Term
OSH	ORCHARD SUPPLY HARDWARE STORES CMN	02-Mar-2010	02-Feb-2012	1	17.89	139.540	-121.65	702	Long-Term
WU	WESTERN UNION COMPANY (THE) CMN	01-Sep-2009	02-Feb-2012	40	769.12	714 850	54.27	884	Long-Term
UNP	UNION PACIFIC CORP CMN	01-Sep-2009	02-Feb-2012	40	4,581.45	2,387.840	2,193.61	884	Long-Term
VOD	VODAFONE GROUP PLC SPONSORED ADR CMN	01-Sep-2009	02-Feb-2012	640	17,406.45	13,791.750	3,614.70	884	Long-Term
IRM	IRON MOUNTAIN INC CMN	01-Sep-2009	02-Feb-2012	20	615.95	574.040	41.91	884	Long-Term
UNH	UNITEDHEALTH GROUP INCORPORATE CMN	01-Sep-2009	02-Feb-2012	120	6,351.29	3,316 820	3,034.47	884	Long-Term
BRKB	BERKSHIRE HATHAWAY INC CLASS B	02-Mar-2010	02-Feb-2012	160	12,591.25	13,080 260	-489.01	702	Long-Term
JNJ	JOHNSON & JOHNSON CMN	01-Sep-2009	02-Feb-2012	280	18,389.28	16,816.860	1,572.42	884	Long-Term
WPX	WPX ENERGY, INC CMN	01-Sep-2009	02-Feb-2012	113	1,838.30	1,022 910	815.39	884	Long-Term
HES	HESS CORPORATION CMN	01-Sep-2009	02-Feb-2012	40	2,275.10	2,008.550	266.55	884	Long-Term
									Long-

TGT	TARGET CORPORATION CMN	01-Sep-2009	02-Feb-2012	60	3,160.64	2,808.310	352.33	884	Term
L	LOEWS CORPORATION CMN	01-Sep-2009	02-Feb-2012	40	1,515.11	1,332.510	182.60	884	Long-Term
CVE	CENOVUS ENERGY INC CMN	01-Sep-2009	02-Feb-2012	100	3,781.23	2,483.090	1,298.14	884	Long-Term
MET	METLIFE, INC CMN	01-Sep-2009	02-Feb-2012	160	5,796.57	5,748.780	47.79	884	Long-Term
ADP	AUTOMATIC DATA PROCESSING INC CMN	01-Sep-2009	02-Feb-2012	40	2,201.85	1,520.000	681.85	884	Long-Term
	DIRECTV CMN	01-Sep-2009	02-Feb-2012	60	2,709.45	1,423.010	1,286.44	884	Long-Term
TRV	THE TRAVELERS COMPANIES, INC CMN	01-Sep-2009	02-Feb-2012	20	1,181.75	995.790	185.96	884	Long-Term
NYX	NYSE EURONEXT CMN	02-Mar-2010	02-Feb-2012	20	526.55	526.720	-0.17	702	Long-Term
VZ	VERIZON COMMUNICATIONS INC CMN	03-Nov-2009	02-Feb-2012	240	9,066.66	6,540.620	2,526.04	821	Long-Term
RY	ROYAL BANK OF CANADA CMN	01-Sep-2009	02-Feb-2012	100	5,306.77	5,138.930	167.84	884	Long-Term
CF	CF INDUSTRIES HOLDINGS, INC. CMN	01-Sep-2009	02-Feb-2012	20	3,680.69	1,628.070	2,052.62	884	Long-Term
LBTYA	LIBERTY GLOBAL INC CMN CLASS A	01-Sep-2009	02-Feb-2012	20	939.35	434.340	505.01	884	Long-Term
TRV	THE TRAVELERS COMPANIES, INC CMN	03-Nov-2009	02-Feb-2012	20	1,181.75	1,002.430	179.32	821	Long-Term
DAL	DELTA AIR LINES, INC. CMN	02-Mar-2010	02-Feb-2012	120	1,308.99	1,550.370	-241.38	702	Long-Term
BAM	BROOKFIELD ASSET MANAGEMENT IN CMN	01-Sep-2009	02-Feb-2012	100	3,140.48	2,103.600	1,036.88	884	Long-Term
AMP	AMERIPRISE FINANCIAL, INC CMN	01-Sep-2009	02-Feb-2012	20	1,024.95	577.960	446.99	884	Long-Term
M	MACY'S INC CMN	01-Sep-2009	02-Feb-2012	40	1,383.91	617.470	766.44	884	Long-Term
J7741	HOYA CORP CMN	01-Sep-2009	02-Feb-2012	100	2,166.04	2,288.320	-122.28	884	Long-Term
DFS	DISCOVER FINANCIAL SERVICES CMN	01-Sep-2009	02-Feb-2012	40	1,103.51	528.460	575.05	884	Long-Term
*VLKPF	VOLKSWAGEN AG N-VTG BR PRF (DM PFD	12-Jul-2010	02-Feb-2012	12	2,174.31	1,133.070	1,041.24	570	Long-Term
ADSK	AUTODESK INC CMN	01-Sep-2009	02-Feb-2012	40	1,478.31	928.440	549.87	884	Long-Term
T	AT&T INC CMN	03-Nov-2009	02-Feb-2012	560	16,706.77	14,204.290	2,502.48	821	Long-Term
	THE HILLSHIRE BRANDS COMPANY CMN	01-Sep-2009	02-Feb-2012	40	769.92	384.840	385.08	884	Long-Term
J7752	RICOH CO ,LTD CMN	01-Sep-2009	02-Feb-2012	1,000	7,784.03	14,677.230	-6,893.20	884	Long-Term
VMW	VMWARE INC. CMN CLASS A	02-Mar-2010	02-Feb-2012	20	1,862.13	1,021.410	840.72	702	Long-Term
*GENTF	GENTING SINGAPORE PLC CMN	02-Mar-2010	02-Feb-2012	1,000	1,290.21	633.320	656.89	702	Long-Term
*MURUR	MUENCHENER RUECKVERS GES.AG NPV	01-Sep-2009	02-Feb-2012	3	404.83	437.760	-32.93	884	Long-Term
HCP	HCP, INC. CMN	01-Sep-2009	02-Feb-2012	20	830.35	543.290	287.06	884	Long-Term
*LEONF	DELHAIZE GROUP CMN	12-Jul-2010	02-Feb-2012	4	221.89	312.660	-90.77	570	Long-Term
MDT	MEDTRONIC INC CMN	01-Sep-2009	02-Feb-2012	100	3,943.77	3,803.010	140.76	884	Long-Term
AXP	AMERICAN EXPRESS CO CMN	01-Sep-2009	02-Feb-2012	80	4,057.40	2,622.970	1,434.43	884	Long-Term
*CRADY	RIO TINTO LTD ORDINARY FULLY PAID	01-Sep-2009	02-Feb-2012	47	3,585.04	2,296.580	1,288.46	884	Long-Term
ABT	ABBOTT LABORATORIES CMN	01-Sep-2009	02-Feb-2012	140	7,600.39	6,329.760	1,270.63	884	Long-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	01-Sep-2009	02-Feb-2012	60	3,488.24	2,897.730	590.51	884	Long-Term
GPC	GENUINE PARTS CO CMN	02-Mar-2010	02-Feb-2012	20	1,278.94	819.000	459.94	702	Long-Term
*UCBLF	UCB CAP NPV CMN	01-Sep-2009	02-Feb-2012	22	901.29	852.960	48.33	884	Long-Term
*KREBF	KBC GROUP NV CMN	01-Sep-2009	02-Feb-2012	23	487.22	831.330	-344.11	884	Long-Term
HD	THE HOME DEPOT, INC. CMN	01-Sep-2009	02-Feb-2012	160	7,116.95	4,314.590	2,802.36	884	Long-Term
FSLR	FIRST SOLAR, INC CMN	01-Sep-2009	02-Feb-2012	40	1,718.70	4,717.360	-2,998.66	884	Long-Term
									Long-

LLY	ELI LILLY & CO CMN	01-Sep-2009	02-Feb-2012	100	3,978.77	3,301.820	676.95	884	Term
*KGFLN	KINGFISHER PLC ORD CMN	01-Sep-2009	02-Feb-2012	235	997.07	798.390	198.68	884	Long-Term
*SEBAF	SKANDINAVISKA ENSKILDA BANKEN SER 'A' SEK10	01-Sep-2009	02-Feb-2012	169	1,139.50	1,113.940	25.56	884	Long-Term
CMJ	CUMMINS INC COMMON STOCK	01-Sep-2009	02-Feb-2012	20	2,239.92	897.510	1,342.41	884	Long-Term
	KRAFT FOODS INC CMN CLASS A	01-Sep-2009	02-Feb-2012	160	6,177.24	4,508.270	1,668.97	884	Long-Term
SNDK	SANDISK CORP CMN	23-Sep-2010	02-Feb-2012	20	930.55	705.130	225.42	497	Long-Term
*VALOF	VALLOUREC S A (ORD) CMN	01-Sep-2009	02-Feb-2012	10	692.33	724.900	-32.57	884	Long-Term
J9101	NIPPON YUSEN CMN	12-Jul-2010	02-Feb-2012	1,000	2,732.55	3,835.030	-1,102.48	570	Long-Term
BMC	BMC SOFTWARE INC. CMN	01-Sep-2009	02-Feb-2012	40	1,433.51	1,415.260	18.25	884	Long-Term
*CRENF	NATIXIS EUR1.6 CMN	03-Nov-2009	02-Feb-2012	14	44.36	77.550	-33.19	821	Long-Term
*STD	BANCO SANTANDER CENTRAL HISPANO SA EURO 50	01-Sep-2009	02-Feb-2012	457	3,773.67	6,864.280	-3,090.61	884	Long-Term
AVT	AVNET INC CMN	01-Sep-2009	02-Feb-2012	20	714.15	523.150	191.00	884	Long-Term
*CRZBY	COMMERZBANK A G (ORD) NPV	01-Sep-2009	02-Feb-2012	309	768.99	2,234.890	-1,465.90	884	Long-Term
SWK	STANLEY BLACK & DECKER INC CMN	23-Sep-2010	02-Feb-2012	20	1,427.74	1,169.430	258.31	497	Long-Term
J8053	SUMITOMO CORPORATION CMN	01-Sep-2009	02-Feb-2012	100	1,466.06	1,015.000	451.06	884	Long-Term
BBY	BEST BUY CO INC CMN SERIES	01-Sep-2009	02-Feb-2012	40	967.12	1,445.890	-478.77	884	Long-Term
DNR	DENBURY RESOURCES INC CMN	02-Mar-2010	02-Feb-2012	60	1,132.68	876.690	255.99	702	Long-Term
	ENSCO PLC SPON ADR	03-Nov-2009	02-Feb-2012	20	1,067.14	928.310	138.83	821	Long-Term
J7270	FUJI HEAVY INDS LTD. CMN	01-Sep-2009	02-Feb-2012	1,000	6,982.82	4,440.800	2,542.02	884	Long-Term
J8015	TOYOTA TSUSHO CMN	01-Sep-2009	02-Feb-2012	100	1,922.88	1,639.050	283.83	884	Long-Term
EA	ELECTRONIC ARTS CMN	01-Sep-2009	02-Feb-2012	20	395.16	361.150	34.01	884	Long-Term
ORCL	ORACLE CORPORATION CMN	01-Sep-2009	02-Feb-2012	400	11,565.65	8,792.520	2,773.13	884	Long-Term
*AMCOF	AMCOR LTD (ORD) ORDINARY FULLY PAID	10-Nov-2009	02-Feb-2012	176	1,349.78	900.750	449.03	814	Long-Term
J4502	TAKEDA PHARMACEUTICAL CO LTD CMN	01-Sep-2009	02-Feb-2012	100	4,339.67	4,075.220	264.45	884	Long-Term
*TESCF	TESCO PLC (ORD) CMN	01-Sep-2009	02-Feb-2012	816	4,149.01	4,941.960	-792.95	884	Long-Term
MGA	MAGNA INTERNATIONAL INC CMN	12-Jul-2010	02-Feb-2012	100	4,179.94	3,407.520	772.42	570	Long-Term
EMC	EMC CORPORATION MASS CMN	01-Sep-2009	02-Feb-2012	180	4,661.23	2,843.190	1,818.04	884	Long-Term
J8601	DAIWA SECURITIES CMN	01-Sep-2009	02-Feb-2012	1,000	3,659.33	6,096.700	-2,437.37	884	Long-Term
J8593	MITSUBISHI UFJ LEASE & FINANCE CMN	04-Nov-2009	02-Feb-2012	10	427.37	317.380	109.99	820	Long-Term
MTB	M&T BANK CORPORATION CMN	12-Jul-2010	02-Feb-2012	20	1,605.93	1,788.050	-182.12	570	Long-Term
*NAB	NATIONAL AUSTRALIA BK -ORD ORDINARY FULLY PAID	01-Sep-2009	02-Feb-2012	159	4,102.26	3,953.710	148.55	884	Long-Term
STJ	ST JUDE MEDICAL INC CMN	01-Sep-2009	02-Feb-2012	40	1,661.50	1,526.540	134.96	884	Long-Term
BRCM	BROADCOM CORP CL-A CMN CLASS A	01-Sep-2009	02-Feb-2012	20	739.15	558.440	180.71	884	Long-Term
CPN	CALPINE CORPORATION CMN	01-Sep-2009	02-Feb-2012	20	293.16	229.070	64.09	884	Long-Term
HK13	HUTCHISON WHAMPOA LTD (ORD) CMN	01-Sep-2009	02-Feb-2012	1,000	9,474.86	7,138.050	2,336.81	884	Long-Term
*BSNOY	GROUPE DANONE EUR 0.5	12-Jul-2010	02-Feb-2012	26	1,640.26	1,538.940	101.32	570	Long-Term
SPLS	STAPLES, INC CMN	01-Sep-2009	02-Feb-2012	100	1,459.82	2,161.150	-701.33	884	Long-Term
*ASSIF	ASSICURAZIONI GENERALI-SOCIETA CMN	01-Sep-2009	02-Feb-2012	42	674.25	1,026.680	-352.43	884	Long-Term
PM	PHILIP MORRIS INTL INC CMN	01-Sep-2009	02-Feb-2012	180	13,620.37	8,179.510	5,440.86	884	Long-Term
									Long-

SIAL	SIGMA-ALDRICH CORPORATION CMN	23-Sep-2010	02-Feb-2012	20	1,384.14	1,183.230	200 91	497	Term
AAPL	APPLE, INC CMN	01-Sep-2009	02-Feb-2012	80	36,483 17	13,398.120	23,085 05	884	Long-Term
NTAP	NETAPP, INC CMN	01-Sep-2009	02-Feb-2012	40	1,576.30	900.760	675 54	884	Long-Term
BDRBF	BOMBARDIER INC CMN CL B	01-Sep-2009	02-Feb-2012	100	472.03	353 450	118 58	884	Long-Term
J2897	NISSIN FOODS HOLDINGS CMN	12-Jul-2010	02-Feb-2012	100	3,803.04	3,716 470	86.57	570	Long-Term
J9504	CHUGOKU ELECTRIC POWER COMPANY ORD CMN	01-Sep-2009	02-Feb-2012	100	1,773.71	2,191 380	-417.67	884	Long-Term
BMJ	BRISTOL-MYERS SQUIBB COMPANY CMN	01-Sep-2009	02-Feb-2012	140	4,544 10	3,051.650	1,492 45	884	Long-Term
LINTA	LIBERTY INTERACTIVE CORP INTERACTIVE CMN CLASS A	01-Sep-2009	02-Feb-2012	100	1,736.81	950.050	786.76	884	Long-Term
ATVI	ACTIVISION BLIZZARD INC CMN	01-Sep-2009	02-Feb-2012	20	243.96	229 980	13.98	884	Long-Term
ACE	ACE LIMITED CMN	01-Sep-2009	02-Feb-2012	20	1,444.74	1,025.180	419 56	884	Long-Term
J6702	FUJITSU LIMITED CMN	01-Sep-2009	02-Feb-2012	1,000	5,087.81	6,795 610	-1,707 80	884	Long-Term
*CMMUF	AVIVA PC ORD GBP0 25	01-Sep-2009	02-Feb-2012	264	1,522 18	1,763.800	-241.62	884	Long-Term
DOV	DOVER CORPORATION CMN	01-Sep-2009	02-Feb-2012	20	1,288.74	685.290	603 45	884	Long-Term
NBR	NABORS INDUSTRIES LTD CMN	01-Sep-2009	02-Feb-2012	40	748 32	698 360	49.96	884	Long-Term
J7267	HONDA MOTOR CMN	01-Sep-2009	02-Feb-2012	100	3,569.72	3,190.450	379.27	884	Long-Term
COL	ROCKWELL COLLINS, INC CMN	01-Sep-2009	02-Feb-2012	20	1,180.34	913 140	267.20	884	Long-Term
*HRBR	ROCHE HOLDING AG B SHS(NOM CHF 100) VAL 224 180	12-Jul-2010	02-Feb-2012	8	1,392.15	1,221 430	170 72	570	Long-Term
*THAUD	TOLL HOLDINGS LIMITED ORDINARY FULLY PAID	01-Sep-2009	02-Feb-2012	120	658 10	839.260	-181 16	884	Long-Term
*DT	DEUTSCHE TELEKOM AG CMN	01-Sep-2009	02-Feb-2012	396	4,535 08	5,150.270	-615 19	884	Long-Term
HNZ	H J HEINZ CO CMN	01-Sep-2009	02-Feb-2012	20	1,046.74	764.540	282 20	884	Long-Term
PPG	PPG INDUSTRIES INC CMN	01-Sep-2009	02-Feb-2012	20	1,818 13	1,092.790	725 34	884	Long-Term
*BAUSF	WIENERBERGER NPV	12-Jul-2010	02-Feb-2012	22	264 42	290.500	-26 08	570	Long-Term
TXT	TEXTRON INC.DEL CMN	01-Sep-2009	02-Feb-2012	20	511.76	319 030	192 73	884	Long-Term
PGR	PROGRESSIVE CORPORATION (THE) CMN	01-Nov-2010	02-Feb-2012	20	416.16	429.230	-13 07	458	Long-Term
APD	AIR PRODUCTS & CHEMICALS INC CMN	01-Sep-2009	02-Feb-2012	20	1,789 33	1,490 580	298.75	884	Long-Term
*OKOS	OKOBANK OSUUSPANKKIEN KESKUSPANKKI SER A FIM50 (RESTRICTED)	12-Jul-2010	02-Feb-2012	28	314 35	335.740	-21.39	570	Long-Term
RHI	ROBERT HALF INTL INC CMN	01-Sep-2009	02-Feb-2012	40	1,136.71	1,031.660	105 05	884	Long-Term
*NOBLE	NOBLE GROUP CMN	02-Mar-2010	02-Feb-2012	1,000	1,106.83	1,466 530	-359 70	702	Long-Term
LVS	LAS VEGAS SANDS CORP CMN	01-Sep-2009	02-Feb-2012	40	2,031.50	554.920	1,476 58	884	Long-Term
YUM	YUM BRANDS, INC CMN	01-Sep-2009	02-Feb-2012	60	3,839 23	2,035 860	1,803 37	884	Long-Term
SIRI	SIRIUS XM RADIO INC. CMN	02-Mar-2010	02-Feb-2012	440	940 52	392 700	547.82	702	Long-Term
*GENF	VIVENDI SA ORD CMN EUR5.5	01-Sep-2009	02-Feb-2012	159	3,407 08	4,571 650	-1,164.57	884	Long-Term
*UNSTA	STOREBRAND ASA SHS NOK5	12-Jul-2010	02-Feb-2012	5	25.84	26 680	-0 84	570	Long-Term
*RTZPY	RIO TINTO PLC ORD 10P (REG)	01-Sep-2009	02-Feb-2012	169	10,663 48	6,493.800	4,169 68	884	Long-Term
*HEZMF	HEIDELBERGCEMENT AG CMN	12-Jul-2010	02-Feb-2012	20	1,006 86	1,001.200	5.66	570	Long-Term
*YITY	YIT OYJ EUR2	23-Sep-2010	02-Feb-2012	20	418.05	457.900	-39 85	497	Long-Term
WY	WEYERHAEUSER COMPANY CMN	01-Sep-2010	02-Feb-2012	60	1,207.68	981 600	226 08	519	Long-Term
BEN	FRANKLIN RESOURCES INC CMN	01-Sep-2009	02-Feb-2012	40	4,459 45	3,674.930	784 52	884	Long-Term
JWN	NORDSTROM INC CMN	01-Sep-2009	02-Feb-2012	20	1,000.15	558.660	441 49	884	Long-Term
									Long-

ECL	ECOLAB INC CMN	01-Nov-2010	02-Feb-2012	20	1,211.94	993.630	218.31	458	Term
BA	BOEING COMPANY CMN	01-Sep-2009	02-Feb-2012	60	4,509.42	2,949.440	1,559.98	884	Long-Term
J7751	CANON INC. CMN	01-Sep-2009	02-Feb-2012	200	8,580.49	7,741.840	838.65	884	Long-Term
*FLSI	FLS INDUSTRIES SER B DKK20 CMN CLASS B	02-Mar-2010	02-Feb-2012	9	685.73	600.210	85.52	702	Long-Term
TMO	THERMO FISHER SCIENTIFIC INC CMN	01-Sep-2009	02-Feb-2012	20	1,093.74	899.480	194.26	884	Long-Term
HOLX	HOLOGIC INCORPORATED CMN	01-Sep-2009	02-Feb-2012	40	824.32	654.180	170.14	884	Long-Term
*ATLPY	ATLAS COPCO AB B SHS CMN CLASS B	02-Mar-2010	02-Feb-2012	94	2,113.82	1,247.450	866.37	702	Long-Term
J9509	HOKKAIDO ELEC PWR CO INC CMN	04-Nov-2009	02-Feb-2012	100	1,394.99	1,954.240	-559.25	820	Long-Term
IPG	INTERPUBLIC GROUP COS CMN	02-Mar-2010	02-Feb-2012	60	639.49	494.510	144.98	702	Long-Term
*BLTTF	BILLITON PLC ORD 0.50	01-Sep-2009	02-Feb-2012	232	8,090.20	6,063.510	2,026.69	884	Long-Term
MDR	MCDERMOTT INTL CMN	01-Sep-2009	02-Feb-2012	20	259.57	243.310	16.26	884	Long-Term
*GASN	GAS NATURAL SDG SA EUR1	01-Sep-2009	02-Feb-2012	9	152.51	184.580	-32.07	884	Long-Term
*BBVZ	BANCO BILBAO VIZCAYA ARGENTARIA	01-Sep-2009	02-Feb-2012	308	2,852.75	5,360.190	-2,507.44	884	Long-Term
*DBNK	DEUTSCHE BANK REG SHS CMN	01-Sep-2009	02-Feb-2012	55	2,417.75	3,591.860	-1,174.11	884	Long-Term
MPC	MARATHON PETROLEUM CORPORATION CMN	01-Sep-2009	02-Feb-2012	40	1,640.30	964.300	676.00	884	Long-Term
PLD	PROLOGIS INC CMN	01-Sep-2009	02-Feb-2012	40	1,301.91	959.140	342.77	884	Long-Term
MHP	MCGRAW-HILL COMPANIES INC CMN	03-Nov-2009	02-Feb-2012	20	916.55	571.060	345.49	821	Long-Term
F	FORD MOTOR COMPANY CMN	01-Sep-2009	02-Feb-2012	340	4,195.82	2,534.840	1,660.98	884	Long-Term
*SIEMS	SIEMENS AG REG SHS NPV	01-Sep-2009	02-Feb-2012	78	7,552.96	6,499.130	1,053.83	884	Long-Term
ORLY	O'REILLY AUTOMOTIVE INC CMN	03-Nov-2009	02-Feb-2012	20	1,637.13	747.770	889.36	821	Long-Term
COH	COACH INC CMN	01-Sep-2009	02-Feb-2012	20	1,412.14	584.770	827.37	884	Long-Term
BEAM	BEAM INC CMN	01-Sep-2009	02-Feb-2012	20	1,059.74	614.390	445.35	884	Long-Term
MON	MONSANTO COMPANY CMN	01-Sep-2009	02-Feb-2012	40	3,332.67	3,301.480	31.19	884	Long-Term
*FTORD	FIAT S.P.A. CMN	12-Jul-2010	02-Feb-2012	18	114.20	92.720	21.48	570	Long-Term
GG	GOLDCORP INC CMN	01-Sep-2009	02-Feb-2012	100	4,888.98	3,689.720	1,199.26	884	Long-Term
SE	SPECTRA ENERGY CORP CMN	01-Sep-2009	02-Feb-2012	40	1,263.94	740.620	523.32	884	Long-Term
FLR	FLUOR CORPORATION CMN	01-Sep-2009	02-Feb-2012	20	1,160.54	1,044.290	116.25	884	Long-Term
*LORLY	L'OREAL EUR2.00 CMN	01-Sep-2009	02-Feb-2012	1	109.59	95.900	13.69	884	Long-Term
*ENEL	ENEL SPA EUR 1 CMN	01-Sep-2009	02-Feb-2012	512	2,082.11	2,936.560	-854.45	884	Long-Term
J8031	MITSUI & CO LTD CMN	01-Sep-2009	02-Feb-2012	200	3,415.33	2,593.520	821.81	884	Long-Term
J5802	SUMITOMO ELECTRIC INDUSTRIES CMN	01-Sep-2009	02-Feb-2012	100	1,225.48	1,315.440	-89.96	884	Long-Term
*METRF	WARTSILA EUR3.50	01-Sep-2009	02-Feb-2012	8	279.60	144.320	135.28	884	Long-Term
J4507	SHIONOGI CMN	04-Nov-2009	02-Feb-2012	100	1,336.56	2,208.640	-872.08	820	Long-Term
J4732	USS CO LTD CMN	02-Mar-2010	02-Feb-2012	10	969.98	636.200	333.78	702	Long-Term
*NOPEC	TGS NOPEC NOK1 CMN	23-Sep-2010	02-Feb-2012	12	317.18	171.310	145.87	497	Long-Term
AET	AETNA INC CMN	01-Sep-2009	02-Feb-2012	60	2,725.05	1,678.180	1,046.87	884	Long-Term
*HENKF	HENKEL KGAA PRF PFD TAXBL	12-Jul-2010	02-Feb-2012	8	498.85	401.520	97.33	570	Long-Term
*LORLY	L'OREAL EUR2.00 CMN	12-Jul-2010	02-Feb-2012	26	2,849.35	2,757.690	91.66	570	Long-Term
TROW	PRICE T ROWE GROUP INC CMN	01-Sep-2009	02-Feb-2012	40	2,346.69	1,770.970	575.72	884	Long-Term
									Long-

JPM	JPMORGAN CHASE & CO CMN	01-Sep-2009	02-Feb-2012	340	12,843.49	14,522.900	-1,679.41	884	Term
*HENKF	HENKEL KGAA PRF PFD TAXBL	01-Sep-2009	02-Feb-2012	12	748.28	460.940	287.34	884	Long-Term
MAC	MACERICH COMPANY CMN	23-Sep-2010	02-Feb-2012	20	1,094.14	840.630	253.51	497	Long-Term
*RWAGY	RWE AG CMN	01-Sep-2009	02-Feb-2012	24	961.67	2,151.610	-1,189.94	884	Long-Term
*NKIAY	NOKIA OYJ SERIES A EURO.06	01-Sep-2009	02-Feb-2012	439	2,228.20	5,892.930	-3,664.73	884	Long-Term
*BG	BG GROUP PLC CMN	01-Sep-2009	02-Feb-2012	374	8,550.58	6,125.050	2,425.53	884	Long-Term
FCX	FREEPORT-MCMORAN COPPER & GOLD CMN	01-Sep-2009	02-Feb-2012	100	4,634.76	3,101.550	1,533.21	884	Long-Term
J1802	OBAYASHI CORP CMN	01-Sep-2009	02-Feb-2012	1,000	4,807.20	4,491.350	315.85	884	Long-Term
IBM	INTL BUSINESS MACHINES CORP CMN	01-Sep-2009	02-Feb-2012	120	23,052.57	14,091.540	8,961.03	884	Long-Term
	EL PASO CORP CMN	01-Sep-2009	02-Feb-2012	60	1,615.67	545.320	1,070.35	884	Long-Term
EXPE	EXPEDIA, INC CMN	01-Sep-2009	02-Feb-2012	40	1,314.31	890.090	424.22	884	Long-Term
*TOTAL	TOTAL SA CMN CL B EUR10	01-Sep-2009	02-Feb-2012	249	13,422.92	13,987.340	-564.42	884	Long-Term
*UPM	UPM-KYMMENE CORP. CMN	01-Sep-2009	02-Feb-2012	86	1,187.59	1,040.040	147.55	884	Long-Term
*STM	STMICROELECTRONICS N.V. CMN ISIN: NL0000226223	12-Jul-2010	02-Feb-2012	32	223.82	272.440	-48.62	570	Long-Term
*HEXAF	HEXAGON SER B FREE ORD CMN CLASS B	12-Jul-2010	02-Feb-2012	39	725.40	601.360	124.04	570	Long-Term
J8604	NOMURA HOLDINGS CMN	01-Sep-2009	02-Feb-2012	400	1,561.71	3,526.840	-1,965.13	884	Long-Term
RTN	RAYTHEON CO CMN	01-Sep-2009	02-Feb-2012	20	971.15	933.400	37.75	884	Long-Term
GWLF	GREAT WEST LIFE CO INC CMN	01-Sep-2009	02-Feb-2012	100	2,231.57	2,351.410	-119.84	884	Long-Term
*WSTPF	WESTPAC BANKING CORP- AU ORDINARY FULLY PAID	01-Sep-2009	02-Feb-2012	353	7,965.15	7,472.650	492.50	884	Long-Term
*ORG	ORIGIN ENERGY LTD ORDINARY FULLY PAID N/C FR BORAL LTD EFF 18FEB00	01-Sep-2009	02-Feb-2012	126	1,841.19	1,662.630	178.56	884	Long-Term
*SKFRY	SKF AB B SHARES CMN CLASS B	01-Sep-2009	02-Feb-2012	46	1,144.43	690.560	453.87	884	Long-Term
*HBPRF	HOLCIM CHF2(REGD)	01-Sep-2009	02-Feb-2012	29	1,739.43	1,940.740	-201.31	884	Long-Term
*ARML	ARM HOLDINGS PLC GBPO 0005	23-Sep-2010	02-Feb-2012	165	1,526.71	1,012.420	514.29	497	Long-Term
*SNVK	SANDVIK AB CMN	01-Sep-2009	02-Feb-2012	88	1,344.04	861.460	482.58	884	Long-Term
*LVMHY	LVMH MOET-HENNESSY LOUIS VUITTON FF10	01-Sep-2009	02-Feb-2012	23	3,858.44	2,161.350	1,697.09	884	Long-Term
J4755	RAKUTEN CMN	01-Sep-2009	02-Feb-2012	1	1,015.42	625.800	389.62	884	Long-Term
J6954	FANUC CORP CMN	01-Sep-2009	02-Feb-2012	100	16,477.38	8,214.950	8,262.43	884	Long-Term
*AXAMF	AXA CMN	01-Sep-2009	02-Feb-2012	173	2,843.61	3,856.300	-1,012.69	884	Long-Term
J6981	MURATA MFG CO., LTD CMN	01-Sep-2009	02-Feb-2012	100	5,708.70	4,749.280	959.42	884	Long-Term
*AIQY	AIR LIQUIDE (ORD) EUR11	01-Sep-2009	02-Feb-2012	21	2,721.89	2,212.040	509.85	884	Long-Term
*TLIA	TELIAONERA AB CMN	01-Sep-2009	02-Feb-2012	311	2,132.79	1,989.120	143.67	884	Long-Term
*MWMSF	MORRISON (WM.)SUPERMARKETS PLC ORD GBPO.10	01-Sep-2009	02-Feb-2012	117	531.86	532.310	-0.45	884	Long-Term
*ERICY	ERICSSON (LM) TELEFON- AKTIEBOLAGET SEK 2 50 SER 'B'	01-Sep-2009	02-Feb-2012	379	3,552.06	3,625.470	-73.41	884	Long-Term
*PORSF	PORSCHE AG NON-VTING PRF PFD	01-Sep-2009	02-Feb-2012	13	818.67	788.310	30.36	884	Long-Term
J8058	MITSUBISHI CORP CMN	01-Sep-2009	02-Feb-2012	100	2,282.60	2,017.180	265.42	884	Long-Term
HK388	HONG KONG EXCHANGES & CLEAR CMN	12-Jul-2010	02-Feb-2012	100	1,749.03	1,592.730	156.30	570	Long-Term
DVA	DAVITA INC CMN	02-Mar-2010	02-Feb-2012	20	1,673.13	1,269.320	403.81	702	Long-Term
*TNTENA	TNT EXPRESS N V CMN	01-Sep-2009	02-Feb-2012	57	472.51	821.850	-349.34	884	Long-Term
*SAMPF	SAMPO PLC CMN CLASS A	01-Sep-2009	02-Feb-2012	70	1,892.09	1,638.990	253.10	884	Long-Term
									Long-

J9505	HOKURIKU ELEC POWER CMN	01-Sep-2009	02-Feb-2012	100	1,847.97	2,419.940	-571.97	884	Term
*WOR1	WORLEY PARSONS LIMITED ORD CMN	02-Mar-2010	02-Feb-2012	1	30.40	22.270	8.13	702	Long-Term
*SMN	SMITH & NEPHEW PLC CMN	01-Sep-2009	02-Feb-2012	165	1,676.52	1,426.590	249.93	884	Long-Term
J6302	SUMITOMO HEAVY IND LTD CMN	01-Sep-2009	02-Feb-2012	1,000	5,601.89	5,064.450	537.44	884	Long-Term
*UNFF	UNIBAIL-RODAMCO SICOVAM 12471	01-Sep-2009	02-Feb-2012	5	970.61	960.330	10.28	884	Long-Term
*MANGF	MAN SE NPV	01-Sep-2009	02-Feb-2012	3	321.57	222.340	99.23	884	Long-Term
HK11	HANG SENG BANK (ORD) CMN	01-Sep-2009	02-Feb-2012	100	1,285.31	1,414.360	-129.05	884	Long-Term
J7201	NISSAN MOTOR CMN	01-Sep-2009	02-Feb-2012	300	2,902.09	2,138.680	763.41	884	Long-Term
J9831	YAMADA DENKI CMN	01-Sep-2009	02-Feb-2012	10	631.93	676.340	-44.41	884	Long-Term
J9506	TOHOKU ELECTRIC POWER CO INC CMN	01-Sep-2009	02-Feb-2012	100	914.37	2,166.470	-1,252.10	884	Long-Term
*SGM1	SIMS METAL MANAGEMENT LTD ORDINARY FULLY PAID	12-Jul-2010	02-Feb-2012	11	177.54	169.870	7.67	570	Long-Term
*STGBF	COMPAGNIE DE ST-GOBAIN EUR 4.00	01-Sep-2009	02-Feb-2012	62	2,947.08	2,664.220	282.86	884	Long-Term
*ICIAF	ORICA LIMITED ORDINARY FULLY PAID	01-Sep-2009	02-Feb-2012	33	879.64	574.770	304.87	884	Long-Term
HK2778	CHAMPION REIT CMN	24-Sep-2010	02-Feb-2012	1,000	401.82	514.990	-113.17	496	Long-Term
*BXBAU	BRAMBLES LIMITED ORD CMN ORDFULLY PAID DEF SETTLEMENT	01-Sep-2009	02-Feb-2012	78	609.42	508.980	100.44	884	Long-Term
*AGKAU	AGL ENERGY LIMITED ORDINARY FULLY PAID	01-Sep-2009	02-Feb-2012	92	1,446.53	1,087.800	358.73	884	Long-Term
*BNP	BNP PARIBAS EUR4.00	01-Sep-2009	02-Feb-2012	67	3,018.82	5,182.830	-2,164.01	884	Long-Term
*ACCRF	ACCOR EUR15.00	01-Sep-2009	02-Feb-2012	30	955.99	944.380	11.61	884	Long-Term
*BHP	BHP BILLITON LIMITED ORDINARY FULLY PAID	01-Sep-2009	02-Feb-2012	319	12,934.23	10,133.430	2,800.80	884	Long-Term
XL	XL GROUP PLC CMN	01-Sep-2009	02-Feb-2012	20	419.96	329.430	90.53	884	Long-Term
CLF	CLIFFS NATURAL RESOURCES INC. CMN	01-Sep-2009	02-Feb-2012	20	1,469.54	496.580	972.96	884	Long-Term
*KNSSKF	K+S AKTIENGESELLSCHAFT CMN	01-Sep-2009	02-Feb-2012	18	911.78	899.730	12.05	884	Long-Term
EQT	EQT CORPORATION CMN	03-Nov-2009	02-Feb-2012	20	998.56	832.880	165.68	821	Long-Term
*AGKLN	AGGREKO PLC CMN	23-Sep-2010	02-Feb-2012	43	1,447.08	1,097.220	349.86	497	Long-Term
FTI	FMC TECHNOLOGIES INC CMN	01-Sep-2009	02-Feb-2012	20	1,050.34	464.830	585.51	884	Long-Term
*LAFCF	LAFARGE SA (BR) EUR 4	01-Sep-2009	02-Feb-2012	29	1,236.16	2,382.350	-1,146.19	884	Long-Term
ZMH	ZIMMER HLDGS INC CMN	01-Sep-2009	02-Feb-2012	20	1,217.34	936.940	280.40	884	Long-Term
*NZYBDC	NOVOZYMES A/S CMN	12-Jul-2010	02-Feb-2012	10	291.08	229.600	61.48	570	Long-Term
*SGDEF	VINCI GTM CMN	01-Sep-2009	02-Feb-2012	55	2,656.89	2,928.210	-271.32	884	Long-Term
EFX	EQUIFAX INC CMN	01-Nov-2010	02-Feb-2012	40	1,581.90	1,353.260	228.64	458	Long-Term
*DIOR	CHRISTIAN DIOR ORD EUR2.00	12-Jul-2010	02-Feb-2012	10	1,471.21	1,015.630	455.58	570	Long-Term
*VOLVY	VOLVO AB 'B' SEK5 CMN CLASS B	01-Sep-2009	02-Feb-2012	91	1,245.60	776.870	468.73	884	Long-Term
TWX	TIME WARNER INC. CMN	01-Sep-2009	02-Feb-2012	80	2,987.02	2,066.760	920.26	884	Long-Term
*CIERICH	COMPAGNIE FINANCIERE RICHEMONT CMN	01-Sep-2009	02-Feb-2012	51	3,047.47	1,366.170	1,681.30	884	Long-Term
BG	BUNGE LIMITED ORD CMN	01-Sep-2009	02-Feb-2012	20	1,158.94	1,324.600	-165.66	884	Long-Term
*FBCBF	CARLSBERG 'B' DNKR20	01-Sep-2009	02-Feb-2012	19	1,472.40	1,348.120	124.28	884	Long-Term
TYC	TYCO INTERNATIONAL LTD CMN	01-Sep-2009	02-Feb-2012	40	2,017.10	1,260.140	756.96	884	Long-Term
TWC	TIME WARNER CABLE INC. CMN	01-Sep-2009	02-Feb-2012	20	1,488.14	733.000	755.14	884	Long-Term
*WPPLNN	WPP PLC CMN	12-Jul-2010	02-Feb-2012	171	2,069.65	1,711.090	358.56	570	Long-Term
									Long-

CVX	CHEVRON CORPORATION CMN	01-Sep-2009	02-Feb-2012	180	18,618.46	12,419.060	6,199.40	884	Term
NE	NOBLE CORPORATION (CH) CMN	23-Sep-2010	02-Feb-2012	20	705.95	684.390	21.56	497	Long-Term
AIG	AMERICAN INTL GROUP, INC CMN	23-Sep-2010	02-Feb-2012	20	534.95	535.030	-0.08	497	Long-Term
IR	INGERSOLL-RAND PLC CMN	01-Sep-2009	02-Feb-2012	40	1,413.91	1,205.820	208.09	884	Long-Term
*FUMCF	FUGRO NV CVA EUR0.20	01-Sep-2009	02-Feb-2012	15	1,013.92	789.370	224.55	884	Long-Term
SU	SUNCOR ENERGY INC CMN	01-Sep-2009	02-Feb-2012	100	3,441.77	3,077.200	364.57	884	Long-Term
J8001	ITOCHU CORPORATION CMN	01-Sep-2009	02-Feb-2012	200	2,205.88	1,410.730	795.15	884	Long-Term
*SGTELC	SINGAPORE TELECOMMUNICATIONS CMN	01-Sep-2009	02-Feb-2012	1,000	2,503.27	2,205.660	297.61	884	Long-Term
HK330	ESPRIT HOLDINGS LIMITED CMN	01-Sep-2009	02-Feb-2012	100	152.58	581.480	-428.90	884	Long-Term
LH	LABORATORY CORPORATION OF AMER CMN	23-Sep-2010	02-Feb-2012	20	1,843.73	1,517.830	325.90	497	Long-Term
NFLX	NETFLIX COM INC CMN	23-Sep-2010	02-Feb-2012	20	2,467.12	3,170.030	-702.91	497	Long-Term
INTC	INTEL CORPORATION CMN	01-Sep-2009	02-Feb-2012	480	12,755.51	9,617.280	3,138.23	884	Long-Term
*CSHRF	CREDIT SUISSE GROUP RG SHS(NOM CHF 1) VAL 1213.853	01-Sep-2009	02-Feb-2012	98	2,653.94	4,820.560	-2,166.62	884	Long-Term
*BMWFI	BMW-BAYERISCHE MOTOREN WERKE AG EUR1.0	01-Sep-2009	02-Feb-2012	27	2,395.72	1,192.190	1,203.53	884	Long-Term
MOS	THE MOSAIC COMPANY CMN	01-Sep-2009	02-Feb-2012	40	2,290.69	1,980.200	310.49	884	Long-Term
*SVAFI	SVENSKA HANDELSBANKEN AB SEK4	01-Sep-2009	02-Feb-2012	20	632.92	502.730	130.19	884	Long-Term
SWY	SAFEWAY INC CMN	01-Sep-2009	02-Feb-2012	60	1,312.68	1,143.690	168.99	884	Long-Term
*SHIPF	SCHIBSTED (ORD) CMN	12-Jul-2010	02-Feb-2012	28	837.25	594.310	242.94	570	Long-Term
*CSLAU	CSL LIMITED ORDINARY FULLY PAID	01-Sep-2009	02-Feb-2012	12	401.11	327.320	73.79	884	Long-Term
KO	COCA-COLA COMPANY (THE) CMN	01-Sep-2009	02-Feb-2012	200	13,577.53	9,744.120	3,833.41	884	Long-Term
*POTEL	PORTUGAL TELECOM SGPS SA CMN	01-Sep-2009	02-Feb-2012	113	561.02	1,175.730	-614.71	884	Long-Term
KIM	KIMCO REALTY CORPORATION CMN	01-Sep-2009	02-Feb-2012	80	1,463.85	969.720	494.13	884	Long-Term
SCHW	CHARLES SCHWAB CORPORATION CMN	01-Sep-2009	02-Feb-2012	180	2,168.99	3,210.750	-1,041.76	884	Long-Term
*TELNF	TELEFONICA SA ORD EUR1	01-Sep-2009	02-Feb-2012	388	6,899.89	9,667.780	-2,767.89	884	Long-Term
*JERON	JERONIMO MARTINS ESTAB CMN EUR5.00	23-Sep-2010	02-Feb-2012	40	684.44	512.510	171.93	497	Long-Term
*KPN	A KON KPN N.V. CMN	01-Sep-2009	02-Feb-2012	199	2,165.65	3,018.950	-853.30	884	Long-Term
*KUEHNE	KUEHNE & NAGEL INTL AG NOM CHF 5	01-Sep-2009	02-Feb-2012	8	1,033.31	627.440	405.87	884	Long-Term
*SWED	SWEDBANK AB CMN CLASS A	01-Sep-2009	02-Feb-2012	82	1,255.15	686.640	568.51	884	Long-Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	01-Sep-2009	02-Feb-2012	80	7,949.32	5,815.040	2,134.28	884	Long-Term
*KESKO	KESKO B SHARE CMN CLASS 1	23-Sep-2010	02-Feb-2012	16	529.63	716.940	-187.31	497	Long-Term
*ATOF	ANTOFAGASTA PLC ORD GBP0.05	12-Jul-2010	02-Feb-2012	42	905.94	584.100	321.84	570	Long-Term
*AEGON	AEGON N.V. CMN	01-Sep-2009	02-Feb-2012	293	1,483.81	2,132.330	-648.52	884	Long-Term
PX	PRAXAIR, INC CMN SERIES	01-Sep-2009	02-Feb-2012	40	4,273.61	3,035.820	1,237.79	884	Long-Term
*BHAP	BANK HAPOLIM B.M. (ORD) ORD CMN	27-Sep-2010	02-Feb-2012	76	268.23	350.970	-82.74	493	Long-Term
WCRX	WARNER CHILCOTT PLC CMN	23-Sep-2010	02-Feb-2012	20	334.56	450.960	-116.40	497	Long-Term
*SHYF	SSE PLC GBP0.50	01-Sep-2009	02-Feb-2012	6	116.39	109.880	6.51	884	Long-Term
*RANSNV	RANDSTAD HOLDING N.V. NLG0.20 CMN	12-Jul-2010	02-Feb-2012	19	706.09	817.450	-111.36	570	Long-Term
*VOEST	VOESTALPINE AG NPV	01-Sep-2009	02-Feb-2012	6	215.87	188.920	26.95	884	Long-Term
*CWN1	CROWN LIMITED ORDINARY FULLY PAID DEFERRED S	12-Jul-2010	02-Feb-2012	15	132.63	104.770	27.86	570	Long-Term
									Long-

VRSK	VERISK ANALYTICS INC. CMN CLASS A	02-Mar-2010	02-Feb-2012	40	1,595.91	1,143.660	452.25	702	Term
CBE	COOPER INDUSTRIES PLC CMN	01-Sep-2009	02-Feb-2012	20	1,194.94	653.300	541.64	884	Long-Term
*VMEDLN	VIRGIN MEDIA INC CMN	01-Nov-2010	02-Feb-2012	48	1,161.58	1,247.930	-86.35	458	Long-Term
J9984	SOFTBANK CORP CMN	04-Nov-2009	02-Feb-2012	100	2,895.40	2,374.700	520.70	820	Long-Term
*MQG12	MACQUARIE GROUP LIMITED ORDINARY FULLY PAID DEFERRED S	01-Sep-2009	02-Feb-2012	54	1,463.77	2,348.350	-884.58	884	Long-Term
MRK	MERCK & CO , INC CMN	01-Sep-2009	02-Feb-2012	320	12,255.12	9,692.980	2,562.14	884	Long-Term
HK3800	GCL-POLY ENERGY HOLDINGS LIMIT CMN	12-Jul-2010	02-Feb-2012	1,000	348.98	217.390	131.59	570	Long-Term
*BAER2VX	JULIUS BAER GROUP LTD CMN	01-Sep-2009	02-Feb-2012	13	540.13	482.340	57.79	884	Long-Term
*COLOP	COLOPLAST 'B' DKK20 (REGD) CMN CLASS B	12-Jul-2010	02-Feb-2012	10	1,540.22	1,042.090	498.13	570	Long-Term
AMGN	AMGEN INC. CMN	01-Sep-2009	02-Feb-2012	80	5,574.97	4,747.460	827.51	884	Long-Term
J2914	JAPAN TOBACCO INC. CMN	01-Sep-2009	02-Feb-2012	1	5,009.14	2,878.460	2,130.68	884	Long-Term
PCP	PRECISION CASTPARTS CORP. CMN	01-Sep-2009	02-Feb-2012	20	3,320.70	1,818.880	1,501.82	884	Long-Term
*ZENF	ASTRAZENECA PLC ORD CMN	12-Jul-2010	02-Feb-2012	8	378.77	400.640	-21.87	570	Long-Term
*WOOLA	WOOLWORTHS LTD ORDINARY FULLY PAID	02-Mar-2010	02-Feb-2012	7	186.12	175.560	10.56	702	Long-Term
*ASSAB	ASSA ABLOY B SHS SEK1	01-Sep-2009	02-Feb-2012	19	537.94	297.970	239.97	884	Long-Term
*MKGAS	MERCK KGAA CMN	12-Jul-2010	02-Feb-2012	3	321.86	235.130	86.73	570	Long-Term
*SOGEF	SOCIETE GENERALE EUR1 25	01-Sep-2009	02-Feb-2012	59	1,737.88	4,576.650	-2,838.77	884	Long-Term
*WOOLA	WOOLWORTHS LTD ORDINARY FULLY PAID	12-Jul-2010	02-Feb-2012	23	611.52	547.350	64.17	570	Long-Term
*INVIKB	KINNEVIK INVESTMENT AB CMN CLASS B	02-Mar-2010	02-Feb-2012	29	629.05	490.190	138.86	702	Long-Term
*COH	COCHLEAR LIMITED ORDINARY FULLY PAID	02-Mar-2010	02-Feb-2012	2	127.47	118.040	9.43	702	Long-Term
*E	ENI ORDINARY SHARES CMN	01-Sep-2009	02-Feb-2012	243	5,517.23	5,658.350	-141.12	884	Long-Term
*BSKYF	BRITISH SKY BROADCASTING GROUP CMN	01-Sep-2009	02-Feb-2012	84	915.70	752.570	163.13	884	Long-Term
*MWBAF	SUNCORP-METWAY LIMITED ORDINARY FULLY PAID	01-Sep-2009	02-Feb-2012	137	1,252.01	904.470	347.54	884	Long-Term
NSC	NORFOLK SOUTHERN CORPORATION CMN	01-Sep-2009	02-Feb-2012	20	1,445.34	913.790	531.55	884	Long-Term
*INTNF	ING GROEP NV EUR 24 CMN	01-Sep-2009	02-Feb-2012	366	3,617.69	4,485.710	-868.02	884	Long-Term
CL	COLGATE-PALMOLIVE CO CMN	01-Sep-2009	02-Feb-2012	60	5,487.40	4,317.070	1,170.33	884	Long-Term
*RENUL	RENAULT (REGIE NATIONALE DES USINES) EUR3 81	01-Sep-2009	02-Feb-2012	37	1,698.95	1,589.680	109.27	884	Long-Term
*SCANB	SCANIA AB -B- SHARES CMN CLASS B	02-Mar-2010	02-Feb-2012	42	748.29	618.530	129.76	702	Long-Term
*BEZEQ	BEZEQ, THE ISRAEL TELECOMMUNICATION CORP LTD ILS1 00	27-Sep-2010	02-Feb-2012	197	348.43	489.470	-141.04	493	Long-Term
*NBK	NORDEA BANK AB SEK3 50	01-Sep-2009	02-Feb-2012	210	1,881.90	2,126.140	-244.24	884	Long-Term
*NTYRE	NOKIAN RENKAA (NOKIAN TYRES) CMN	12-Jul-2010	02-Feb-2012	16	603.77	431.990	171.78	570	Long-Term
*DGE	DIAGEO PLC ORD GBP0.28935	01-Sep-2009	02-Feb-2012	43	974.61	682.240	292.37	884	Long-Term
*DGE	DIAGEO PLC ORD GBP0.28935	12-Jul-2010	02-Feb-2012	242	5,485.05	4,112.350	1,372.70	570	Long-Term
*SWMAT	SWEDISH MATCH CO SEK2	12-Jul-2010	02-Feb-2012	15	537.39	355.760	181.63	570	Long-Term
K	KELLOGG COMPANY CMN	23-Sep-2010	02-Feb-2012	20	1,018.95	1,008.030	10.92	497	Long-Term
*HERME	HERMES INTERNATIONAL EUR 1.52449	01-Sep-2009	02-Feb-2012	7	2,497.09	1,001.730	1,495.36	884	Long-Term
ETR	ENTERGY CORPORATION CMN	01-Sep-2009	02-Feb-2012	20	1,387.54	1,584.840	-197.30	884	Long-Term
*BCPOP	BANCO POPULAR EURO 50	12-Jul-2010	02-Feb-2012	33	151.21	201.840	-50.63	570	Long-Term
*NETCOM	TELE2 AB CMN CLASS B	01-Sep-2009	02-Feb-2012	31	622.85	418.190	204.66	884	Long-Term
									Long-

BDX	BECTON DICKINSON & CO CMN	01-Sep-2009	02-Feb-2012	20	1,594.53	1,373.970	220.56	884	Term
NEE	NEXTERA ENERGY, INC. CMN	01-Sep-2009	02-Feb-2012	40	2,401.49	2,239.920	161.57	884	Long-Term
*BCPOP	BANCO POPULAR EURO.50	02-Mar-2010	02-Feb-2012	87	398.65	572.970	-174.32	702	Long-Term
*FTEL	FRANCE TELECOM S A EUR 4.00	01-Sep-2009	02-Feb-2012	199	3,032.07	4,981.260	-1,949.19	884	Long-Term
*HENORD	HENKEL ORD CMN	02-Mar-2010	02-Feb-2012	35	1,847.48	1,579.040	268.44	702	Long-Term
*ISCHS	ISRAEL CHEMICALS SHS ILS1	27-Sep-2010	02-Feb-2012	44	461.68	630.340	-168.66	493	Long-Term
*MESET	MEDIASET 0.52EUR	01-Sep-2009	02-Feb-2012	145	457.10	935.920	-478.82	884	Long-Term
*BASFGGR	BASF SE CMN	01-Sep-2009	02-Feb-2012	93	7,366.79	4,789.090	2,577.70	884	Long-Term
*CNELNN	CAIRN ENERGY PLC CMN	01-Sep-2009	02-Feb-2012	108	495.15	428.870	66.28	884	Long-Term
*AMATHS	AMADEUS IT HOLDING SA CMN	12-Jul-2010	02-Feb-2012	56	998.52	906.860	91.66	570	Long-Term
*PERNF	PERNOD-RICARD EUR 3.10	30-Nov-2009	02-Feb-2012	1	98.74	0.000	98.74	794	Long-Term
J4689	YAHOO JAPAN CORPORATION CMN	01-Sep-2009	02-Feb-2012	2	631.36	691.390	-60.03	884	Long-Term
*VPKNA	KONINKLIJKE VOPAK NV CMN	23-Sep-2010	02-Feb-2012	12	662.27	557.430	104.84	497	Long-Term
*ERBK	ERSTE GROUP BANK AG DER OESTERREICHISCHEN SPARKASSEN AG, WIEN NPV	01-Sep-2009	02-Feb-2012	30	720.56	1,247.710	-527.15	884	Long-Term
PAYX	PAYCHEX, INC. CMN	01-Sep-2009	02-Feb-2012	20	635.15	555.350	79.80	884	Long-Term
*AZRG	AZRIELI GROUP CMN	01-Nov-2010	02-Feb-2012	3	74.71	79.770	-5.06	458	Long-Term
*VEDLN	VEDANTA RESOURCES PLC CMN	12-Jul-2010	02-Feb-2012	40	832.51	1,412.440	-579.93	570	Long-Term
*OSEM	OSEM INVESTMENT ORD ILS1	27-Sep-2010	02-Feb-2012	4	62.55	63.070	-0.52	493	Long-Term
*BKLE	BANK LEUMI LE-ISRAEL B M ORD ILS1	27-Sep-2010	02-Feb-2012	106	345.94	491.430	-145.49	493	Long-Term
*YARA	YARA INTERNATIONAL ASA CMN	01-Sep-2009	02-Feb-2012	17	736.09	457.560	278.53	884	Long-Term
*HEINKN	HEINEKEN NV CMN	01-Sep-2009	02-Feb-2012	24	1,164.50	1,002.800	161.70	884	Long-Term
*VESTW	VESTA WIND SYSTEMS DKK1.00	01-Sep-2009	02-Feb-2012	41	474.28	3,011.600	-2,537.32	884	Long-Term
*BEKBBB	N V BEKAERT S A CMN	12-Jul-2010	02-Feb-2012	12	476.56	738.810	-262.25	570	Long-Term
BBT	BB&T CORPORATION CMN	01-Sep-2009	02-Feb-2012	100	2,794.79	2,720.350	74.44	884	Long-Term
*IAPLN	ICAP PLC CMN	01-Sep-2009	02-Feb-2012	50	297.11	344.270	-47.16	884	Long-Term
*WOLSLNN	WOLSELEY PLC CMN	12-Jul-2010	02-Feb-2012	38	1,352.85	818.850	534.00	570	Long-Term
ALV	AUTOLIV, INC. CMN	23-Sep-2010	02-Feb-2012	20	1,294.94	1,220.830	74.11	497	Long-Term
*ELBI	ELBIT SYSTEMS ILS1	27-Sep-2010	02-Feb-2012	2	82.43	107.760	-25.33	493	Long-Term
*LEUM	MIGDAL INSURANCE COMPANY LTD ILS 0.01	27-Sep-2010	02-Feb-2012	26	38.73	50.930	-12.20	493	Long-Term
*ORISS	ORIFLAME COSMETICS SDR	12-Jul-2010	02-Feb-2012	9	288.43	510.440	-222.01	570	Long-Term
CVS	CVS CAREMARK CORPORATION CMN	12-Jul-2010	02-Feb-2012	120	5,107.92	3,584.400	1,523.52	570	Long-Term
*FIIM	FIAT INDUSTRIAL SPA CMN	01-Sep-2009	02-Feb-2012	77	796.07	493.260	302.81	884	Long-Term
ITW	ILLINOIS TOOL WORKS CMN	01-Sep-2009	02-Feb-2012	40	2,197.89	1,660.880	537.01	884	Long-Term
JCP	J C. PENNEY CO INC (HLDNG CO) CMN	01-Sep-2009	02-Feb-2012	20	821.75	600.530	221.22	884	Long-Term
*BRAE	BAE SYSTEMS PLC CMN	01-Sep-2009	02-Feb-2012	292	1,446.58	1,505.150	-58.57	884	Long-Term
	AON CORPORATION CMN	01-Nov-2010	02-Feb-2012	20	987.15	801.430	185.72	458	Long-Term
*AKVERNO	AKER SOLUTIONS ASA CMN	12-Jul-2010	02-Feb-2012	51	675.26	565.180	110.08	570	Long-Term
RSG	REPUBLIC SERVICES INC CMN	01-Sep-2009	02-Feb-2012	40	1,199.11	1,025.680	173.43	884	Long-Term
*NCMLF	NEWCREST MINING LIMITED ORDINARY FULLY PAID	01-Sep-2009	02-Feb-2012	67	2,457.29	1,697.990	759.30	884	Long-Term

	GOODRICH CORPORATION CMN	12-Jul-2010	02-Feb-2012	20	2,504.82	1,352.320	1,152.50	570	Long-Term
FLEX	FLEXTRONICS INTERNATIONAL LTD CMN	01-Sep-2009	02-Feb-2012	100	702.83	578.350	124.48	884	Long-Term
J5401	NIPPON STEEL SUMITOMO METAL CMN	01-Sep-2009	02-Feb-2012	1,000	2,484.48	3,881.670	-1,397.19	884	Long-Term
*RRSNLN	RANDGOLD RESOURCES LIMITED CMN	23-Sep-2010	02-Feb-2012	6	709.28	619.180	90.10	497	Long-Term
*UNBS	UBS AG CMN VAL 1074 074	01-Sep-2009	02-Feb-2012	332	4,665.02	5,765.130	-1,100.11	884	Long-Term
TIF	TIFFANY & CO CMN	01-Sep-2009	02-Feb-2012	20	1,282.94	710.270	572.67	884	Long-Term
IGIFF	IGM FINANCIAL INC CMN	12-Jul-2010	02-Feb-2012	100	4,521.40	3,741.240	780.16	570	Long-Term
*ACSSM	ACTIVIDADES DE CONSTRUCCION Y CMN	01-Sep-2009	02-Feb-2012	37	1,197.65	1,879.860	-682.21	884	Long-Term
*ZURVA	ZURICH INSURANCE GROUP AG REG SHS (NOM CHF 10) VAL 1107 539	01-Sep-2009	02-Feb-2012	7	1,706.10	1,519.260	186.84	884	Long-Term
ACN	ACCENTURE PLC CMN	01-Sep-2009	02-Feb-2012	60	3,502.64	1,994.190	1,508.45	884	Long-Term
*SAINS	J SAINSBURY PLC CMN	01-Sep-2009	02-Feb-2012	37	170.85	197.980	-27.13	884	Long-Term
*CENTR	CENTRICA PLC CMN	01-Sep-2009	02-Feb-2012	458	2,153.18	1,859.520	293.66	884	Long-Term
*BATOB	BRITISH AMERICAN TOBACCO ORD GBP0 25	12-Jul-2010	02-Feb-2012	43	2,040.25	1,473.660	566.59	570	Long-Term
J9437	NTT DOCOMO CMN	01-Sep-2009	02-Feb-2012	2	3,559.37	3,066.630	492.74	884	Long-Term
*STOLT	SUBSEA 7 SA CMN	12-Jul-2010	02-Feb-2012	53	1,116.28	869.070	247.21	570	Long-Term
SYMC	SYMANTEC CORP CMN	01-Sep-2009	02-Feb-2012	80	1,391.85	1,205.790	186.06	884	Long-Term
WDC	WESTERN DIGITAL CORPORATION CMN	01-Sep-2009	02-Feb-2012	20	760.75	677.270	83.48	884	Long-Term
*DCX	DAIMLER AG CMN	01-Sep-2009	02-Feb-2012	86	4,939.07	3,756.910	1,182.16	884	Long-Term
*IMTTF	IMPERIAL TOBACCO GROUP PLC GBP0 10	12-Jul-2010	02-Feb-2012	2	73.40	58.480	14.92	570	Long-Term
*OMVF	OMV AG NPV	01-Sep-2009	02-Feb-2012	40	1,366.57	1,567.440	-200.87	884	Long-Term
DOW	DOW CHEMICAL CO CMN	01-Sep-2009	02-Feb-2012	140	4,650.50	2,898.990	1,751.51	884	Long-Term
*STRSK	STORA ENSO R AB (FINLAND)	01-Sep-2009	02-Feb-2012	59	442.27	399.400	42.87	884	Long-Term
*FORTU	FORTUM OYJ EUR3 4	01-Sep-2009	02-Feb-2012	36	856.89	916.070	-59.18	884	Long-Term
*QIA	QIAGEN N V. NL0000240000	02-Mar-2010	02-Feb-2012	31	490.82	691.650	-200.83	702	Long-Term
HK2	CLP HOLDINGS LIMITED CMN	01-Sep-2009	02-Feb-2012	500	4,079.60	3,397.840	681.76	884	Long-Term
*SAIPF	SAIPEM EUR 1 CMN	01-Sep-2009	02-Feb-2012	22	1,054.87	576.200	478.67	884	Long-Term
HSP	HOSPIRA, INC CMN	12-Jul-2010	02-Feb-2012	20	686.75	1,165.860	-479.11	570	Long-Term
*SDRL	SEADRILL LTD. CMN	01-Sep-2009	02-Feb-2012	32	1,197.93	566.370	631.56	884	Long-Term
DISCA	DISCOVERY COMMUNICATIONS, INC CMN SERIES A	12-Jul-2010	02-Feb-2012	20	867.15	718.890	148.26	570	Long-Term
LNC	LINCOLN NATL CORP. INC CMN	02-Mar-2010	02-Feb-2012	60	1,333.08	1,570.860	-237.78	702	Long-Term
*SAB	SABMILLER PLC CMN	01-Sep-2009	02-Feb-2012	36	1,401.84	833.180	568.66	884	Long-Term
J9502	CHUBU ELECTRIC POWER COMPANY CMN	01-Sep-2009	02-Feb-2012	100	1,784.25	2,328.980	-544.73	884	Long-Term
*PEARF	PEARSON PLC (ORD) CMN	01-Sep-2009	02-Feb-2012	95	1,794.16	1,181.560	612.60	884	Long-Term
J9735	SECOM CMN	01-Sep-2009	02-Feb-2012	100	4,655.01	4,490.260	164.75	884	Long-Term
WFT	WEATHERFORD INTERNATIONAL LTD CMN	01-Sep-2009	02-Feb-2012	80	1,367.85	1,586.680	-218.83	884	Long-Term
GPS	GAP INC CMN	01-Sep-2009	02-Feb-2012	40	840.32	793.360	46.96	884	Long-Term
OMC	OMNICOM GROUP CMN	01-Sep-2009	02-Feb-2012	40	1,859.50	1,445.140	414.36	884	Long-Term
*KNEBVF	KONE CORP CMN CLASS B	01-Sep-2009	02-Feb-2012	12	670.68	413.560	257.12	884	Long-Term
*SAB	SABMILLER PLC CMN	02-Mar-2010	02-Feb-2012	44	1,713.37	1,208.080	505.29	702	Long-Term

*TKAG	THYSSENKRUPP AG CMN	01-Sep-2009	02-Feb-2012	38	1,110.50	1,235.410	-124.91	884	Long-Term
PGR	PROGRESSIVE CORPORATION (THE) CMN	12-Jul-2010	02-Feb-2012	20	416.16	395.680	20.48	570	Long-Term
*SAB	SABMILLER PLC CMN	12-Jul-2010	02-Feb-2012	55	2,141.70	1,650.920	490.78	570	Long-Term
*SANOM	SANOMA CORP CMN CLASS B	01-Nov-2010	02-Feb-2012	19	277.42	438.050	-160.63	458	Long-Term
MCD	MC DONALDS CORP CMN	01-Sep-2009	02-Feb-2012	100	9,834.66	5,585.110	4,249.55	884	Long-Term
*PTGOSV	PETROLEUM GEO-SERVICES ASA CMN	12-Jul-2010	02-Feb-2012	28	369.46	259.950	109.51	570	Long-Term
*UNMIZ	UNITED MIZRAHI BANK ILS0 01 CMN	27-Sep-2010	02-Feb-2012	9	79.71	83.230	-3.52	493	Long-Term
*LENF	LEND LEASE CORP (ORD) ORDINARY FULLY PAID	12-Jul-2010	02-Feb-2012	8	63.71	52.930	10.78	570	Long-Term
*LGEN	LEGAL & GENERAL GROUP ORD GBP0.025	01-Sep-2009	02-Feb-2012	373	703.57	457.770	245.80	884	Long-Term
*ALLVF	ALLIANZ SE NPV	01-Sep-2009	02-Feb-2012	29	3,302.29	3,249.210	53.08	884	Long-Term
GWV	W W GRAINGER INCORPORATED CMN	01-Nov-2010	02-Feb-2012	20	3,870.49	2,502.430	1,368.06	458	Long-Term
J6645	OMRON CORPORATION CMN	01-Sep-2009	02-Feb-2012	100	1,985.92	1,732.230	253.69	884	Long-Term
PCAR	PACCAR INC CMN	01-Sep-2009	02-Feb-2012	20	879.35	713.220	166.13	884	Long-Term
J6501	HITACHI CMN	01-Sep-2009	02-Feb-2012	1,000	5,232.10	3,548.340	1,683.76	884	Long-Term
*SMHPF	THE SWATCH GROUP AG B B SHS CHF 2.25 VAL 080 045	01-Sep-2009	02-Feb-2012	1	447.72	214.110	233.61	884	Long-Term
CCL	CARNIVAL CORPORATION CMN	01-Sep-2009	02-Feb-2012	40	1,215.91	1,159.220	56.69	884	Long-Term
*TCL	TRANSURBAN LIMITED ORDINARY SHARES / UNITS STAPLE	01-Sep-2009	02-Feb-2012	62	376.63	214.700	161.93	884	Long-Term
*CTX	CALTEX AUSTRALIA LIMITED ORDINARY FULLY PAID	12-Jul-2010	02-Feb-2012	12	162.85	104.790	58.06	570	Long-Term
*CGWKF	CONTINENTAL AG NPV	23-Sep-2010	02-Feb-2012	2	166.47	143.200	23.27	497	Long-Term
*ABBZ	ABB LTD RG SHS CHF 2.5 VAL 384 662	01-Sep-2009	02-Feb-2012	299	6,498.86	5,578.460	920.40	884	Long-Term
OKE	ONEOK INC CMN	23-Sep-2010	02-Feb-2012	20	1,635.93	880.030	755.90	497	Long-Term
*CARRF	CARREFOUR S A (ORD) EUR2 5	12-Jul-2010	02-Feb-2012	66	1,568.97	2,583.250	-1,014.28	570	Long-Term
AEE	AMEREN CORPORATION CMN	02-Mar-2010	02-Feb-2012	40	1,269.11	1,010.540	258.57	702	Long-Term
GIS	GENERAL MILLS INC CMN	01-Sep-2009	02-Feb-2012	60	2,400.51	1,777.740	622.77	884	Long-Term
*RYBSF	ROYAL BANK OF SCOTLAND GROUP ORD 25P	03-Nov-2009	02-Feb-2012	2,503	1,117.75	1,529.590	-411.84	821	Long-Term
AGN	ALLERGAN INC CMN	01-Sep-2009	02-Feb-2012	40	3,427.87	2,208.340	1,219.53	884	Long-Term
DE	DEERE & COMPANY CMN	01-Sep-2009	02-Feb-2012	40	3,479.87	1,723.120	1,756.75	884	Long-Term
*RIBH	RAIFFEISEN BANK INTERNATIONAL CMN	12-Jul-2010	02-Feb-2012	5	181.26	204.320	-23.06	570	Long-Term
*NATTNS	NATIONAL GRID PLC CMN	01-Sep-2009	02-Feb-2012	89	886.19	623.400	262.79	884	Long-Term
*NATTNS	NATIONAL GRID PLC CMN	12-Jul-2010	02-Feb-2012	212	2,110.91	1,626.320	484.59	570	Long-Term
VRTX	VERTEX PHARMACEUTICALS INC CMN	01-Sep-2009	02-Feb-2012	20	757.95	742.030	15.92	884	Long-Term
FFIV	F5 NETWORKS INC CMN	23-Sep-2010	02-Feb-2012	20	2,435.32	1,989.630	445.69	497	Long-Term
QCOM	QUALCOMM INC CMN	01-Sep-2009	02-Feb-2012	180	10,998.41	8,222.000	2,776.41	884	Long-Term
*RDSB	ROYAL DUTCH SHELL PLC CMN CLASS B	01-Sep-2009	02-Feb-2012	236	8,580.54	6,438.430	2,142.11	884	Long-Term
ADBE	ADOBE SYSTEMS INC CMN	01-Sep-2009	02-Feb-2012	60	1,876.07	1,879.890	-3.82	884	Long-Term
GE	GENERAL ELECTRIC CO CMN	01-Sep-2009	02-Feb-2012	1,020	19,185.01	13,797.850	5,387.16	884	Long-Term
EW	EDWARDS LIFESCIENCES CORP CMN	23-Sep-2010	02-Feb-2012	20	1,605.13	1,332.430	272.70	497	Long-Term
AFL	AFLAC INCORPORATED CMN	01-Sep-2009	02-Feb-2012	80	3,872.61	3,134.700	737.91	884	Long-Term
SO	THE SOUTHERN CO CMN	01-Sep-2009	02-Feb-2012	60	2,692.05	1,870.980	821.07	884	Long-Term

*HEHNAS	HEINEKEN HOLDING NV CMN	12-Jul-2010	02-Feb-2012	22	917.04	865 430	51.61	570	Long-Term
*GAZFP	GDF SUEZ CMN CLASS .	01-Sep-2009	02-Feb-2012	152	4,268.45	6,279.300	-2,010 85	884	Long-Term
ECA	ENCANA CORPORATION CMN	01-Sep-2009	02-Feb-2012	100	1,995.27	2,691.040	-695.77	884	Long-Term
MRO	MARATHON OIL CORPORATION CMN	01-Sep-2009	02-Feb-2012	40	1,257.51	742.020	515.49	884	Long-Term
MWV	MEADWESTVACO CORP CMN	03-Nov-2009	02-Feb-2012	20	597 36	466.300	131 06	821	Long-Term
X	UNITED STATES STEEL CORP CMN	01-Sep-2009	02-Feb-2012	20	624.35	859.910	-235 56	884	Long-Term
FIS	FIDELITY NATL INFO SVCS INC CMN	02-Mar-2010	02-Feb-2012	20	575 95	460 540	115 41	702	Long-Term
FRX	FOREST LABORATORIES INC CMN	01-Nov-2010	02-Feb-2012	20	636.55	674.630	-38.08	458	Long-Term
MMM	3M COMPANY CMN	01-Sep-2009	02-Feb-2012	80	6,966 14	5,660.020	1,306 12	884	Long-Term
KMX	CARMAX, INC CMN	23-Sep-2010	02-Feb-2012	20	610.35	531 890	78 46	497	Long-Term
*XSTRAT	XSTRATA PLC COM STK USD0 50	01-Sep-2009	02-Feb-2012	167	3,274.37	2,183 030	1,091 34	884	Long-Term
*BMDP	BANCA MONTE DEI PASCHI DI SIENA SPA 0.52 EUR	01-Sep-2009	02-Feb-2012	558	250 06	1,157 970	-907 91	884	Long-Term
HPQ	HEWLETT-PACKARD CO CMN	01-Sep-2009	02-Feb-2012	200	5,722.59	8,848 980	-3,126 39	884	Long-Term
*PH	KONINKLIJKE PHILIPS ELECTRONICS NV EURO.20	01-Sep-2009	02-Feb-2012	122	2,527.01	2,627 800	-100 79	884	Long-Term
*BCOAF	INTESA SANPAOLO COMMON STOCK 0 52 EUR	01-Sep-2009	02-Feb-2012	788	1,618.15	3,279 010	-1,660.86	884	Long-Term
	MEDCO HEALTH SOLUTIONS, INC CMN	01-Sep-2009	02-Feb-2012	40	2,501.09	2,209 170	291.92	884	Long-Term
*FORTB	AGEAS SA/NV CMN	01-Sep-2009	02-Feb-2012	262	584.13	1,102 410	-518 28	884	Long-Term
*DEAFY	DANSKE BANK AG DKK100 CMN	01-Sep-2009	02-Feb-2012	51	784.50	1,348 410	-563 91	884	Long-Term
*CCLLN	CARNIVAL PLC CMN	01-Sep-2009	02-Feb-2012	59	1,785 67	1,796 340	-10.67	884	Long-Term
*HSBA	HSBC HLDGS PLC ORD USD0.50	01-Sep-2009	02-Feb-2012	1,326	11,457 44	14,074 460	-2,617 02	884	Long-Term
*MSSNO	MARKS AND SPENCER GROUP P.L.C CMN SERIES NEW ORD	01-Sep-2009	02-Feb-2012	130	688.18	723 890	-35.71	884	Long-Term
*HELS	ELISA OYJ CMN CLASS A	12-Jul-2010	02-Feb-2012	37	789 81	718 500	71 31	570	Long-Term
J9508	KYUSHU ELEC POWER CO INC CMN	01-Sep-2009	02-Feb-2012	100	1,391 49	2,203 900	-812.41	884	Long-Term
CNP	CENTERPOINT ENERGY, INC CMN	02-Mar-2010	02-Feb-2012	40	743 52	551.790	191 73	702	Long-Term
*BACRLN	BARCLAYS PLC ORD 25P CMN	01-Sep-2009	02-Feb-2012	783	2,795 95	4,775.660	-1,979.71	884	Long-Term
*METSO	METSO OYJ CMN	02-Mar-2010	02-Feb-2012	13	589 64	415.780	173.86	702	Long-Term
NIHD	NII HOLDINGS, INC CMN CLASS B	01-Sep-2009	02-Feb-2012	20	410 36	474 300	-63.94	884	Long-Term
CMCSA	COMCAST CORPORATION CMN CLASS A VOTING	01-Sep-2009	02-Feb-2012	260	6,969.86	3,972 100	2,997 76	884	Long-Term
*ULNVRLN	UNILEVER PLC CMN	12-Jul-2010	02-Feb-2012	112	3,566.70	3,195 620	371 08	570	Long-Term
PRGO	PERRIGO COMPANY CMN	01-Nov-2010	02-Feb-2012	20	1,890 13	1,353 630	536.50	458	Long-Term
*ACESF	ABERTIS INFRAESTRUCTURAS SA EUR3 00	01-Sep-2009	02-Feb-2012	14	241 62	295.640	-54.02	884	Long-Term
*OML	OLD MUTUAL PLC ORD GBP0 10	01-Sep-2009	02-Feb-2012	231	555.04	347.850	207 19	884	Long-Term
J6301	KOMATSU LTD CMN	01-Sep-2009	02-Feb-2012	100	2,794.28	1,820 410	973 87	884	Long-Term
*PRUCF	PRUDENTIAL CORP (ORD) CMN	01-Sep-2009	02-Feb-2012	194	2,217 29	1,680 520	536 77	884	Long-Term
CCK	CROWN HOLDINGS INC CMN	03-Nov-2009	02-Feb-2012	20	692 55	527 690	164.86	821	Long-Term
PCLN	PRICELINE.COM INC CMN	01-Sep-2009	02-Feb-2012	20	10,668 37	3,033 760	7,634.61	884	Long-Term
*ALFASS	ALFA LAVAL AB ORD CMN	01-Sep-2009	02-Feb-2012	38	821.78	417 630	404 15	884	Long-Term
*FNCMM	FINMECCANICA S.P.A CMN	01-Sep-2009	02-Feb-2012	22	101.85	348 550	-246 70	884	Long-Term
*SAGEM	SAFRAN SA EUR1 00	23-Sep-2010	02-Feb-2012	27	870 68	782 550	88.13	497	Long-Term

DELL	DELL INC CMN	01-Sep-2009	02-Feb-2012	120	2,116.57	1,857.550	259.02	884	Long-Term
*LANDN	LAND SECURITIES PLC CMN CLASS GBP0 10	01-Sep-2009	02-Feb-2012	114	1,223.84	1,149.140	74.70	884	Long-Term
*ULNVRLN	UNILEVER PLC CMN	01-Sep-2009	02-Feb-2012	15	477.68	412.190	65.49	884	Long-Term
*TENIM	TENARIS SA ORD CMN	03-Nov-2009	02-Feb-2012	41	814.24	766.560	47.68	821	Long-Term
NFG	NATIONAL FUEL GAS CO CMN	01-Nov-2010	02-Feb-2012	20	1,014.55	1,120.030	-105.48	458	Long-Term
*ALSTOM	ALSTOM CMN EUR 14	01-Sep-2009	02-Feb-2012	34	1,363.78	2,333.990	-970.21	884	Long-Term
*UNICERT	UNILEVER N.V. CMN DUTCH CERTIFICATE	12-Jul-2010	02-Feb-2012	64	2,109.42	1,886.310	223.11	570	Long-Term
TDC	TERADATA CORPORATION CMN	02-Mar-2010	02-Feb-2012	20	1,088.34	615.830	472.51	702	Long-Term
AMT	AMERICAN TOWER CORPORATION CMN	03-Nov-2009	02-Feb-2012	40	2,533.89	1,516.040	1,017.85	821	Long-Term
MU	MICRON TECHNOLOGY, INC. CMN	03-Nov-2009	02-Feb-2012	100	774.83	647.820	127.01	821	Long-Term
*DSMNV	KONINKLIJKE DSM N.V. CMN EUR1.5	01-Sep-2009	02-Feb-2012	24	1,279.10	859.060	420.04	884	Long-Term
*UNICERT	UNILEVER N.V. CMN DUTCH CERTIFICATE	02-Mar-2010	02-Feb-2012	16	527.35	491.740	35.61	702	Long-Term
J8795	T&D HOLDINGS CMN	01-Sep-2009	02-Feb-2012	100	1,054.57	1,502.670	-448.10	884	Long-Term
AUY	YAMANA GOLD INC CMN	01-Sep-2009	02-Feb-2012	100	1,776.12	927.110	849.01	884	Long-Term
*BPUIM	UNIONE DI BANCHE ITALIANE SCPA CMN	01-Sep-2009	02-Feb-2012	103	521.63	1,496.230	-974.60	884	Long-Term
NEM	NEWMONT MINING CORPORATION CMN	01-Sep-2009	02-Feb-2012	40	2,454.69	1,613.700	840.99	884	Long-Term
*PETRLN	PETROFAC LTD CMN	23-Sep-2010	02-Feb-2012	43	1,016.21	938.680	77.53	497	Long-Term
*HUSBS	HUSQVARNA AB CMN CLASS B B SHARES	12-Jul-2010	02-Feb-2012	83	454.80	539.800	-85.00	570	Long-Term
CI	CIGNA CORPORATION CMN	01-Sep-2009	02-Feb-2012	40	1,689.10	1,157.700	531.40	884	Long-Term
NFG	NATIONAL FUEL GAS CO CMN	12-Jul-2010	02-Feb-2012	20	1,014.55	943.930	70.62	570	Long-Term
J3382	SEVEN & I HOLDINGS CO., LTD. CMN	01-Sep-2009	02-Feb-2012	100	2,810.47	2,402.460	408.01	884	Long-Term
*EDFFP	ELECTRICITE DE FRANCE CMN	01-Sep-2009	02-Feb-2012	51	1,220.92	2,625.470	-1,404.55	884	Long-Term
J4568	DAIICHI SANKYO CO, LTD CMN	01-Sep-2009	02-Feb-2012	100	1,852.80	2,145.130	-292.33	884	Long-Term
*STANDLN	STANDARD LIFE PLC CMN	01-Sep-2009	02-Feb-2012	235	837.29	759.660	77.63	884	Long-Term
HAL	HALLIBURTON COMPANY CMN	01-Sep-2009	02-Feb-2012	100	3,688.77	2,386.280	1,302.49	884	Long-Term
MTRAF	METRO INC CMN	02-Mar-2010	02-Feb-2012	100	5,296.72	3,955.820	1,340.90	702	Long-Term
J3099	ISETAN MITSUKOSHI HOLDINGS CMN	01-Sep-2009	02-Feb-2012	100	1,116.53	1,122.570	-6.04	884	Long-Term
BCE	BCE INC CMN	02-Mar-2010	02-Feb-2012	100	4,086.54	2,923.510	1,163.03	702	Long-Term
CSCO	CISCO SYSTEMS, INC. CMN	01-Sep-2009	02-Feb-2012	540	10,738.66	11,566.310	-827.65	884	Long-Term
SLF	SUN LIFE FINANCIAL INC CMN	01-Sep-2009	02-Feb-2012	100	2,062.85	2,911.980	-849.13	884	Long-Term
*VIVE	VEOLIA ENVIRONNEMENT CMN	01-Sep-2009	02-Feb-2012	111	1,348.13	3,781.700	-2,433.57	884	Long-Term
*EXPERLN	EXPERIAN PLC CMN	01-Sep-2009	02-Feb-2012	13	181.83	108.850	72.98	884	Long-Term
*GALPL	GALP ENERGIA, SGPS, S.A. CMN CLASS B	03-Nov-2009	02-Feb-2012	45	760.57	777.130	-16.56	821	Long-Term
*EADS	EUROPEAN AERONAUTIC DEFENCE CMN	01-Sep-2009	02-Feb-2012	56	1,923.38	1,137.680	785.70	884	Long-Term
HK880	SJM HOLDINGS LIMITED CMN	12-Jul-2010	02-Feb-2012	1,000	1,859.47	845.870	1,013.60	570	Long-Term
*MAPSSM	CORPORACION MAPFRE SA CMN	23-Sep-2010	02-Feb-2012	199	681.13	603.580	77.55	497	Long-Term
*ORKNO	ORKLA ASA CMN	01-Sep-2009	02-Feb-2012	176	1,461.95	1,405.300	56.65	884	Long-Term
*OZL	OZ MINERALS LTD ORDINARY FULLY PAID	12-Jul-2010	02-Feb-2012	19	224.94	184.260	40.68	570	Long-Term
J6758	SONY CORPORATION CMN	01-Sep-2009	02-Feb-2012	100	1,756.32	2,709.640	-953.32	884	Long-Term

J6503	MITSUBISHI ELEC CORP CMN	01-Sep-2009	02-Feb-2012	1,000	8,775.89	7,460.220	1,315.67	884	Long-Term
*DSV2	DSV, DE SAMMENSLUTTEDE VOGNMAE CMN	12-Jul-2010	02-Feb-2012	8	168.26	132.620	35.64	570	Long-Term
*RELLN	REED ELSEVIER PLC CMN	01-Sep-2009	02-Feb-2012	50	419.58	366.450	53.13	884	Long-Term
*BOKANA	BOSKALIS WESTMINSTER NV, KONIN CMN	12-Jul-2010	02-Feb-2012	16	649.60	674.850	-25.25	570	Long-Term
*UMIBB	UMICORE SA CMN	01-Sep-2009	02-Feb-2012	27	1,347.22	706.960	640.26	884	Long-Term
*MICHF	MICHELIN (CIE GLE DES ETABL.) CLASS 'B'(REDD) EUR2.00	23-Sep-2010	02-Feb-2012	24	1,720.52	2,061.730	-341.21	497	Long-Term
*RDNLL	REED ELSEVIER N V CMN	01-Sep-2009	02-Feb-2012	101	1,216.01	1,089.330	126.68	884	Long-Term
J7203	TOYOTA MOTOR CORPORATION CMN	01-Sep-2009	02-Feb-2012	300	11,454.50	12,970.760	-1,516.26	884	Long-Term
*NOVODC	NOVO-NORDISK A/S CMN SERIES B.	01-Sep-2009	02-Feb-2012	52	6,569.12	3,179.660	3,389.46	884	Long-Term
*NHY	NORSK HYDRO ASA CMN	02-Mar-2010	02-Feb-2012	43	229.70	301.130	-71.43	702	Long-Term
XRAY	DENTSPLY INTL INC CMN	01-Nov-2010	02-Feb-2012	20	763.15	635.430	127.72	458	Long-Term
*SLVBF	SOLVAY NPV CMN	01-Sep-2009	02-Feb-2012	11	1,148.05	1,130.820	17.23	884	Long-Term
HK3	HONG KONG & CHINA GAS ORD CMN	01-Sep-2009	02-Feb-2012	1,000	2,334.74	2,035.180	299.56	884	Long-Term
J9503	KANSAI ELECTRIC POWER COMPANY CMN	01-Sep-2009	02-Feb-2012	100	1,538.29	2,310.310	-772.02	884	Long-Term
SYK	STRYKER CORP CMN	01-Sep-2009	02-Feb-2012	40	2,210.69	1,659.450	551.24	884	Long-Term
SLB	SCHLUMBERGER LTD CMN	01-Sep-2009	02-Feb-2012	140	10,688.39	7,775.170	2,913.22	884	Long-Term
*MEDBF	MEDIOBANCA SPA EUR0.50	01-Sep-2009	02-Feb-2012	40	258.91	510.720	-251.81	884	Long-Term
DD	E.I DU PONT DE NEMOURS AND CO CMN	01-Sep-2009	02-Feb-2012	80	4,095.80	2,521.980	1,573.82	884	Long-Term
*ELUXF	ELECTROLUX-B SHS (AKTIEBOLAGET SEK25	01-Sep-2009	02-Feb-2012	45	891.50	912.580	-21.08	884	Long-Term
*SAPAF	SAP AG NPV	01-Sep-2009	02-Feb-2012	93	5,750.31	4,489.520	1,260.79	884	Long-Term
FAST	FASTENAL CO CMN	02-Mar-2010	02-Feb-2012	20	942.16	452.420	489.74	702	Long-Term
APA	APACHE CORP CMN	01-Sep-2009	02-Feb-2012	40	3,971.86	3,360.250	611.61	884	Long-Term
J7911	TOPPAN PRINTING CO LTD CMN	01-Sep-2009	02-Feb-2012	1,000	7,640.71	9,899.850	-2,259.14	884	Long-Term
GLW	CORNING INCORPORATED CMN	01-Sep-2009	02-Feb-2012	140	1,819.18	2,098.350	-279.17	884	Long-Term
MGM	MGM RESORTS INTERNATIONAL CMN	02-Mar-2010	02-Feb-2012	20	273.96	215.060	58.90	702	Long-Term
EXC	EXELON CORPORATION CMN	01-Sep-2009	02-Feb-2012	40	1,593.10	1,984.600	-391.50	884	Long-Term
J6201	TOYOTA INDUSTRIES CMN	01-Sep-2009	02-Feb-2012	100	2,982.32	2,744.570	237.75	884	Long-Term
J8252	MARUI GROUP CO LTD CMN	02-Mar-2010	02-Feb-2012	100	790.26	671.850	118.41	702	Long-Term
REG	REGENCY CTRS CORP CMN	23-Sep-2010	02-Feb-2012	20	831.15	775.430	55.72	497	Long-Term
*WESFF	WESFARMERS LIMITED ORDINARY FULLY PAID	12-Jul-2010	02-Feb-2012	2	64.51	50.300	14.21	570	Long-Term
PEG	PUBLIC-SVC ENTERPRISE GROUP HOLDING CO	01-Sep-2009	02-Feb-2012	40	1,213.91	1,265.140	-51.23	884	Long-Term
MMC	MARSH & MCLENNAN CO INC CMN	01-Sep-2009	02-Feb-2012	40	1,285.11	928.870	356.24	884	Long-Term
LRCX	LAM RESEARCH CORP CMN	01-Sep-2009	02-Feb-2012	20	879.75	611.280	268.47	884	Long-Term
USB	U.S. BANCORP CMN	01-Sep-2009	02-Feb-2012	200	5,733.58	4,393.480	1,340.10	884	Long-Term
*VLKWW	VOLKSWAGEN AKTIENGESELLSCHAFT CMN	01-Sep-2009	02-Feb-2012	4	658.17	706.940	-48.77	884	Long-Term
HK6	POWER ASSETS HOLDINGS LTD CMN	03-Nov-2009	02-Feb-2012	500	3,581.05	2,668.740	912.31	821	Long-Term
PBI	PITNEY-BOWES INC CMN	01-Sep-2009	02-Feb-2012	40	768.73	876.970	-108.24	884	Long-Term
MSFT	MICROSOFT CORPORATION CMN	02-Sep-2009	02-Feb-2012	680	20,356.56	16,308.920	4,047.64	883	Long-Term
AMAT	APPLIED MATERIALS INC CMN	01-Sep-2009	02-Feb-2012	140	1,759.55	1,834.320	-74.77	884	Long-Term

FDX	FEDEX CORP CMN	01-Sep-2009	02-Feb-2012	20	1,856.93	1,395.660	461.27	884	Long-Term
TSN	TYSON FOODS INC CL-A CMN CLASS A	01-Sep-2009	02-Feb-2012	40	743.12	470.330	272.79	884	Long-Term
K	KELLOGG COMPANY CMN	01-Sep-2009	02-Feb-2012	20	1,018.95	940.010	78.94	884	Long-Term
MXIM	MAXIM INTEGRATED PRODUCTS INC CMN	01-Sep-2009	02-Feb-2012	20	545.35	371.700	173.65	884	Long-Term
ETN	EATON CORPORATION CMN	01-Sep-2009	02-Feb-2012	20	986.15	535.960	450.19	884	Long-Term
J5020	JX HOLDINGS, INC. CMN	01-Sep-2009	02-Feb-2012	300	1,790.94	1,633.920	157.02	884	Long-Term
CSX	CSX CORPORATION CMN	01-Sep-2009	02-Feb-2012	120	2,724.96	1,698.850	1,026.11	884	Long-Term
CM	CANADIAN IMPERIAL BANK OF COMMERCE CMN	01-Sep-2009	02-Feb-2012	100	7,679.46	5,756.260	1,923.20	884	Long-Term
*PZOLIT	PAZ OIL COMPANY LTD CMN	27-Sep-2010	02-Feb-2012	1	132.27	157.870	-25.60	493	Long-Term
PCG	P G & E CORPORATION CMN	23-Sep-2010	02-Feb-2012	40	1,644.71	1,801.260	-156.55	497	Long-Term
CNI	CANADIAN NATIONAL RAILWAY CO CMN	01-Sep-2009	02-Feb-2012	100	7,749.76	4,840.320	2,909.44	884	Long-Term
J8750	DAI-ICHI LIFE INSURANCE CMN	12-Jul-2010	02-Feb-2012	1	1,106.01	1,329.250	-223.24	570	Long-Term
*DELKG	DELEK GROUP LTD ISRAEL CMN	27-Sep-2010	02-Feb-2012	1	210.64	278.280	-67.64	493	Long-Term
WAG	WALGREEN CO. CMN	01-Sep-2009	02-Feb-2012	80	2,665.42	2,728.830	-63.41	884	Long-Term
EGO	ELDORADO GOLD CORP (NEW) CMN	01-Sep-2009	02-Feb-2012	100	1,537.09	1,009.110	527.98	884	Long-Term
ROK	ROCKWELL AUTOMATION INC CMN	01-Sep-2009	02-Feb-2012	20	1,599.93	833.690	766.24	884	Long-Term
WMT	WAL MART STORES INC CMN	01-Sep-2009	02-Feb-2012	160	9,993.16	8,166.290	1,826.87	884	Long-Term
AA	ALCOA INC CMN	01-Sep-2009	02-Feb-2012	100	1,027.83	1,185.050	-157.22	884	Long-Term
EXPD	EXPEDITORS INTL WASH INC CMN	01-Sep-2009	02-Feb-2012	20	883.15	651.720	231.43	884	Long-Term
SYN	SYSCO CORPORATION CMN	01-Sep-2009	02-Feb-2012	40	1,216.71	1,016.320	200.39	884	Long-Term
STT	STATE STREET CORPORATION (NEW) CMN	01-Sep-2009	02-Feb-2012	60	2,424.46	3,100.900	-676.44	884	Long-Term
MUR	MURPHY OIL CORPORATION CMN	01-Sep-2009	02-Feb-2012	20	1,188.74	1,130.010	58.73	884	Long-Term
SHLD	SEARS HOLDINGS CORPORATION CMN	02-Mar-2010	02-Feb-2012	40	1,679.90	3,721.520	-2,041.62	702	Long-Term
AMZN	AMAZON COM INC CMN	01-Sep-2009	02-Feb-2012	40	7,195.80	3,209.950	3,985.85	884	Long-Term
BK	THE BANK OF NY MELLON CORP CMN	01-Sep-2009	02-Feb-2012	200	4,178.61	5,741.500	-1,562.89	884	Long-Term
IMO	IMPERIAL OIL LIMITED CMN	01-Sep-2009	02-Feb-2012	100	4,715.24	3,624.730	1,090.51	884	Long-Term
MCK	MCKESSON CORPORATION CMN	01-Sep-2009	02-Feb-2012	20	1,640.33	1,123.290	517.04	884	Long-Term
ELN	ELAN CORP PLC (ADR) ADR CMN	23-Sep-2010	02-Feb-2012	45	640.72	225.070	415.65	497	Long-Term
ALTR	ALTERA CORP CMN	01-Sep-2009	02-Feb-2012	40	1,585.90	761.200	824.70	884	Long-Term
BAX	BAXTER INTERNATIONAL INC CMN	01-Sep-2009	02-Feb-2012	60	3,386.24	3,374.080	12.16	884	Long-Term
AEP	AMERICAN ELECTRIC POWER INC CMN	01-Sep-2009	02-Feb-2012	40	1,579.50	1,252.280	327.22	884	Long-Term
APH	AMPHENOL CORP CL-A (NEW) CMN CLASS A	01-Sep-2009	02-Feb-2012	20	1,094.54	693.030	401.51	884	Long-Term
MS	MORGAN STANLEY CMN	01-Sep-2009	02-Feb-2012	160	3,148.49	4,481.890	-1,333.40	884	Long-Term
TJX	TJX COMPANIES INC (NEW) CMN	01-Sep-2009	02-Feb-2012	40	2,735.08	1,425.280	1,309.80	884	Long-Term
ACI	ARCH COAL INC CMN	02-Mar-2010	02-Feb-2012	40	588.32	932.340	-344.02	702	Long-Term
*ANEWY	AUSTRALIA & NEW ZEALAND BK ORDINARY FULLY PAID	01-Sep-2009	02-Feb-2012	254	5,854.82	4,760.250	1,094.57	884	Long-Term
PFE	PFIZER INC CMN	01-Sep-2009	02-Feb-2012	760	15,966.38	12,493.410	3,472.97	884	Long-Term
VLO	VALERO ENERGY CORPORATION CMN	01-Sep-2009	02-Feb-2012	60	1,445.88	1,111.000	334.88	884	Long-Term
BXP	BOSTON PROPERTIES INC COMMON STOCK	01-Sep-2009	02-Feb-2012	20	2,105.92	1,173.520	932.40	884	Long-Term

*PERNF	PERNOD-RICARD EUR 3.10	01-Sep-2009	02-Feb-2012	13	1,283.60	1,004 690	278.91	884	Long-Term
*AKZOF	AKZO NOBEL N V. NLG5	01-Sep-2009	02-Feb-2012	26	1,414.17	1,458.290	-44 12	884	Long-Term
*QBEIF	QBE INSURANCE GROUP LIMITED ORDINARY FULLY PAID	01-Sep-2009	02-Feb-2012	138	1,699.86	2,662.690	-962 83	884	Long-Term
*BOUF	BOUYGUES S.A (ORD) EUR10 00	01-Sep-2009	02-Feb-2012	66	2,177.11	3,157.740	-980.63	884	Long-Term
ABC	AMERISOURCEBERGEN CORPORATION CMN	01-Nov-2010	02-Feb-2012	20	786.35	665 430	120.92	458	Long-Term
*STOSY	SANTOS LTD (ORD) ORDINARY FULLY PAID	01-Sep-2009	02-Feb-2012	113	1,664 74	1,519.000	145.74	884	Long-Term
*DEN	DNB NOR ASA CMN	01-Sep-2009	02-Feb-2012	74	811 53	737.960	73.57	884	Long-Term
BNS	BANK OF NOVA SCOTIA CMN	01-Sep-2009	02-Feb-2012	100	5,155.12	4,128 990	1,026.13	884	Long-Term
BHI	BAKER HUGHES INC CMN	01-Sep-2009	02-Feb-2012	60	2,978.25	2,122 330	855.92	884	Long-Term
*AALNWL	ANGLO AMERICAN PLC CMN	01-Sep-2009	02-Feb-2012	131	5,856 83	4,150.440	1,706.39	884	Long-Term
DIS	WALT DISNEY COMPANY (THE) CMN	01-Sep-2009	02-Feb-2012	160	6,272 43	4,153.500	2,118.93	884	Long-Term
*KONINK	KONINKLIJKE AHOLD N V CMN	01-Sep-2009	02-Feb-2012	86	1,162 40	1,026.500	135.90	884	Long-Term
EMR	EMERSON ELECTRIC CO. CMN	01-Sep-2009	02-Feb-2012	80	4,164.60	2,919.820	1,244 78	884	Long-Term
*NOVODC	NOVO-NORDISK A/S CMN SERIES B	12-Jul-2010	02-Feb-2012	6	757.98	515.810	242.17	570	Long-Term
RHT	RED HAT, INC CMN	01-Sep-2009	02-Feb-2012	20	945 35	452 840	492.51	884	Long-Term
COST	COSTCO WHOLESALE CORPORATION CMN	01-Sep-2009	02-Feb-2012	40	3,350.27	2,027.050	1,323 22	884	Long-Term
AME	AMETEK INC (NEW) CMN	01-Nov-2010	02-Feb-2012	40	1,925 90	1,457.370	468 53	458	Long-Term
TRMB	TRIMBLE NAVIGATION LTD CMN	01-Sep-2009	02-Feb-2012	40	1,906 31	1,004 300	902.01	884	Long-Term
ABX	BARRICK GOLD CORPORATION CMN	01-Sep-2009	02-Feb-2012	100	4,996 44	3,552 870	1,443.57	884	Long-Term
LMT	LOCKHEED MARTIN CORPORATION CMN	01-Sep-2009	02-Feb-2012	20	1,673 13	1,513.710	159 42	884	Long-Term
*SMINNW	SMITHS GROUP PLC CMN	12-Jul-2010	02-Feb-2012	84	1,281.30	1,438.080	-156 78	570	Long-Term
*KONINK	KONINKLIJKE AHOLD N V. CMN	12-Jul-2010	02-Feb-2012	55	743.40	722.010	21 39	570	Long-Term
*SHIRLTD	SHIRE PLC CMN	12-Jul-2010	02-Feb-2012	51	1,691.00	1,138.750	552 25	570	Long-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	01-Sep-2009	02-Feb-2012	60	1,759 93	1,702 840	57 09	884	Long-Term
PSA	PUBLIC STORAGE CMN	01-Sep-2009	02-Feb-2012	20	2,776 51	1,372.010	1,404 50	884	Long-Term
*RECJ	RECKITT BENCKISER GROUP PLC CMN	12-Jul-2010	02-Feb-2012	53	2,868 49	2,631.990	236 50	570	Long-Term
NICE	NICE SYSTEMS LTD 1 ADR REPRESENTS 1 ORD SH	23-Sep-2010	02-Feb-2012	7	253 31	210 570	42.74	497	Long-Term
XRX	XEROX CORPORATION CMN	01-Sep-2009	02-Feb-2012	140	1,094 56	1,200.930	-106 37	884	Long-Term
UPS	UNITED PARCEL SERVICE, INC CLASS B COMMON STOCK	01-Sep-2009	02-Feb-2012	100	7,687 70	5,299.830	2,387 87	884	Long-Term
DVN	DEVON ENERGY CORPORATION (NEW) CMN	01-Sep-2009	02-Feb-2012	40	2,553 49	2,417 520	135.97	884	Long-Term
CAT	CATERPILLAR INC (DELAWARE) CMN	01-Sep-2009	02-Feb-2012	60	6,648 98	2,687 510	3,961.47	884	Long-Term
DRI	DARDEN RESTAURANTS INC CMN	01-Sep-2009	02-Feb-2012	20	943.75	662 580	281.17	884	Long-Term
EOG	EOG RESOURCES INC CMN	01-Sep-2009	02-Feb-2012	20	2,101.72	1,426.540	675 18	884	Long-Term
*SHIRLTD	SHIRE PLC CMN	01-Sep-2009	02-Feb-2012	14	464 19	235 140	229.05	884	Long-Term
PEGFF	PACIFIC RUBIALES ENERGY CORP. CMN	23-Sep-2010	02-Feb-2012	100	2,540 90	2,573 920	-33 02	497	Long-Term
CNQ	CANADIAN NATURAL RESOURCES CMN	01-Sep-2009	02-Feb-2012	100	4,051 39	2,853.660	1,197 73	884	Long-Term
CTXS	CITRIX SYSTEMS INC CMN	01-Sep-2009	02-Feb-2012	20	1,327.34	704.250	623 09	884	Long-Term
*RECJ	RECKITT BENCKISER GROUP PLC CMN	01-Sep-2009	02-Feb-2012	16	865.96	759.600	106 36	884	Long-Term
MFC	MANULIFE FINANCIAL CORP CMN	01-Sep-2009	02-Feb-2012	200	2,391 77	4,040 080	-1,648.31	884	Long-Term

*SEVFP	SUEZ ENVIRONNEMENT SA CMN	01-Sep-2009	02-Feb-2012	46	611.79	943 080	-331.29	884	Long-Term
HOG	HARLEY-DAVIDSON INC CMN	01-Sep-2009	02-Feb-2012	20	897.15	473.350	423 80	884	Long-Term
EIX	EDISON INTERNATIONAL CMN	01-Sep-2009	02-Feb-2012	20	817.95	664.920	153.03	884	Long-Term
A	AGILENT TECHNOLOGIES, INC CMN	01-Sep-2009	02-Feb-2012	40	1,760.70	1,036.540	724.16	884	Long-Term
*NESNVXX	NESTLE S A CMN	12-Jul-2010	02-Feb-2012	147	8,523 97	7,359 600	1,164 37	570	Long-Term
TD	TORONTO DOMINION BANK CMN	01-Sep-2009	02-Feb-2012	100	7,810.52	6,179 160	1,631.36	884	Long-Term
*VOLFA	VOLVO A FRIA SHS CMN CLASS A	10-Nov-2009	02-Feb-2012	96	1,320 55	973.830	346 72	814	Long-Term
NOV	NATIONAL OILWELL VARCO, INC COMMON STOCK CMN	01-Sep-2009	02-Feb-2012	40	2,939 88	1,448.460	1,491.42	884	Long-Term
LOW	LOWES COMPANIES INC CMN	01-Sep-2009	02-Feb-2012	140	3,739.22	2,948.740	790 48	884	Long-Term
ALXN	ALEXION PHARMACEUTICALS INC CMN	23-Sep-2010	02-Feb-2012	20	1,544 95	631 020	913 93	497	Long-Term
YHOO	YAHOO INC CMN	01-Sep-2009	02-Feb-2012	120	1,892 28	1,724.360	167 92	884	Long-Term
*IBERSP	IBERDROLA, S.A CMN	01-Sep-2009	02-Feb-2012	530	3,243 73	4,831.830	-1,588.10	884	Long-Term
*ASMLNV	ASML HOLDING NV CMN	01-Sep-2009	02-Feb-2012	29	1,297.24	784.020	513.22	884	Long-Term
ATI	ALLEGHENY TECHNOLOGIES INC CMN	02-Mar-2010	02-Feb-2012	20	931.55	927.260	4.29	702	Long-Term
MO	ALTRIA GROUP, INC CMN	01-Sep-2009	02-Feb-2012	160	4,562 87	2,905.760	1,657 11	884	Long-Term
J6923	STANLEY ELEC CMN	01-Sep-2009	02-Feb-2012	100	1,604.07	2,027 930	-423.86	884	Long-Term
*KIPPER	MARINE HARVEST CMN	12-Jul-2010	02-Feb-2012	859	492 91	643.850	-150 94	570	Long-Term
*REP	REPSOL YPF SA EUR1	01-Sep-2009	02-Feb-2012	73	2,025 35	1,776.100	249 25	884	Long-Term
CVC	CABLEVISION SYSTEMS CORP CABLEVISION NY GROUP COM	01-Sep-2009	02-Feb-2012	20	290 36	260 790	29 57	884	Long-Term
HK2388	BOC HONG KONG (HOLDINGS) LTD CMN	01-Sep-2009	02-Feb-2012	500	1,327.63	1,014 490	313.14	884	Long-Term
*IDDT	INDUSTRIA DE DISENO TEXTIL S.A CMN	01-Sep-2009	02-Feb-2012	17	1,541.06	911 170	629.89	884	Long-Term
*STLO	STATOILHYDRO ASA CMN	01-Sep-2009	02-Feb-2012	110	2,827 43	2,380 570	446.86	884	Long-Term
J7269	SUZUKI MOTOR CORP CMN	01-Sep-2009	02-Feb-2012	100	2,304.21	2,402 320	-98.11	884	Long-Term
*ATLKY	ATLAS COPCO AB SER A SEK5	01-Sep-2009	02-Feb-2012	78	1,966 78	950.920	1,015 86	884	Long-Term
*SYNCHF	SYNGENTA AG CMN	01-Sep-2009	02-Feb-2012	8	2,482 16	1,860.800	621 36	884	Long-Term
*SKANF	SKANSKA AB SER 'B' SEK10 FREE	01-Sep-2009	02-Feb-2012	64	1,187 18	907.150	280 03	884	Long-Term
HK493	GOME ELECTRICAL APPLIANCES CMN	12-Jul-2010	02-Feb-2012	1,000	245 98	328 180	-82 20	570	Long-Term
HST	HOST HOTELS & RESORTS INC CMN	01-Sep-2009	02-Feb-2012	60	984.49	579.880	404.61	884	Long-Term
*EZY	WILMAR INTERNATIONAL LTD CMN	01-Sep-2009	02-Feb-2012	1,000	4,431 82	4,473.940	-42 12	884	Long-Term
EBAY	EBAY INC CMN	01-Sep-2009	02-Feb-2012	100	3,210 78	2,204.700	1,006 08	884	Long-Term
HSY	THE HERSHEY COMPANY CMN	01-Sep-2009	02-Feb-2012	20	1,228 94	773 520	455 42	884	Long-Term
PG	PROCTER & GAMBLE COMPANY (THE) CMN	01-Sep-2009	02-Feb-2012	280	17,755 77	14,935 590	2,820 18	884	Long-Term
*TSBF	LLOYDS BANKING GROUP PLC ORD 25P	02-Mar-2010	02-Feb-2012	2,896	1,487 50	2,248 920	-761 42	702	Long-Term
SWN	SOUTHWESTERN ENERGY CO CMN	01-Sep-2009	02-Feb-2012	40	1,215 51	1,464 290	-248 78	884	Long-Term
*BTGG	BT GROUP PLC CMN	01-Sep-2009	02-Feb-2012	316	1,034 53	707 650	326 88	884	Long-Term
J7259	AISIN SEIKI CO LTD CMN	01-Sep-2009	02-Feb-2012	100	3,245 19	2,564 480	680.71	884	Long-Term
*GEPTF	GPT GROUP (ORD) UNITS FULLY PAID	01-Sep-2009	02-Feb-2012	582	1,921 74	1,499 760	421 98	884	Long-Term
LTD	LIMITED BRANDS, INC CMN	01-Sep-2009	02-Feb-2012	20	858 15	298.300	559.85	884	Long-Term
BP	BP P.L.C SPONSORED ADR CMN	01-Sep-2009	02-Feb-2012	363	16,500 79	18,479.750	-1,978.96	884	Long-Term

LUK	LEUCADIA NATIONAL CORP CMN	01-Nov-2010	02-Feb-2012	20	571.75	515.630	56.12	458	Long-Term
*ADTZ	ANDRITZ AG CMN	12-Jul-2010	02-Feb-2012	8	762.85	497.620	265.23	570	Long-Term
PCS	METROPCS COMMUNICATIONS, INC CMN	12-Jul-2010	02-Feb-2012	20	182.56	183.890	-1.33	570	Long-Term
J4452	KAO CORP LTD CMN	01-Sep-2009	02-Feb-2012	100	2,607.46	2,591.360	16.10	884	Long-Term
*DPS	DEUTSCHE POST AG CMN	01-Sep-2009	02-Feb-2012	146	2,495.48	2,407.620	87.86	884	Long-Term
*SMHRF	THE SWATCH GROUP LTD RG SHS (NOM CHF0 45) VAL 080 044	23-Sep-2010	02-Feb-2012	10	786.82	653.480	133.34	497	Long-Term
WFC	WELLS FARGO & CO (NEW) CMN	01-Sep-2009	02-Feb-2012	520	15,546.92	13,948.740	1,598.18	884	Long-Term
NWL	NEWELL RUBBERMAID INC CMN	03-Nov-2009	02-Feb-2012	20	370.96	282.590	88.37	821	Long-Term
*PCILS	PARTNER COMMUNICATIONS COMPANY CMN	27-Sep-2010	02-Feb-2012	15	128.48	274.050	-145.57	493	Long-Term
*SPIEF	SCHNEIDER ELECTRIC EUR8.00	01-Sep-2009	02-Feb-2012	48	3,089.74	2,196.590	893.15	884	Long-Term
*SMHRF	THE SWATCH GROUP LTD RG SHS (NOM CHF0 45) VAL 080 044	01-Nov-2010	02-Feb-2012	8	629.46	571.600	57.86	458	Long-Term
VAR	VARIAN MEDICAL SYSTEMS INC CMN	01-Sep-2009	02-Feb-2012	20	1,333.94	845.110	488.83	884	Long-Term
UTX	UNITED TECHNOLOGIES CORP CMN	01-Sep-2009	02-Feb-2012	100	8,035.69	5,924.660	2,111.03	884	Long-Term
KR	KROGER COMPANY CMN	01-Sep-2009	02-Feb-2012	20	476.56	431.630	44.93	884	Long-Term
BAC	BANK OF AMERICA CORP CMN	01-Sep-2009	02-Feb-2012	1,040	7,731.11	17,866.370	-10,135.26	884	Long-Term
*TELNO	TELENOR ASA CMN	01-Sep-2009	02-Feb-2012	110	1,789.06	1,037.500	751.56	884	Long-Term
*LINDF	LINDE AG NPV	01-Sep-2009	02-Feb-2012	18	2,934.05	1,770.210	1,163.84	884	Long-Term
BMO	BANK OF MONTREAL CMN	01-Sep-2009	02-Feb-2012	100	5,863.16	4,786.980	1,076.18	884	Long-Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	03-Nov-2009	02-Feb-2012	60	3,593.76	3,079.870	513.89	821	Long-Term
*HEMBF	HENNES & MAURITZ AB SEK0 25	01-Sep-2009	02-Feb-2012	103	3,557.77	2,801.230	756.54	884	Long-Term
HAS	HASBRO, INC CMN	02-Mar-2010	02-Feb-2012	20	698.15	728.880	-30.73	702	Long-Term
*INBR	ANHEUSER-BUSCH INBEV S.A CMN	12-Jul-2010	02-Feb-2012	17	1,072.22	909.930	162.29	570	Long-Term
*ESSIF	ESSILOR INTL S.A. (ORD) EUR 3.50	01-Sep-2009	02-Feb-2012	16	1,204.89	855.970	348.92	884	Long-Term
BTU	PEABODY ENERGY CORPORATION CMN	01-Sep-2009	02-Feb-2012	40	1,417.91	1,306.740	111.17	884	Long-Term
V	VISA INC CMN CLASS A	01-Sep-2009	02-Feb-2012	40	4,151.06	2,839.560	1,311.50	884	Long-Term
S	SPRINT NEXTEL CORPORATION CMN	03-Nov-2009	02-Feb-2012	380	839.40	1,105.690	-266.29	821	Long-Term
AES	AES CORP. CMN	01-Sep-2009	02-Feb-2012	140	1,816.95	1,886.960	-70.01	884	Long-Term
APC	ANADARKO PETROLEUM CORP CMN	01-Sep-2009	02-Feb-2012	60	4,843.61	3,185.030	1,658.58	884	Long-Term
ELN	ELAN CORP PLC (ADR) ADR CMN	12-Jul-2010	02-Feb-2012	17	242.05	84.980	157.07	570	Long-Term
*INBR	ANHEUSER-BUSCH INBEV S A CMN	01-Sep-2009	02-Feb-2012	58	3,658.18	2,437.140	1,221.04	884	Long-Term
BSX	BOSTON SCIENTIFIC CORP. COMMON STOCK	01-Sep-2009	02-Feb-2012	220	1,253.24	2,508.070	-1,254.83	884	Long-Term
GD	GENERAL DYNAMICS CORP CMN	01-Sep-2009	02-Feb-2012	20	1,397.34	1,175.340	222.00	884	Long-Term
CBAUF	COMMONWEALTH BANK OF AUSTRALIA ORDINARY FULLY PAID	01-Sep-2009	02-Feb-2012	168	9,206.44	6,627.620	2,578.82	884	Long-Term
KBR	KBR, INC CMN	02-Mar-2010	02-Feb-2012	20	670.15	426.430	243.72	702	Long-Term
NKE	NIKE CLASS-B CMN CLASS B	01-Sep-2009	02-Feb-2012	40	4,159.86	2,186.790	1,973.07	884	Long-Term
*DUBE	DEUTSCHE BOERSE AG CMN -	01-Sep-2009	02-Feb-2012	18	1,111.95	1,353.310	-241.36	884	Long-Term
*CCG	COMPASS GROUP PLC CMN	01-Sep-2009	02-Feb-2012	76	733.42	407.540	325.88	884	Long-Term
AVP	AVON PRODUCTS INC CMN	01-Sep-2009	02-Feb-2012	60	1,096.68	1,878.740	-782.06	884	Long-Term
*LUXG	LUXOTTICA GROUP SPA CMN	01-Sep-2009	02-Feb-2012	33	1,106.30	796.760	309.54	884	Long-Term

KSS	KOHL'S CORP (WISCONSIN) CMN	01-Sep-2009	02-Feb-2012	20	935.55	1,031.750	-96.20	884	Long-Term
*ACAF	CREDIT AGRICOLE SA CMN	01-Sep-2009	02-Feb-2012	121	810.69	2,157.740	-1,347.05	884	Long-Term
BBBY	BED BATH & BEYOND INC. CMN	01-Sep-2009	02-Feb-2012	40	2,473.10	1,442.190	1,030.91	884	Long-Term
	EXPRESS SCRIPTS COMMON CMN	01-Sep-2009	02-Feb-2012	40	2,069.50	1,440.990	628.51	884	Long-Term
WMB	WILLIAMS COMPANIES INC. (THE) CMN	01-Sep-2009	02-Feb-2012	40	1,169.11	530.860	638.25	884	Long-Term
SBUX	STARBUCKS CORP CMN	01-Sep-2009	02-Feb-2012	80	3,850.20	1,502.030	2,348.17	884	Long-Term
*STN	STANDARD CHARTERED PLC CMN	01-Sep-2009	02-Feb-2012	134	3,335.60	2,107.710	1,227.89	884	Long-Term
SXC	SUNCOKE ENERGY INC CMN	12-Jul-2010	02-Feb-2012	11	148.81	112.290	36.52	570	Long-Term
SXC	SUNCOKE ENERGY INC CMN	23-Sep-2010	02-Feb-2012	10	135.28	113.070	22.21	497	Long-Term
*CNELINT	CAIRN ENERGY PLC CMN CLASS B INTERIM LINE	01-Sep-2009	21-Feb-2012	747	1,886.62	0.000	1,886.62	903	Long-Term
*CNELINT	CAIRN ENERGY PLC CMN CLASS B INTERIM LINE	12-Jul-2010	21-Feb-2012	59	149.01	0.000	149.01	589	Long-Term
J6665	ELPIDA MEMORY INC CMN	04-Nov-2009	29-Feb-2012	200	15.49	2,778.960	-2,763.47	847	Long-Term
*EONAGGR	E.ON AG CMN	01-Sep-2009	14-Mar-2012	20	476.13	807.000	-330.87	925	Long-Term
*VLKWW	VOLKSWAGEN AKTIENGESELLSCHAFT CMN	01-Sep-2009	14-Mar-2012	1	173.19	176.740	-3.55	925	Long-Term
*MLITN	TELECOM ITALIA SPA CMN NON CONVERTIBLE SAVING SHARES	01-Sep-2009	14-Mar-2012	461	434.42	516.280	-81.86	925	Long-Term
*BPUIM	UNIONE DI BANCHE ITALIANE SCPA CMN	01-Sep-2009	14-Mar-2012	20	96.32	290.530	-194.21	925	Long-Term
KR	KROGER COMPANY CMN	01-Sep-2009	14-Mar-2012	20	485.96	431.630	54.33	925	Long-Term
J2802	AJINOMOTO CO., INC CMN	12-Jul-2010	14-Mar-2012	1,000	11,699.85	9,319.760	2,380.09	611	Long-Term
CHK	CHESAPEAKE ENERGY CORPORATION CMN	01-Sep-2009	14-Mar-2012	20	493.36	457.740	35.62	925	Long-Term
ADI	ANALOG DEVICES, INC CMN	01-Sep-2009	14-Mar-2012	20	785.95	562.450	223.50	925	Long-Term
KMB	KIMBERLY CLARK CORP CMN	01-Sep-2009	14-Mar-2012	20	1,453.14	1,189.660	263.48	925	Long-Term
CELG	CELGENE CORPORATION CMN	12-Jul-2010	14-Mar-2012	20	1,520.34	1,022.210	498.13	611	Long-Term
*MLIT	TELECOM ITALIA SPA CMN	01-Sep-2009	14-Mar-2012	875	1,011.57	1,397.550	-385.98	925	Long-Term
KEY	KEYCORP CMN	01-Sep-2009	14-Mar-2012	20	170.26	129.080	41.18	925	Long-Term
*PRINF	PPR SA EUR4.00	01-Sep-2009	14-Mar-2012	1	179.60	113.260	66.34	925	Long-Term
J6752	PANASONIC CMN	01-Sep-2009	14-Mar-2012	100	911.97	1,609.300	-697.33	925	Long-Term
MAR	MARRIOTT INTERNATIONAL, INC. CMN CLASS A	01-Sep-2009	14-Mar-2012	20	767.55	433.650	333.90	925	Long-Term
VRSN	VERISIGN INC CMN	01-Sep-2009	14-Mar-2012	20	764.15	365.150	399.00	925	Long-Term
*TUOI	TULLOW OIL PLC CMN	01-Sep-2009	14-Mar-2012	8	187.44	137.680	49.76	925	Long-Term
CAG	CONAGRA INC CMN	01-Sep-2009	14-Mar-2012	20	525.76	405.380	120.38	925	Long-Term
NUE	NUCOR CORPORATION CMN	01-Sep-2009	14-Mar-2012	20	891.15	882.430	8.72	925	Long-Term
CAH	CARDINAL HEALTH INC CMN	01-Sep-2009	14-Mar-2012	20	834.75	505.260	329.49	925	Long-Term
WLP	WELLPOINT, INC CMN	01-Sep-2009	14-Mar-2012	20	1,347.14	1,040.320	306.82	925	Long-Term
UNH	UNITEDHEALTH GROUP INCORPORATE CMN	01-Sep-2009	14-Mar-2012	20	1,115.54	552.800	562.74	925	Long-Term
J8306	MITSUBISHI UFJ FINANCIAL GROUP CMN	01-Sep-2009	14-Mar-2012	100	516.66	639.780	-123.12	925	Long-Term
NVDA	NVIDIA CORP CMN	01-Sep-2009	14-Mar-2012	20	290.76	287.680	3.08	925	Long-Term
XOM	EXXON MOBIL CORPORATION CMN	01-Sep-2009	14-Mar-2012	60	5,190.41	4,123.500	1,066.91	925	Long-Term
IP	INTERNATIONAL PAPER CO CMN	01-Sep-2009	14-Mar-2012	20	718.95	447.190	271.76	925	Long-Term
BRKB	BERKSHIRE HATHAWAY INC CLASS B	02-Mar-2010	14-Mar-2012	40	3,227.48	3,270.060	-42.58	743	Long-Term

J8316	SUMITOMO MITSUI FIN GROUP, INC CMN	02-Mar-2010	14-Mar-2012	100	3,436.84	3,175.900	260.94	743	Long-Term
RAI	REYNOLDS AMERICAN INC CMN	01-Nov-2010	14-Mar-2012	20	826.36	649.720	176.64	499	Long-Term
DOX	AMDOCS LIMITED ORDINARY SHARES	01-Sep-2009	14-Mar-2012	40	1,228.31	971.340	256.97	925	Long-Term
CVH	COVENTRY HEALTH CARE INC CMN	02-Mar-2010	14-Mar-2012	20	675.56	478.650	196.91	743	Long-Term
SBAC	SBA COMMUNICATIONS CORP CMN	01-Sep-2009	14-Mar-2012	40	1,997.91	955.210	1,042.70	925	Long-Term
JNPR	JUNIPER NETWORKS, INC. CMN	01-Sep-2009	14-Mar-2012	20	414.96	462.400	-47.44	925	Long-Term
CBS	CBS CORPORATION CMN CLASS B	03-Nov-2009	14-Mar-2012	20	628.95	238.040	390.91	862	Long-Term
NWSA	NEWS CORPORATION CMN CLASS A	12-Jul-2010	14-Mar-2012	60	1,189.68	775.760	413.92	611	Long-Term
	TURQUOISE HILL RESOURCES LTD CMN	02-Mar-2010	14-Mar-2012	100	1,813.48	1,632.670	180.81	743	Long-Term
*RRLNN	ROLLS-ROYCE HOLDINGS PLC CMN CLASS	27-Oct-2010	14-Mar-2012	30	397.22	0.050	397.17	504	Long-Term
	DUKE ENERGY CORPORATION CMN	01-Sep-2009	14-Mar-2012	60	1,271.28	921.970	349.31	925	Long-Term
D	DOMINION RESOURCES, INC CMN	01-Sep-2009	14-Mar-2012	20	1,012.35	661.020	351.33	925	Long-Term
CAM	CAMERON INTERNATIONAL CORP CMN	01-Sep-2009	14-Mar-2012	20	1,062.35	703.400	358.95	925	Long-Term
UNP	UNION PACIFIC CORP CMN	01-Sep-2009	14-Mar-2012	20	2,170.53	1,193.920	976.61	925	Long-Term
WU	WESTERN UNION COMPANY (THE) CMN	01-Sep-2009	14-Mar-2012	20	361.16	357.420	3.74	925	Long-Term
JNJ	JOHNSON & JOHNSON CMN	01-Sep-2009	14-Mar-2012	20	1,302.54	1,201.200	101.34	925	Long-Term
MAT	MATTEL, INC CMN	01-Sep-2009	14-Mar-2012	20	666.95	355.660	311.29	925	Long-Term
ADP	AUTOMATIC DATA PROCESSING INC CMN	01-Sep-2009	14-Mar-2012	20	1,104.95	760.000	344.95	925	Long-Term
VZ	VERIZON COMMUNICATIONS INC CMN	03-Nov-2009	14-Mar-2012	40	1,581.51	1,090.100	491.41	862	Long-Term
*VLKPF	VOLKSWAGEN AG N-VTG BR PRF (DM PFD	12-Jul-2010	14-Mar-2012	3	557.25	283.270	273.98	611	Long-Term
UPL	ULTRA PETROLEUM CORP CMN	01-Sep-2009	14-Mar-2012	20	463.16	918.640	-455.48	925	Long-Term
T	AT&T INC CMN	03-Nov-2009	14-Mar-2012	80	2,535.83	2,029.180	506.65	862	Long-Term
	THE HILLSHIRE BRANDS COMPANY CMN	01-Sep-2009	14-Mar-2012	20	426.16	192.420	233.74	925	Long-Term
*MURUR	MUENCHENER RUECKVERS GES AG NPV	01-Sep-2009	14-Mar-2012	5	742.08	729.600	12.48	925	Long-Term
J8253	CREDIT SAISON CMN	01-Sep-2009	14-Mar-2012	100	2,157.75	1,362.350	795.40	925	Long-Term
GPC	GENUINE PARTS CO CMN	02-Mar-2010	14-Mar-2012	20	1,274.34	819.000	455.34	743	Long-Term
*KGFLN	KINGFISHER PLC ORD CMN	01-Sep-2009	14-Mar-2012	26	122.21	88.330	33.88	925	Long-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	01-Sep-2009	14-Mar-2012	20	1,235.34	965.910	269.43	925	Long-Term
MSFT	MICROSOFT CORPORATION CMN	02-Sep-2009	14-Mar-2012	100	3,279.79	2,398.370	881.42	924	Long-Term
*KREBF	KBC GROUP NV CMN	01-Sep-2009	14-Mar-2012	1	25.59	36.150	-10.56	925	Long-Term
HD	THE HOME DEPOT, INC CMN	01-Sep-2009	14-Mar-2012	20	988.55	539.320	449.23	925	Long-Term
	KRAFT FOODS INC CMN CLASS A	01-Sep-2009	14-Mar-2012	40	1,526.71	1,127.070	399.64	925	Long-Term
*VALOF	VALLOUREC S A (ORD) CMN	01-Sep-2009	14-Mar-2012	2	137.53	144.980	-7.45	925	Long-Term
*CRENF	NATIXIS EUR1.6 CMN	03-Nov-2009	14-Mar-2012	61	237.93	337.910	-99.98	862	Long-Term
*STD	BANCO SANTANDER CENTRAL HISPANO SA EURO 50	01-Sep-2009	14-Mar-2012	61	504.84	916.240	-411.40	925	Long-Term
EA	ELECTRONIC ARTS CMN	01-Sep-2009	14-Mar-2012	20	332.46	361.150	-28.69	925	Long-Term
*AMCOF	AMCOR LTD (ORD) ORDINARY FULLY PAID	10-Nov-2009	14-Mar-2012	134	1,007.23	685.800	321.43	855	Long-Term
*TESCF	TESCO PLC (ORD) CMN	01-Sep-2009	14-Mar-2012	61	312.94	369.440	-56.50	925	Long-Term
SWK	STANLEY BLACK & DECKER INC CMN	23-Sep-2010	14-Mar-2012	20	1,625.34	1,169.430	455.91	538	Long-Term

NOC	NORTHROP GRUMMAN CORP CMN	01-Sep-2009	14-Mar-2012	20	1,232.74	883 300	349.44	925	Long-Term
EMC	EMC CORPORATION MASS CMN	01-Sep-2009	14-Mar-2012	40	1,170.71	631.820	538.89	925	Long-Term
SPLS	STAPLES, INC. CMN	01-Sep-2009	14-Mar-2012	20	318.36	432.230	-113.87	925	Long-Term
DLTR	DOLLAR TREE INC. CMN	02-Mar-2010	14-Mar-2012	20	1,874.73	744.060	1,130.67	743	Long-Term
CPN	CALPINE CORPORATION CMN	01-Sep-2009	14-Mar-2012	40	674.72	458 150	216.57	925	Long-Term
*ASSIF	ASSICURAZIONI GENERALI-SOCIETA CMN	01-Sep-2009	14-Mar-2012	12	205.04	293 340	-88.30	925	Long-Term
DISH	DISH NETWORK CORPORATION CMN CLASS A	03-Nov-2009	14-Mar-2012	20	629.15	346 210	282.94	862	Long-Term
PM	PHILIP MORRIS INTL INC CMN	01-Sep-2009	14-Mar-2012	20	1,704.33	908.830	795.50	925	Long-Term
BDRBF	BOMBARDIER INC CMN CL B	01-Sep-2009	14-Mar-2012	100	397.21	353 450	43.76	925	Long-Term
AAPL	APPLE, INC CMN	01-Sep-2009	14-Mar-2012	20	11,805.35	3,349 530	8,455.82	925	Long-Term
BMJ	BRISTOL-MYERS SQUIBB COMPANY CMN	01-Sep-2009	14-Mar-2012	20	669.55	435 950	233.60	925	Long-Term
COL	ROCKWELL COLLINS, INC. CMN	01-Sep-2009	14-Mar-2012	20	1,176.14	913.140	263.00	925	Long-Term
J7267	HONDA MOTOR CMN	01-Sep-2009	14-Mar-2012	100	3,815.24	3,190 450	624.79	925	Long-Term
*HRBR	ROCHE HOLDING AG B SHS(NOM CHF 100) VAL 224.180	12-Jul-2010	14-Mar-2012	2	364.67	305.360	59.31	611	Long-Term
*DT	DEUTSCHE TELEKOM AG CMN	01-Sep-2009	14-Mar-2012	141	1,635.72	1,833.810	-198.09	925	Long-Term
RCI	ROGERS COMMUNICATIONS INC CMN CLASS B	01-Sep-2009	14-Mar-2012	100	3,930.54	2,732 950	1,197.59	925	Long-Term
*BAUSF	WIENERBERGER NPV	12-Jul-2010	14-Mar-2012	23	285.44	303 700	-18.26	611	Long-Term
*OKOS	OKOBANK OSUUSPANKKIEN KESKUSPANKKI SER A FIM50 (RESTRICTED)	12-Jul-2010	14-Mar-2012	16	184.02	191 850	-7.83	611	Long-Term
*CSLAUD	COMPUTERSHARE LIMITED BB=CPU AU	10-Nov-2009	14-Mar-2012	23	205.28	231 200	-25.92	855	Long-Term
APD	AIR PRODUCTS & CHEMICALS INC CMN	01-Sep-2009	14-Mar-2012	20	1,822.93	1,490 580	332.35	925	Long-Term
*GENF	VIVENDI SA ORD CMN EUR5 5	01-Sep-2009	14-Mar-2012	46	864.75	1,322 620	-457.87	925	Long-Term
YUM	YUM BRANDS, INC CMN	01-Sep-2009	14-Mar-2012	20	1,371.14	678 620	692.52	925	Long-Term
*UNSTA	STOREBRAND ASA SHS NOK5	12-Jul-2010	14-Mar-2012	33	164.78	176 110	-11.33	611	Long-Term
*YITY	YIT OYJ EUR2	23-Sep-2010	14-Mar-2012	8	180.86	183 160	-2.30	538	Long-Term
PLD	PROLOGIS INC CMN	01-Sep-2009	14-Mar-2012	22	769.30	484.010	285.29	925	Long-Term
COH	COACH INC CMN	01-Sep-2009	14-Mar-2012	20	1,575.74	584.770	990.97	925	Long-Term
SIRI	SIRIUS XM RADIO INC CMN	02-Mar-2010	14-Mar-2012	60	137.30	53.550	83.75	743	Long-Term
WY	WEYERHAEUSER COMPANY CMN	01-Sep-2010	14-Mar-2012	20	440.16	327 200	112.96	560	Long-Term
*EDP	ENERGIAS DE PORTUGAL SA ORDS EUR1.00	01-Sep-2009	14-Mar-2012	79	234.57	337.160	-102.59	925	Long-Term
TMO	THERMO FISHER SCIENTIFIC INC CMN	01-Sep-2009	14-Mar-2012	20	1,154.74	899 480	255.26	925	Long-Term
BCR	BARD C R INC N J CMN	01-Nov-2010	14-Mar-2012	20	1,904.13	1,669.630	234.50	499	Long-Term
MHP	MCGRAW-HILL COMPANIES INC CMN	03-Nov-2009	14-Mar-2012	20	940.55	571 060	369.49	862	Long-Term
*BBVZ	BANCO BILBAO VIZCAYA ARGENTARIA	01-Sep-2009	14-Mar-2012	9	78.34	156 630	-78.29	925	Long-Term
PLD	PROLOGIS INC CMN	01-Sep-2009	14-Mar-2012	18	629.42	431 610	197.81	925	Long-Term
F	FORD MOTOR COMPANY CMN	01-Sep-2009	14-Mar-2012	40	515.13	298 220	216.91	925	Long-Term
*SIEMS	SIEMENS AG REG SHS NPV	01-Sep-2009	14-Mar-2012	12	1,207.30	999 870	207.43	925	Long-Term
*DBNK	DEUTSCHE BANK REG SHS CMN	01-Sep-2009	14-Mar-2012	1	50.22	65 310	-15.09	925	Long-Term
ITT	ITT CORPORATION CMN	23-Sep-2010	14-Mar-2012	10	228.38	176 880	51.50	538	Long-Term
*ENEL	ENEL SPA EUR 1 CMN	01-Sep-2009	14-Mar-2012	383	1,444.78	2,196 690	-751.91	925	Long-Term

ITT	ITT CORPORATION CMN	01-Sep-2009	14-Mar-2012	10	228.38	191.720	36.66	925	Long-Term
MON	MONSANTO COMPANY CMN	01-Sep-2009	14-Mar-2012	20	1,568.54	1,650.740	-82.20	925	Long-Term
XL	XL GROUP PLC CMN	01-Sep-2009	14-Mar-2012	20	438.56	329.430	109.13	925	Long-Term
ITT	ITT CORPORATION CMN	01-Nov-2010	14-Mar-2012	10	228.38	182.620	45.76	499	Long-Term
*METRF	WARTSILA EUR3.50	01-Sep-2009	14-Mar-2012	8	291.69	144.320	147.37	925	Long-Term
J4732	USS CO LTD CMN	02-Mar-2010	14-Mar-2012	10	978.18	636.190	341.99	743	Long-Term
*HENKF	HENKEL KGAA PRF PFD TAXBL	12-Jul-2010	14-Mar-2012	1	69.28	50.190	19.09	611	Long-Term
JPM	JPMORGAN CHASE & CO CMN	01-Sep-2009	14-Mar-2012	60	2,611.06	2,562.860	48.20	925	Long-Term
USB	U S. BANCORP CMN	01-Sep-2009	14-Mar-2012	20	627.15	439.350	187.80	925	Long-Term
*TOTAL	TOTAL SA CMN CL B EUR10	01-Sep-2009	14-Mar-2012	40	2,264.36	2,246.960	17.40	925	Long-Term
*UPM	UPM-KYMMENE CORP. CMN	01-Sep-2009	14-Mar-2012	23	322.06	278.150	43.91	925	Long-Term
*BG	BG GROUP PLC CMN	01-Sep-2009	14-Mar-2012	52	1,263.36	851.610	411.75	925	Long-Term
IBM	INTL BUSINESS MACHINES CORP CMN	01-Sep-2009	14-Mar-2012	20	4,095.29	2,348.590	1,746.70	925	Long-Term
*RWAGY	RWE AG CMN	01-Sep-2009	14-Mar-2012	3	143.43	268.950	-125.52	925	Long-Term
*NKIAY	NOKIA OYJ SERIES A EURO 06	01-Sep-2009	14-Mar-2012	54	272.59	724.870	-452.28	925	Long-Term
	EL PASO CORP CMN	01-Sep-2009	14-Mar-2012	20	572.95	181.770	391.18	925	Long-Term
*STM	STMICROELECTRONICS N V CMN ISIN. NL0000226223	12-Jul-2010	14-Mar-2012	14	111.46	119.190	-7.73	611	Long-Term
J8604	NOMURA HOLDINGS CMN	01-Sep-2009	14-Mar-2012	100	477.11	881.710	-404.60	925	Long-Term
*HBPFR	HOLCIM CHF2(REGD)	01-Sep-2009	14-Mar-2012	2	138.78	133.840	4.94	925	Long-Term
*ARML	ARM HOLDINGS PLC GBPO 0005	23-Sep-2010	14-Mar-2012	16	144.84	98.170	46.67	538	Long-Term
*SNVK	SANDVIK AB CMN	01-Sep-2009	14-Mar-2012	10	147.22	97.890	49.33	925	Long-Term
WFM	WHOLE FOODS MARKET INC CMN	23-Sep-2010	14-Mar-2012	20	1,705.13	728.030	977.10	538	Long-Term
J4523	EISAI CO., LTD CMN	01-Sep-2009	14-Mar-2012	100	3,991.86	3,699.650	292.21	925	Long-Term
*AIQUY	AIR LIQUIDE (ORD) EUR11	01-Sep-2009	14-Mar-2012	3	394.33	316.010	78.32	925	Long-Term
*MWMSF	MORRISON (WM.)SUPERMARKETS PLC ORD GBPO 10	01-Sep-2009	14-Mar-2012	74	355.17	336.680	18.49	925	Long-Term
*ERICY	ERICSSON (LM) TELEFON- AKTIEBOLAGET SEK 2.50 SER 'B'	01-Sep-2009	14-Mar-2012	31	315.18	296.540	18.64	925	Long-Term
*TLIA	TELJASONERA AB CMN	01-Sep-2009	14-Mar-2012	42	295.96	268.630	27.33	925	Long-Term
*TNTENA	TNT EXPRESS N.V CMN	01-Sep-2009	14-Mar-2012	18	219.26	259.530	-40.27	925	Long-Term
J8058	MITSUBISHI CORP. CMN	01-Sep-2009	14-Mar-2012	100	2,379.53	2,017.180	362.35	925	Long-Term
*WOR1	WORLEY PARSONS LIMITED ORD CMN	02-Mar-2010	14-Mar-2012	3	92.52	66.810	25.71	743	Long-Term
*UNFF	UNIBAIL-RODAMCO SICOVAM 12471	01-Sep-2009	14-Mar-2012	3	610.27	576.200	34.07	925	Long-Term
*MANGF	MAN SE NPV	01-Sep-2009	14-Mar-2012	2	247.13	148.230	98.90	925	Long-Term
*AWC	ALUMINA LIMITED ORDINARY FULLY PAID	12-Jul-2010	14-Mar-2012	142	189.90	194.560	-4.66	611	Long-Term
*STGBF	COMPAGNIE DE ST-GOBAIN EUR 4.00	01-Sep-2009	14-Mar-2012	2	97.22	85.940	11.28	925	Long-Term
*CASIF	CASINO GUICHARD-PERRACHON GUICHARD PERRACHON ET CIE ETABLISSEMENTS ECONOMIQUES DU	12-Jul-2010	14-Mar-2012	1	99.32	83.070	16.25	611	Long-Term
DPS	DR PEPPER SNAPPLE GROUP, INC CMN	01-Sep-2009	14-Mar-2012	20	774.15	522.620	251.53	925	Long-Term
*SGM1	SIMS METAL MANAGEMENT LTD ORDINARY FULLY PAID	12-Jul-2010	14-Mar-2012	4	65.36	61.770	3.59	611	Long-Term
*BXBAU	BRAMBLES LIMITED ORD CMN ORDFULLY PAID DEF SETTLEMENT	01-Sep-2009	14-Mar-2012	29	220.96	189.240	31.72	925	Long-Term
*BNP	BNP PARIBAS EUR4.00	01-Sep-2009	14-Mar-2012	9	462.05	696.200	-234.15	925	Long-Term

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*ACCRF	ACCOR EUR15.00	01-Sep-2009	14-Mar-2012	7	251.03	220.360	30.67	925	Long-Term
*FBCBF	CARLSBERG 'B' DNKR20	01-Sep-2009	14-Mar-2012	2	170.39	141.910	28.48	925	Long-Term
MJN	MEAD JOHNSON NUTRITION COMPANY CMN	02-Mar-2010	14-Mar-2012	20	1,605.94	962.670	643.27	743	Long-Term
*HEXAF	HEXAGON SER B FREE ORD CMN CLASS B	12-Jul-2010	14-Mar-2012	2	39.32	30.840	8.48	611	Long-Term
TWX	TIME WARNER INC CMN	01-Sep-2009	14-Mar-2012	20	720.75	516.690	204.06	925	Long-Term
*CIERICH	COMPAGNIE FINANCIERE RICHEMONT CMN	01-Sep-2009	14-Mar-2012	10	652.21	267.880	384.33	925	Long-Term
*KNSSKF	K+S AKTIENGESellschaft CMN	01-Sep-2009	14-Mar-2012	1	48.55	49.990	-1.44	925	Long-Term
*VOLVY	VOLVO AB 'B' SEK5 CMN CLASS B	01-Sep-2009	14-Mar-2012	30	442.54	256.110	186.43	925	Long-Term
TYC	TYCO INTERNATIONAL LTD CMN	01-Sep-2009	14-Mar-2012	20	1,059.35	630.070	429.28	925	Long-Term
CVX	CHEVRON CORPORATION CMN	01-Sep-2009	14-Mar-2012	20	2,237.12	1,379.900	857.22	925	Long-Term
*NZYBDC	NOVOZYMES A/S CMN	12-Jul-2010	14-Mar-2012	18	503.94	413.290	90.65	611	Long-Term
*SGDEF	VINCI GTM CMN	01-Sep-2009	14-Mar-2012	21	1,121.76	1,118.040	3.72	925	Long-Term
*CSHRF	CREDIT SUISSE GROUP RG SHS(NOM CHF 1) VAL 1213 853	01-Sep-2009	14-Mar-2012	15	430.40	737.840	-307.44	925	Long-Term
HK330	ESPRIT HOLDINGS LIMITED CMN	01-Sep-2009	14-Mar-2012	100	240.07	581.480	-341.41	925	Long-Term
*BMWF	BMW-BAYERISCHE MOTOREN WERKE AG EUR1 0	01-Sep-2009	14-Mar-2012	4	383.11	176.620	206.49	925	Long-Term
J9020	EAST JAPAN RAILWAY CO CMN	01-Sep-2009	14-Mar-2012	100	6,444.22	6,505.290	-61.07	925	Long-Term
INTC	INTEL CORPORATION CMN	01-Sep-2009	14-Mar-2012	60	1,654.68	1,202.160	452.52	925	Long-Term
*WTKWY	WOLTERS KLUWER CVA EUR0.12 CMN	01-Sep-2009	14-Mar-2012	31	595.76	608.050	-12.29	925	Long-Term
HUM	HUMANA INC CMN	01-Sep-2009	14-Mar-2012	20	1,753.13	710.600	1,042.53	925	Long-Term
*SHIPF	SCHIBSTED (ORD) CMN	12-Jul-2010	14-Mar-2012	3	104.85	63.680	41.17	611	Long-Term
*SOGEF	SOCIETE GENERALE EUR1 25	01-Sep-2009	14-Mar-2012	2	66.94	155.140	-88.20	925	Long-Term
*SVAF	SVENSKA HANDELSBANKEN AB SEK4	01-Sep-2009	14-Mar-2012	8	270.36	201.090	69.27	925	Long-Term
SCHW	CHARLES SCHWAB CORPORATION CMN	01-Sep-2009	14-Mar-2012	20	290.16	356.750	-66.59	925	Long-Term
*JERON	JERONIMO MARTINS ESTAB CMN EUR5 00	23-Sep-2010	14-Mar-2012	20	376.94	256.260	120.68	538	Long-Term
*JERON	JERONIMO MARTINS ESTAB CMN EUR5 00	01-Nov-2010	14-Mar-2012	15	282.70	243.070	39.63	499	Long-Term
*KPN	A.KON KPN N V CMN	01-Sep-2009	14-Mar-2012	19	206.22	288.240	-82.02	925	Long-Term
*POTEL	PORTUGAL TELECOM SGPS SA CMN	01-Sep-2009	14-Mar-2012	20	105.68	208.090	-102.41	925	Long-Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	01-Sep-2009	14-Mar-2012	20	2,001.33	1,453.760	547.57	925	Long-Term
PAYX	PAYCHEX, INC CMN	01-Sep-2009	14-Mar-2012	60	1,906.67	1,666.050	240.62	925	Long-Term
*KESKO	KESKO B SHARE CMN CLASS 1	23-Sep-2010	14-Mar-2012	6	200.26	268.850	-68.59	538	Long-Term
*SHYF	SSE PLC GBP0 50	01-Sep-2009	14-Mar-2012	26	546.75	476.170	70.58	925	Long-Term
*ATOF	ANTOFAGASTA PLC ORD GBP0.05	12-Jul-2010	14-Mar-2012	9	176.95	125.160	51.79	611	Long-Term
*QAN	QANTAS AIRWAYS LIMITED ORDINARY FULLY PAID	12-Jul-2010	14-Mar-2012	393	734.44	799.520	-65.08	611	Long-Term
HK1880	BELLE INTERNATIONAL HOLDINGS L CMN	02-Mar-2010	14-Mar-2012	1,000	1,837.31	1,163.730	673.58	743	Long-Term
MRK	MERCK & CO., INC CMN	01-Sep-2009	14-Mar-2012	20	764.55	605.810	158.74	925	Long-Term
*SWED	SWEDBANK AB CMN CLASS A	01-Sep-2009	14-Mar-2012	10	168.31	83.740	84.57	925	Long-Term
*VOEST	VOESTALPINE AG NPV	01-Sep-2009	14-Mar-2012	14	494.55	440.810	53.74	925	Long-Term
*VMEDLN	VIRGIN MEDIA INC CMN	01-Nov-2010	14-Mar-2012	10	255.59	259.990	-4.40	499	Long-Term
									Long-

AMP	AMERIPRISE FINANCIAL, INC CMN	12-Jul-2010	14-Mar-2012	40	2,286.69	1,541.880	744.81	611	Term
*NBK	NORDEA BANK AB SEK3 50	01-Sep-2009	14-Mar-2012	67	658.13	678.340	-20.21	925	Long-Term
*BAER2VX	JULIUS BAER GROUP LTD CMN	01-Sep-2009	14-Mar-2012	18	733.21	667.860	65.35	925	Long-Term
*ASSAB	ASSA ABLOY B SHS SEK1	01-Sep-2009	14-Mar-2012	8	243.31	125.460	117.85	925	Long-Term
J7731	NIKON CMN	01-Sep-2009	14-Mar-2012	100	2,899.79	1,794.600	1,105.19	925	Long-Term
*INVIKB	KINNEVIK INVESTMENT AB CMN CLASS B	02-Mar-2010	14-Mar-2012	50	1,132.71	845.160	287.55	743	Long-Term
NSC	NORFOLK SOUTHERN CORPORATION CMN	01-Sep-2009	14-Mar-2012	20	1,310.76	913.790	396.97	925	Long-Term
*RENUL	RENAULT (REGIE NATIONALE DES USINES) EUR3 81	01-Sep-2009	14-Mar-2012	2	114.21	85.930	28.28	925	Long-Term
*E	ENI ORDINARY SHARES CMN	01-Sep-2009	14-Mar-2012	49	1,194.57	1,140.990	53.58	925	Long-Term
HK8	PCCW LIMITED CMN	12-Jul-2010	14-Mar-2012	1,000	397.48	298.590	98.89	611	Long-Term
AMAT	APPLIED MATERIALS INC CMN	01-Sep-2009	14-Mar-2012	20	252.56	262.050	-9.49	925	Long-Term
*INTNF	ING GROEP NV EUR 24 CMN	01-Sep-2009	14-Mar-2012	22	205.37	269.630	-64.26	925	Long-Term
*SCANB	SCANIA AB -B- SHARES CMN CLASS B	02-Mar-2010	14-Mar-2012	9	184.45	132.540	51.91	743	Long-Term
*BSKYF	BRITISH SKY BROADCASTING GROUP CMN	01-Sep-2009	14-Mar-2012	117	1,308.31	1,048.230	260.08	925	Long-Term
*NTYRE	NOKIAN RENKAA (NOKIAN TYRES) CMN	12-Jul-2010	14-Mar-2012	11	537.81	297.000	240.81	611	Long-Term
*MWBAF	SUNCORP-METWAY LIMITED ORDINARY FULLY PAID	01-Sep-2009	14-Mar-2012	47	408.10	310.290	97.81	925	Long-Term
*DGE	DIAGEO PLC ORD GBP0 28935	12-Jul-2010	14-Mar-2012	7	172.13	118.950	53.18	611	Long-Term
*SWMAT	SWEDISH MATCH CO SEK2	12-Jul-2010	14-Mar-2012	7	264.30	166.020	98.28	611	Long-Term
*HERME	HERMES INTERNATIONAL EUR 1.52449	01-Sep-2009	14-Mar-2012	1	342.06	143.100	198.96	925	Long-Term
ETR	ENTERGY CORPORATION CMN	01-Sep-2009	14-Mar-2012	20	1,361.25	1,584.840	-223.59	925	Long-Term
*NETCOM	TELE2 AB CMN CLASS B	01-Sep-2009	14-Mar-2012	5	96.74	67.450	29.29	925	Long-Term
CAG	CONAGRA INC CMN	01-Nov-2010	14-Mar-2012	20	525.76	450.030	75.73	499	Long-Term
*HENORD	HENKEL ORD CMN	02-Mar-2010	14-Mar-2012	8	476.02	360.920	115.10	743	Long-Term
	MOTOROLA MOBILITY HOLDINGS, IN CMN	01-Sep-2009	14-Mar-2012	20	794.55	484.630	309.92	925	Long-Term
*PERNF	PERNOD-RICARD EUR 3 10	30-Nov-2009	14-Mar-2012	1	108.41	0.000	108.41	835	Long-Term
*FTEL	FRANCE TELECOM S.A. EUR 4.00	01-Sep-2009	14-Mar-2012	60	897.96	1,501.890	-603.93	925	Long-Term
*MESET	MEDIASET 0 52EUR	01-Sep-2009	14-Mar-2012	59	169.13	380.820	-211.69	925	Long-Term
*BASFGGR	BASF SE CMN	01-Sep-2009	14-Mar-2012	12	1,058.48	617.950	440.53	925	Long-Term
*FIIM	FIAT INDUSTRIAL SPA CMN	01-Sep-2009	14-Mar-2012	20	222.08	128.120	93.96	925	Long-Term
*VPKNAA	KONINKLIJKE VOPAK NV CMN	23-Sep-2010	14-Mar-2012	4	229.95	185.810	44.14	538	Long-Term
KO	COCA-COLA COMPANY (THE) CMN	01-Sep-2009	14-Mar-2012	20	1,406.74	974.410	432.33	925	Long-Term
FLIR	FLIR SYSTEMS INC CMN	01-Sep-2009	14-Mar-2012	20	520.76	457.840	62.92	925	Long-Term
*BEKBBB	N.V. BEKAERT S.A. CMN	12-Jul-2010	14-Mar-2012	5	173.28	307.840	-134.56	611	Long-Term
*IAPLN	ICAP PLC CMN	01-Sep-2009	14-Mar-2012	46	296.67	316.730	-20.06	925	Long-Term
*ISRC	ISRAEL CORP ORD ILS1	27-Sep-2010	14-Mar-2012	1	662.44	945.570	-283.13	534	Long-Term
CVS	CVS CAREMARK CORPORATION CMN	12-Jul-2010	14-Mar-2012	20	903.15	597.400	305.75	611	Long-Term
*ORISS	ORIFLAME COSMETICS SDR	12-Jul-2010	14-Mar-2012	6	209.73	340.290	-130.56	611	Long-Term
*VESTW	VESTA WIND SYSTEMS DKK1 00	01-Sep-2009	14-Mar-2012	14	143.71	1,028.350	-884.64	925	Long-Term
*OMVF	OMV AG NPV	01-Sep-2009	14-Mar-2012	1	37.78	39.190	-1.41	925	Long-Term
									Long-

*AMP	AMP LIMITED (AUD) ORDINARY FULLY PAID	01-Sep-2009	14-Mar-2012	288	1,279.61	1,619.240	-339.63	925	Term
*UNBS	UBS AG CMN VAL 1074.074	01-Sep-2009	14-Mar-2012	28	404.56	486.220	-81.66	925	Long-Term
*RRSNLN	RANDGOLD RESOURCES LIMITED CMN	23-Sep-2010	14-Mar-2012	3	332.84	309.590	23.25	538	Long-Term
*ZURVA	ZURICH INSURANCE GROUP AG REG SHS (NOM CHF 10) VAL 1107.539	01-Sep-2009	14-Mar-2012	3	789.73	651.110	138.62	925	Long-Term
*SAINS	J SAINSBURY PLC CMN	01-Sep-2009	14-Mar-2012	155	751.43	829.370	-77.94	925	Long-Term
*CENTR	CENTRICA PLC CMN	01-Sep-2009	14-Mar-2012	70	352.70	284.210	68.49	925	Long-Term
*DCX	DAIMLER AG CMN	01-Sep-2009	14-Mar-2012	10	635.62	436.850	198.77	925	Long-Term
*KERRY	KERRY GP A ORD SHS EURO.125	12-Jul-2010	14-Mar-2012	49	2,179.99	1,499.680	680.31	611	Long-Term
*STOLT	SUBSEA 7 SA CMN	12-Jul-2010	14-Mar-2012	10	235.86	163.980	71.88	611	Long-Term
*SAIPF	SAIPEM EUR 1 CMN	01-Sep-2009	14-Mar-2012	4	202.75	104.760	97.99	925	Long-Term
*STRSK	STORA ENSO R AB (FINLAND)	01-Sep-2009	14-Mar-2012	114	862.28	771.720	90.56	925	Long-Term
*QIA	QIAGEN N.V. NL0000240000	02-Mar-2010	14-Mar-2012	35	514.84	780.890	-266.05	743	Long-Term
*PEARF	PEARSON PLC (ORD) CMN	01-Sep-2009	14-Mar-2012	40	776.95	497.500	279.45	925	Long-Term
DOW	DOW CHEMICAL CO CMN	01-Sep-2009	14-Mar-2012	20	690.75	414.140	276.61	925	Long-Term
*SDRL	SEADRILL LTD. CMN	01-Sep-2009	14-Mar-2012	6	230.58	106.200	124.38	925	Long-Term
LNC	LINCOLN NATL CORP. INC. CMN	02-Mar-2010	14-Mar-2012	20	523.96	523.620	0.34	743	Long-Term
WFT	WEATHERFORD INTERNATIONAL LTD CMN	01-Sep-2009	14-Mar-2012	20	322.96	396.670	-73.71	925	Long-Term
GPS	GAP INC CMN	01-Sep-2009	14-Mar-2012	20	507.16	396.680	110.48	925	Long-Term
OMC	OMNICOM GROUP CMN	01-Sep-2009	14-Mar-2012	20	980.95	722.570	258.38	925	Long-Term
*KNEBF	KONE CORP CMN CLASS B	01-Sep-2009	14-Mar-2012	4	231.29	137.850	93.44	925	Long-Term
*OILF	OIL SEARCH LTD (ORD) 10 TOEA ORDINARY FULLY PAID	01-Sep-2009	14-Mar-2012	9	67.67	48.530	19.14	925	Long-Term
*TKAG	THYSSENKRUPP AG CMN	01-Sep-2009	14-Mar-2012	16	415.50	520.170	-104.67	925	Long-Term
*LENF	LEND LEASE CORP (ORD) ORDINARY FULLY PAID	12-Jul-2010	14-Mar-2012	9	72.59	59.550	13.04	611	Long-Term
*LGEN	LEGAL & GENERAL GROUP ORD GBP0.025	01-Sep-2009	14-Mar-2012	1	2.10	1.230	0.87	925	Long-Term
*CRHF	CRH PLC ORD SHS CMN	01-Sep-2009	14-Mar-2012	112	2,437.92	2,844.860	-406.94	925	Long-Term
*CGWKF	CONTINENTAL AG NPV	23-Sep-2010	14-Mar-2012	2	192.61	143.200	49.41	538	Long-Term
*CTX	CALTEX AUSTRALIA LIMITED ORDINARY FULLY PAID	12-Jul-2010	14-Mar-2012	34	497.28	296.910	200.37	611	Long-Term
*TCL	TRANSURBAN LIMITED ORDINARY SHARES / UNITS STAPLE	01-Sep-2009	14-Mar-2012	107	659.49	370.530	288.96	925	Long-Term
DGX	QUEST DIAGNOSTICS INCORPORATED CMN	01-Nov-2010	14-Mar-2012	20	1,187.34	989.230	198.11	499	Long-Term
CCL	CARNIVAL CORPORATION CMN	01-Sep-2009	14-Mar-2012	20	638.95	579.610	59.34	925	Long-Term
*ABBZ	ABB LTD RG SHS CHF 2.5 VAL 384.662	01-Sep-2009	14-Mar-2012	50	1,041.11	932.850	108.26	925	Long-Term
*NATTNS	NATIONAL GRID PLC CMN	12-Jul-2010	14-Mar-2012	50	520.96	383.570	137.39	611	Long-Term
*PTGOSV	PETROLEUM GEO-SERVICES ASA CMN	12-Jul-2010	14-Mar-2012	8	117.91	74.270	43.64	611	Long-Term
GE	GENERAL ELECTRIC CO CMN	01-Sep-2009	14-Mar-2012	120	2,376.87	1,623.280	753.59	925	Long-Term
*RDSB	ROYAL DUTCH SHELL PLC CMN CLASS B	01-Sep-2009	14-Mar-2012	36	1,324.39	982.130	342.26	925	Long-Term
*RDSA	ROYAL DUTCH SHELL PLC CMN CLASS A	01-Sep-2009	14-Mar-2012	12	435.45	333.710	101.74	925	Long-Term
VRTX	VERTEX PHARMACEUTICALS INC CMN	01-Sep-2009	14-Mar-2012	20	835.35	742.030	93.32	925	Long-Term
*WSVRS	VIENNA INSURANCE GROUP VERSICHERUNG AKTIENGESELLSCHAFT CMN	12-Jul-2010	14-Mar-2012	4	176.56	181.090	-4.53	611	Long-Term
QCOM	QUALCOMM INC CMN	01-Sep-2009	14-Mar-2012	20	1,308.24	913.560	394.68	925	Long-Term
									Long-

C	CITIGROUP INC CMN	02-Mar-2010	14-Mar-2012	20	708.35	683.920	24.43	743	Term
MRO	MARATHON OIL CORPORATION CMN	01-Sep-2009	14-Mar-2012	20	680.35	371.010	309.34	925	Long-Term
SO	THE SOUTHERN CO CMN	01-Sep-2009	14-Mar-2012	40	1,796.70	1,247.320	549.38	925	Long-Term
*HEHNAS	HEINEKEN HOLDING NV CMN	12-Jul-2010	14-Mar-2012	3	139.62	118.010	21.61	611	Long-Term
*GAZFP	GDF SUEZ CMN CLASS	01-Sep-2009	14-Mar-2012	35	928.65	1,445.890	-517.24	925	Long-Term
*MSSNO	MARKS AND SPENCER GROUP P.L.C. CMN SERIES NEW ORD	01-Sep-2009	14-Mar-2012	41	240.93	228.300	12.63	925	Long-Term
*FNCIMM	FINMECCANICA S.P.A. CMN	01-Sep-2009	14-Mar-2012	13	66.75	205.960	-139.21	925	Long-Term
MWV	MEADWESTVACO CORP CMN	03-Nov-2009	14-Mar-2012	20	629.15	466.290	162.86	862	Long-Term
*RSA	RSA INSURANCE GROUP PLC CMN	01-Sep-2009	14-Mar-2012	575	1,028.20	1,179.120	-150.92	925	Long-Term
PXP	PLAINS EXPL & PROD CO LP CMN	02-Mar-2010	14-Mar-2012	20	916.75	681.070	235.68	743	Long-Term
*BMDP	BANCA MONTE DEI PASCHI DI SIENA SPA 0.52 EUR	01-Sep-2009	14-Mar-2012	27	14.01	56.030	-42.02	925	Long-Term
*DEAFY	DANSKE BANK AG DKK100 CMN	01-Sep-2009	14-Mar-2012	23	397.13	608.110	-210.98	925	Long-Term
KMX	CARMAX, INC. CMN	23-Sep-2010	14-Mar-2012	20	687.95	531.890	156.06	538	Long-Term
*BCOAF	INTESA SANPAOLO COMMON STOCK 0.52 EUR	01-Sep-2009	14-Mar-2012	74	149.26	307.930	-158.67	925	Long-Term
COP	CONOCOPHILLIPS CMN	01-Sep-2009	14-Mar-2012	40	3,107.88	1,785.680	1,322.20	925	Long-Term
CNP	CENTERPOINT ENERGY, INC CMN	02-Mar-2010	14-Mar-2012	40	765.72	551.790	213.93	743	Long-Term
*MSSNO	MARKS AND SPENCER GROUP P.L.C. CMN SERIES NEW ORD	12-Jul-2010	14-Mar-2012	83	487.74	447.040	40.70	611	Long-Term
*HSBA	HSBC HLDGS PLC ORD USD0.50	01-Sep-2009	14-Mar-2012	122	1,118.17	1,294.940	-176.77	925	Long-Term
*ACESF	ABERTIS INFRAESTRUCTURAS SA EUR3.00	01-Sep-2009	14-Mar-2012	10	171.39	211.170	-39.78	925	Long-Term
*XSTRAT	XSTRATA PLC COM STK USD0.50	01-Sep-2009	14-Mar-2012	35	653.46	457.520	195.94	925	Long-Term
*BACRLN	BARCLAYS PLC ORD 25P CMN	01-Sep-2009	14-Mar-2012	22	86.86	134.180	-47.32	925	Long-Term
*ALFASS	ALFA LAVAL AB ORD CMN	01-Sep-2009	14-Mar-2012	15	303.39	164.850	138.54	925	Long-Term
CMCSA	COMCAST CORPORATION CMN CLASS A VOTING	01-Sep-2009	14-Mar-2012	20	596.35	305.550	290.80	925	Long-Term
*OML	OLD MUTUAL PLC ORD GBP0.10	01-Sep-2009	14-Mar-2012	247	640.73	371.940	268.79	925	Long-Term
*SAGEM	SAFRAN SA EUR1.00	23-Sep-2010	14-Mar-2012	11	385.31	318.820	66.49	538	Long-Term
*ULNVRLN	UNILEVER PLC CMN	12-Jul-2010	14-Mar-2012	21	699.30	599.180	100.12	611	Long-Term
DELL	DELL INC CMN	01-Sep-2009	14-Mar-2012	20	348.36	309.590	38.77	925	Long-Term
*LANDN	LAND SECURITIES PLC CMN CLASS GBP0.10	01-Sep-2009	14-Mar-2012	53	620.25	534.250	86.00	925	Long-Term
J8411	MIZUHO FINANCIAL GROUP CMN	01-Sep-2009	14-Mar-2012	300	501.09	725.800	-224.71	925	Long-Term
TDC	TERADATA CORPORATION CMN	02-Mar-2010	14-Mar-2012	20	1,348.34	615.830	732.51	743	Long-Term
COV	COVIDIEN PUBLIC LIMITED COMPAN CMN	12-Jul-2010	14-Mar-2012	20	1,080.15	809.820	270.33	611	Long-Term
*TENIM	TENARIS SA ORD CMN	03-Nov-2009	14-Mar-2012	24	493.94	448.720	45.22	862	Long-Term
*ALSTOM	ALSTOM CMN EUR 14	01-Sep-2009	14-Mar-2012	2	84.46	137.290	-52.83	925	Long-Term
HCP	HCP, INC CMN	12-Jul-2010	14-Mar-2012	20	815.15	669.730	145.42	611	Long-Term
*KGFLN	KINGFISHER PLC ORD CMN	12-Jul-2010	14-Mar-2012	249	1,170.34	835.230	335.11	611	Long-Term
*HUSBS	HUSQVARNA AB CMN CLASS B B SHARES	12-Jul-2010	14-Mar-2012	61	368.60	396.720	-28.12	611	Long-Term
*EXPERLN	EXPERIAN PLC CMN	01-Sep-2009	14-Mar-2012	34	525.58	284.700	240.88	925	Long-Term
*PETRLN	PETROFAC LTD CMN	23-Sep-2010	14-Mar-2012	11	296.89	240.130	56.76	538	Long-Term
*STANDLN	STANDARD LIFE PLC CMN	01-Sep-2009	14-Mar-2012	152	592.41	491.350	101.06	925	Long-Term
									Long-

J8725	MS&AD INSURANCE GROUP HOLDINGS CMN	12-Jul-2010	14-Mar-2012	100	2,125.40	2,164.910	-39.51	611	Term
CSCO	CISCO SYSTEMS, INC CMN	01-Sep-2009	14-Mar-2012	40	809.32	856.760	-47.44	925	Long-Term
*VIVE	VEOLIA ENVIRONNEMENT CMN	01-Sep-2009	14-Mar-2012	2	31.83	68.140	-36.31	925	Long-Term
*VIVE	VEOLIA ENVIRONNEMENT CMN	03-Nov-2009	14-Mar-2012	27	429.71	881.110	-451.40	862	Long-Term
*MAPSSM	CORPORACION MAPFRE SA CMN	23-Sep-2010	14-Mar-2012	6	20.12	18.200	1.92	538	Long-Term
*EADS	EUROPEAN AERONAUTIC DEFENCE CMN	01-Sep-2009	14-Mar-2012	18	724.93	365.680	359.25	925	Long-Term
*PRUCF	PRUDENTIAL CORP (ORD) CMN	01-Sep-2009	14-Mar-2012	30	375.20	259.880	115.32	925	Long-Term
*GALPPL	GALP ENERGIA, SGPS, S A CMN CLASS B	03-Nov-2009	14-Mar-2012	6	106.33	103.620	2.71	862	Long-Term
*OZL	OZ MINERALS LTD ORDINARY FULLY PAID	12-Jul-2010	14-Mar-2012	21	229.49	203.650	25.84	611	Long-Term
*UMIBB	UMICORE SA CMN	01-Sep-2009	14-Mar-2012	3	161.96	78.550	83.41	925	Long-Term
*MICHF	MICHELIN (CIE GLE DES ETABL.) CLASS 'B'(REDG) EUR2.00	23-Sep-2010	14-Mar-2012	6	452.55	515.430	-62.88	538	Long-Term
*BOKANA	BOSKALIS WESTMINSTER NV, KONIN CMN	12-Jul-2010	14-Mar-2012	2	75.70	84.360	-8.66	611	Long-Term
*DSV2	DSV, DE SAMMENSLUTTEDE VOGNMAE CMN	12-Jul-2010	14-Mar-2012	30	706.49	497.310	209.18	611	Long-Term
*RDNL	REED ELSEVIER N.V CMN	01-Sep-2009	14-Mar-2012	13	161.11	140.210	20.90	925	Long-Term
*SCAPY	SVENSKA CELLULOSEA AB B SHS(ORD SCA SER B FREE SWKR10	01-Sep-2009	14-Mar-2012	28	508.79	361.690	147.10	925	Long-Term
*AALNWL	ANGLO AMERICAN PLC CMN	01-Sep-2009	14-Mar-2012	10	416.06	316.830	99.23	925	Long-Term
*NHY	NORSK HYDRO ASA CMN	02-Mar-2010	14-Mar-2012	159	911.00	1,113.490	-202.49	743	Long-Term
*SAPAF	SAP AG NPV	01-Sep-2009	14-Mar-2012	13	923.95	627.570	296.38	925	Long-Term
*MEDBF	MEDIOBANCA SPA EURO 50	01-Sep-2009	14-Mar-2012	25	160.74	319.200	-158.46	925	Long-Term
MU	MICRON TECHNOLOGY, INC. CMN	03-Nov-2009	14-Mar-2012	20	173.06	129.560	43.50	862	Long-Term
PEG	PUBLIC-SVC ENTERPRISE GROUP HOLDING CO	01-Sep-2009	14-Mar-2012	40	1,208.60	1,265.150	-56.55	925	Long-Term
GLW	CORNING INCORPORATED CMN	01-Sep-2009	14-Mar-2012	20	279.05	299.760	-20.71	925	Long-Term
HK1928	SANDS CHINA LTD. CMN	12-Jul-2010	14-Mar-2012	400	1,597.18	594.040	1,003.14	611	Long-Term
CSX	CSX CORPORATION CMN	01-Sep-2009	14-Mar-2012	40	814.32	566.280	248.04	925	Long-Term
TSN	TYSON FOODS INC CL-A CMN CLASS A	01-Sep-2009	14-Mar-2012	20	394.56	235.170	159.39	925	Long-Term
MXIM	MAXIM INTEGRATED PRODUCTS INC CMN	01-Sep-2009	14-Mar-2012	20	568.95	371.700	197.25	925	Long-Term
WAG	WALGREEN CO. CMN	01-Sep-2009	14-Mar-2012	20	667.95	682.210	-14.26	925	Long-Term
EXPD	EXPEDITORS INTL WASH INC CMN	01-Sep-2009	14-Mar-2012	20	884.55	651.720	232.83	925	Long-Term
SYU	SYSCO CORPORATION CMN	01-Sep-2009	14-Mar-2012	20	603.75	508.160	95.59	925	Long-Term
PFE	PFIZER INC CMN	01-Sep-2009	14-Mar-2012	120	2,640.37	1,972.640	667.73	925	Long-Term
FITB	FIFTH THIRD BANCORP CMN	01-Sep-2009	14-Mar-2012	20	285.76	211.970	73.79	925	Long-Term
*STOSY	SANTOS LTD (ORD) ORDINARY FULLY PAID	01-Sep-2009	14-Mar-2012	46	711.49	618.360	93.13	925	Long-Term
ORCL	ORACLE CORPORATION CMN	01-Sep-2009	14-Mar-2012	60	1,801.67	1,318.880	482.79	925	Long-Term
MCK	MCKESSON CORPORATION CMN	01-Sep-2009	14-Mar-2012	20	1,747.73	1,123.290	624.44	925	Long-Term
AEP	AMERICAN ELECTRIC POWER INC CMN	01-Sep-2009	14-Mar-2012	20	770.15	626.140	144.01	925	Long-Term
*BOUF	BOUYGUES S A (ORD) EUR10.00	01-Sep-2009	14-Mar-2012	18	578.30	861.200	-282.90	925	Long-Term
*VOLFA	VOLVO A FRIA SHS CMN CLASS A	10-Nov-2009	14-Mar-2012	94	1,390.27	953.540	436.73	855	Long-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	01-Sep-2009	14-Mar-2012	20	637.35	567.610	69.74	925	Long-Term
*KONINK	KONINKLIJKE AHOLD N V CMN	12-Jul-2010	14-Mar-2012	6	82.99	78.770	4.22	611	Long-Term
									Long-

DIS	WALT DISNEY COMPANY (THE) CMN	01-Sep-2009	14-Mar-2012	40	1,726.30	1,038.380	687.92	925	Term
*NOVODC	NOVO-NORDISK A/S CMN SERIES B.	12-Jul-2010	14-Mar-2012	4	575.20	343.870	231.33	611	Long-Term
HPQ	HEWLETT-PACKARD CO. CMN	01-Sep-2009	14-Mar-2012	20	485.82	884.900	-399.08	925	Long-Term
*BPIMMM	BANCO POPOLARE SOCIETA COOPERA CMN	01-Sep-2009	14-Mar-2012	394	869.91	2,668.950	-1,799.04	925	Long-Term
WAT	WATERS CORPORATION COMMON STOCK	03-Nov-2009	14-Mar-2012	20	1,840.29	1,153.530	686.76	862	Long-Term
EOG	EOG RESOURCES INC CMN	01-Sep-2009	14-Mar-2012	20	2,323.92	1,426.540	897.38	925	Long-Term
*ASMLNV	ASML HOLDING NV CMN	01-Sep-2009	14-Mar-2012	10	477.72	270.350	207.37	925	Long-Term
*CCG	COMPASS GROUP PLC CMN	01-Sep-2009	14-Mar-2012	38	400.16	203.770	196.39	925	Long-Term
HST	HOST HOTELS & RESORTS INC CMN	01-Sep-2009	14-Mar-2012	20	321.16	193.290	127.87	925	Long-Term
*IBERSP	IBERDROLA, S.A. CMN	01-Sep-2009	14-Mar-2012	47	275.51	428.480	-152.97	925	Long-Term
*DEN	DNB NOR ASA CMN	01-Sep-2009	14-Mar-2012	21	268.94	209.420	59.52	925	Long-Term
LOW	LOWES COMPANIES INC CMN	01-Sep-2009	14-Mar-2012	20	607.95	421.250	186.70	925	Long-Term
*STN	STANDARD CHARTERED PLC CMN	01-Sep-2009	14-Mar-2012	15	386.99	235.940	151.05	925	Long-Term
*WIREF	VERBUND AG CMN CLASS A NPV	12-Jul-2010	14-Mar-2012	3	87.06	102.030	-14.97	611	Long-Term
ANF	ABERCROMBIE & FITCH CO. CLASS A COMMON STOCK	02-Mar-2010	14-Mar-2012	20	1,039.96	734.970	304.99	743	Long-Term
*IAG	INSURANCE AUSTRALIA GROUP LIMI ORDINARY FULLY PAID	01-Sep-2009	14-Mar-2012	160	571.21	482.500	88.71	925	Long-Term
MO	ALTRIA GROUP, INC. CMN	01-Sep-2009	14-Mar-2012	40	1,195.91	726.440	469.47	925	Long-Term
*IDDT	INDUSTRIA DE DISENO TEXTIL S A CMN	01-Sep-2009	14-Mar-2012	5	461.57	267.990	193.58	925	Long-Term
*STLO	STATOILHYDRO ASA CMN	01-Sep-2009	14-Mar-2012	39	1,104.29	844.020	260.27	925	Long-Term
	ARRIUM LTD ORDINARY FULLY PAID	10-Nov-2009	14-Mar-2012	329	404.87	968.800	-563.93	855	Long-Term
*SYNCHF	SYNGENTA AG CMN	01-Sep-2009	14-Mar-2012	1	327.60	232.600	95.00	925	Long-Term
HK493	GOME ELECTRICAL APPLIANCES CMN	12-Jul-2010	14-Mar-2012	1,000	302.29	328.180	-25.89	611	Long-Term
*REP	REPSOL YPF SA EUR1	01-Sep-2009	14-Mar-2012	10	254.71	243.300	11.41	925	Long-Term
*SKANF	SKANSKA AB SER 'B' SEK10 FREE	01-Sep-2009	14-Mar-2012	21	374.11	297.660	76.45	925	Long-Term
*DPS	DEUTSCHE POST AG CMN	01-Sep-2009	14-Mar-2012	10	187.09	164.910	22.18	925	Long-Term
*ATEL	TELEKOM AUSTRIA AG CMN	01-Sep-2009	14-Mar-2012	34	395.86	578.570	-182.71	925	Long-Term
WFC	WELLS FARGO & CO (NEW) CMN	01-Sep-2009	14-Mar-2012	80	2,665.43	2,145.960	519.47	925	Long-Term
ROP	ROPER INDS INC (NEW) CMN	01-Sep-2009	14-Mar-2012	20	1,979.13	936.960	1,042.17	925	Long-Term
*INAF	INVESTOR 'A' SEK6.25	12-Jul-2010	14-Mar-2012	66	1,433.03	1,117.710	315.32	611	Long-Term
PG	PROCTER & GAMBLE COMPANY (THE) CMN	01-Sep-2009	14-Mar-2012	20	1,357.14	1,066.830	290.31	925	Long-Term
*SPIEF	SCHNEIDER ELECTRIC EUR8.00	01-Sep-2009	14-Mar-2012	14	957.78	640.670	317.11	925	Long-Term
*BTGG	BT GROUP PLC CMN	01-Sep-2009	14-Mar-2012	23	79.93	51.510	28.42	925	Long-Term
*TSBF	LLOYDS BANKING GROUP PLC ORD 25P	02-Mar-2010	14-Mar-2012	394	221.83	305.970	-84.14	743	Long-Term
*SMHRF	THE SWATCH GROUP LTD RG SHS (NOM CHF0.45) VAL 080.044	01-Nov-2010	14-Mar-2012	1	82.92	71.450	11.47	499	Long-Term
*SMN	SMITH & NEPHEW PLC CMN	01-Sep-2009	14-Mar-2012	72	720.43	622.510	97.92	925	Long-Term
MDU	MDU RESOURCES GROUP INC CMN	02-Mar-2010	14-Mar-2012	40	882.72	831.260	51.46	743	Long-Term
V	VISA INC. CMN CLASS A	01-Sep-2009	14-Mar-2012	20	2,340.72	1,419.780	920.94	925	Long-Term
*TELNO	TELENOR ASA CMN	01-Sep-2009	14-Mar-2012	2	36.96	18.860	18.10	925	Long-Term
*LINDF	LINDE AG NPV	01-Sep-2009	14-Mar-2012	1	175.81	98.350	77.46	925	Long-Term
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*INBR	ANHEUSER-BUSCH INBEV S A CMN	12-Jul-2010	14-Mar-2012	11	797.66	588.780	208.88	611	Term
S	SPRINT NEXTEL CORPORATION CMN	03-Nov-2009	14-Mar-2012	180	502.51	523.750	-21.24	862	Long-Term
*ACAF	CREDIT AGRICOLE SA CMN	01-Sep-2009	14-Mar-2012	23	154.57	410.150	-255.58	925	Long-Term
KLAC	KLA-TENCOR CORPORATION CMN	01-Sep-2009	14-Mar-2012	20	1,016.95	616.070	400.88	925	Long-Term
*DUBE	DEUTSCHE BOERSE AG CMN -	01-Sep-2009	14-Mar-2012	8	514.65	601.470	-86.82	925	Long-Term
RF	REGIONS FINANCIAL CORPORATION CMN	01-Sep-2009	14-Mar-2012	20	124.66	114.370	10.29	925	Long-Term
*FORTB	AGEAS SA/NV CMN	01-Sep-2009	14-Mar-2012	112	246.66	471.260	-224.60	925	Long-Term
SBUX	STARBUCKS CORP CMN	01-Sep-2009	14-Mar-2012	20	1,054.15	375.510	678.64	925	Long-Term
	MEDCO HEALTH SOLUTIONS, INC CMN	01-Sep-2009	03-Apr-2012	20	576.00	189.450	386.55	945	Long-Term
	MEDCO HEALTH SOLUTIONS, INC. CMN	02-Mar-2010	03-Apr-2012	20	576.00	362.190	213.81	763	Long-Term
	MEDCO HEALTH SOLUTIONS, INC CMN	03-Nov-2009	03-Apr-2012	20	576.00	265.460	310.54	882	Long-Term
	MEDCO HEALTH SOLUTIONS, INC CMN	18-Mar-2011	03-Apr-2012	140	4,032.00	1,130.590	2,901.41	382	Long-Term
INTU	INTUIT INC CMN	01-Sep-2009	10-Apr-2012	20	1,168.94	555.140	613.80	952	Long-Term
PEP	PEPSICO INC CMN	01-Sep-2009	10-Apr-2012	100	6,506.32	5,648.100	858.22	952	Long-Term
TIF	TIFFANY & CO CMN	01-Sep-2009	10-Apr-2012	20	1,331.06	710.270	620.79	952	Long-Term
WPI	WATSON PHARMACEUTICALS INC CMN	18-Mar-2011	10-Apr-2012	20	1,340.68	1,094.140	246.54	389	Long-Term
WLT	WALTER ENERGY INC CMN	03-Nov-2009	10-Apr-2012	20	1,164.60	1,235.400	-70.80	889	Long-Term
*VLK	VOLKSWAGEN AKTIENGESELLSCHAFT CMN	01-Sep-2009	10-Apr-2012	2	305.63	353.470	-47.84	952	Long-Term
*BPUIM	UNIONE DI BANCHE ITALIANE SCPA CMN	01-Sep-2009	10-Apr-2012	33	120.76	479.380	-358.62	952	Long-Term
CHK	CHESAPEAKE ENERGY CORPORATION CMN	01-Sep-2009	10-Apr-2012	20	420.80	457.740	-36.94	952	Long-Term
KMB	KIMBERLY CLARK CORP CMN	01-Sep-2009	10-Apr-2012	20	1,472.11	1,189.660	282.45	952	Long-Term
*MLIT	TELECOM ITALIA SPA CMN	01-Sep-2009	10-Apr-2012	50	54.51	79.860	-25.35	952	Long-Term
KMB	KIMBERLY CLARK CORP CMN	03-Nov-2009	10-Apr-2012	20	1,472.12	1,238.600	233.52	889	Long-Term
NFX	NEWFIELD EXPLORATION CO CMN	01-Sep-2009	10-Apr-2012	20	669.62	775.240	-105.62	952	Long-Term
EQR	EQUITY RESIDENTIAL CMN	01-Sep-2009	10-Apr-2012	20	1,195.28	533.000	662.28	952	Long-Term
ADI	ANALOG DEVICES, INC CMN	01-Sep-2009	10-Apr-2012	40	1,513.03	1,124.900	388.13	952	Long-Term
CELG	CELGENE CORPORATION CMN	12-Jul-2010	10-Apr-2012	20	1,575.05	1,022.210	552.84	638	Long-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	01-Sep-2009	10-Apr-2012	40	1,291.05	1,149.470	141.58	952	Long-Term
*MLITN	TELECOM ITALIA SPA CMN NON CONVERTIBLE SAVING SHARES	01-Sep-2009	10-Apr-2012	48	43.31	53.760	-10.45	952	Long-Term
EMN	EASTMAN CHEM CO CMN	01-Sep-2009	10-Apr-2012	20	1,033.94	511.900	522.04	952	Long-Term
*PRINF	PPR SA EUR4.00	01-Sep-2009	10-Apr-2012	2	327.87	226.530	101.34	952	Long-Term
FE	FIRSTENERGY CORP CMN	01-Sep-2009	10-Apr-2012	6	269.86	238.000	31.86	952	Long-Term
COF	CAPITAL ONE FINANCIAL CORP CMN	01-Sep-2009	10-Apr-2012	20	1,081.14	722.730	358.41	952	Long-Term
COF	CAPITAL ONE FINANCIAL CORP CMN	02-Mar-2010	10-Apr-2012	20	1,081.15	759.420	321.73	770	Long-Term
BIIB	BIODERMA INC CMN	01-Sep-2009	10-Apr-2012	20	2,507.47	989.420	1,518.05	952	Long-Term
TCK	TECK RESOURCES LIMITED CMN CLASS B	01-Sep-2009	10-Apr-2012	100	3,464.32	2,394.280	1,070.04	952	Long-Term
FTB	FIFTH THIRD BANCORP CMN	01-Sep-2009	10-Apr-2012	40	575.12	423.940	151.18	952	Long-Term
*SGX	SINGAPORE EXCHANGE LTD CMN	01-Sep-2009	10-Apr-2012	1,000	5,365.40	5,878.320	-512.92	952	Long-Term
POT	POTASH CORP OF SASKATCHEWAN INC	01-Sep-2009	10-Apr-2012	100	4,328.55	2,973.390	1,355.16	952	Long-Term
									Long-Term

NUE	NUCOR CORPORATION CMN	01-Sep-2009	10-Apr-2012	20	816.91	882.430	-65.52	952	Term
*TUOI	TULLOW OIL PLC CMN	01-Sep-2009	10-Apr-2012	71	1,643.83	1,221.880	421.95	952	Long-Term
GILD	GILEAD SCIENCES CMN	01-Sep-2009	10-Apr-2012	40	1,843.08	1,811.660	31.42	952	Long-Term
JCI	JOHNSON CONTROLS INC CMN	01-Sep-2009	10-Apr-2012	40	1,230.22	982.350	247.87	952	Long-Term
BAC	BANK OF AMERICA CORP CMN	01-Sep-2009	10-Apr-2012	600	5,235.42	10,307.520	-5,072.10	952	Long-Term
EL	ESTEE LAUDER COS INC CL-A CMN CLASS A	03-Nov-2009	10-Apr-2012	20	1,238.14	442.560	795.58	889	Long-Term
DHR	DANAHER CORPORATION CMN	01-Sep-2009	10-Apr-2012	40	2,133.76	1,214.520	919.24	952	Long-Term
J8306	MITSUBISHI UFJ FINANCIAL GROUP CMN	01-Sep-2009	10-Apr-2012	200	975.71	1,279.550	-303.84	952	Long-Term
MDT	MEDTRONIC INC CMN	01-Sep-2009	10-Apr-2012	80	3,000.54	3,042.410	-41.87	952	Long-Term
QEP	QEP RESOURCES, INC CMN	01-Sep-2009	10-Apr-2012	20	573.90	451.890	122.01	952	Long-Term
GOOG	GOOGLE, INC. CMN CLASS A	01-Sep-2009	10-Apr-2012	20	12,613.11	9,194.350	3,418.76	952	Long-Term
IP	INTERNATIONAL PAPER CO CMN	01-Sep-2009	10-Apr-2012	40	1,322.09	894.380	427.71	952	Long-Term
HD	THE HOME DEPOT, INC CMN	01-Sep-2009	10-Apr-2012	100	4,993.61	2,696.620	2,296.99	952	Long-Term
XOM	EXXON MOBIL CORPORATION CMN	01-Sep-2009	10-Apr-2012	340	28,069.06	23,366.500	4,702.56	952	Long-Term
COP	CONOCOPHILLIPS CMN	01-Sep-2009	10-Apr-2012	100	7,403.99	4,464.190	2,939.80	952	Long-Term
MYL	MYLAN INC CMN	03-Nov-2009	10-Apr-2012	40	876.32	657.950	218.37	889	Long-Term
CRM	SALESFORCE.COM, INC CMN	01-Sep-2009	10-Apr-2012	20	3,166.43	1,032.680	2,133.75	952	Long-Term
MAR	MARRIOTT INTERNATIONAL, INC CMN CLASS A	01-Sep-2009	10-Apr-2012	20	739.32	433.650	305.67	952	Long-Term
LYB	LYONDELLBASELL INDUSTRIES N.V. CMN CLASS A	18-Mar-2011	10-Apr-2012	20	829.57	682.830	146.74	389	Long-Term
EQT	EQT CORPORATION CMN	12-Jul-2010	10-Apr-2012	20	952.89	736.120	216.77	638	Long-Term
STX	SEAGATE TECHNOLOGY PLC CMN	01-Sep-2009	10-Apr-2012	40	1,039.06	548.210	490.85	952	Long-Term
RAI	REYNOLDS AMERICAN INC. CMN	01-Nov-2010	10-Apr-2012	20	825.93	649.720	176.21	526	Long-Term
CTSH	COGNIZANT TECHNOLOGY SOLUTIONS CORP CLASS A	01-Sep-2009	10-Apr-2012	20	1,504.28	696.020	808.26	952	Long-Term
CTL	CENTURYLINK INC CMN	03-Nov-2009	10-Apr-2012	60	2,285.23	1,237.990	1,047.24	889	Long-Term
JNPR	JUNIPER NETWORKS, INC CMN	01-Sep-2009	10-Apr-2012	20	421.17	462.400	-41.23	952	Long-Term
	MOTOROLA MOBILITY HOLDINGS, IN CMN	01-Sep-2009	10-Apr-2012	20	782.66	484.630	298.03	952	Long-Term
WM	WASTE MANAGEMENT INC CMN	01-Sep-2009	10-Apr-2012	40	1,385.61	1,197.190	188.42	952	Long-Term
VRX	VALEANT PHARMACEUTICALS INTL CMN	18-Mar-2011	10-Apr-2012	100	5,366.28	4,003.770	1,362.51	389	Long-Term
SRE	SEMPRA ENERGY CMN	12-Jul-2010	10-Apr-2012	20	1,238.92	985.060	253.86	638	Long-Term
T	AT&T INC CMN	03-Nov-2009	10-Apr-2012	280	8,468.75	7,102.140	1,366.61	889	Long-Term
MSI	MOTOROLA SOLUTIONS INC CMN	01-Sep-2009	10-Apr-2012	20	971.38	579.320	392.06	952	Long-Term
WLP	WELLPOINT, INC CMN	01-Sep-2009	10-Apr-2012	20	1,392.75	1,040.320	352.43	952	Long-Term
CCI	CROWN CASTLE INTL CORP COMMON STOCK	01-Sep-2009	10-Apr-2012	20	1,060.46	527.150	533.31	952	Long-Term
TEL	TE CONNECTIVITY LTD CMN	01-Sep-2009	10-Apr-2012	40	1,385.57	874.230	511.34	952	Long-Term
PWE	PENN WEST PETROLEUM LTD CMN	18-Mar-2011	10-Apr-2012	100	1,716.03	2,753.310	-1,037.28	389	Long-Term
HON	HONEYWELL INTL INC CMN	01-Sep-2009	10-Apr-2012	40	2,282.82	1,453.550	829.27	952	Long-Term
PGH	PENGROWTH ENERGY CORP CMN	12-Jul-2010	10-Apr-2012	100	887.50	922.990	-35.49	638	Long-Term
CE	CELANESE CORPORATION CMN SERIES A	01-Sep-2009	10-Apr-2012	20	872.62	497.290	375.33	952	Long-Term
SPG	SIMON PROPERTY GROUP INC CMN	01-Sep-2009	10-Apr-2012	20	2,860.66	1,234.490	1,626.17	952	Long-Term
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CBS	CBS CORPORATION CMN CLASS B	03-Nov-2009	10-Apr-2012	60	1,905.29	714.110	1,191.18	889	Term
ANR	ALPHA NATURAL RESOURCES, INC CMN	01-Sep-2009	10-Apr-2012	20	282.89	655.870	-372.98	952	Long-Term
SUN	SUNOCO, INC. CMN	23-Sep-2010	10-Apr-2012	20	773.89	559.960	213.93	565	Long-Term
SUN	SUNOCO, INC. CMN	12-Jul-2010	10-Apr-2012	20	773.89	556.090	217.80	638	Long-Term
VIAB	VIACOM INC CMN CLASS B	01-Sep-2009	10-Apr-2012	60	2,788.99	1,476.710	1,312.28	952	Long-Term
*RRLNN	ROLLS-ROYCE HOLDINGS PLC CMN CLASS	27-Oct-2010	10-Apr-2012	166	2,120.59	0.260	2,120.33	531	Long-Term
CA	CA, INC CMN	01-Sep-2009	10-Apr-2012	20	535.75	442.600	93.15	952	Long-Term
AKAM	AKAMAI TECHNOLOGIES INC CMN	23-Sep-2010	10-Apr-2012	20	713.95	1,016.710	-302.76	565	Long-Term
C	CITIGROUP INC CMN	02-Mar-2010	10-Apr-2012	200	6,672.19	6,839.200	-167.01	770	Long-Term
HOT	STARWOOD HOTELS & RESORTS CMN	01-Sep-2009	10-Apr-2012	20	1,078.89	567.000	511.89	952	Long-Term
D	DOMINION RESOURCES, INC CMN	01-Sep-2009	10-Apr-2012	40	2,015.43	1,322.040	693.39	952	Long-Term
CAM	CAMERON INTERNATIONAL CORP CMN	01-Sep-2009	10-Apr-2012	20	1,002.19	703.400	298.79	952	Long-Term
	DIRECTV CMN	01-Sep-2009	10-Apr-2012	80	3,886.63	1,897.350	1,989.28	952	Long-Term
HES	HESS CORPORATION CMN	01-Sep-2009	10-Apr-2012	20	1,114.98	1,004.270	110.71	952	Long-Term
TGT	TARGET CORPORATION CMN	01-Sep-2009	10-Apr-2012	60	3,399.72	2,808.310	591.41	952	Long-Term
L	LOEWS CORPORATION CMN	01-Sep-2009	10-Apr-2012	40	1,542.37	1,332.510	209.86	952	Long-Term
IRM	IRON MOUNTAIN INC CMN	01-Sep-2009	10-Apr-2012	20	573.17	574.040	-0.87	952	Long-Term
UNP	UNION PACIFIC CORP. CMN	01-Sep-2009	10-Apr-2012	40	4,204.49	2,387.840	1,816.65	952	Long-Term
VOD	VODAFONE GROUP PLC SPONSORED ADR CMN	01-Sep-2009	10-Apr-2012	286	7,734.15	6,163.190	1,570.96	952	Long-Term
UNH	UNITEDHEALTH GROUP INCORPORATE CMN	01-Sep-2009	10-Apr-2012	80	4,615.63	2,211.220	2,404.41	952	Long-Term
ADP	AUTOMATIC DATA PROCESSING INC CMN	01-Sep-2009	10-Apr-2012	40	2,164.17	1,520.000	644.17	952	Long-Term
JNJ	JOHNSON & JOHNSON CMN	01-Sep-2009	10-Apr-2012	160	10,306.62	9,609.630	696.99	952	Long-Term
RY	ROYAL BANK OF CANADA CMN	01-Sep-2009	10-Apr-2012	100	5,625.77	5,138.930	486.84	952	Long-Term
DFS	DISCOVER FINANCIAL SERVICES CMN	01-Sep-2009	10-Apr-2012	40	1,313.11	528.460	784.65	952	Long-Term
CHRW	C. H. ROBINSON WORLDWIDE INC. CMN	01-Sep-2009	10-Apr-2012	20	1,266.92	1,117.940	148.98	952	Long-Term
UPL	ULTRA PETROLEUM CORP CMN	01-Sep-2009	10-Apr-2012	60	1,182.95	2,755.920	-1,572.97	952	Long-Term
M	MACY'S INC CMN	01-Sep-2009	10-Apr-2012	40	1,564.17	617.470	946.70	952	Long-Term
CME	CME GROUP INC. CMN CLASS A	01-Sep-2009	10-Apr-2012	20	5,686.34	5,736.300	-49.96	952	Long-Term
ADSK	AUTODESK INC CMN	01-Sep-2009	10-Apr-2012	20	799.68	464.220	335.46	952	Long-Term
FE	FIRSTENERGY CORP CMN	02-Mar-2010	10-Apr-2012	20	899.53	785.660	113.87	770	Long-Term
AXP	AMERICAN EXPRESS CO. CMN	01-Sep-2009	10-Apr-2012	80	4,537.67	2,622.970	1,914.70	952	Long-Term
NWSA	NEWS CORPORATION CMN CLASS A	12-Jul-2010	10-Apr-2012	100	1,880.87	1,292.940	587.93	638	Long-Term
*CRADY	RIO TINTO LTD ORDINARY FULLY PAID	01-Sep-2009	10-Apr-2012	18	1,208.71	879.540	329.17	952	Long-Term
HNZ	H.J.HEINZ CO CMN	18-Mar-2011	10-Apr-2012	20	1,055.86	979.600	76.26	389	Long-Term
*LEONF	DELHAIZE GROUP CMN	18-Mar-2011	10-Apr-2012	18	885.07	1,450.030	-564.96	389	Long-Term
ABT	ABBOTT LABORATORIES CMN	01-Sep-2009	10-Apr-2012	100	6,036.65	4,521.260	1,515.39	952	Long-Term
CSC	COMPUTER SCIENCES CORP CMN	01-Sep-2009	10-Apr-2012	20	565.96	965.760	-399.80	952	Long-Term
SNDK	SANDISK CORP CMN	23-Sep-2010	10-Apr-2012	20	856.11	705.130	150.98	565	Long-Term
*SEBAF	SKANDINAVISKA ENSKILDA BANKEN SER 'A' SEK10	01-Sep-2009	10-Apr-2012	79	513.38	520.720	-7.34	952	Long-Term
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*UCBLF	UCB CAP NPV CMN	18-Mar-2011	10-Apr-2012	7	310.07	259.910	50.16	389	Term
PRU	PRUDENTIAL FINANCIAL INC CMN	01-Sep-2009	10-Apr-2012	40	2,396.68	1,931.820	464.86	952	Long-Term
HNZ	H J HEINZ CO CMN	01-Nov-2010	10-Apr-2012	20	1,055.86	985.230	70.63	526	Long-Term
	KRAFT FOODS INC CMN CLASS A	01-Sep-2009	10-Apr-2012	100	3,724.14	2,817.670	906.47	952	Long-Term
*KREBF	KBC GROUP NV CMN	01-Sep-2009	10-Apr-2012	3	58.46	108.430	-49.97	952	Long-Term
*CRENF	NATIXIS EUR1.6 CMN	03-Nov-2009	10-Apr-2012	2	6.65	11.080	-4.43	889	Long-Term
DNR	DENBURY RESOURCES INC CMN	02-Mar-2010	10-Apr-2012	20	358.49	292.230	66.26	770	Long-Term
*VALOF	VALLOUREC S A. (ORD) CMN	01-Sep-2009	10-Apr-2012	4	239.55	289.960	-50.41	952	Long-Term
BMC	BMC SOFTWARE INC. CMN	01-Sep-2009	10-Apr-2012	20	772.06	707.630	64.43	952	Long-Term
	ENSCO PLC SPON ADR	12-Jul-2010	10-Apr-2012	20	1,029.40	807.420	221.98	638	Long-Term
AVT	AVNET INC CMN	01-Sep-2009	10-Apr-2012	20	690.75	523.150	167.60	952	Long-Term
*TESCF	TESCO PLC (ORD) CMN	18-Mar-2011	10-Apr-2012	125	634.14	782.240	-148.10	389	Long-Term
*NAB	NATIONAL AUSTRALIA BK -ORD ORDINARY FULLY PAID	01-Sep-2009	10-Apr-2012	116	2,958.64	2,884.470	74.17	952	Long-Term
*TESCF	TESCO PLC (ORD) CMN	01-Sep-2009	10-Apr-2012	108	547.89	654.080	-106.19	952	Long-Term
*KGFLN	KINGFISHER PLC ORD CMN	12-Jul-2010	10-Apr-2012	15	71.58	50.320	21.26	638	Long-Term
NOC	NORTHROP GRUMMAN CORP CMN	01-Sep-2009	10-Apr-2012	20	1,194.03	883.300	310.73	952	Long-Term
*TESCF	TESCO PLC (ORD) CMN	12-Jul-2010	10-Apr-2012	293	1,486.42	1,790.300	-303.88	638	Long-Term
PPG	PPG INDUSTRIES INC CMN	01-Sep-2009	10-Apr-2012	20	1,857.68	1,092.800	764.88	952	Long-Term
BDX	BECTON DICKINSON & CO CMN	18-Mar-2011	10-Apr-2012	20	1,523.65	1,538.120	-14.47	389	Long-Term
*AMCOF	AMCOR LTD (ORD) ORDINARY FULLY PAID	10-Nov-2009	10-Apr-2012	112	883.70	573.200	310.50	882	Long-Term
STJ	ST JUDE MEDICAL INC CMN	18-Mar-2011	10-Apr-2012	20	776.66	959.990	-183.33	389	Long-Term
VZ	VERIZON COMMUNICATIONS INC. CMN	03-Nov-2009	10-Apr-2012	160	5,926.53	4,360.410	1,566.12	889	Long-Term
SPLS	STAPLES, INC CMN	01-Sep-2009	10-Apr-2012	20	311.01	432.230	-121.22	952	Long-Term
BRCM	BROADCOM CORP CL-A CMN CLASS A	01-Sep-2009	10-Apr-2012	40	1,459.40	1,116.880	342.52	952	Long-Term
BDRBF	BOMBARDIER INC CMN CL B	01-Sep-2009	10-Apr-2012	100	396.70	353.450	43.25	952	Long-Term
PM	PHILIP MORRIS INTL INC CMN	01-Sep-2009	10-Apr-2012	120	10,496.35	5,453.000	5,043.35	952	Long-Term
AAPL	APPLE, INC CMN	01-Sep-2009	10-Apr-2012	40	25,408.09	6,699.060	18,709.03	952	Long-Term
NTAP	NETAPP, INC CMN	01-Sep-2009	10-Apr-2012	20	847.48	450.380	397.10	952	Long-Term
J9504	CHUGOKU ELECTRIC POWER COMPANY ORD CMN	01-Sep-2009	10-Apr-2012	100	1,855.12	2,191.380	-336.26	952	Long-Term
*CMMUF	AVIVA PC ORD GBP0.25	01-Sep-2009	10-Apr-2012	148	730.05	988.800	-258.75	952	Long-Term
DOV	DOVER CORPORATION CMN	01-Sep-2009	10-Apr-2012	20	1,214.54	685.290	529.25	952	Long-Term
ACE	ACE LIMITED CMN	01-Sep-2009	10-Apr-2012	20	1,435.38	1,025.180	410.20	952	Long-Term
ACE	ACE LIMITED CMN	12-Jul-2010	10-Apr-2012	20	1,435.39	1,101.130	334.26	638	Long-Term
BMJ	BRISTOL-MYERS SQUIBB COMPANY CMN	01-Sep-2009	10-Apr-2012	100	3,265.34	2,179.750	1,085.59	952	Long-Term
*IMTTF	IMPERIAL TOBACCO GROUP PLC GBP0.10	18-Mar-2011	10-Apr-2012	74	2,923.23	2,308.680	614.55	389	Long-Term
STJ	ST JUDE MEDICAL INC CMN	01-Sep-2009	10-Apr-2012	20	776.66	763.270	13.39	952	Long-Term
*BEIRF	BEIERSDORF AG NPV	18-Mar-2011	10-Apr-2012	2	127.65	117.720	9.93	389	Long-Term
*CSLAUD	COMPUTERSHARE LIMITED BB=CPU AU	10-Nov-2009	10-Apr-2012	20	183.10	201.040	-17.94	882	Long-Term
YUM	YUM BRANDS, INC CMN	01-Sep-2009	10-Apr-2012	20	1,382.63	678.620	704.01	952	Long-Term
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*BAUSF	WIENERBERGER NPV	12-Jul-2010	10-Apr-2012	1	10.80	13 200	-2 40	638	Term
TXT	TEXTRON INC.DEL. CMN	01-Sep-2009	10-Apr-2012	20	537 15	319 030	218.12	952	Long-Term
*OKOS	OKOBANK OSUUSPANKKIEN KESKUSPANKKI SER A FIM50 (RESTRICTED)	12-Jul-2010	10-Apr-2012	10	99 44	119 910	-20 47	638	Long-Term
LVS	LAS VEGAS SANDS CORP CMN	01-Sep-2009	10-Apr-2012	40	2,350.44	554.920	1,795.52	952	Long-Term
SJM	J.M SMUCKER CO CMN	18-Mar-2011	10-Apr-2012	20	1,611 96	1,401.390	210 57	389	Long-Term
TXN	TEXAS INSTRUMENTS INC. CMN	01-Sep-2009	10-Apr-2012	80	2,559.96	1,966.070	593.89	952	Long-Term
JWN	NORDSTROM INC CMN	01-Sep-2009	10-Apr-2012	20	1,083.28	558 660	524.62	952	Long-Term
ECL	ECOLAB INC CMN	01-Nov-2010	10-Apr-2012	20	1,207 41	993 630	213.78	526	Long-Term
*UNSTA	STOREBRAND ASA SHS NOK5	12-Jul-2010	10-Apr-2012	10	46 12	53 370	-7.25	638	Long-Term
*EDP	ENERGIAS DE PORTUGAL SA ORDS EUR1.00	01-Sep-2009	10-Apr-2012	153	412.86	652.970	-240 11	952	Long-Term
*YITY	YIT OYJ EUR2	23-Sep-2010	10-Apr-2012	3	59.43	68.680	-9.25	565	Long-Term
WY	WEYERHAEUSER COMPANY CMN	01-Sep-2010	10-Apr-2012	20	411 48	327.200	84.28	587	Long-Term
BA	BOEING COMPANY CMN	01-Sep-2009	10-Apr-2012	60	4,281.36	2,949.440	1,331.92	952	Long-Term
*RTZPY	RIO TINTO PLC ORD 10P (REG)	01-Sep-2009	10-Apr-2012	109	5,817.23	4,188.310	1,628.92	952	Long-Term
*BLTTF	BILLITON PLC ORD 0.50	01-Sep-2009	10-Apr-2012	147	4,334.76	3,841 970	492.79	952	Long-Term
TMO	THERMO FISHER SCIENTIFIC INC CMN	01-Sep-2009	10-Apr-2012	20	1,073 05	899.480	173.57	952	Long-Term
UTX	UNITED TECHNOLOGIES CORP CMN	01-Sep-2009	10-Apr-2012	60	4,738.00	3,554.800	1,183.20	952	Long-Term
*OCBCN	OCBC LTD CMN	12-Jul-2010	10-Apr-2012	1,000	7,027 25	6,543 090	484 16	638	Long-Term
MHP	MCGRAW-HILL COMPANIES INC CMN	03-Nov-2009	10-Apr-2012	20	965 33	571 060	394 27	889	Long-Term
*SAGEM	SAFRAN SA EUR1.00	23-Sep-2010	10-Apr-2012	1	34.72	28 980	5.74	565	Long-Term
PLD	PROLOGIS INC CMN	02-Mar-2010	10-Apr-2012	22	743 40	539 470	203 93	770	Long-Term
MCO	MOODY'S CORP CMN	01-Sep-2009	10-Apr-2012	20	824 04	536 040	288 00	952	Long-Term
COH	COACH INC CMN	01-Sep-2009	10-Apr-2012	20	1,475.45	584.770	890 68	952	Long-Term
PLD	PROLOGIS INC CMN	01-Sep-2009	10-Apr-2012	18	608.24	396 000	212.24	952	Long-Term
F	FORD MOTOR COMPANY CMN	01-Sep-2009	10-Apr-2012	140	1,667 05	1,043 760	623 29	952	Long-Term
MPC	MARATHON PETROLEUM CORPORATION CMN	01-Sep-2009	10-Apr-2012	20	842 55	482 150	360.40	952	Long-Term
STZ	CONSTELLATION BRANDS INC CMN CLASS A	18-Mar-2011	10-Apr-2012	20	424.37	365.620	58.75	389	Long-Term
*WSTPF	WESTPAC BANKING CORP- AU ORDINARY FULLY PAID	01-Sep-2009	10-Apr-2012	188	4,271 91	3,979.770	292.14	952	Long-Term
MON	MONSANTO COMPANY CMN	01-Sep-2009	10-Apr-2012	20	1,499.29	1,650.740	-151 45	952	Long-Term
*ATLPY	ATLAS COPCO AB B SHS CMN CLASS B	12-Jul-2010	10-Apr-2012	10	202 10	145 980	56 12	638	Long-Term
*ATLPY	ATLAS COPCO AB B SHS CMN CLASS B	02-Mar-2010	10-Apr-2012	7	141 48	92 900	48 58	770	Long-Term
*HEZMF	HEIDELBERGCEMENT AG CMN	12-Jul-2010	10-Apr-2012	2	112 48	100 120	12 36	638	Long-Term
*FTORD	FIAT S P A CMN	12-Jul-2010	10-Apr-2012	3	16 14	15 450	0 69	638	Long-Term
SE	SPECTRA ENERGY CORP CMN	01-Sep-2009	10-Apr-2012	20	611 93	370 310	241.62	952	Long-Term
*METRF	WARTSILA EUR3 50	01-Sep-2009	10-Apr-2012	6	214 58	108 240	106.34	952	Long-Term
TROW	PRICE T ROWE GROUP INC CMN	01-Sep-2009	10-Apr-2012	40	2,506 02	1,770 970	735 05	952	Long-Term
*NOPEC	TGS NOPEC NOK1 CMN	23-Sep-2010	10-Apr-2012	8	209 85	114 210	95.64	565	Long-Term
AET	AETNA INC CMN	01-Sep-2009	10-Apr-2012	40	1,917.16	1,118.780	798.38	952	Long-Term
MFC	MANULIFE FINANCIAL CORP CMN	01-Sep-2009	10-Apr-2012	100	1,252 00	2,020 040	-768.04	952	Long-Term
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JPM	JPMORGAN CHASE & CO CMN	01-Sep-2009	10-Apr-2012	240	10,384.61	10,251.460	133.15	952	Term
*BG	BG GROUP PLC CMN	01-Sep-2009	10-Apr-2012	237	5,265.95	3,881.380	1,384.57	952	Long-Term
IBM	INTL BUSINESS MACHINES CORP CMN	01-Sep-2009	10-Apr-2012	80	16,286.76	9,394.360	6,892.40	952	Long-Term
	EL PASO CORP CMN	01-Sep-2009	10-Apr-2012	40	1,196.33	363.550	832.78	952	Long-Term
FCX	FREEPORT-MCMORAN COPPER & GOLD CMN	01-Sep-2009	10-Apr-2012	60	2,209.85	1,860.930	348.92	952	Long-Term
*UPM	UPM-KYMMENE CORP CMN	01-Sep-2009	10-Apr-2012	6	68.52	72.560	-4.04	952	Long-Term
USB	U.S. BANCORP CMN	01-Sep-2009	10-Apr-2012	120	3,678.73	2,636.090	1,042.64	952	Long-Term
*ORG	ORIGIN ENERGY LTD ORDINARY FULLY PAID N/C FR BORAL LTD EFF 18FEB00	01-Sep-2009	10-Apr-2012	98	1,337.52	1,293.160	44.36	952	Long-Term
J8604	NOMURA HOLDINGS CMN	01-Sep-2009	10-Apr-2012	300	1,311.67	2,645.130	-1,333.46	952	Long-Term
*SKFRY	SKF AB B SHARES CMN CLASS B	01-Sep-2009	10-Apr-2012	31	711.28	465.380	245.90	952	Long-Term
*HBPRF	HOLCIM CHF2(REGD)	01-Sep-2009	10-Apr-2012	21	1,279.98	1,405.360	-125.38	952	Long-Term
*MWMSF	MORRISON (WM.)SUPERMARKETS PLC ORD GBP0.10	01-Sep-2009	10-Apr-2012	146	673.44	664.250	9.19	952	Long-Term
*ARML	ARM HOLDINGS PLC GBP0.0005	23-Sep-2010	10-Apr-2012	104	967.01	638.130	328.88	565	Long-Term
*SNVK	SANDVIK AB CMN	01-Sep-2009	10-Apr-2012	60	793.07	587.360	205.71	952	Long-Term
*ERICY	ERICSSON (LM) TELEFON- AKTIEBOLAGET SEK 2.50 SER 'B'	01-Sep-2009	10-Apr-2012	136	1,323.81	1,300.960	22.85	952	Long-Term
*TLIA	TELIAISONERA AB CMN	01-Sep-2009	10-Apr-2012	92	570.39	588.420	-18.03	952	Long-Term
MCHP	MICROCHIP TECHNOLOGY CMN	01-Nov-2010	10-Apr-2012	20	706.62	622.810	83.81	526	Long-Term
HK388	HONG KONG EXCHANGES & CLEAR CMN	12-Jul-2010	10-Apr-2012	100	1,659.00	1,592.730	66.27	638	Long-Term
*TNTENA	TNT EXPRESS N V CMN	01-Sep-2009	10-Apr-2012	20	241.87	288.370	-46.50	952	Long-Term
*PORSF	PORSCHE AG NON-VTING PRF PFD	18-Mar-2011	10-Apr-2012	2	113.03	131.660	-18.63	389	Long-Term
*AGKLN	AGGREKO PLC CMN	23-Sep-2010	10-Apr-2012	10	338.53	255.170	83.36	565	Long-Term
*MANGF	MAN SE NPV	01-Sep-2009	10-Apr-2012	1	129.21	74.120	55.09	952	Long-Term
*SAMPF	SAMPO PLC CMN CLASS A	01-Sep-2009	10-Apr-2012	4	110.21	93.660	16.55	952	Long-Term
*AGKAU	AGL ENERGY LIMITED ORDINARY FULLY PAID	01-Sep-2009	10-Apr-2012	23	357.34	271.950	85.39	952	Long-Term
*AMEC	AMEC CMN	18-Mar-2011	10-Apr-2012	31	535.56	570.940	-35.38	389	Long-Term
*AWC	ALUMINA LIMITED ORDINARY FULLY PAID	12-Jul-2010	10-Apr-2012	272	337.70	372.680	-34.98	638	Long-Term
*ICIAF	ORICA LIMITED ORDINARY FULLY PAID	01-Sep-2009	10-Apr-2012	36	1,003.20	627.020	376.18	952	Long-Term
*SGM1	SIMS METAL MANAGEMENT LTD ORDINARY FULLY PAID	12-Jul-2010	10-Apr-2012	43	638.64	664.020	-25.38	638	Long-Term
*BXBAU	BRAMBLES LIMITED ORD CMN ORDFULLY PAID DEF SETTLEMENT	01-Sep-2009	10-Apr-2012	118	869.20	769.990	99.21	952	Long-Term
*HEXAF	HEXAGON SER B FREE ORD CMN CLASS B	12-Jul-2010	10-Apr-2012	12	221.74	185.030	36.71	638	Long-Term
XL	XL GROUP PLC CMN	01-Sep-2009	10-Apr-2012	20	421.10	329.430	91.67	952	Long-Term
RTN	RAYTHEON CO CMN	01-Sep-2009	10-Apr-2012	40	2,052.61	1,866.790	185.82	952	Long-Term
CLF	CLIFFS NATURAL RESOURCES INC CMN	01-Sep-2009	10-Apr-2012	20	1,315.98	496.580	819.40	952	Long-Term
TWX	TIME WARNER INC CMN	01-Sep-2009	10-Apr-2012	80	2,848.36	2,066.760	781.60	952	Long-Term
*CIERICH	COMPAGNIE FINANCIERE RICHEMONT CMN	01-Sep-2009	10-Apr-2012	31	1,907.73	830.420	1,077.31	952	Long-Term
JOY	JOY GLOBAL INC CMN	01-Sep-2009	10-Apr-2012	20	1,466.53	769.940	696.59	952	Long-Term
*VOLVY	VOLVO AB 'B' SEK5 CMN CLASS B	01-Sep-2009	10-Apr-2012	47	615.96	401.240	214.72	952	Long-Term
NE	NOBLE CORPORATION (CH) CMN	23-Sep-2010	10-Apr-2012	20	715.84	684.390	31.45	565	Long-Term
BG	BUNGE LIMITED. ORD CMN	01-Sep-2009	10-Apr-2012	20	1,349.27	1,324.610	24.66	952	Long-Term
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TWC	TIME WARNER CABLE INC CMN	01-Sep-2009	10-Apr-2012	40	3,146.64	1,466.010	1,680.63	952	Term
CVX	CHEVRON CORPORATION CMN	01-Sep-2009	10-Apr-2012	140	14,278.39	9,659.270	4,619.12	952	Long-Term
BRKB	BERKSHIRE HATHAWAY INC CLASS B	02-Mar-2010	10-Apr-2012	100	7,908.37	8,175.160	-266.79	770	Long-Term
*FBCBF	CARLSBERG 'B' DNKR20	18-Mar-2011	10-Apr-2012	1	79.46	105.810	-26.35	389	Long-Term
TYC	TYCO INTERNATIONAL LTD CMN	01-Sep-2009	10-Apr-2012	20	1,066.24	630.070	436.17	952	Long-Term
*WPPLNN	WPP PLC CMN	18-Mar-2011	10-Apr-2012	77	1,014.16	950.270	63.89	389	Long-Term
*SCRTF	SECURITAS AB SER B SEK4 CMN CLASS B	18-Mar-2011	10-Apr-2012	21	188.67	240.990	-52.32	389	Long-Term
IR	INGERSOLL-RAND PLC CMN	01-Sep-2009	10-Apr-2012	20	783.34	602.910	180.43	952	Long-Term
*NZYBDC	NOVOZYMES A/S CMN	12-Jul-2010	10-Apr-2012	2	56.60	45.920	10.68	638	Long-Term
K	KELLOGG COMPANY CMN	18-Mar-2011	10-Apr-2012	20	1,057.51	1,080.580	-23.07	389	Long-Term
*FUMCF	FUGRO NV CVA EUR0.20	01-Sep-2009	10-Apr-2012	7	476.18	368.370	107.81	952	Long-Term
SU	SUNCOR ENERGY INC CMN	01-Sep-2009	10-Apr-2012	100	2,988.91	3,077.200	-88.29	952	Long-Term
CSCTF	CRESCENT POINT ENERGY CORP CMN	01-Sep-2009	10-Apr-2012	100	4,108.36	3,356.670	751.69	952	Long-Term
EMC	EMC CORPORATION MASS CMN	01-Sep-2009	10-Apr-2012	100	2,856.63	1,579.550	1,277.08	952	Long-Term
J7211	MITSUBISHI MOTORS CMN	01-Sep-2009	10-Apr-2012	1,000	1,116.56	1,827.930	-711.37	952	Long-Term
*BHP	BHP BILLITON LIMITED ORDINARY FULLY PAID	01-Sep-2009	10-Apr-2012	204	7,241.31	6,480.310	761.00	952	Long-Term
TLM	TALISMAN ENERGY INC CMN	01-Sep-2009	10-Apr-2012	100	1,235.03	1,592.280	-357.25	952	Long-Term
*CSLAU	CSL LIMITED ORDINARY FULLY PAID	18-Mar-2011	10-Apr-2012	5	184.49	172.220	12.27	389	Long-Term
INTC	INTEL CORPORATION CMN	01-Sep-2009	10-Apr-2012	320	8,839.61	6,411.520	2,428.09	952	Long-Term
*CSHRF	CREDIT SUISSE GROUP RG SHS(NOM CHF 1) VAL 1213.853	01-Sep-2009	10-Apr-2012	21	550.96	1,032.980	-482.02	952	Long-Term
*WTKWY	WOLTERS KLUWER CVA EUR0.12 CMN	01-Sep-2009	10-Apr-2012	6	104.33	117.690	-13.36	952	Long-Term
MOS	THE MOSAIC COMPANY CMN	01-Sep-2009	10-Apr-2012	20	1,007.65	990.100	17.55	952	Long-Term
*SVAF	SVENSKA HANDELSBANKEN AB SEK4	01-Sep-2009	10-Apr-2012	28	832.43	703.830	128.60	952	Long-Term
*INDUA	INDUSTRIVARDEN AB A FRIA CMN CLASS A	12-Jul-2010	10-Apr-2012	4	59.79	49.870	9.92	638	Long-Term
*INVAC	INDUSTRIVARDEN AB-SER 'C' FRIA CMN CLASS C	12-Jul-2010	10-Apr-2012	9	124.04	108.750	15.29	638	Long-Term
*JERON	JERONIMO MARTINS ESTAB CMN EUR5.00	01-Nov-2010	10-Apr-2012	4	79.60	64.820	14.78	526	Long-Term
*GETIF	GETINGE AB CMN CLASS B	18-Mar-2011	10-Apr-2012	5	138.04	115.980	22.06	389	Long-Term
SCHW	CHARLES SCHWAB CORPORATION CMN	01-Sep-2009	10-Apr-2012	20	277.97	356.750	-78.78	952	Long-Term
*KUEHNE	KUEHNE & NAGEL INTL AG NOM CHF 5	01-Sep-2009	10-Apr-2012	7	904.20	549.010	355.19	952	Long-Term
QCOM	QUALCOMM INC CMN	01-Sep-2009	10-Apr-2012	100	6,648.06	4,567.780	2,080.28	952	Long-Term
*JERON	JERONIMO MARTINS ESTAB CMN EUR5.00	18-Mar-2011	10-Apr-2012	10	199.00	155.240	43.76	389	Long-Term
*POTEL	PORTUGAL TELECOM SGPS SA CMN	01-Sep-2009	10-Apr-2012	57	282.19	593.070	-310.88	952	Long-Term
*KPN	A.KON KPN N.V. CMN	01-Sep-2009	10-Apr-2012	68	696.64	1,031.600	-334.96	952	Long-Term
PX	PRAXAIR, INC CMN SERIES	01-Sep-2009	10-Apr-2012	20	2,211.53	1,517.910	693.62	952	Long-Term
*KESKO	KESKO B SHARE CMN CLASS 1	18-Mar-2011	10-Apr-2012	9	275.80	392.010	-116.21	389	Long-Term
*ATOF	ANTOFAGASTA PLC ORD GBP0.05	12-Jul-2010	10-Apr-2012	27	468.13	375.490	92.64	638	Long-Term
*AEGON	AEGON N.V. CMN	01-Sep-2009	10-Apr-2012	16	79.27	116.440	-37.17	952	Long-Term
*SHYF	SSE PLC GBP0.50	01-Sep-2009	10-Apr-2012	52	1,088.68	952.330	136.35	952	Long-Term
*BHAP	BANK HAPOLIM B.M. (ORD) ORD CMN	27-Sep-2010	10-Apr-2012	62	234.44	286.320	-51.88	561	Long-Term
									Long-Term

*VMEDLN	VIRGIN MEDIA INC CMN	01-Nov-2010	10-Apr-2012	11	274.59	285.980	-11.39	526	Term
*ZENF	ASTRAZENECA PLC ORD CMN	18-Mar-2011	10-Apr-2012	113	5,004.50	5,225.380	-220.88	389	Long-Term
MRK	MERCK & CO., INC. CMN	01-Sep-2009	10-Apr-2012	200	7,724.99	6,058.120	1,666.87	952	Long-Term
*ASSAB	ASSA ABLOY B SHS SEK1	01-Sep-2009	10-Apr-2012	18	530.22	282.280	247.94	952	Long-Term
*SWED	SWEDBANK AB CMN CLASS A	01-Sep-2009	10-Apr-2012	27	389.66	226.090	163.57	952	Long-Term
*VOEST	VOESTALPINE AG NPV	01-Sep-2009	10-Apr-2012	2	61.22	62.970	-1.75	952	Long-Term
*CWN1	CROWN LIMITED ORDINARY FULLY PAID DEFERRED S	12-Jul-2010	10-Apr-2012	47	421.06	328.290	92.77	638	Long-Term
*SWED	SWEDBANK AB CMN CLASS A	03-Nov-2009	10-Apr-2012	27	389.66	234.630	155.03	889	Long-Term
*COH	COCHLEAR LIMITED ORDINARY FULLY PAID	18-Mar-2011	10-Apr-2012	3	190.90	237.820	-46.92	389	Long-Term
*CWN1	CROWN LIMITED ORDINARY FULLY PAID DEFERRED S	18-Mar-2011	10-Apr-2012	129	1,155.66	1,050.790	104.87	389	Long-Term
AMGN	AMGEN INC. CMN	02-Mar-2010	10-Apr-2012	40	2,658.33	2,273.950	384.38	770	Long-Term
FRX	FOREST LABORATORIES INC CMN	18-Mar-2011	10-Apr-2012	20	674.58	614.260	60.32	389	Long-Term
*BAER2VX	JULIUS BAER GROUP LTD. CMN	01-Sep-2009	10-Apr-2012	14	528.27	519.440	8.83	952	Long-Term
AMGN	AMGEN INC CMN	01-Sep-2009	10-Apr-2012	20	1,329.16	1,186.860	142.30	952	Long-Term
ROST	ROSS STORES, INC CMN	01-Sep-2009	10-Apr-2012	20	1,172.14	458.160	713.98	952	Long-Term
*WOOLA	WOOLWORTHS LTD ORDINARY FULLY PAID	18-Mar-2011	10-Apr-2012	113	2,996.73	3,021.290	-24.56	389	Long-Term
*INVIKB	KINNEVIK INVESTMENT AB CMN CLASS B	02-Mar-2010	10-Apr-2012	17	369.78	287.350	82.43	770	Long-Term
NSC	NORFOLK SOUTHERN CORPORATION CMN	01-Sep-2009	10-Apr-2012	40	2,620.22	1,827.570	792.65	952	Long-Term
*SGNRF	SGS SA RG SHS(NOM CHF 20) VAL 249.745	23-Sep-2010	10-Apr-2012	1	1,892.82	1,648.810	244.01	565	Long-Term
*RATOS	RATOS AB CMN CLASS B	01-Nov-2010	10-Apr-2012	20	254.32	367.130	-112.81	526	Long-Term
CL	COLGATE-PALMOLIVE CO CMN	01-Sep-2009	10-Apr-2012	60	5,776.99	4,317.070	1,459.92	952	Long-Term
*RENUL	RENAULT (REGIE NATIONALE DES USINES) EUR3.81	01-Sep-2009	10-Apr-2012	1	47.80	42.960	4.84	952	Long-Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	01-Sep-2009	10-Apr-2012	60	5,402.67	4,361.280	1,041.39	952	Long-Term
VNO	VORNADO REALTY TRUST CMN	03-Nov-2009	10-Apr-2012	20	1,596.65	1,221.030	375.62	889	Long-Term
*BSKYF	BRITISH SKY BROADCASTING GROUP CMN	01-Sep-2009	10-Apr-2012	52	539.38	465.880	73.50	952	Long-Term
*SCANB	SCANIA AB -B- SHARES CMN CLASS B	02-Mar-2010	10-Apr-2012	15	295.90	220.900	75.00	770	Long-Term
*NBK	NORDEA BANK AB SEK3.50	01-Sep-2009	10-Apr-2012	76	629.36	769.460	-140.10	952	Long-Term
*MWBAF	SUNCORP-METWAY LIMITED ORDINARY FULLY PAID	01-Sep-2009	10-Apr-2012	198	1,697.03	1,307.200	389.83	952	Long-Term
*BEZEQ	BEZEQ, THE ISRAEL TELECOMMUNICATION CORP LTD ILS1.00	27-Sep-2010	10-Apr-2012	144	223.03	357.780	-134.75	561	Long-Term
*NTYRE	NOKIAN RENKAA (NOKIAN TYRES) CMN	12-Jul-2010	10-Apr-2012	4	187.79	108.000	79.79	638	Long-Term
*NOVR	NOVARTIS AG SHS RG SHS (NOM CHF .5) VAL 1200.526	18-Mar-2011	10-Apr-2012	171	9,333.63	9,160.120	173.51	389	Long-Term
XLNX	XILINX INCORPORATED CMN	01-Sep-2009	10-Apr-2012	20	702.55	440.400	262.15	952	Long-Term
*SWMAT	SWEDISH MATCH CO SEK2	18-Mar-2011	10-Apr-2012	31	1,216.69	969.420	247.27	389	Long-Term
*NETCOM	TELE2 AB CMN CLASS B	01-Sep-2009	10-Apr-2012	21	407.93	283.290	124.64	952	Long-Term
*SVENS	SSAB(SVENSKT STAL) SER 'A' SEK25	12-Jul-2010	10-Apr-2012	24	210.33	361.090	-150.76	638	Long-Term
BK	THE BANK OF NY MELLON CORP CMN	01-Sep-2009	10-Apr-2012	80	1,861.18	2,296.600	-435.42	952	Long-Term
ETR	ENTERGY CORPORATION CMN	01-Sep-2009	10-Apr-2012	20	1,304.33	1,584.840	-280.51	952	Long-Term
*VIB	CORIO NV CMN	12-Jul-2010	10-Apr-2012	1	49.21	52.910	-3.70	638	Long-Term
NEE	NEXTERA ENERGY, INC CMN	01-Sep-2009	10-Apr-2012	60	3,732.55	3,359.880	372.67	952	Long-Term
									Long-

*VPKNA	KONINKLIJKE VOPAK NV CMN	18-Mar-2011	10-Apr-2012	1	58.28	45 490	12 79	389	Term
*BCPOP	BANCO POPULAR EURO 50	12-Jul-2010	10-Apr-2012	13	43 13	79.510	-36 38	638	Long-Term
PCAR	PACCAR INC CMN	01-Sep-2009	10-Apr-2012	40	1,753.73	1,426.440	327.29	952	Long-Term
RIMM	RESEARCH IN MOTION LIMITED CMN	01-Sep-2009	10-Apr-2012	100	1,294.45	7,552.290	-6,257.84	952	Long-Term
*ISCHS	ISRAEL CHEMICALS SHS ILS1	27-Sep-2010	10-Apr-2012	33	375.36	472.760	-97 40	561	Long-Term
*MTR	METRO AG NPV	18-Mar-2011	10-Apr-2012	4	142.11	280 410	-138.30	389	Long-Term
*VPKNA	KONINKLIJKE VOPAK NV CMN	23-Sep-2010	10-Apr-2012	10	582 76	464.530	118.23	565	Long-Term
*FORTU	FORTUM OYJ EUR3 4	01-Sep-2009	10-Apr-2012	19	433 10	483 480	-50.38	952	Long-Term
*AZRG	AZRIELI GROUP CMN	01-Nov-2010	10-Apr-2012	2	49 78	53 180	-3 40	526	Long-Term
*BKLE	BANK LEUMI LE-ISRAEL B.M. ORD ILS1	27-Sep-2010	10-Apr-2012	84	267.79	389 430	-121 64	561	Long-Term
*AUTOIM	ATLANTIA S.P.A. CMN	18-Mar-2011	10-Apr-2012	20	305.68	425 780	-120.10	389	Long-Term
*ERBK	ERSTE GROUP BANK AG DER OESTERREICHISCHEN SPARKASSEN AG, WIEN NPV	01-Sep-2009	10-Apr-2012	1	20.15	41 590	-21 44	952	Long-Term
*DGE	DIAGEO PLC ORD GBP0.28935	18-Mar-2011	10-Apr-2012	126	3,042 36	2,355 220	687 14	389	Long-Term
*WOLSLNN	WOLSELEY PLC CMN	12-Jul-2010	10-Apr-2012	17	617.07	366.330	250 74	638	Long-Term
SLB	SCHLUMBERGER LTD CMN	01-Sep-2009	10-Apr-2012	100	6,726 15	5,553.690	1,172.46	952	Long-Term
*YARA	YARA INTERNATIONAL ASA CMN	01-Sep-2009	10-Apr-2012	7	324 43	188 410	136.02	952	Long-Term
*OSEM	OSEM INVESTMENT ORD ILS1	27-Sep-2010	10-Apr-2012	4	60.47	63 070	-2.60	561	Long-Term
ESRX	EXPRESS SCRIPTS HOLDINGS CMN	01-Sep-2009	10-Apr-2012	44	2,461 68	1,585 090	876 59	952	Long-Term
*IAPLN	ICAP PLC CMN	01-Sep-2009	10-Apr-2012	11	64.06	75 740	-11 68	952	Long-Term
ESRX	EXPRESS SCRIPTS HOLDINGS CMN	01-Sep-2009	10-Apr-2012	16	895.15	915 130	-19 98	952	Long-Term
VFC	VF CORP CMN	01-Sep-2009	10-Apr-2012	20	2,959 51	1,379 130	1,580 38	952	Long-Term
AETUF	ARC RES LTD CDA CMN	12-Jul-2010	10-Apr-2012	100	1,950.61	1,919 400	31.21	638	Long-Term
*BRAE	BAE SYSTEMS PLC CMN	01-Sep-2009	10-Apr-2012	168	777.11	865.980	-88.87	952	Long-Term
*BEKBBB	N V BEKAERT S A CMN	12-Jul-2010	10-Apr-2012	4	119 72	246.270	-126.55	638	Long-Term
KO	COCA-COLA COMPANY (THE) CMN	01-Sep-2009	10-Apr-2012	160	11,564 23	7,795 300	3,768.93	952	Long-Term
BBT	BB&T CORPORATION CMN	01-Sep-2009	10-Apr-2012	20	605 02	544.070	60 95	952	Long-Term
*AKVERNO	AKER SOLUTIONS ASA CMN	12-Jul-2010	10-Apr-2012	9	142 59	99 740	42 85	638	Long-Term
*LEUM	MIGDAL INSURANCE COMPANY LTD ILS 0 01	27-Sep-2010	10-Apr-2012	13	19.93	25 460	-5.53	561	Long-Term
*ELBI	ELBIT SYSTEMS ILS1	27-Sep-2010	10-Apr-2012	2	75.65	107.760	-32.11	561	Long-Term
*BELGBB	BELGACOM SA CMN	01-Sep-2009	10-Apr-2012	7	215 62	263.230	-47 61	952	Long-Term
CVS	CVS CAREMARK CORPORATION CMN	12-Jul-2010	10-Apr-2012	80	3,500.91	2,389 600	1,111.31	638	Long-Term
*FIIM	FIAT INDUSTRIAL SPA CMN	01-Sep-2009	10-Apr-2012	33	339.10	211 400	127.70	952	Long-Term
COSWF	CANADIAN OIL SANDS LTD CMN	18-Mar-2011	10-Apr-2012	100	2,020.06	3,218.630	-1,198.57	389	Long-Term
ITW	ILLINOIS TOOL WORKS CMN	01-Sep-2009	10-Apr-2012	40	2,199.89	1,660.880	539 01	952	Long-Term
JCP	J C PENNEY CO INC (HLDNG CO) CMN	01-Sep-2009	10-Apr-2012	20	670 57	600.530	70.04	952	Long-Term
*ORISS	ORIFLAME COSMETICS SDR	12-Jul-2010	10-Apr-2012	4	145.97	226.860	-80 89	638	Long-Term
RSG	REPUBLIC SERVICES INC CMN	01-Sep-2009	10-Apr-2012	20	605.97	512.840	93.13	952	Long-Term
*NCMLF	NEWCREST MINING LIMITED ORDINARY FULLY PAID	01-Sep-2009	10-Apr-2012	45	1,327.66	1,140 440	187 22	952	Long-Term
SYMC	SYMANTEC CORP CMN	01-Sep-2009	10-Apr-2012	20	354.20	301.450	52 75	952	Long-Term

*HEINKN	HEINEKEN NV CMN	18-Mar-2011	10-Apr-2012	6	322.70	308.110	14.59	389	Long-Term
*AMP	AMP LIMITED (AUD) ORDINARY FULLY PAID	01-Sep-2009	10-Apr-2012	341	1,530.00	1,917.220	-387.22	952	Long-Term
*SYSTSW	SYNTHES, INC. ORD CMN PRIVATE PLACEMENT/AI	18-Mar-2011	10-Apr-2012	6	1,025.86	788.880	236.98	389	Long-Term
*UNBS	UBS AG CMN VAL 1074 074	01-Sep-2009	10-Apr-2012	155	1,976.24	2,691.550	-715.31	952	Long-Term
*ACSSM	ACTIVIDADES DE CONSTRUCCION Y CMN	01-Sep-2009	10-Apr-2012	1	23.52	50.810	-27.29	952	Long-Term
*TLS	TELSTRA CORPORATION LIMITED ORDINARY FULLY PAID	02-Mar-2010	10-Apr-2012	54	187.45	143.180	44.27	770	Long-Term
KGC	KINROSS GOLD CORP CMN	01-Sep-2009	10-Apr-2012	100	933.27	1,900.980	-967.71	952	Long-Term
*RRSLN	RANDGOLD RESOURCES LIMITED CMN	23-Sep-2010	10-Apr-2012	2	176.69	206.390	-29.70	565	Long-Term
ACN	ACCENTURE PLC CMN	01-Sep-2009	10-Apr-2012	60	3,802.11	1,994.190	1,807.92	952	Long-Term
*ZURVA	ZURICH INSURANCE GROUP AG REG SHS (NOM CHF 10) VAL 1107.539	01-Sep-2009	10-Apr-2012	6	1,422.28	1,302.220	120.06	952	Long-Term
*SAINS	J SAINSBURY PLC CMN	01-Sep-2009	10-Apr-2012	32	153.01	171.230	-18.22	952	Long-Term
*BATOB	BRITISH AMERICAN TOBACCO ORD GBP0 25	18-Mar-2011	10-Apr-2012	125	6,271.54	4,786.350	1,485.19	389	Long-Term
*CENTR	CENTRICA PLC CMN	01-Sep-2009	10-Apr-2012	187	926.39	759.230	167.16	952	Long-Term
*STOLT	SUBSEA 7 SA CMN	12-Jul-2010	10-Apr-2012	16	406.42	262.360	144.06	638	Long-Term
*OMVF	OMV AG NPV	01-Sep-2009	10-Apr-2012	4	131.20	156.740	-25.54	952	Long-Term
WDC	WESTERN DIGITAL CORPORATION CMN	01-Sep-2009	10-Apr-2012	20	792.48	677.270	115.21	952	Long-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	18-Mar-2011	10-Apr-2012	56	2,465.28	2,685.710	-220.43	389	Long-Term
*SHLF	SONIC HEALTHCARE LIMITED ORDINARY FULLY PAID	18-Mar-2011	10-Apr-2012	83	1,062.89	891.100	171.79	389	Long-Term
	GOODRICH CORPORATION CMN	23-Sep-2010	10-Apr-2012	20	2,502.90	1,422.230	1,080.67	565	Long-Term
*PRS	PROSAFE ASA NOK10	01-Nov-2010	10-Apr-2012	13	101.13	88.260	12.87	526	Long-Term
*SAIPF	SAIPEM EUR 1 CMN	01-Sep-2009	10-Apr-2012	6	292.23	157.140	135.09	952	Long-Term
*RDSB	ROYAL DUTCH SHELL PLC CMN CLASS B	01-Sep-2009	10-Apr-2012	104	3,576.12	2,837.270	738.85	952	Long-Term
*QIA	QIAGEN N V NL0000240000	18-Mar-2011	10-Apr-2012	12	183.87	234.600	-50.73	389	Long-Term
AGN	ALLERGAN INC CMN	01-Sep-2009	10-Apr-2012	20	1,867.46	1,104.170	763.29	952	Long-Term
PFE	PFIZER INC CMN	16-Oct-2009	10-Apr-2012	420	9,327.28	7,417.200	1,910.08	907	Long-Term
LRGX	LAM RESEARCH CORP CMN	02-Mar-2010	10-Apr-2012	20	835.77	706.390	129.38	770	Long-Term
HSP	HOSPIRA, INC CMN	12-Jul-2010	10-Apr-2012	20	695.21	1,165.860	-470.65	638	Long-Term
DOW	DOW CHEMICAL CO CMN	01-Sep-2009	10-Apr-2012	80	2,555.75	1,656.570	899.18	952	Long-Term
*QIA	QIAGEN N V NL0000240000	02-Mar-2010	10-Apr-2012	2	30.64	44.620	-13.98	770	Long-Term
FQVLF	FIRST QUANTUM MINERALS LTD CMN	18-Mar-2011	10-Apr-2012	100	2,027.22	2,456.910	-429.69	389	Long-Term
WFT	WEATHERFORD INTERNATIONAL LTD CMN	01-Sep-2009	10-Apr-2012	20	274.85	396.670	-121.82	952	Long-Term
LNC	LINCOLN NATL CORP INC CMN	02-Mar-2010	10-Apr-2012	20	478.17	523.620	-45.45	770	Long-Term
GPS	GAP INC CMN	01-Sep-2009	10-Apr-2012	20	511.82	396.680	115.14	952	Long-Term
*SDRL	SEADRILL LTD CMN	01-Sep-2009	10-Apr-2012	20	732.56	353.980	378.58	952	Long-Term
*SAB	SABMiller PLC CMN	18-Mar-2011	10-Apr-2012	58	2,323.13	1,891.970	431.16	389	Long-Term
*PEARF	PEARSON PLC (ORD) CMN	01-Sep-2009	10-Apr-2012	33	588.49	410.440	178.05	952	Long-Term
*KNEBVF	KONE CORP CMN CLASS B	01-Sep-2009	10-Apr-2012	10	527.26	344.630	182.63	952	Long-Term
*OILF	OIL SEARCH LTD (ORD) 10 TOEA ORDINARY FULLY PAID	01-Sep-2009	10-Apr-2012	88	627.58	474.530	153.05	952	Long-Term
TRV	THE TRAVELERS COMPANIES, INC CMN	03-Nov-2009	10-Apr-2012	20	1,160.39	1,002.430	157.96	889	Long-Term

OMC	OMNICOM GROUP CMN	01-Sep-2009	10-Apr-2012	20	956.05	722 570	233 48	952	Long-Term
GIS	GENERAL MILLS INC CMN	01-Sep-2009	10-Apr-2012	40	1,543 44	1,185 160	358.28	952	Long-Term
*PTGOSV	PETROLEUM GEO-SERVICES ASA CMN	12-Jul-2010	10-Apr-2012	5	68 60	46.420	22.18	638	Long-Term
*UNMIZ	UNITED MIZRAHI BANK ILS0 01 CMN	27-Sep-2010	10-Apr-2012	6	55 07	55 490	-0.42	561	Long-Term
HK494	LI & FUNG (ORD) CMN	01-Sep-2009	10-Apr-2012	2,000	4,286.32	3,312 010	974 31	952	Long-Term
*LGEN	LEGAL & GENERAL GROUP ORD GBP0.025	01-Sep-2009	10-Apr-2012	317	628.55	389.040	239.51	952	Long-Term
*SMHPF	THE SWATCH GROUP AG B B SHS CHF 2 25 VAL 080.045	01-Sep-2009	10-Apr-2012	1	449 65	214.110	235.54	952	Long-Term
*TCL	TRANSURBAN LIMITED ORDINARY SHARES / UNITS STAPLE	01-Sep-2009	10-Apr-2012	295	1,716 22	1,021.540	694.68	952	Long-Term
*CTX	CALTEX AUSTRALIA LIMITED ORDINARY FULLY PAID	12-Jul-2010	10-Apr-2012	2	28 33	17 470	10 86	638	Long-Term
CCL	CARNIVAL CORPORATION CMN	01-Sep-2009	10-Apr-2012	20	609 46	579 610	29.85	952	Long-Term
*ABF	ASSOCIATED BRITISH FOODS ORD GBP0.056818	18-Mar-2011	10-Apr-2012	59	1,119.45	932 120	187 33	389	Long-Term
*CGWKF	CONTINENTAL AG NPV	23-Sep-2010	10-Apr-2012	1	91 99	71.600	20.39	565	Long-Term
*NESTOIL	NESTE OIL OYJ CMN	18-Mar-2011	10-Apr-2012	4	46 45	74 850	-28 40	389	Long-Term
DE	DEERE & COMPANY CMN	01-Sep-2009	10-Apr-2012	40	3,092 59	1,723 120	1,369 47	952	Long-Term
GE	GENERAL ELECTRIC CO CMN	01-Sep-2009	10-Apr-2012	520	9,809.16	7,034.200	2,774.96	952	Long-Term
*NATTNS	NATIONAL GRID PLC CMN	12-Jul-2010	10-Apr-2012	275	2,763.57	2,109.620	653.95	638	Long-Term
*RDSA	ROYAL DUTCH SHELL PLC CMN CLASS A	01-Sep-2009	10-Apr-2012	164	5,571 80	4,560.670	1,011.13	952	Long-Term
*HEHNAS	HEINEKEN HOLDING NV CMN	12-Jul-2010	10-Apr-2012	2	91.04	78 680	12 36	638	Long-Term
EW	EDWARDS LIFESCIENCES CORP CMN	23-Sep-2010	10-Apr-2012	20	1,419 92	1,332 430	87.49	565	Long-Term
ADBE	ADOBE SYSTEMS INC CMN	01-Sep-2009	10-Apr-2012	20	657 67	626 630	31 04	952	Long-Term
NBL	NOBLE ENERGY INC CMN	01-Sep-2009	10-Apr-2012	20	1,877.74	1,194.770	682.97	952	Long-Term
AFL	AFLAC INCORPORATED CMN	01-Sep-2009	10-Apr-2012	40	1,699 98	1,567 350	132 63	952	Long-Term
MRO	MARATHON OIL CORPORATION CMN	01-Sep-2009	10-Apr-2012	40	1,182 68	742 020	440 66	952	Long-Term
SO	THE SOUTHERN CO CMN	01-Sep-2009	10-Apr-2012	20	887.59	623 660	263 93	952	Long-Term
X	UNITED STATES STEEL CORP CMN	01-Sep-2009	10-Apr-2012	20	539.20	859.910	-320.71	952	Long-Term
*ABBZ	ABB LTD RG SHS CHF 2 5 VAL 384 662	01-Sep-2009	10-Apr-2012	121	2,371.72	2,257 510	114.21	952	Long-Term
*RYBSF	ROYAL BANK OF SCOTLAND GROUP ORD 25P	03-Nov-2009	10-Apr-2012	780	310.65	476 660	-166 01	889	Long-Term
*BMDP	BANCA MONTE DEI PASCHI DI SIENA SPA 0 52 EUR	01-Sep-2009	10-Apr-2012	280	101.78	581 060	-479 28	952	Long-Term
MMM	3M COMPANY CMN	01-Sep-2009	10-Apr-2012	60	5,108 38	4,245 020	863 36	952	Long-Term
PXP	PLAINS EXPL & PROD CO LP CMN	02-Mar-2010	10-Apr-2012	20	835.55	681.070	154 48	770	Long-Term
*DEAFY	DANSKE BANK AG DKK100 CMN	01-Sep-2009	10-Apr-2012	5	81 04	132 200	-51 16	952	Long-Term
*ACESF	ABERTIS INFRAESTRUCTURAS SA EUR3 00	01-Sep-2009	10-Apr-2012	5	80 12	105 590	-25 47	952	Long-Term
*MSSNO	MARKS AND SPENCER GROUP P.L.C CMN SERIES NEW ORD	12-Jul-2010	10-Apr-2012	25	145 00	134 650	10.35	638	Long-Term
*METSO	METSO OYJ CMN	02-Mar-2010	10-Apr-2012	2	80 43	63 970	16 46	770	Long-Term
*XSTRAT	XSTRATA PLC COM STK USD0.50	01-Sep-2009	10-Apr-2012	134	2,311 02	1,751 650	559 37	952	Long-Term
*HSBA	HSBC HLDGS PLC ORD USD0 50	01-Sep-2009	10-Apr-2012	850	7,354 18	9,022.090	-1,667.91	952	Long-Term
NIHD	NII HOLDINGS, INC CMN CLASS B	01-Sep-2009	10-Apr-2012	20	367.75	474 300	-106.55	952	Long-Term
*BACRLN	BARCLAYS PLC ORD 25P CMN	01-Sep-2009	10-Apr-2012	639	2,160 32	3,897.380	-1,737.06	952	Long-Term
*GGR	GOLDEN AGRI-RESOURCES LTD CMN	18-Mar-2011	10-Apr-2012	1,000	633.00	507.620	125 38	389	Long-Term

CMCSA	COMCAST CORPORATION CMN CLASS A VOTING	01-Sep-2009	10-Apr-2012	180	5,198.44	2,749.910	2,448.53	952	Long-Term
TRP	TRANSCANADA CORP CMN	01-Sep-2009	10-Apr-2012	100	4,246.57	2,980.600	1,265.97	952	Long-Term
*ULNVRLN	UNILEVER PLC CMN	18-Mar-2011	10-Apr-2012	94	3,028.16	2,809.490	218.67	389	Long-Term
*OML	OLD MUTUAL PLC ORD GBP0 10	01-Sep-2009	10-Apr-2012	239	580.02	359.900	220.12	952	Long-Term
*ALFASS	ALFA LAVAL AB ORD CMN	01-Sep-2009	10-Apr-2012	37	739.00	406.640	332.36	952	Long-Term
*FNCIMM	FINMECCANICA S P A CMN	01-Sep-2009	10-Apr-2012	13	60.55	205.960	-145.41	952	Long-Term
J8411	MIZUHO FINANCIAL GROUP CMN	12-Jul-2010	10-Apr-2012	500	771.99	804.820	-32.83	638	Long-Term
*LANDN	LAND SECURITIES PLC CMN CLASS GBP0.10	01-Sep-2009	10-Apr-2012	108	1,229.29	1,088.660	140.63	952	Long-Term
*ULNVRLN	UNILEVER PLC CMN	12-Jul-2010	10-Apr-2012	5	161.07	142.660	18.41	638	Long-Term
DELL	DELL INC CMN	01-Sep-2009	10-Apr-2012	80	1,309.05	1,238.370	70.68	952	Long-Term
COV	COVIDIEN PUBLIC LIMITED COMPAN CMN	12-Jul-2010	10-Apr-2012	20	1,050.31	809.820	240.49	638	Long-Term
AMT	AMERICAN TOWER CORPORATION CMN	03-Nov-2009	10-Apr-2012	20	1,241.78	758.020	483.76	889	Long-Term
J2768	SOJITZ CORPORATION CMN	01-Nov-2010	10-Apr-2012	100	166.41	179.400	-12.99	526	Long-Term
*TENIM	TENARIS SA ORD CMN	03-Nov-2009	10-Apr-2012	12	215.94	224.360	-8.42	889	Long-Term
*PETRLN	PETROFAC LTD CMN	23-Sep-2010	10-Apr-2012	25	673.58	545.750	127.83	565	Long-Term
NEM	NEWMONT MINING CORPORATION CMN	01-Sep-2009	10-Apr-2012	40	1,945.42	1,613.700	331.72	952	Long-Term
*EDFFP	ELECTRICITE DE FRANCE CMN	01-Sep-2009	10-Apr-2012	1	21.94	51.480	-29.54	952	Long-Term
CI	CIGNA CORPORATION CMN	01-Sep-2009	10-Apr-2012	20	949.40	578.850	370.55	952	Long-Term
*HUSBS	HUSQVARNA AB CMN CLASS B B SHARES	12-Jul-2010	10-Apr-2012	54	293.04	351.190	-58.15	638	Long-Term
*STANDLN	STANDARD LIFE PLC CMN	01-Sep-2009	10-Apr-2012	87	302.84	281.230	21.61	952	Long-Term
HPQ	HEWLETT-PACKARD CO CMN	01-Sep-2009	10-Apr-2012	140	3,278.26	6,194.290	-2,916.03	952	Long-Term
BEN	FRANKLIN RESOURCES INC CMN	03-Nov-2009	10-Apr-2012	20	2,467.79	2,126.300	341.49	889	Long-Term
*EXPERLN	EXPERIAN PLC CMN	01-Sep-2009	10-Apr-2012	72	1,094.92	602.880	492.04	952	Long-Term
*PRUCF	PRUDENTIAL CORP (ORD) CMN	01-Sep-2009	10-Apr-2012	83	955.74	718.990	236.75	952	Long-Term
*GALPL	GALP ENERGIA, SGPS, S A CMN CLASS B	03-Nov-2009	10-Apr-2012	20	303.10	345.390	-42.29	889	Long-Term
*UMIBB	UMICORE SA CMN	01-Sep-2009	10-Apr-2012	10	529.67	261.840	267.83	952	Long-Term
*ORKNO	ORKLA ASA CMN	01-Sep-2009	10-Apr-2012	35	260.85	279.460	-18.61	952	Long-Term
*OZL	OZ MINERALS LTD ORDINARY FULLY PAID	12-Jul-2010	10-Apr-2012	18	176.17	174.560	1.61	638	Long-Term
*MICHF	MICHELIN (CIE GLE DES ETABL) CLASS 'B'(REDG) EUR2.00	23-Sep-2010	10-Apr-2012	1	70.41	85.910	-15.50	565	Long-Term
*DSV2	DSV, DE SAMMENSLUTTEDE VOGNMAE CMN	12-Jul-2010	10-Apr-2012	1	21.82	16.580	5.24	638	Long-Term
*RDNLL	REED ELSEVIER N V CMN	01-Sep-2009	10-Apr-2012	35	427.07	377.490	49.58	952	Long-Term
*BOKANA	BOSKALIS WESTMINSTER NV, KONIN CMN	12-Jul-2010	10-Apr-2012	7	244.36	295.250	-50.89	638	Long-Term
*RELLN	REED ELSEVIER PLC CMN	01-Sep-2009	10-Apr-2012	68	581.31	498.370	82.94	952	Long-Term
*SCAPY	SVENSKA CELLULOSE AB B SHS(ORD SCA SER B FREE SWKR10	01-Sep-2009	10-Apr-2012	48	785.16	620.040	165.12	952	Long-Term
*NHY	NORSK HYDRO ASA CMN	02-Mar-2010	10-Apr-2012	57	295.21	399.180	-103.97	770	Long-Term
CSCO	CISCO SYSTEMS, INC CMN	01-Sep-2009	10-Apr-2012	280	5,530.88	5,997.350	-466.47	952	Long-Term
*CCLAY	COCA COLA AMATIL LTD ORD(AUD) ORDINARY FULLY PAID	18-Mar-2011	10-Apr-2012	99	1,267.94	1,146.210	121.73	389	Long-Term
MET	METLIFE, INC CMN	01-Sep-2009	10-Apr-2012	100	3,519.62	3,592.990	-73.37	952	Long-Term
DD	E I DU PONT DE NEMOURS AND CO CMN	01-Sep-2009	10-Apr-2012	60	3,079.38	1,891.490	1,187.89	952	Long-Term

*WESFF	WESFARMERS LIMITED ORDINARY FULLY PAID	18-Mar-2011	10-Apr-2012	60	1,839.70	1,898.010	-58 31	389	Long-Term
SYK	STRYKER CORP CMN	02-Mar-2010	10-Apr-2012	20	1,068.96	1,078.430	-9.47	770	Long-Term
*RHHVF	ROCHE HOLDING AG GENUSSCHEINE (PTG CERTS) NPV	18-Mar-2011	10-Apr-2012	40	6,804.46	5,526.900	1,277.56	389	Long-Term
*MEDBF	MEDIOBANCA SPA EURO.50	01-Sep-2009	10-Apr-2012	53	271.59	676.710	-405.12	952	Long-Term
SYK	STRYKER CORP CMN	23-Sep-2010	10-Apr-2012	20	1,068.97	954.630	114.34	565	Long-Term
BBT	BB&T CORPORATION CMN	01-Nov-2010	10-Apr-2012	40	1,210.04	922.460	287.58	526	Long-Term
J3405	KURARAY CMN	01-Sep-2009	10-Apr-2012	100	1,385.04	1,098.910	286.13	952	Long-Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	02-Mar-2010	10-Apr-2012	40	2,478.48	2,148.470	330.01	770	Long-Term
EXC	EXELON CORPORATION CMN	01-Sep-2009	10-Apr-2012	60	2,285.96	2,976.900	-690.94	952	Long-Term
BXP	BOSTON PROPERTIES INC COMMON STOCK	02-Mar-2010	10-Apr-2012	20	1,999.10	1,374.070	625.03	770	Long-Term
*ELUXF	ELECTROLUX-B SHS (AKTIEBOLAGET SEK25	18-Mar-2011	10-Apr-2012	2	39.27	49.510	-10.24	389	Long-Term
*ELUXF	ELECTROLUX-B SHS (AKTIEBOLAGET SEK25	01-Sep-2009	10-Apr-2012	19	373.08	385.310	-12.23	952	Long-Term
*EADS	EUROPEAN AERONAUTIC DEFENCE CMN	01-Sep-2009	10-Apr-2012	7	275.61	142.210	133.40	952	Long-Term
ZMH	ZIMMER HLDGS INC CMN	02-Mar-2010	10-Apr-2012	20	1,274.52	1,167.030	107.49	770	Long-Term
FAST	FASTENAL CO CMN	02-Mar-2010	10-Apr-2012	20	1,014.95	452.420	562.53	770	Long-Term
APA	APACHE CORP CMN	01-Sep-2009	10-Apr-2012	20	1,876.09	1,680.130	195.96	952	Long-Term
*ACMAN	ACKERMANS & VAN HAAREN NV CMN	18-Mar-2011	10-Apr-2012	2	159.22	177.890	-18.67	389	Long-Term
PEG	PUBLIC-SVC ENTERPRISE GROUP HOLDING CO	01-Sep-2009	10-Apr-2012	20	581.46	632.570	-51.11	952	Long-Term
LLY	ELI LILLY & CO CMN	01-Sep-2009	10-Apr-2012	60	2,377.91	1,981.090	396.82	952	Long-Term
J7011	MITSUBISHI HEAVY IND CMN	01-Sep-2009	10-Apr-2012	1,000	4,733.33	4,161.240	572.09	952	Long-Term
*KIPPER	MARINE HARVEST CMN	18-Mar-2011	10-Apr-2012	306	149.72	351.010	-201.29	389	Long-Term
MMC	MARSH & MCLENNAN CO INC CMN	01-Sep-2009	10-Apr-2012	20	632.08	464.430	167.65	952	Long-Term
FDX	FEDEX CORP CMN	01-Sep-2009	10-Apr-2012	20	1,739.50	1,395.660	343.84	952	Long-Term
GLW	CORNING INCORPORATED CMN	01-Sep-2009	10-Apr-2012	60	805.73	899.290	-93.56	952	Long-Term
WMB	WILLIAMS COMPANIES INC. (THE) CMN	01-Sep-2009	10-Apr-2012	40	1,233.86	530.860	703.00	952	Long-Term
MSFT	MICROSOFT CORPORATION CMN	02-Sep-2009	10-Apr-2012	420	12,874.14	10,073.150	2,800.99	951	Long-Term
MS	MORGAN STANLEY CMN	01-Sep-2009	10-Apr-2012	100	1,760.22	2,801.180	-1,040.96	952	Long-Term
ETN	EATON CORPORATION CMN	01-Sep-2009	10-Apr-2012	40	1,863.89	1,071.930	791.96	952	Long-Term
CSX	CSX CORPORATION CMN	01-Sep-2009	10-Apr-2012	60	1,270.97	849.420	421.55	952	Long-Term
ELN	ELAN CORP PLC (ADR) ADR CMN	18-Mar-2011	10-Apr-2012	38	524.43	240.270	284.16	389	Long-Term
CERN	CERNER CORP CMN	18-Mar-2011	10-Apr-2012	20	1,469.57	1,035.070	434.50	389	Long-Term
ALTR	ALTERA CORP CMN	01-Sep-2009	10-Apr-2012	40	1,485.33	761.200	724.13	952	Long-Term
WAG	WALGREEN CO. CMN	01-Sep-2009	10-Apr-2012	60	1,936.89	2,046.620	-109.73	952	Long-Term
SYT	SYSCO CORPORATION CMN	01-Sep-2009	10-Apr-2012	20	580.72	508.160	72.56	952	Long-Term
STT	STATE STREET CORPORATION (NEW) CMN	01-Sep-2009	10-Apr-2012	40	1,734.90	2,067.260	-332.36	952	Long-Term
WMT	WAL MART STORES INC CMN	01-Sep-2009	10-Apr-2012	120	7,207.44	6,124.720	1,082.72	952	Long-Term
HK1299	AIA GROUP LIMITED CMN	18-Mar-2011	10-Apr-2012	400	1,440.12	1,162.250	277.87	389	Long-Term
MCK	MCKESSON CORPORATION CMN	01-Sep-2009	10-Apr-2012	20	1,741.89	1,123.290	618.60	952	Long-Term
ELN	ELAN CORP PLC (ADR) ADR CMN	23-Sep-2010	10-Apr-2012	8	110.41	40.010	70.40	565	Long-Term

APH	AMPHENOL CORP CL-A (NEW) CMN CLASS A	01-Sep-2009	10-Apr-2012	20	1,153.83	693 040	460.79	952	Long-Term
AMZN	AMAZON COM INC CMN	01-Sep-2009	10-Apr-2012	20	3,785.56	1,604 980	2,180.58	952	Long-Term
MUR	MURPHY OIL CORPORATION CMN	01-Sep-2009	10-Apr-2012	20	1,047.52	1,130.010	-82.49	952	Long-Term
BAX	BAXTER INTERNATIONAL INC CMN	01-Sep-2009	10-Apr-2012	40	2,322.52	2,249.380	73.14	952	Long-Term
ORCL	ORACLE CORPORATION CMN	01-Sep-2009	10-Apr-2012	240	6,834.27	5,275.510	1,558.76	952	Long-Term
*AKZOF	AKZO NOBEL N.V. NLG5	01-Sep-2009	10-Apr-2012	7	389.18	392.620	-3.44	952	Long-Term
HAL	HALLIBURTON COMPANY CMN	01-Sep-2009	10-Apr-2012	80	2,559.84	1,909 020	650.82	952	Long-Term
FISV	FISERV INC CMN	01-Sep-2009	10-Apr-2012	20	1,356.53	962.350	394.18	952	Long-Term
BHI	BAKER HUGHES INC CMN	01-Sep-2009	10-Apr-2012	40	1,601.58	1,414 890	186.69	952	Long-Term
*ANEWY	AUSTRALIA & NEW ZEALAND BK ORDINARY FULLY PAID	01-Sep-2009	10-Apr-2012	102	2,427.62	1,911 600	516.02	952	Long-Term
HK23	BANK OF EAST ASIA CMN	01-Sep-2009	10-Apr-2012	200	734.82	673 580	61.24	952	Long-Term
*QBEIF	QBE INSURANCE GROUP LIMITED ORDINARY FULLY PAID	01-Sep-2009	10-Apr-2012	33	478.83	636.730	-157.90	952	Long-Term
BNS	BANK OF NOVA SCOTIA CMN	01-Sep-2009	10-Apr-2012	100	5,466.88	4,128 990	1,337.89	952	Long-Term
AEP	AMERICAN ELECTRIC POWER INC CMN	01-Sep-2009	10-Apr-2012	20	745.34	626.140	119.20	952	Long-Term
*AALNWL	ANGLO AMERICAN PLC CMN	01-Sep-2009	10-Apr-2012	88	3,126.78	2,788.090	338.69	952	Long-Term
VLO	VALERO ENERGY CORPORATION CMN	01-Sep-2009	10-Apr-2012	40	962.47	740 670	221.80	952	Long-Term
*NOVODC	NOVO-NORDISK A/S CMN SERIES B.	18-Mar-2011	10-Apr-2012	7	1,018.06	868.340	149.72	389	Long-Term
DIS	WALT DISNEY COMPANY (THE) CMN	01-Sep-2009	10-Apr-2012	140	5,788.94	3,634.320	2,154.62	952	Long-Term
*NOVODC	NOVO-NORDISK A/S CMN SERIES B	12-Jul-2010	10-Apr-2012	11	1,599.79	945.640	654.15	638	Long-Term
APOL	APOLLO GROUP CLASS A COMMON STOCK	12-Jul-2010	10-Apr-2012	20	718.96	880 970	-162.01	638	Long-Term
RHT	RED HAT, INC CMN	01-Sep-2009	10-Apr-2012	20	1,180.90	452.840	728.06	952	Long-Term
*SHIRLTD	SHIRE PLC CMN	18-Mar-2011	10-Apr-2012	37	1,178.19	1,089 190	89.00	389	Long-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	01-Sep-2009	10-Apr-2012	40	1,236.24	1,135 230	101.01	952	Long-Term
LMT	LOCKHEED MARTIN CORPORATION CMN	01-Sep-2009	10-Apr-2012	20	1,762.63	1,513.710	248.92	952	Long-Term
DVN	DEVON ENERGY CORPORATION (NEW) CMN	01-Sep-2009	10-Apr-2012	40	2,776.30	2,417 520	358.78	952	Long-Term
EMR	EMERSON ELECTRIC CO CMN	01-Sep-2009	10-Apr-2012	40	1,989.89	1,459.910	529.98	952	Long-Term
COST	COSTCO WHOLESALE CORPORATION CMN	01-Sep-2009	10-Apr-2012	20	1,738.26	1,013.530	724.73	952	Long-Term
CAT	CATERPILLAR INC (DELAWARE) CMN	01-Sep-2009	10-Apr-2012	60	6,073.37	2,687 510	3,385.86	952	Long-Term
DRI	DARDEN RESTAURANTS INC CMN	01-Sep-2009	10-Apr-2012	20	979.95	662.580	317.37	952	Long-Term
*KONINK	KONINKLIJKE AHOLD N.V CMN	18-Mar-2011	10-Apr-2012	76	1,015.08	991 340	23.74	389	Long-Term
CNQ	CANADIAN NATURAL RESOURCES CMN	01-Sep-2009	10-Apr-2012	100	3,131.50	2,853.660	277.84	952	Long-Term
PSA	PUBLIC STORAGE CMN	01-Sep-2009	10-Apr-2012	20	2,712.70	1,372 010	1,340.69	952	Long-Term
*CAPPLN	CAPITA PLC CMN	18-Mar-2011	10-Apr-2012	64	731.69	790 640	-58.95	389	Long-Term
MCD	MC DONALDS CORP CMN	01-Sep-2009	10-Apr-2012	80	7,846.85	4,468.090	3,378.76	952	Long-Term
NICE	NICE SYSTEMS LTD 1 ADR REPRESENTS 1 ORD SH	23-Sep-2010	10-Apr-2012	4	155.91	120.330	35.58	565	Long-Term
EOG	EOG RESOURCES INC CMN	01-Sep-2009	10-Apr-2012	20	2,105.24	1,426.540	678.70	952	Long-Term
*SEVFP	SUEZ ENVIRONNEMENT SA CMN	01-Sep-2009	10-Apr-2012	3	41.51	61 510	-20.00	952	Long-Term
*RECJ	RECKITT BENCKISER GROUP PLC CMN	18-Mar-2011	10-Apr-2012	42	2,331.08	2,083.090	247.99	389	Long-Term
UPS	UNITED PARCEL SERVICE, INC. CLASS B COMMON STOCK	01-Sep-2009	10-Apr-2012	20	1,569.72	1,059 970	509.75	952	Long-Term

ALXN	ALEXION PHARMACEUTICALS INC CMN	23-Sep-2010	10-Apr-2012	20	1,837.76	631.020	1,206.74	565	Long-Term
*NESVXX	NESTLE S A. CMN	18-Mar-2011	10-Apr-2012	220	13,348.59	12,062.890	1,285.70	389	Long-Term
HOG	HARLEY-DAVIDSON INC CMN	01-Sep-2009	10-Apr-2012	20	952.94	473.350	479.59	952	Long-Term
TD	TORONTO DOMINION BANK CMN	01-Sep-2009	10-Apr-2012	100	8,292.15	6,179.160	2,112.99	952	Long-Term
EIX	EDISON INTERNATIONAL CMN	01-Sep-2009	10-Apr-2012	20	845.55	664.920	180.63	952	Long-Term
YHOO	YAHOO INC CMN	01-Sep-2009	10-Apr-2012	60	902.86	862.180	40.68	952	Long-Term
A	AGILENT TECHNOLOGIES, INC. CMN	01-Sep-2009	10-Apr-2012	40	1,705.46	1,036.540	668.92	952	Long-Term
*VOLFA	VOLVO A FRIA SHS CMN CLASS A	10-Nov-2009	10-Apr-2012	2	26.29	20.290	6.00	882	Long-Term
COG	CABOT OIL & GAS CORPORATION CMN	12-Jul-2010	10-Apr-2012	20	614.94	331.820	283.12	638	Long-Term
HUSKF	HUSKY ENERGY INC CMN	01-Sep-2009	10-Apr-2012	100	2,397.51	2,694.260	-296.75	952	Long-Term
*DEN	DNB NOR ASA CMN	01-Sep-2009	10-Apr-2012	39	464.92	388.920	76.00	952	Long-Term
NOV	NATIONAL OILWELL VARCO, INC COMMON STOCK CMN	01-Sep-2009	10-Apr-2012	40	3,060.87	1,448.460	1,612.41	952	Long-Term
LOW	LOWES COMPANIES INC CMN	01-Sep-2009	10-Apr-2012	80	2,458.79	1,684.990	773.80	952	Long-Term
*CCG	COMPASS GROUP PLC CMN	01-Sep-2009	10-Apr-2012	96	967.39	514.780	452.61	952	Long-Term
MO	ALTRIA GROUP, INC. CMN	01-Sep-2009	10-Apr-2012	100	3,106.05	1,816.100	1,289.95	952	Long-Term
HK493	GOME ELECTRICAL APPLIANCES CMN	12-Jul-2010	10-Apr-2012	1,000	196.96	328.180	-131.22	638	Long-Term
HST	HOST HOTELS & RESORTS INC CMN	01-Sep-2009	10-Apr-2012	20	312.80	193.290	119.51	952	Long-Term
*IAG	INSURANCE AUSTRALIA GROUP LIMIT ORDINARY FULLY PAID	01-Sep-2009	10-Apr-2012	470	1,681.81	1,417.340	264.47	952	Long-Term
*ATLKY	ATLAS COPCO AB SER A SEK5	01-Sep-2009	10-Apr-2012	42	955.99	512.030	443.96	952	Long-Term
EBAY	EBAY INC CMN	01-Sep-2009	10-Apr-2012	60	2,151.85	1,322.820	829.03	952	Long-Term
BP	BP P L.C SPONSORED ADR CMN	01-Sep-2009	10-Apr-2012	229	9,749.76	11,658.020	-1,908.26	952	Long-Term
*STLO	STATOILHYDRO ASA CMN	01-Sep-2009	10-Apr-2012	53	1,379.86	1,147.000	232.86	952	Long-Term
LO	LORILLARD, INC CMN	03-Nov-2009	10-Apr-2012	20	2,697.96	1,562.750	1,135.21	889	Long-Term
*ADTZ	ANDRITZ AG CMN	12-Jul-2010	10-Apr-2012	3	281.22	186.610	94.61	638	Long-Term
*SYNCHF	SYNGENTA AG CMN	01-Sep-2009	10-Apr-2012	5	1,692.79	1,163.000	529.79	952	Long-Term
SWN	SOUTHWESTERN ENERGY CO CMN	01-Sep-2009	10-Apr-2012	20	583.77	732.140	-148.37	952	Long-Term
*SKANF	SKANSKA AB SER 'B' SEK10 FREE	01-Sep-2009	10-Apr-2012	33	550.99	467.750	83.24	952	Long-Term
WFC	WELLS FARGO & CO (NEW) CMN	01-Sep-2009	10-Apr-2012	320	10,612.88	8,583.840	2,029.04	952	Long-Term
LTD	LIMITED BRANDS, INC CMN	01-Sep-2009	10-Apr-2012	20	942.37	298.300	644.07	952	Long-Term
*PCILS	PARTNER COMMUNICATIONS COMPANY CMN	27-Sep-2010	10-Apr-2012	7	50.08	127.890	-77.81	561	Long-Term
*DPS	DEUTSCHE POST AG CMN	01-Sep-2009	10-Apr-2012	15	279.34	247.360	31.98	952	Long-Term
*INAF	INVESTOR 'A' SEK6.25	12-Jul-2010	10-Apr-2012	1	20.20	16.940	3.26	638	Long-Term
PG	PROCTER & GAMBLE COMPANY (THE) CMN	01-Sep-2009	10-Apr-2012	160	10,641.09	8,534.620	2,106.47	952	Long-Term
*BTGG	BT GROUP PLC CMN	01-Sep-2009	10-Apr-2012	725	2,543.34	1,623.560	919.78	952	Long-Term
*TSBF	LLOYDS BANKING GROUP PLC ORD 25P	02-Mar-2010	10-Apr-2012	2,135	1,034.72	1,657.960	-623.24	770	Long-Term
*ATEL	TELEKOM AUSTRIA AG CMN	01-Sep-2009	10-Apr-2012	16	177.58	272.270	-94.69	952	Long-Term
*SMHRF	THE SWATCH GROUP LTD RG SHS (NOM CHF0.45) VAL 080.044	18-Mar-2011	10-Apr-2012	1	78.59	74.350	4.24	389	Long-Term
KR	KROGER COMPANY CMN	01-Sep-2009	10-Apr-2012	40	935.22	863.250	71.97	952	Long-Term
CNX	CONSOL ENERGY INC CMN	01-Sep-2009	10-Apr-2012	20	672.46	742.300	-69.84	952	Long-Term

*SMN	SMITH & NEPHEW PLC CMN	01-Sep-2009	10-Apr-2012	23	223.49	198.860	24.63	952	Long-Term
*TELNO	TELENOR ASA CMN	01-Sep-2009	10-Apr-2012	30	532.61	282.950	249.66	952	Long-Term
TJX	TJX COMPANIES INC (NEW) CMN	01-Sep-2009	10-Apr-2012	40	1,563.37	712.640	850.73	952	Long-Term
BTU	PEABODY ENERGY CORPORATION CMN	01-Sep-2009	10-Apr-2012	20	551.12	653.370	-102.25	952	Long-Term
GD	GENERAL DYNAMICS CORP. CMN	01-Sep-2009	10-Apr-2012	40	2,797.31	2,350.690	446.62	952	Long-Term
APC	ANADARKO PETROLEUM CORP CMN	01-Sep-2009	10-Apr-2012	40	3,001.13	2,123.360	877.77	952	Long-Term
*HEMBF	HENNES & MAURITZ AB SEK0.25	01-Sep-2009	10-Apr-2012	48	1,624.25	1,305.430	318.82	952	Long-Term
NKE	NIKE CLASS-B CMN CLASS B	01-Sep-2009	10-Apr-2012	20	2,148.47	1,093.400	1,055.07	952	Long-Term
*DUBE	DEUTSCHE BOERSE AG CMN -	01-Sep-2009	10-Apr-2012	6	393.87	451.100	-57.23	952	Long-Term
AGCO	AGCO CORP CMN	01-Sep-2009	10-Apr-2012	20	906.14	616.220	289.92	952	Long-Term
*LUXG	LUXOTTICA GROUP SPA CMN	01-Sep-2009	10-Apr-2012	2	68.34	48.290	20.05	952	Long-Term
CBAUF	COMMONWEALTH BANK OF AUSTRALIA ORDINARY FULLY PAID	01-Sep-2009	10-Apr-2012	93	4,819.20	3,668.860	1,150.34	952	Long-Term
*NATPF	INTERNATIONAL POWER PLC GBPO 50	01-Sep-2009	10-Apr-2012	60	384.62	268.830	115.79	952	Long-Term
BBBY	BED BATH & BEYOND INC. CMN	01-Sep-2009	10-Apr-2012	20	1,393.05	721.090	671.96	952	Long-Term
SBUX	STARBUCKS CORP CMN	01-Sep-2009	10-Apr-2012	40	2,288.38	751.020	1,537.36	952	Long-Term
KLAC	KLA-TENCOR CORPORATION CMN	01-Sep-2009	10-Apr-2012	20	1,049.84	616.070	433.77	952	Long-Term
AVP	AVON PRODUCTS INC. CMN	01-Sep-2009	10-Apr-2012	40	897.13	1,252.500	-355.37	952	Long-Term
KSS	KOHL'S CORP (WISCONSIN) CMN	01-Sep-2009	10-Apr-2012	20	986.70	1,031.750	-45.05	952	Long-Term
GSK	GLAXOSMITHKLINE PLC SPONSORED ADR CMN	18-Mar-2011	10-Apr-2012	182	8,209.09	6,792.750	1,416.34	389	Long-Term
V	VISA INC CMN CLASS A	01-Sep-2009	10-Apr-2012	40	4,713.53	2,839.560	1,873.97	952	Long-Term
*STN	STANDARD CHARTERED PLC CMN	01-Sep-2009	10-Apr-2012	96	2,290.55	1,510.000	780.55	952	Long-Term
YUM	YUM BRANDS, INC CMN	01-Sep-2009	20-Apr-2012	100	7,381.46	3,393.100	3,988.36	962	Long-Term
	MOTOROLA MOBILITY HOLDINGS, IN CMN	02-Mar-2010	22-May-2012	32	1,280.00	740.080	539.92	812	Long-Term
	MOTOROLA MOBILITY HOLDINGS, IN CMN	01-Sep-2009	22-May-2012	73	2,920.00	1,768.900	1,151.10	994	Long-Term
	EL PASO CORP CMN	01-Sep-2009	31-May-2012	320	8,679.82	2,908.380	5,771.44	1,003	Long-Term
*KGFLN	KINGFISHER PLC ORD CMN	12-Jul-2010	08-Jun-2012	60	256.86	201.260	55.60	697	Long-Term
*BPUIM	UNIONE DI BANCHE ITALIANE SCPA CMN	01-Sep-2009	08-Jun-2012	5	15.47	72.630	-57.16	1,011	Long-Term
*VLKWW	VOLKSWAGEN AKTIENGESELLSCHAFT CMN	01-Sep-2009	08-Jun-2012	2	290.96	353.470	-62.51	1,011	Long-Term
*KGFLN	KINGFISHER PLC ORD CMN	18-Mar-2011	08-Jun-2012	26	111.30	102.290	9.01	448	Long-Term
*PRINF	PPR SA EUR4 00	01-Sep-2009	08-Jun-2012	4	576.46	453.060	123.40	1,011	Long-Term
J8306	MITSUBISHI UFJ FINANCIAL GROUP CMN	01-Sep-2009	08-Jun-2012	300	1,315.70	1,919.330	-603.63	1,011	Long-Term
CHK	CHESAPEAKE ENERGY CORPORATION CMN	01-Sep-2009	08-Jun-2012	20	361.96	457.740	-95.78	1,011	Long-Term
EV	EATON VANCE CORP (NON-VTG) CMN	01-Sep-2009	08-Jun-2012	20	500.55	551.580	-51.03	1,011	Long-Term
*MLIT	TELECOM ITALIA SPA CMN	01-Sep-2009	08-Jun-2012	523	475.49	835.340	-359.85	1,011	Long-Term
LBLCF	LOBLAW COS LTD CMN	18-Mar-2011	08-Jun-2012	100	3,178.99	3,930.120	-751.13	448	Long-Term
*MLITN	TELECOM ITALIA SPA CMN NON CONVERTIBLE SAVING SHARES	01-Sep-2009	08-Jun-2012	1	0.72	1.120	-0.40	1,011	Long-Term
KEY	KEYCORP CMN	01-Sep-2009	08-Jun-2012	160	1,148.99	1,032.660	116.33	1,011	Long-Term
*WOPEY	WOODSIDE PETROLEUM LTD ORDINARY FULLY PAID	01-Sep-2009	08-Jun-2012	42	1,360.05	1,737.050	-377.00	1,011	Long-Term
NRG	NRG ENERGY, INC CMN	01-Sep-2009	08-Jun-2012	20	318.36	538.530	-220.17	1,011	Long-Term

BP	BP P.L.C SPONSORED ADR CMN	01-Sep-2009	08-Jun-2012	31	1,173.19	1,578.160	-404.97	1,011	Long-Term
*TUOI	TULLOW OIL PLC CMN	01-Sep-2009	08-Jun-2012	37	826.49	636.750	189.74	1,011	Long-Term
MDT	MEDTRONIC INC CMN	01-Sep-2009	08-Jun-2012	20	739.65	760.600	-20.95	1,011	Long-Term
NVDA	NVIDIA CORP CMN	01-Sep-2009	08-Jun-2012	20	238.86	287.680	-48.82	1,011	Long-Term
XOM	EXXON MOBIL CORPORATION CMN	01-Sep-2009	08-Jun-2012	60	4,781.20	4,123.500	657.70	1,011	Long-Term
GNW	GENWORTH FINANCIAL INC CMN CLASS A	01-Sep-2009	08-Jun-2012	60	320.30	586.790	-266.49	1,011	Long-Term
BAC	BANK OF AMERICA CORP CMN	01-Sep-2009	08-Jun-2012	380	2,802.85	6,528.100	-3,725.25	1,011	Long-Term
T	AT&T INC CMN	03-Nov-2009	08-Jun-2012	140	4,832.38	3,551.070	1,281.31	948	Long-Term
JNPR	JUNIPER NETWORKS, INC CMN	01-Sep-2009	08-Jun-2012	20	332.26	462.400	-130.14	1,011	Long-Term
HON	HONEYWELL INTL INC CMN	01-Sep-2009	08-Jun-2012	20	1,113.44	726.780	386.66	1,011	Long-Term
LBTYA	LIBERTY GLOBAL INC CMN CLASS A	01-Sep-2009	08-Jun-2012	20	931.94	434.340	497.60	1,011	Long-Term
*RRLNN	ROLLS-ROYCE HOLDINGS PLC CMN CLASS	27-Oct-2010	08-Jun-2012	70	888.77	0.110	888.66	590	Long-Term
MYL	MYLAN INC CMN	03-Nov-2009	08-Jun-2012	20	430.57	328.980	101.59	948	Long-Term
C	CITIGROUP INC CMN	12-Jul-2010	08-Jun-2012	30	794.56	1,227.870	-433.31	697	Long-Term
C	CITIGROUP INC CMN	02-Mar-2010	08-Jun-2012	10	264.85	341.960	-77.11	829	Long-Term
DAL	DELTA AIR LINES, INC. CMN	02-Mar-2010	08-Jun-2012	20	201.71	258.400	-56.69	829	Long-Term
VOD	VODAFONE GROUP PLC SPONSORED ADR CMN	01-Sep-2009	08-Jun-2012	31	816.70	668.040	148.66	1,011	Long-Term
BRKB	BERKSHIRE HATHAWAY INC CLASS B	02-Mar-2010	08-Jun-2012	20	1,611.48	1,635.030	-23.55	829	Long-Term
UNH	UNITEDHEALTH GROUP INCORPORATE CMN	01-Sep-2009	08-Jun-2012	20	1,155.24	552.800	602.44	1,011	Long-Term
VZ	VERIZON COMMUNICATIONS INC CMN	03-Nov-2009	08-Jun-2012	20	836.85	545.050	291.80	948	Long-Term
ADSK	AUTODESK INC CMN	01-Sep-2009	08-Jun-2012	20	654.95	464.220	190.73	1,011	Long-Term
BAM	BROOKFIELD ASSET MANAGEMENT IN CMN	01-Sep-2009	08-Jun-2012	100	3,203.30	2,103.600	1,099.70	1,011	Long-Term
JNJ	JOHNSON & JOHNSON CMN	01-Sep-2009	08-Jun-2012	40	2,499.68	2,402.410	97.27	1,011	Long-Term
ACCO	ACCO BRANDS CORPORATION CMN	03-Nov-2009	08-Jun-2012	26	243.83	204.890	38.94	948	Long-Term
*VLKPF	VOLKSWAGEN AG N-VTG BR PRF (DM PFD	12-Jul-2010	08-Jun-2012	3	454.59	283.270	171.32	697	Long-Term
NWSA	NEWS CORPORATION CMN CLASS A	12-Jul-2010	08-Jun-2012	100	1,930.30	1,292.940	637.36	697	Long-Term
*LEONF	DELHAIZE GROUP CMN	18-Mar-2011	08-Jun-2012	5	177.76	402.790	-225.03	448	Long-Term
CMI	CUMMINS INC COMMON STOCK	01-Sep-2009	08-Jun-2012	20	1,922.02	897.510	1,024.51	1,011	Long-Term
*CRADY	RIO TINTO LTD ORDINARY FULLY PAID	01-Sep-2009	08-Jun-2012	32	1,784.40	1,563.630	220.77	1,011	Long-Term
*VALOF	VALLOUREC S A (ORD) CMN	01-Sep-2009	08-Jun-2012	6	217.55	434.940	-217.39	1,011	Long-Term
HK66	MTR CORP LTD CMN CLASS A	01-Sep-2009	08-Jun-2012	500	1,589.56	1,710.660	-121.10	1,011	Long-Term
*TENIM	TENARIS SA ORD CMN	03-Nov-2009	08-Jun-2012	31	495.06	579.590	-84.53	948	Long-Term
*UCBLF	UCB CAP NPV CMN	18-Mar-2011	08-Jun-2012	8	380.71	297.040	83.67	448	Long-Term
*KREBF	KBC GROUP NV CMN	01-Sep-2009	08-Jun-2012	10	178.35	361.450	-183.10	1,011	Long-Term
*CRENF	NATIXIS EUR1 6 CMN	03-Nov-2009	08-Jun-2012	3	7.60	16.620	-9.02	948	Long-Term
HD	THE HOME DEPOT, INC CMN	01-Sep-2009	08-Jun-2012	40	2,045.69	1,078.650	967.04	1,011	Long-Term
EA	ELECTRONIC ARTS CMN	01-Sep-2009	08-Jun-2012	20	269.36	361.150	-91.79	1,011	Long-Term
HRB	H & R BLOCK INC CMN	02-Mar-2010	08-Jun-2012	20	308.86	339.800	-30.94	829	Long-Term
*NAB	NATIONAL AUSTRALIA BK -ORD ORDINARY FULLY PAID	01-Sep-2009	08-Jun-2012	138	3,062.16	3,431.520	-369.36	1,011	Long-Term

*TESCF	TESCO PLC (ORD) CMN	18-Mar-2011	08-Jun-2012	142	667.19	888.620	-221.43	448	Long-Term
BBY	BEST BUY CO INC CMN SERIES	01-Sep-2009	08-Jun-2012	20	403.36	722.950	-319.59	1,011	Long-Term
LLL	L-3 COMMUNICATIONS HLDGS INC CMN	02-Mar-2010	08-Jun-2012	20	1,393.33	1,840.030	-446.70	829	Long-Term
J9507	SHIKOKU ELECTRIC POWER CMN	01-Sep-2009	08-Jun-2012	100	2,153.76	3,081.590	-927.83	1,011	Long-Term
CPN	CALPINE CORPORATION CMN	01-Sep-2009	08-Jun-2012	20	334.96	229.070	105.89	1,011	Long-Term
*BLD	BORAL LTD (NEW) BB=BLD AU SPLIT FROM ORIGIN ENERGY	12-Jul-2010	08-Jun-2012	95	310.64	367.940	-57.30	697	Long-Term
AAPL	APPLE, INC. CMN	01-Sep-2009	08-Jun-2012	20	11,411.96	3,349.530	8,062.43	1,011	Long-Term
NBR	NABORS INDUSTRIES LTD. CMN	01-Sep-2009	08-Jun-2012	40	533.12	698.360	-165.24	1,011	Long-Term
*CMMUF	AVIVA PC ORD GBP0.25	01-Sep-2009	08-Jun-2012	145	604.76	968.760	-364.00	1,011	Long-Term
GE	GENERAL ELECTRIC CO CMN	01-Sep-2009	08-Jun-2012	300	5,737.91	4,058.190	1,679.72	1,011	Long-Term
BMJ	BRISTOL-MYERS SQUIBB COMPANY CMN	01-Sep-2009	08-Jun-2012	20	684.85	435.950	248.90	1,011	Long-Term
J2502	ASAHI GROUP HOLDINGS LTD CMN	01-Sep-2009	08-Jun-2012	100	2,118.46	1,733.310	385.15	1,011	Long-Term
PGR	PROGRESSIVE CORPORATION (THE) CMN	01-Nov-2010	08-Jun-2012	40	873.32	858.460	14.86	585	Long-Term
*BEIRF	BEIERSDORF AG NPV	18-Mar-2011	08-Jun-2012	1	64.84	58.860	5.98	448	Long-Term
*THAUD	TOLL HOLDINGS LIMITED ORDINARY FULLY PAID	01-Sep-2009	08-Jun-2012	73	321.85	510.550	-188.70	1,011	Long-Term
RHI	ROBERT HALF INTL INC CMN	01-Sep-2009	08-Jun-2012	20	554.45	515.830	38.62	1,011	Long-Term
SIRI	SIRIUS XM RADIO INC. CMN	02-Mar-2010	08-Jun-2012	220	411.70	196.350	215.35	829	Long-Term
*UNSTA	STOREBRAND ASA SHS NOK5	12-Jul-2010	08-Jun-2012	4	11.90	21.350	-9.45	697	Long-Term
*VOLVY	VOLVO AB 'B' SEK5 CMN CLASS B	01-Sep-2009	08-Jun-2012	41	469.68	350.020	119.66	1,011	Long-Term
*RTZPY	RIO TINTO PLC ORD 10P (REG)	01-Sep-2009	08-Jun-2012	31	1,386.61	1,191.170	195.44	1,011	Long-Term
*FLSI	FLS INDUSTRIES SER B DKK20 CMN CLASS B	02-Mar-2010	08-Jun-2012	3	160.16	200.070	-39.91	829	Long-Term
*BLLTF	BILLITON PLC ORD 0.50	01-Sep-2009	08-Jun-2012	59	1,612.92	1,542.010	70.91	1,011	Long-Term
UTX	UNITED TECHNOLOGIES CORP CMN	01-Sep-2009	08-Jun-2012	20	1,502.43	1,184.930	317.50	1,011	Long-Term
IPG	INTERPUBLIC GROUP COS CMN	02-Mar-2010	08-Jun-2012	20	212.86	164.840	48.02	829	Long-Term
TMO	THERMO FISHER SCIENTIFIC INC CMN	01-Sep-2009	08-Jun-2012	20	1,005.54	899.480	106.06	1,011	Long-Term
*BBVZ	BANCO BILBAO VIZCAYA ARGENTARIA	01-Sep-2009	08-Jun-2012	46	288.17	800.550	-512.38	1,011	Long-Term
*GASN	GAS NATURAL SDG SA EUR1	01-Sep-2009	08-Jun-2012	18	200.27	369.160	-168.89	1,011	Long-Term
F	FORD MOTOR COMPANY CMN	01-Sep-2009	08-Jun-2012	160	1,687.72	1,192.860	494.86	1,011	Long-Term
*SIEMS	SIEMENS AG REG SHS NPV	01-Sep-2009	08-Jun-2012	17	1,378.17	1,416.480	-38.31	1,011	Long-Term
*FTORD	FIAT S.P.A. CMN	12-Jul-2010	08-Jun-2012	13	61.21	66.970	-5.76	697	Long-Term
*DBNK	DEUTSCHE BANK REG SHS CMN	01-Sep-2009	08-Jun-2012	14	495.48	914.290	-418.81	1,011	Long-Term
FLR	FLUOR CORPORATION CMN	01-Sep-2009	08-Jun-2012	20	970.14	1,044.290	-74.15	1,011	Long-Term
J8031	mitsui & co ltd cmn	01-Sep-2009	08-Jun-2012	100	1,411.47	1,296.760	114.71	1,011	Long-Term
*HEZMF	HEIDELBERGCEMENT AG CMN	12-Jul-2010	08-Jun-2012	10	428.34	500.600	-72.26	697	Long-Term
*FTORD	FIAT S.P.A. CMN	18-Mar-2011	08-Jun-2012	27	127.11	230.710	-103.60	448	Long-Term
MON	MONSANTO COMPANY CMN	01-Sep-2009	08-Jun-2012	20	1,569.23	1,650.740	-81.51	1,011	Long-Term
*ATLPY	ATLAS COPCO AB B SHS CMN CLASS B	12-Jul-2010	08-Jun-2012	15	267.10	218.970	48.13	697	Long-Term
AET	AETNA INC CMN	01-Sep-2009	08-Jun-2012	20	864.75	559.390	305.36	1,011	Long-Term
*METRF	WARTSILA EUR3 50	01-Sep-2009	08-Jun-2012	5	163.25	90.200	73.05	1,011	Long-Term

*NOPEC	TGS NOPEC NOK1 CMN	23-Sep-2010	08-Jun-2012	6	148.65	85 650	63 00	624	Long-Term
*HENKF	HENKEL KGAA PRF PFD TAXBL	12-Jul-2010	08-Jun-2012	2	129 17	100.380	28.79	697	Long-Term
HK293	CATHAY PACIFIC AIRWAYS (ORD) CMN	24-Sep-2010	08-Jun-2012	1,000	1,561.23	2,678 240	-1,117 01	623	Long-Term
J4021	NISSAN CHEMICAL IND CMN	24-Sep-2010	08-Jun-2012	100	858.22	1,154.880	-296 66	623	Long-Term
*HENKF	HENKEL KGAA PRF PFD TAXBL	18-Mar-2011	08-Jun-2012	6	387 51	356 480	31.03	448	Long-Term
*BRITF	BRITISH LAND CO (ORD) CMN	01-Sep-2009	08-Jun-2012	37	280 89	287 030	-6 14	1,011	Long-Term
*ENEL	ENEL SPA EUR 1 CMN	01-Sep-2009	08-Jun-2012	204	612.94	1,170 040	-557.10	1,011	Long-Term
JPM	JPMORGAN CHASE & CO CMN	01-Sep-2009	08-Jun-2012	60	1,965.16	2,562 860	-597 70	1,011	Long-Term
*BG	BG GROUP PLC CMN	01-Sep-2009	08-Jun-2012	108	2,112.79	1,768 730	344 06	1,011	Long-Term
IBM	INTL BUSINESS MACHINES CORP CMN	01-Sep-2009	08-Jun-2012	20	3,871.93	2,348.590	1,523 34	1,011	Long-Term
*RWAGY	RWE AG CMN	01-Sep-2009	08-Jun-2012	1	35 11	89.650	-54.54	1,011	Long-Term
*TOTAL	TOTAL SA CMN CL B EUR10	01-Sep-2009	08-Jun-2012	49	2,135.00	2,752 530	-617 53	1,011	Long-Term
USB	U.S. BANCORP CMN	01-Sep-2009	08-Jun-2012	40	1,181 71	878.700	303.01	1,011	Long-Term
FCX	FREEPORT-MCMORAN COPPER & GOLD CMN	01-Sep-2009	08-Jun-2012	20	665.85	620.310	45.54	1,011	Long-Term
*UPM	UPM-KYMMENE CORP. CMN	01-Sep-2009	08-Jun-2012	23	240 62	278 150	-37 53	1,011	Long-Term
*STM	STMICROELECTRONICS N V CMN ISIN NL0000226223	12-Jul-2010	08-Jun-2012	11	58.04	93.650	-35 61	697	Long-Term
HOLX	HOLOGIC INCORPORATED CMN	01-Sep-2009	08-Jun-2012	20	333.86	327.090	6 77	1,011	Long-Term
*WSTPF	WESTPAC BANKING CORP- AU ORDINARY FULLY PAID	01-Sep-2009	08-Jun-2012	11	224 37	232 860	-8 49	1,011	Long-Term
*ORG	ORIGIN ENERGY LTD ORDINARY FULLY PAID N/C FR BORAL LTD EFF 18FEB00	01-Sep-2009	08-Jun-2012	7	88 48	92 370	-3 89	1,011	Long-Term
*AXAMF	AXA CMN	01-Sep-2009	08-Jun-2012	32	382 70	713 300	-330.60	1,011	Long-Term
*ERICY	ERICSSON (LM) TELEFON- AKTIEBOLAGET SEK 2 50 SER 'B'	01-Sep-2009	08-Jun-2012	88	762 52	841 800	-79.28	1,011	Long-Term
*SKFRY	SKF AB B SHARES CMN CLASS B	01-Sep-2009	08-Jun-2012	3	60 87	45 040	15.83	1,011	Long-Term
*HBPRF	HOLCIM CHF2(REGD)	01-Sep-2009	08-Jun-2012	3	160.06	200 770	-40.71	1,011	Long-Term
*ARML	ARM HOLDINGS PLC GBP0 0005	23-Sep-2010	08-Jun-2012	20	156 91	122.720	34.19	624	Long-Term
*SNVK	SANDVIK AB CMN	01-Sep-2009	08-Jun-2012	33	416 29	323.050	93 24	1,011	Long-Term
*SAMPF	SAMPO PLC CMN CLASS A	01-Sep-2009	08-Jun-2012	32	751 22	749.250	1 97	1,011	Long-Term
*BNP	BNP PARIBAS EUR4.00	01-Sep-2009	08-Jun-2012	13	465 64	1,005.620	-539.98	1,011	Long-Term
*WOR1	WORLEY PARSONS LIMITED ORD CMN	02-Mar-2010	08-Jun-2012	1	25 68	22 270	3 41	829	Long-Term
*TNTENA	TNT EXPRESS N.V. CMN	01-Sep-2009	08-Jun-2012	6	67 99	86.510	-18 52	1,011	Long-Term
*PORSF	PORSCHE AG NON-VTING PRF PFD	18-Mar-2011	08-Jun-2012	9	453 38	592 460	-139 08	448	Long-Term
*MANGF	MAN SE NPV	18-Mar-2011	08-Jun-2012	13	1,374.75	1,498 280	-123.53	448	Long-Term
J7201	NISSAN MOTOR CMN	01-Sep-2009	08-Jun-2012	100	965 34	712.890	252 45	1,011	Long-Term
HK1212	LIFESTYLE INTL HLDS LTD CMN	12-Jul-2010	08-Jun-2012	500	1,094 02	1,002.990	91 03	697	Long-Term
J8334	GUNMA BANK LTD CMN	01-Sep-2009	08-Jun-2012	1,000	4,336 75	5,691.210	-1,354.46	1,011	Long-Term
*IPL1	INCITEC PIVOT LIMITED ORDINARY FULLY PAID	01-Sep-2009	08-Jun-2012	447	1,184 41	1,153.780	30.63	1,011	Long-Term
HK11	HANG SENG BANK (ORD) CMN	01-Sep-2009	08-Jun-2012	100	1,283.97	1,414 350	-130.38	1,011	Long-Term
*BHP	BHP BILLITON LIMITED ORDINARY FULLY PAID	01-Sep-2009	08-Jun-2012	77	2,458 68	2,446 000	12 68	1,011	Long-Term
*LAFCF	LAFARGE SA (BR) EUR 4	01-Sep-2009	08-Jun-2012	21	804 42	1,725.150	-920.73	1,011	Long-Term
*CIERICH	COMPAGNIE FINANCIERE RICHEMONT CMN	01-Sep-2009	08-Jun-2012	15	847.10	401 820	445 28	1,011	Long-Term

*AIO1	ASCIANO LTD STAPLED SECURITIES FULLY PAID	01-Sep-2009	08-Jun-2012	34	146.82	136.280	10.54	1,011	Long-Term
*BXBAU	BRAMBLES LIMITED ORD CMN ORDFULLY PAID DEF SETTLEMENT	01-Sep-2009	08-Jun-2012	44	276.05	287.110	-11.06	1,011	Long-Term
*HEXAF	HEXAGON SER B FREE ORD CMN CLASS B	12-Jul-2010	08-Jun-2012	12	212.16	185.030	27.13	697	Long-Term
*KNSSKF	K+S AKTIENGESSELLSCHAFT CMN	01-Sep-2009	08-Jun-2012	6	233.34	299.910	-66.57	1,011	Long-Term
CVX	CHEVRON CORPORATION CMN	01-Sep-2009	08-Jun-2012	20	2,006.57	1,379.900	626.67	1,011	Long-Term
*FBCBF	CARLSBERG 'B' DNKR20	18-Mar-2011	08-Jun-2012	5	364.98	529.050	-164.07	448	Long-Term
CFN	CAREFUSION CORPORATION CMN	03-Nov-2009	08-Jun-2012	20	489.05	440.990	48.06	948	Long-Term
*NZYBDC	NOVOZYMES A/S CMN	12-Jul-2010	08-Jun-2012	11	294.83	252.560	42.27	697	Long-Term
*FUMCF	FUGRO NV CVA EURO.20	01-Sep-2009	08-Jun-2012	6	352.58	315.750	36.83	1,011	Long-Term
EMC	EMC CORPORATION MASS CMN	01-Sep-2009	08-Jun-2012	40	980.11	631.820	348.29	1,011	Long-Term
*CSHRF	CREDIT SUISSE GROUP RG SHS(NOM CHF 1) VAL 1213.853	01-Sep-2009	08-Jun-2012	33	665.83	1,623.250	-957.42	1,011	Long-Term
*TELNF	TELEFONICA SA ORD EUR1	01-Sep-2009	08-Jun-2012	39	462.29	971.760	-509.47	1,011	Long-Term
*INVAC	INDUSTRIVARDEN AB-SER 'C' FRIA CMN CLASS C	12-Jul-2010	08-Jun-2012	5	62.54	60.420	2.12	697	Long-Term
*INDUA	INDUSTRIVARDEN AB A FRIA CMN CLASS A	12-Jul-2010	08-Jun-2012	5	65.84	62.340	3.50	697	Long-Term
INTC	INTEL CORPORATION CMN	01-Sep-2009	08-Jun-2012	80	2,077.03	1,602.880	474.15	1,011	Long-Term
*WTKWY	WOLTERS KLUWER CVA EURO 12 CMN	01-Sep-2009	08-Jun-2012	40	585.37	784.580	-199.21	1,011	Long-Term
*SHIPF	SCHIBSTED (ORD) CMN	12-Jul-2010	08-Jun-2012	6	187.51	127.350	60.16	697	Long-Term
*KPN	A KON KPN N.V. CMN	01-Sep-2009	08-Jun-2012	15	145.29	227.560	-82.27	1,011	Long-Term
*AEGON	AEGON N.V. CMN	01-Sep-2009	08-Jun-2012	79	328.72	574.930	-246.21	1,011	Long-Term
*QAN	QANTAS AIRWAYS LIMITED ORDINARY FULLY PAID	12-Jul-2010	08-Jun-2012	296	303.21	602.180	-298.97	697	Long-Term
*KESKO	KESKO B SHARE CMN CLASS 1	18-Mar-2011	08-Jun-2012	6	148.46	261.340	-112.88	448	Long-Term
*MQG12	MACQUARIE GROUP LIMITED ORDINARY FULLY PAID DEFERRED S	01-Sep-2009	08-Jun-2012	20	525.53	869.760	-344.23	1,011	Long-Term
SU	SUNCOR ENERGY INC CMN	01-Sep-2009	08-Jun-2012	100	2,791.10	3,077.200	-286.10	1,011	Long-Term
*BAYNAG	BAYER AG CMN	18-Mar-2011	08-Jun-2012	11	676.47	816.470	-140.00	448	Long-Term
*SHYF	SSE PLC GBPO 50	01-Sep-2009	08-Jun-2012	55	1,141.32	1,007.270	134.05	1,011	Long-Term
*ATOF	ANTOFAGASTA PLC ORD GBPO.05	12-Jul-2010	08-Jun-2012	24	394.95	333.770	61.18	697	Long-Term
HK656	FOSUN INTERNATIONAL LTD CMN	12-Jul-2010	08-Jun-2012	500	261.81	365.570	-103.76	697	Long-Term
*RANSNV	RANDSTAD HOLDING N V NLG0 20 CMN	12-Jul-2010	08-Jun-2012	3	85.01	129.070	-44.06	697	Long-Term
MRK	MERCK & CO., INC CMN	01-Sep-2009	08-Jun-2012	40	1,532.10	1,211.620	320.48	1,011	Long-Term
*VMEDLN	VIRGIN MEDIA INC CMN	01-Nov-2010	08-Jun-2012	24	541.77	623.970	-82.20	585	Long-Term
*ZENF	ASTRAZENECA PLC ORD CMN	18-Mar-2011	08-Jun-2012	16	658.33	739.880	-81.55	448	Long-Term
HK3800	GCL-POLY ENERGY HOLDINGS LIMIT CMN	12-Jul-2010	08-Jun-2012	1,000	211.04	217.390	-6.35	697	Long-Term
PCP	PRECISION CASTPARTS CORP. CMN	01-Sep-2009	08-Jun-2012	20	3,240.19	1,818.880	1,421.31	1,011	Long-Term
*SWED	SWEDBANK AB CMN CLASS A	03-Nov-2009	08-Jun-2012	10	150.85	86.900	63.95	948	Long-Term
AMGN	AMGEN INC CMN	02-Mar-2010	08-Jun-2012	20	1,377.63	1,136.980	240.65	829	Long-Term
*MKGAS	MERCK KGAA CMN	18-Mar-2011	08-Jun-2012	4	371.57	355.270	16.30	448	Long-Term
*VOEST	VOESTALPINE AG NPV	01-Sep-2009	08-Jun-2012	8	213.64	251.890	-38.25	1,011	Long-Term
MA	MASTERCARD INCORPORATED CMN CLASS A	23-Sep-2010	08-Jun-2012	20	8,254.98	4,351.630	3,903.35	624	Long-Term
*SOGEF	SOCIETE GENERALE EUR1.25	01-Sep-2009	08-Jun-2012	3	65.78	232.710	-166.93	1,011	Long-Term

KBR	KBR, INC. CMN	02-Mar-2010	08-Jun-2012	20	511.55	426.430	85 12	829	Long-Term
*FRMED	FRESENIUS MEDICAL CARE AG CMN	18-Mar-2011	08-Jun-2012	2	129.07	130.990	-1.92	448	Long-Term
*INTNF	ING GROEP NV EUR.24 CMN	01-Sep-2009	08-Jun-2012	75	455.10	919 200	-464 10	1,011	Long-Term
*RENUL	RENAULT (REGIE NATIONALE DES USINES) EUR3.81	01-Sep-2009	08-Jun-2012	14	591.42	601.500	-10.08	1,011	Long-Term
*E	ENI ORDINARY SHARES CMN	01-Sep-2009	08-Jun-2012	58	1,165 14	1,350 550	-185 41	1,011	Long-Term
*NBK	NORDEA BANK AB SEK3 50	01-Sep-2009	08-Jun-2012	47	365 84	475.850	-110.01	1,011	Long-Term
*SCANB	SCANIA AB -B- SHARES CMN CLASS B	02-Mar-2010	08-Jun-2012	2	34 59	29.450	5 14	829	Long-Term
*ERBK	ERSTE GROUP BANK AG DER OESTERREICHISCHEN SPARKASSEN AG, WIEN NPV	01-Sep-2009	08-Jun-2012	13	231 90	540.670	-308.77	1,011	Long-Term
*NOVR	NOVARTIS AG SHS RG SHS (NOM CHF .5) VAL 1200.526	18-Mar-2011	08-Jun-2012	50	2,627 90	2,678 400	-50.50	448	Long-Term
*NTYRE	NOKIAN RENKAA (NOKIAN TYRES) CMN	12-Jul-2010	08-Jun-2012	7	256 26	189.000	67.26	697	Long-Term
*DGE	DIAGEO PLC ORD GBP0.28935	18-Mar-2011	08-Jun-2012	22	543.61	411.230	132 38	448	Long-Term
SJR	SHAW COMMUNICATIONS INC NON-VOTING CL-B	01-Sep-2009	08-Jun-2012	100	1,889 90	1,725 860	164 04	1,011	Long-Term
*SVENS	SSAB(SVENSKT STAL) SER 'A' SEK25	12-Jul-2010	08-Jun-2012	4	31.90	60.180	-28 28	697	Long-Term
*DJHJDNK	RTS/ABERTIS INFRASTRUCTURAS S EXP06/18/2012	01-Sep-2009	08-Jun-2012	167	105 09	0 000	105.09	1,011	Long-Term
*VIB	CORIO NV CMN	12-Jul-2010	08-Jun-2012	5	211.39	264 570	-53.18	697	Long-Term
*BCPOP	BANCO POPULAR EURO 50	12-Jul-2010	08-Jun-2012	69	145.80	422.040	-276.24	697	Long-Term
*MESET	MEDIASET 0.52EUR	01-Sep-2009	08-Jun-2012	94	149.92	606 740	-456 82	1,011	Long-Term
FLS	FLOWERVE CORPORATION CMN	01-Sep-2009	08-Jun-2012	20	2,096.82	1,685.480	411 34	1,011	Long-Term
*HENORD	HENKEL ORD CMN	02-Mar-2010	08-Jun-2012	1	54 09	45.120	8.97	829	Long-Term
*MTR	METRO AG NPV	18-Mar-2011	08-Jun-2012	8	225.29	560.810	-335 52	448	Long-Term
*BASFGGR	BASF SE CMN	01-Sep-2009	08-Jun-2012	19	1,315.45	978 420	337.03	1,011	Long-Term
*AUTOIM	ATLANTIA S P.A CMN	18-Mar-2011	08-Jun-2012	15	179.09	303.880	-124.79	448	Long-Term
*WOLSLNN	WOLSELEY PLC CMN	12-Jul-2010	08-Jun-2012	8	273.91	172.390	101 52	697	Long-Term
CVS	CVS CAREMARK CORPORATION CMN	12-Jul-2010	08-Jun-2012	20	892.05	597.400	294 65	697	Long-Term
*YARA	YARA INTERNATIONAL ASA CMN	01-Sep-2009	08-Jun-2012	9	352.79	242 240	110.55	1,011	Long-Term
*AREVFR	AREVA CMN UNLISTED	18-Mar-2011	08-Jun-2012	18	216.65	775 330	-558 68	448	Long-Term
*BEKBBB	N.V BEKAERT S A CMN	12-Jul-2010	08-Jun-2012	2	49.02	123 140	-74.12	697	Long-Term
*BEKBBB	N V BEKAERT S A CMN	18-Mar-2011	08-Jun-2012	12	294.08	1,259.470	-965 39	448	Long-Term
FLEX	FLEXTRONICS INTERNATIONAL LTD CMN	01-Sep-2009	08-Jun-2012	80	532.26	462.680	69.58	1,011	Long-Term
*BRAE	BAE SYSTEMS PLC CMN	01-Sep-2009	08-Jun-2012	99	426.56	510.310	-83 75	1,011	Long-Term
PH	PARKER-HANNIFIN CORP CMN	01-Sep-2009	08-Jun-2012	20	1,627 33	972 400	654.93	1,011	Long-Term
*HEINKN	HEINEKEN NV CMN	18-Mar-2011	08-Jun-2012	22	1,055 63	1,129 730	-74.10	448	Long-Term
*VESTW	VESTA WIND SYSTEMS DKK1 00	01-Sep-2009	08-Jun-2012	10	54.86	734 540	-679.68	1,011	Long-Term
*NCMLF	NEWCREST MINING LIMITED ORDINARY FULLY PAID	01-Sep-2009	08-Jun-2012	1	24 93	25 340	-0.41	1,011	Long-Term
*UNBS	UBS AG CMN VAL 1074.074	01-Sep-2009	08-Jun-2012	72	837 14	1,250.270	-413 13	1,011	Long-Term
*BATOB	BRITISH AMERICAN TOBACCO ORD GBP0.25	18-Mar-2011	08-Jun-2012	49	2,361 77	1,876 250	485 52	448	Long-Term
*CENTR	CENTRICA PLC CMN	01-Sep-2009	08-Jun-2012	370	1,790.45	1,502.230	288.22	1,011	Long-Term
*RRSNLN	RANDGOLD RESOURCES LIMITED CMN	23-Sep-2010	08-Jun-2012	1	86 64	103 200	-16.56	624	Long-Term
*ZURVA	ZURICH INSURANCE GROUP AG REG SHS	01-Sep-2009	08-Jun-2012	1	208.73	217.040	-8.31	1,011	Long-Term

	(NOM CHF 10) VAL 1107.539								Term
SYMC	SYMANTEC CORP CMN	01-Sep-2009	08-Jun-2012	20	291.96	301.450	-9.49	1,011	Long-Term
*STOLT	SUBSEA 7 SA CMN	12-Jul-2010	08-Jun-2012	4	79.39	65.590	13.80	697	Long-Term
*FORTU	FORTUM OYJ EUR3 4	01-Sep-2009	08-Jun-2012	41	731.57	1,043.310	-311.74	1,011	Long-Term
*DCX	DAIMLER AG CMN	01-Sep-2009	08-Jun-2012	6	263.71	262.110	1.60	1,011	Long-Term
*STRSK	STORA ENSO R AB (FINLAND)	01-Sep-2009	08-Jun-2012	54	299.75	365.550	-65.80	1,011	Long-Term
*SAIPF	SAIPEM EUR 1 CMN	01-Sep-2009	08-Jun-2012	22	880.96	576.200	304.76	1,011	Long-Term
GLW	CORNING INCORPORATED CMN	01-Sep-2009	08-Jun-2012	100	1,290.32	1,498.820	-208.50	1,011	Long-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	18-Mar-2011	08-Jun-2012	18	708.07	863.260	-155.19	448	Long-Term
PFE	PFIZER INC. CMN	16-Oct-2009	08-Jun-2012	240	5,289.22	4,238.400	1,050.82	966	Long-Term
*OILF	OIL SEARCH LTD (ORD) 10 TOEA ORDINARY FULLY PAID	01-Sep-2009	08-Jun-2012	47	310.06	253.440	56.62	1,011	Long-Term
*LGEN	LEGAL & GENERAL GROUP ORD GBP0 025	01-Sep-2009	08-Jun-2012	270	485.92	331.360	154.56	1,011	Long-Term
*RDSB	ROYAL DUTCH SHELL PLC CMN CLASS B	01-Sep-2009	08-Jun-2012	70	2,283.81	1,909.700	374.11	1,011	Long-Term
DOW	DOW CHEMICAL CO CMN	01-Sep-2009	08-Jun-2012	40	1,277.31	828.280	449.03	1,011	Long-Term
LNC	LINCOLN NATL CORP. INC CMN	02-Mar-2010	08-Jun-2012	20	412.66	523.620	-110.96	829	Long-Term
J9502	CHUBU ELECTRIC POWER COMPANY CMN	01-Sep-2009	08-Jun-2012	100	1,468.19	2,328.980	-860.79	1,011	Long-Term
*SDRL	SEADRILL LTD CMN	01-Sep-2009	08-Jun-2012	6	202.93	106.200	96.73	1,011	Long-Term
*SAB	SABMiller PLC CMN	18-Mar-2011	08-Jun-2012	17	640.68	554.540	86.14	448	Long-Term
*PEARF	PEARSON PLC (ORD) CMN	01-Sep-2009	08-Jun-2012	7	124.37	87.060	37.31	1,011	Long-Term
*KNEBVF	KONE CORP CMN CLASS B	01-Sep-2009	08-Jun-2012	5	282.26	172.320	109.94	1,011	Long-Term
*ALLVF	ALLIANZ SE NPV	01-Sep-2009	08-Jun-2012	9	806.44	1,008.380	-201.94	1,011	Long-Term
*TKAG	THYSSENKRUPP AG CMN	01-Sep-2009	08-Jun-2012	21	322.16	682.730	-360.57	1,011	Long-Term
MHK	MOHAWK INDUSTRIES INC COMMON STOCK	02-Mar-2010	08-Jun-2012	20	1,353.73	1,061.830	291.90	829	Long-Term
*SMHPF	THE SWATCH GROUP AG B B SHS CHF 2 25 VAL 080 045	01-Sep-2009	08-Jun-2012	1	393.26	214.110	179.15	1,011	Long-Term
*CGWKF	CONTINENTAL AG NPV	23-Sep-2010	08-Jun-2012	4	333.52	286.400	47.12	624	Long-Term
*ABBZ	ABB LTD RG SHS CHF 2 5 VAL 384 662	01-Sep-2009	08-Jun-2012	88	1,424.56	1,641.820	-217.26	1,011	Long-Term
*SYRFD	SANOFI-AVENTIS CMN	18-Mar-2011	08-Jun-2012	11	756.22	734.350	21.87	448	Long-Term
*CARRF	CARREFOUR S.A (ORD) EUR2.5	18-Mar-2011	08-Jun-2012	42	726.59	1,602.410	-875.82	448	Long-Term
*RIBH	RAIFFEISEN BANK INTERNATIONAL CMN	12-Jul-2010	08-Jun-2012	2	57.89	81.730	-23.84	697	Long-Term
MDR	MCDERMOTT INTL CMN	01-Sep-2009	08-Jun-2012	20	209.96	243.310	-33.35	1,011	Long-Term
*NATTNS	NATIONAL GRID PLC CMN	12-Jul-2010	08-Jun-2012	49	501.22	375.900	125.32	697	Long-Term
*RDSA	ROYAL DUTCH SHELL PLC CMN CLASS A	01-Sep-2009	08-Jun-2012	85	2,665.82	2,363.760	302.06	1,011	Long-Term
QCOM	QUALCOMM INC CMN	01-Sep-2009	08-Jun-2012	20	1,151.84	913.560	238.28	1,011	Long-Term
ENR	ENERGIZER HOLDINGS, INC CMN	02-Mar-2010	08-Jun-2012	20	1,472.13	1,174.030	298.10	829	Long-Term
*GAZFP	GDF SUEZ CMN CLASS	01-Sep-2009	08-Jun-2012	20	407.57	826.220	-418.65	1,011	Long-Term
MWV	MEADWESTVACO CORP CMN	03-Nov-2009	08-Jun-2012	20	553.15	415.070	138.08	948	Long-Term
ECA	ENCANA CORPORATION CMN	01-Sep-2009	08-Jun-2012	100	2,008.50	2,691.040	-682.54	1,011	Long-Term
*BCOAF	INTESA SANPAOLO COMMON STOCK 0 52 EUR	01-Sep-2009	08-Jun-2012	230	317.60	957.070	-639.47	1,011	Long-Term
*BMDP	BANCA MONTE DEI PASCHI DI SIENA SPA 0 52 EUR	01-Sep-2009	08-Jun-2012	352	95.15	730.480	-635.33	1,011	Long-Term
									Long-

*METSO	METSO OYJ CMN	02-Mar-2010	08-Jun-2012	13	445.55	415.780	29.77	829	Term
*DEAFY	DANSKE BANK AG DKK100 CMN	01-Sep-2009	08-Jun-2012	18	250.43	475.910	-225.48	1,011	Long-Term
NIHD	NII HOLDINGS, INC CMN CLASS B	01-Sep-2009	08-Jun-2012	20	215.17	474.300	-259.13	1,011	Long-Term
*MSSNO	MARKS AND SPENCER GROUP P L C. CMN SERIES NEW ORD	12-Jul-2010	08-Jun-2012	40	208.73	215.440	-6.71	697	Long-Term
*XSTRAT	XSTRATA PLC COM STK USD0 50	01-Sep-2009	08-Jun-2012	74	1,091.10	967.330	123.77	1,011	Long-Term
*HSBA	HSBC HLDGS PLC ORD USD0 50	01-Sep-2009	08-Jun-2012	269	2,211.28	2,855.230	-643.95	1,011	Long-Term
NIHD	NII HOLDINGS, INC. CMN CLASS B	02-Mar-2010	08-Jun-2012	20	215.16	766.830	-551.67	829	Long-Term
*ACESF	ABERTIS INFRASTRUCTURAS SA EUR3 00	01-Sep-2009	08-Jun-2012	10	125.84	211.170	-85.33	1,011	Long-Term
*BACRLN	BARCLAYS PLC ORD 25P CMN	01-Sep-2009	08-Jun-2012	174	508.30	1,061.260	-552.96	1,011	Long-Term
*ALSTOM	ALSTOM CMN EUR 14	01-Sep-2009	08-Jun-2012	15	461.96	1,029.700	-567.74	1,011	Long-Term
AUY	YAMANA GOLD INC CMN	01-Sep-2009	08-Jun-2012	100	1,583.67	927.120	656.55	1,011	Long-Term
J7261	MAZDA MOTOR CORP ORD CMN	01-Sep-2009	08-Jun-2012	1,000	1,260.24	2,774.160	-1,513.92	1,011	Long-Term
CMCSA	COMCAST CORPORATION CMN CLASS A VOTING	01-Sep-2009	08-Jun-2012	80	2,394.62	1,222.180	1,172.44	1,011	Long-Term
*FNCIMM	FINMECCANICA S.P.A CMN	01-Sep-2009	08-Jun-2012	2	7.43	31.690	-24.26	1,011	Long-Term
LM	LEGG MASON INC CMN	01-Sep-2009	08-Jun-2012	40	1,018.71	1,103.620	-84.91	1,011	Long-Term
J8411	MIZUHO FINANCIAL GROUP CMN	12-Jul-2010	08-Jun-2012	500	744.81	793.300	-48.49	697	Long-Term
DELL	DELL INC CMN	01-Sep-2009	08-Jun-2012	20	241.66	309.590	-67.93	1,011	Long-Term
*DSMNV	KONINKLIJKE DSM N.V. CMN EUR1.5	01-Sep-2009	08-Jun-2012	11	530.07	393.730	136.34	1,011	Long-Term
J2768	SOJITZ CORPORATION CMN	01-Nov-2010	08-Jun-2012	200	312.54	358.790	-46.25	585	Long-Term
J6460	SEGA SAMMY HOLDINGS INC CMN	01-Sep-2009	08-Jun-2012	100	1,849.66	1,338.220	511.44	1,011	Long-Term
J7832	NAMCO BANDAI HOLDINGS CMN	01-Sep-2009	08-Jun-2012	100	1,169.63	1,061.030	108.60	1,011	Long-Term
*UNICERT	UNILEVER N.V CMN DUTCH CERTIFICATE	18-Mar-2011	08-Jun-2012	9	283.41	271.450	11.96	448	Long-Term
*EDFFP	ELECTRICITE DE FRANCE CMN	01-Sep-2009	08-Jun-2012	18	352.18	926.640	-574.46	1,011	Long-Term
HPQ	HEWLETT-PACKARD CO. CMN	01-Sep-2009	08-Jun-2012	20	439.86	884.900	-445.04	1,011	Long-Term
*EXPERLN	EXPERIAN PLC CMN	01-Sep-2009	08-Jun-2012	5	72.62	41.870	30.75	1,011	Long-Term
CSCO	CISCO SYSTEMS, INC CMN	01-Sep-2009	08-Jun-2012	140	2,338.14	2,998.670	-660.53	1,011	Long-Term
J6902	DENSO CORP. CMN	01-Sep-2009	08-Jun-2012	100	3,048.53	2,967.700	80.83	1,011	Long-Term
*OZL	OZ MINERALS LTD ORDINARY FULLY PAID	12-Jul-2010	08-Jun-2012	21	177.78	203.650	-25.87	697	Long-Term
*PRUCF	PRUDENTIAL CORP (ORD) CMN	01-Sep-2009	08-Jun-2012	67	717.45	580.390	137.06	1,011	Long-Term
*MICHF	MICHELIN (CIE GLE DES ETABL.) CLASS 'B'(REDG) EUR2 00	23-Sep-2010	08-Jun-2012	14	850.41	1,202.670	-352.26	624	Long-Term
HK1	CHEUNG KONG HLDGS LTD (ORD) CMN	01-Sep-2009	08-Jun-2012	1,000	11,360.00	11,847.220	-487.22	1,011	Long-Term
*BOKANA	BOSKALIS WESTMINSTER NV, KONIN CMN	12-Jul-2010	08-Jun-2012	6	192.97	253.070	-60.10	697	Long-Term
*RDNL	REED ELSEVIER N V CMN	01-Sep-2009	08-Jun-2012	46	487.65	496.130	-8.48	1,011	Long-Term
*ORKNO	ORKLA ASA CMN	01-Sep-2009	08-Jun-2012	13	90.14	103.800	-13.66	1,011	Long-Term
*UMIBB	UMICORE SA CMN	01-Sep-2009	08-Jun-2012	17	813.05	445.120	367.93	1,011	Long-Term
J7203	TOYOTA MOTOR CORPORATION CMN	01-Sep-2009	08-Jun-2012	100	3,862.65	4,323.590	-460.94	1,011	Long-Term
*RELLN	REED ELSEVIER PLC CMN	01-Sep-2009	08-Jun-2012	54	408.17	395.760	12.41	1,011	Long-Term
MOLX	MOLEX INC CMN	02-Mar-2010	08-Jun-2012	20	481.95	416.900	65.05	829	Long-Term
*NHY	NORSK HYDRO ASA CMN	02-Mar-2010	08-Jun-2012	68	296.99	476.210	-179.22	829	Long-Term
									Long-

*SLVBF	SOLVAY NPV CMN	01-Sep-2009	08-Jun-2012	3	314.57	308.410	6.16	1,011	Term
*MEDBF	MEDIOBANCA SPA EURO.50	01-Sep-2009	08-Jun-2012	24	96.62	306.430	-209.81	1,011	Long-Term
*RHHVF	ROCHE HOLDING AG GENUSSSCHEINE (PTG CERTS) NPV	18-Mar-2011	08-Jun-2012	16	2,571.72	2,210.760	360.96	448	Long-Term
SLB	SCHLUMBERGER LTD CMN	01-Sep-2009	08-Jun-2012	20	1,261.64	1,110.740	150.90	1,011	Long-Term
PHM	PULTEGROUP INC CMN	01-Nov-2010	08-Jun-2012	20	178.76	157.830	20.93	585	Long-Term
XRX	XEROX CORPORATION CMN	01-Sep-2009	08-Jun-2012	200	1,516.92	1,715.620	-198.70	1,011	Long-Term
MU	MICRON TECHNOLOGY, INC. CMN	03-Nov-2009	08-Jun-2012	40	231.53	259.130	-27.60	948	Long-Term
*SAPAF	SAP AG NPV	01-Sep-2009	08-Jun-2012	22	1,234.05	1,062.040	172.01	1,011	Long-Term
J9006	KEIKYU CORPORATION CMN	01-Sep-2009	08-Jun-2012	1,000	8,544.45	8,340.350	204.10	1,011	Long-Term
*EADS	EUROPEAN AERONAUTIC DEFENCE CMN	01-Sep-2009	08-Jun-2012	16	538.97	325.050	213.92	1,011	Long-Term
ELN	ELAN CORP PLC (ADR) ADR CMN	18-Mar-2011	08-Jun-2012	20	268.56	126.460	142.10	448	Long-Term
*ACMAN	ACKERMANS & VAN HAAREN NV CMN	18-Mar-2011	08-Jun-2012	6	468.38	533.670	-65.29	448	Long-Term
AA	ALCOA INC. CMN	01-Sep-2009	08-Jun-2012	80	673.86	948.040	-274.18	1,011	Long-Term
AMAT	APPLIED MATERIALS INC CMN	01-Sep-2009	08-Jun-2012	80	860.66	1,048.180	-187.52	1,011	Long-Term
J5020	JX HOLDINGS, INC CMN	01-Sep-2009	08-Jun-2012	200	956.54	1,089.280	-132.74	1,011	Long-Term
J8630	NKSJ HOLDINGS CMN	01-Sep-2009	08-Jun-2012	100	1,892.89	2,752.650	-859.76	1,011	Long-Term
MSFT	MICROSOFT CORPORATION CMN	02-Sep-2009	08-Jun-2012	140	4,102.80	3,357.720	745.08	1,010	Long-Term
SYT	SYSCO CORPORATION CMN	01-Sep-2009	08-Jun-2012	20	572.25	508.160	64.09	1,011	Long-Term
EXPD	EXPEDITORS INTL WASH INC CMN	01-Sep-2009	08-Jun-2012	20	781.65	651.720	129.93	1,011	Long-Term
AMZN	AMAZON.COM INC CMN	01-Sep-2009	08-Jun-2012	20	4,353.47	1,604.980	2,748.49	1,011	Long-Term
*UNICSPA	UNICREDIT, SOCIETA PER AZIONI CMN CLASS	01-Sep-2009	08-Jun-2012	70	238.70	2,472.960	-2,234.26	1,011	Long-Term
MS	MORGAN STANLEY CMN	01-Sep-2009	08-Jun-2012	40	529.32	1,120.470	-591.15	1,011	Long-Term
HK1299	AIA GROUP LIMITED CMN	18-Mar-2011	08-Jun-2012	200	658.72	581.120	77.60	448	Long-Term
ORCL	ORACLE CORPORATION CMN	01-Sep-2009	08-Jun-2012	60	1,617.92	1,318.880	299.04	1,011	Long-Term
*OLMUF12	OLD MUTUAL PUBLIC LIMITED COMP CMN	01-Sep-2009	08-Jun-2012	11	24.90	18.940	5.96	1,011	Long-Term
ATHOF	ATHABASCA OIL CORP CMN	12-Jul-2010	08-Jun-2012	100	1,009.12	1,148.230	-139.11	697	Long-Term
FITB	FIFTH THIRD BANCORP CMN	01-Sep-2009	08-Jun-2012	40	506.62	423.940	82.68	1,011	Long-Term
*ANEWY	AUSTRALIA & NEW ZEALAND BK ORDINARY FULLY PAID	01-Sep-2009	08-Jun-2012	81	1,740.12	1,518.030	222.09	1,011	Long-Term
*AKZOF	AKZO NOBEL N V NLG5	01-Sep-2009	08-Jun-2012	12	568.54	673.060	-104.52	1,011	Long-Term
WY	WEYERHAEUSER COMPANY CMN	01-Sep-2010	08-Jun-2012	14	281.44	229.040	52.40	646	Long-Term
*STOSY	SANTOS LTD (ORD) ORDINARY FULLY PAID	01-Sep-2009	08-Jun-2012	49	581.18	658.680	-77.50	1,011	Long-Term
AME	AMETEK INC (NEW) CMN	01-Nov-2010	08-Jun-2012	20	1,030.94	728.690	302.25	585	Long-Term
*SHIRLTD	SHIRE PLC CMN	18-Mar-2011	08-Jun-2012	3	86.85	88.310	-1.46	448	Long-Term
ACI	ARCH COAL INC CMN	02-Mar-2010	08-Jun-2012	20	122.36	466.170	-343.81	829	Long-Term
*AALNWLN	ANGLO AMERICAN PLC CMN	01-Sep-2009	08-Jun-2012	35	1,123.83	1,108.900	14.93	1,011	Long-Term
*NOVODC	NOVO-NORDISK A/S CMN SERIES B	18-Mar-2011	08-Jun-2012	15	1,984.79	1,860.720	124.07	448	Long-Term
*KONINK	KONINKLIJKE AHOLD N V. CMN	18-Mar-2011	08-Jun-2012	59	673.96	769.590	-95.63	448	Long-Term
*NESNVXX	NESTLE S.A. CMN	18-Mar-2011	08-Jun-2012	38	2,174.06	2,083.590	90.47	448	Long-Term
CVC	CABLEVISION SYSTEMS CORP CABLEVISION NY GROUP COM	01-Sep-2009	08-Jun-2012	20	228.26	260.790	-32.53	1,011	Long-Term
									Long-

COST	COSTCO WHOLESALE CORPORATION CMN	01-Sep-2009	08-Jun-2012	20	1,760.34	1,013.530	746.81	1,011	Term
BFB	BROWN FORMAN CORP CL B CMN CLASS B	18-Mar-2011	08-Jun-2012	20	1,781.33	1,328.010	453.32	448	Long-Term
CTXS	CITRIX SYSTEMS INC CMN	01-Sep-2009	08-Jun-2012	20	1,517.83	704.250	813.58	1,011	Long-Term
*SEVFP	SUEZ ENVIRONNEMENT SA CMN	01-Sep-2009	08-Jun-2012	20	224.82	410.040	-185.22	1,011	Long-Term
A	AGILENT TECHNOLOGIES, INC CMN	01-Sep-2009	08-Jun-2012	40	1,587.50	1,036.540	550.96	1,011	Long-Term
PPL	PPL CORPORATION CMN	12-Jul-2010	08-Jun-2012	40	1,106.32	1,047.510	58.81	697	Long-Term
YHOO	YAHOO INC CMN	01-Sep-2009	08-Jun-2012	40	618.12	574.790	43.33	1,011	Long-Term
*STN	STANDARD CHARTERED PLC CMN	01-Sep-2009	08-Jun-2012	8	169.24	125.830	43.41	1,011	Long-Term
MO	ALTRIA GROUP, INC. CMN	01-Sep-2009	08-Jun-2012	40	1,318.11	726.440	591.67	1,011	Long-Term
LOW	LOWES COMPANIES INC CMN	01-Sep-2009	08-Jun-2012	40	1,103.71	842.500	261.21	1,011	Long-Term
J4063	SHIN-ETSU CHEMICAL CMN	01-Sep-2009	08-Jun-2012	100	5,154.40	5,935.410	-781.01	1,011	Long-Term
*DEN	DNB NOR ASA CMN	01-Sep-2009	08-Jun-2012	14	131.68	139.610	-7.93	1,011	Long-Term
HK2388	BOC HONG KONG (HOLDINGS) LTD CMN	01-Sep-2009	08-Jun-2012	500	1,385.51	1,014.490	371.02	1,011	Long-Term
*REP	REPSOL YPF SA EUR1	01-Sep-2009	08-Jun-2012	12	187.71	291.960	-104.25	1,011	Long-Term
HST	HOST HOTELS & RESORTS INC CMN	01-Sep-2009	08-Jun-2012	20	303.06	193.290	109.77	1,011	Long-Term
NWL	NEWELL RUBBERMAID INC CMN	03-Nov-2009	08-Jun-2012	20	360.86	282.590	78.27	948	Long-Term
SO	THE SOUTHERN CO CMN	12-Jul-2010	08-Jun-2012	20	943.65	693.260	250.39	697	Long-Term
*ATLKY	ATLAS COPCO AB SER A SEKS	01-Sep-2009	08-Jun-2012	24	486.96	292.590	194.37	1,011	Long-Term
*WIREF	VERBUND AG CMN CLASS A NPV	12-Jul-2010	08-Jun-2012	6	138.83	204.060	-65.23	697	Long-Term
EBAY	EBAY INC. CMN	01-Sep-2009	08-Jun-2012	40	1,618.30	881.880	736.42	1,011	Long-Term
*STLO	STATOILHYDRO ASA CMN	01-Sep-2009	08-Jun-2012	36	823.56	779.100	44.46	1,011	Long-Term
*SYNCHF	SYNGENTA AG CMN	01-Sep-2009	08-Jun-2012	2	641.28	465.200	176.08	1,011	Long-Term
WFC	WELLS FARGO & CO (NEW) CMN	01-Sep-2009	08-Jun-2012	80	2,478.62	2,145.960	332.66	1,011	Long-Term
*DPS	DEUTSCHE POST AG CMN	01-Sep-2009	08-Jun-2012	19	311.66	313.320	-1.66	1,011	Long-Term
PG	PROCTER & GAMBLE COMPANY (THE) CMN	01-Sep-2009	08-Jun-2012	20	1,260.64	1,066.830	193.81	1,011	Long-Term
VAR	VARIAN MEDICAL SYSTEMS INC CMN	01-Sep-2009	08-Jun-2012	20	1,179.64	845.110	334.53	1,011	Long-Term
*BTGG	BT GROUP PLC CMN	01-Sep-2009	08-Jun-2012	461	1,466.18	1,032.360	433.82	1,011	Long-Term
*TSBF	LLOYDS BANKING GROUP PLC ORD 25P	02-Mar-2010	08-Jun-2012	504	216.59	391.390	-174.80	829	Long-Term
TJX	TJX COMPANIES INC (NEW) CMN	01-Sep-2009	08-Jun-2012	20	830.65	356.320	474.33	1,011	Long-Term
AES	AES CORP CMN	01-Sep-2009	08-Jun-2012	120	1,492.88	1,617.400	-124.52	1,011	Long-Term
*TELNO	TELENOR ASA CMN	01-Sep-2009	08-Jun-2012	10	151.96	94.320	57.64	1,011	Long-Term
SO	THE SOUTHERN CO CMN	01-Sep-2009	08-Jun-2012	20	943.65	623.660	319.99	1,011	Long-Term
*INBR	ANHEUSER-BUSCH INBEV S.A CMN	12-Jul-2010	08-Jun-2012	8	545.89	428.210	117.68	697	Long-Term
*LETHF	LEIGHTON HOLDINGS LIMITED ORDINARY FULLY PAID	12-Jul-2010	08-Jun-2012	1	17.15	26.760	-9.61	697	Long-Term
*INBR	ANHEUSER-BUSCH INBEV S A CMN	18-Mar-2011	08-Jun-2012	7	477.66	384.780	92.88	448	Long-Term
*HEMBF	HENNES & MAURITZ AB SEK0.25	01-Sep-2009	08-Jun-2012	1	30.21	27.200	3.01	1,011	Long-Term
S	SPRINT NEXTEL CORPORATION CMN	03-Nov-2009	08-Jun-2012	160	454.54	465.550	-11.01	948	Long-Term
BSX	BOSTON SCIENTIFIC CORP. COMMON STOCK	01-Sep-2009	08-Jun-2012	60	339.95	684.020	-344.07	1,011	Long-Term
*LUXG	LUXOTTICA GROUP SPA CMN	01-Sep-2009	08-Jun-2012	1	32.74	24.140	8.60	1,011	Long-Term
									Long-

*CCLLN	CARNIVAL PLC CMN	12-Jul-2010	08-Jun-2012	10	326.48	343.750	-17.27	697	Term
*ACAFP	CREDIT AGRICOLE SA CMN	01-Sep-2009	08-Jun-2012	43	167.23	766.800	-599.57	1,011	Long-Term
*DUBE	DEUTSCHE BOERSE AG CMN -	01-Sep-2009	08-Jun-2012	5	240.94	375.920	-134.98	1,011	Long-Term
RF	REGIONS FINANCIAL CORPORATION CMN	01-Sep-2009	08-Jun-2012	100	608.33	571.850	36.48	1,011	Long-Term
*BEZEQ	BEZEQ, THE ISRAEL TELECOMMUNICATION CORP LTD ILS1.00	27-Sep-2010	11-Jun-2012	69	84.88	171.440	-86.56	623	Long-Term
*ISCHS	ISRAEL CHEMICALS SHS ILS1	27-Sep-2010	11-Jun-2012	7	74.89	100.280	-25.39	623	Long-Term
*SYSTSW	SYNTHES, INC. ORD CMN PRIVATE PLACEMENT/AI	18-Mar-2011	14-Jun-2012	2	311.81	262.960	48.85	454	Long-Term
BXBR	RTS/BRAMBLES LIMITED RIGHTS - APPLICATIONS CLOSE US 29-JUN-2012 DEFERRED	14-Jun-2011	21-Jun-2012	5	1.08	0.000	1.08	373	Long-Term
BXBR	RTS/BRAMBLES LIMITED RIGHTS - APPLICATIONS CLOSE US 29-JUN-2012 DEFERRED	18-Mar-2011	21-Jun-2012	19	4.09	0.000	4.09	461	Long-Term
BXBR	RTS/BRAMBLES LIMITED RIGHTS - APPLICATIONS CLOSE US 29-JUN-2012 DEFERRED	01-Sep-2009	21-Jun-2012	15	3.23	0.000	3.23	1,024	Long-Term
	THE HILLSHIRE BRANDS COMPANY CMN	01-Sep-2009	26-Jun-2012	180	3,379.60	1,731.760	1,647.84	1,029	Long-Term
	THE HILLSHIRE BRANDS COMPANY CMN	18-Mar-2011	26-Jun-2012	140	2,628.58	2,387.270	241.31	466	Long-Term
	RTS/NEW WORLD DEVELOPMENT COMP EXP11/17/2011		14-Nov-2011	1	0.15				Not Available
OSHSP	ORCHARD SUPPLY HARDWARE LLC PFD USD0.0000 CLASS A		30-Dec-2011	0	1.01				Not Available
OSH	ORCHARD SUPPLY HARDWARE STORES CMN		30-Dec-2011	0	12.78				Not Available
NOK	NORWEGIAN KRONE	01-Nov-2011	04-Nov-2011	2,602.26	463.32	463.320	0.00	0	Ordinary
CHF	SWISS FRANC	01-Nov-2011	04-Nov-2011	170,000	191,241.16	191,940.750	-699.59		Ordinary
SEK	SWEDISH KRONA	01-Nov-2011	04-Nov-2011	40,000	6,035.50	6,076.490	-40.99		Ordinary
NOK	NORWEGIAN KRONE	01-Nov-2011	04-Nov-2011	2,939.83	523.42	523.420	0.00	0	Ordinary
GBP	UK POUND STERLING	01-Nov-2011	04-Nov-2011	60,000	95,665.50	96,234.600	-569.10		Ordinary
DKK	DANISH KRONER	01-Nov-2011	04-Nov-2011	40,000	7,358.76	7,403.240	-44.48		Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	30,000	41,065.50	41,326.200	-260.70		Ordinary
NZD	NEW ZEALAND DOLLAR	01-Nov-2011	04-Nov-2011	3,062	2,434.60	2,435.210	-0.61		Ordinary
NOK	NORWEGIAN KRONE	01-Nov-2011	04-Nov-2011	50,000	8,902.29	8,850.970	51.32		Ordinary
CHF	SWISS FRANC	01-Nov-2011	04-Nov-2011	52,842.54	59,662.57	59,662.570	0.00	0	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	638.98	880.22	880.220	0.00	0	Ordinary
AUD	AUSTRALIAN DOLLAR	01-Nov-2011	04-Nov-2011	70,000	72,769.90	72,364.600	405.30		Ordinary
CHF	SWISS FRANC	01-Nov-2011	04-Nov-2011	37,234.55	42,040.16	42,040.160	0.00	0	Ordinary
AUD	AUSTRALIAN DOLLAR	01-Nov-2011	04-Nov-2011	7,927.41	8,241.10	8,241.100	0.00	0	Ordinary
CAD	CANADIAN DOLLAR	01-Nov-2011	04-Nov-2011	2,426.53	2,385.50	2,385.500	0.00	0	Ordinary
SGD	SINGAPORE DOLLAR	01-Nov-2011	04-Nov-2011	2,712.06	2,142.74	2,142.740	0.00	0	Ordinary
SGD	SINGAPORE DOLLAR	01-Nov-2011	04-Nov-2011	20,000	15,801.53	15,657.420	144.11		Ordinary
CAD	CANADIAN DOLLAR	01-Nov-2011	04-Nov-2011	110,000	108,139.99	108,158.070	-18.08		Ordinary
SGD	SINGAPORE DOLLAR	01-Nov-2011	04-Nov-2011	4,547.19	3,592.63	3,592.630	0.00	0	Ordinary
JPY	JAPANESE YEN	01-Nov-2011	07-Nov-2011	20,580,000	263,592.96	262,912.480	680.48		Ordinary
JPY	JAPANESE YEN	02-Dec-2011	07-Dec-2011	1,300,000	16,681.81	16,739.460	-57.65		Ordinary
CAD	CANADIAN DOLLAR	01-Nov-2011	04-Nov-2011	5,676.24	5,580.26	5,580.260	0.00	0	Ordinary
DKK	DANISH KRONER	01-Nov-2011	04-Nov-2011	40,000	7,403.24	7,403.240	0.00	0	Ordinary
JPY	JAPANESE YEN	01-Nov-2011	07-Nov-2011	1,545,667	19,797.23	19,797.230	0.00	0	Ordinary
CHF	SWISS FRANC	01-Nov-2011	07-Dec-2011	11,000	11,899.61	12,419.700	-520.09	31	Ordinary
CHF	SWISS FRANC	02-Dec-2011	07-Dec-2011	11,000	11,938.48	11,899.610	38.87		Ordinary
GBP	UK POUND STERLING	02-Dec-2011	07-Dec-2011	6,000	9,355.72	9,416.700	-60.98		Ordinary
EUR	EURO	02-Dec-2011	07-Dec-2011	6,000	8,035.76	8,037.780	-2.02		Ordinary
EUR	EURO	01-Nov-2011	07-Dec-2011	1,898.6	2,543.42	2,615.400	-71.98	31	Ordinary
EUR	EURO	01-Nov-2011	07-Dec-2011	4,101.4	5,494.36	5,649.840	-155.49	31	Ordinary
JPY	JAPANESE YEN	01-Nov-2011	07-Dec-2011	1,300,000	16,739.46	16,650.670	88.79	31	Ordinary
GBP	UK POUND STERLING	01-Nov-2011	07-Dec-2011	6,000	9,416.70	9,623.460	-206.76	31	Ordinary
CAD	CANADIAN DOLLAR	01-Nov-2011	08-Dec-2011	2,500	2,449.97	2,457.730	-7.76	34	Ordinary
CAD	CANADIAN DOLLAR	05-Dec-2011	08-Dec-2011	2,500	2,457.24	2,449.970	7.27		Ordinary
NOK	NORWEGIAN KRONE	01-Nov-2011	27-Dec-2011	6,836.85	1,145.08	1,217.270	-72.20	50	Ordinary
CHF	SWISS FRANC	01-Nov-2011	27-Dec-2011	629.26	673.78	710.470	-36.70	50	Ordinary
JPY	JAPANESE YEN	21-Dec-2011	27-Dec-2011	13,730,000	176,082.08	176,342.770	-260.69		Ordinary
CHF	SWISS FRANC	21-Dec-2011	27-Dec-2011	1,522.51	1,630.22	1,630.220	0.00	0	Ordinary
SEK	SWEDISH KRONA	01-Nov-2011	27-Dec-2011	5,027.47	733.76	763.730	-29.97	50	Ordinary

SEK	SWEDISH KRONA	01-Nov-2011	27-Dec-2011	17,278.15	2,521.75	2,624.760	-103.01	50	Ordinary
CHF	SWISS FRANC	21-Dec-2011	27-Dec-2011	19,710.28	21,104.67	21,104.670	0.00	0	Ordinary
SEK	SWEDISH KRONA	30-Nov-2011	27-Dec-2011	29	4.23	4.290	-0.05	21	Ordinary
SGD	SINGAPORE DOLLAR	01-Nov-2011	27-Dec-2011	2,694.62	2,079.90	2,128.960	-49.05	50	Ordinary
EUR	EURO	21-Dec-2011	27-Dec-2011	3,192.92	4,172.54	4,172.540	0.00	0	Ordinary
NOK	NORWEGIAN KRONE	30-Nov-2011	27-Dec-2011	22	3.69	3.810	-0.12	21	Ordinary
SGD	SINGAPORE DOLLAR	21-Dec-2011	27-Dec-2011	3,809.82	2,940.70	2,940.700	0.00	0	Ordinary
DKK	DANISH KRONER	01-Nov-2011	27-Dec-2011	2,350.99	413.33	435.120	-21.79	50	Ordinary
DKK	DANISH KRONER	21-Dec-2011	27-Dec-2011	20,000	3,507.51	3,516.240	-8.73		Ordinary
SEK	SWEDISH KRONA	21-Dec-2011	27-Dec-2011	16,817.39	2,454.50	2,454.500	0.00	0	Ordinary
DKK	DANISH KRONER	01-Nov-2011	27-Dec-2011	14,968.5	2,631.64	2,770.390	-138.74	50	Ordinary
NOK	NORWEGIAN KRONE	21-Dec-2011	27-Dec-2011	30,000	5,060.39	5,024.580	35.81		Ordinary
CHF	SWISS FRANC	21-Dec-2011	27-Dec-2011	50,000	53,451.35	53,537.200	-85.85		Ordinary
SEK	SWEDISH KRONA	21-Dec-2011	27-Dec-2011	130,000	18,861.77	18,973.530	-111.76		Ordinary
SGD	SINGAPORE DOLLAR	21-Dec-2011	27-Dec-2011	20,000	15,414.26	15,437.460	-23.20		Ordinary
EUR	EURO	21-Dec-2011	27-Dec-2011	100,000	130,475.00	130,681.000	-206.00		Ordinary
GBP	UK POUND STERLING	21-Dec-2011	28-Dec-2011	60,000	93,979.20	92,715.600	1,263.60		Ordinary
AUD	AUSTRALIAN DOLLAR	21-Dec-2011	28-Dec-2011	3,799.65	3,835.14	3,835.140	0.00	0	Ordinary
JPY	JAPANESE YEN	01-Nov-2011	27-Dec-2011	70,526	905.81	903.310	2.50	50	Ordinary
CAD	CANADIAN DOLLAR	21-Dec-2011	28-Dec-2011	80,000	77,783.18	78,138.740	-355.56		Ordinary
AUD	AUSTRALIAN DOLLAR	21-Dec-2011	28-Dec-2011	60,000	60,423.00	60,560.400	-137.40		Ordinary
AUD	AUSTRALIAN DOLLAR	07-Dec-2011	28-Dec-2011	1,495	1,508.96	1,535.360	-26.40	14	Ordinary
AUD	AUSTRALIAN DOLLAR	30-Nov-2011	28-Dec-2011	8	8.07	8.210	-0.14	21	Ordinary
AUD	AUSTRALIAN DOLLAR	01-Nov-2011	28-Dec-2011	1,426.31	1,439.63	1,482.750	-43.12	50	Ordinary
GBP	UK POUND STERLING	21-Dec-2011	28-Dec-2011	2,966.47	4,583.97	4,583.970	0.00	0	Ordinary
CAD	CANADIAN DOLLAR	21-Dec-2011	28-Dec-2011	4,259.15	4,160.06	4,160.060	0.00	0	Ordinary
AUD	AUSTRALIAN DOLLAR	19-Dec-2011	28-Dec-2011	7,921.8	7,995.79	7,854.470	141.32	2	Ordinary
CAD	CANADIAN DOLLAR	21-Dec-2011	28-Dec-2011	4,946.33	4,831.25	4,831.250	0.00	0	Ordinary
AUD	AUSTRALIAN DOLLAR	21-Dec-2011	28-Dec-2011	3,136.6	3,165.90	3,165.900	0.00	0	Ordinary
AUD	AUSTRALIAN DOLLAR	21-Dec-2011	28-Dec-2011	6,308.41	6,367.33	6,367.330	0.00	0	Ordinary
AUD	AUSTRALIAN DOLLAR	21-Dec-2011	28-Dec-2011	1,073.61	1,083.64	1,083.640	0.00	0	Ordinary
GBP	UK POUND STERLING	01-Nov-2011	28-Dec-2011	139.7	215.87	224.070	-8.19	50	Ordinary
SEK	SWEDISH KRONA	21-Dec-2011	07-Feb-2012	5,444.96	816.93	794.690	22.24	43	Ordinary
SEK	SWEDISH KRONA	31-Jan-2012	07-Feb-2012	22	3.30	3.230	0.07	2	Ordinary
SEK	SWEDISH KRONA	21-Dec-2011	07-Feb-2012	3,463.05	519.58	505.430	14.15	43	Ordinary
SEK	SWEDISH KRONA	21-Dec-2011	07-Feb-2012	5,541.21	831.38	808.740	22.64	43	Ordinary
SEK	SWEDISH KRONA	30-Dec-2011	07-Feb-2012	30	4.51	4.370	0.14	34	Ordinary
SGD	SINGAPORE DOLLAR	21-Dec-2011	07-Feb-2012	163.17	130.83	125.950	4.88	43	Ordinary
SGD	SINGAPORE DOLLAR	21-Dec-2011	07-Feb-2012	692.88	555.53	534.820	20.71	43	Ordinary
DKK	DANISH KRONER	21-Dec-2011	07-Feb-2012	12,515.08	2,230.32	2,200.300	30.02	43	Ordinary
JPY	JAPANESE YEN	02-Feb-2012	07-Feb-2012	18,050,000	237,032.17	235,190.240	1,841.93		Ordinary
NOK	NORWEGIAN KRONE	21-Dec-2011	07-Feb-2012	3,241.16	561.23	542.850	18.38	43	Ordinary
NOK	NORWEGIAN KRONE	21-Dec-2011	07-Feb-2012	3,462.28	599.52	579.880	19.64	43	Ordinary
NOK	NORWEGIAN KRONE	21-Dec-2011	07-Feb-2012	43.19	7.48	7.230	0.25	43	Ordinary
NOK	NORWEGIAN KRONE	21-Dec-2011	07-Feb-2012	3,505.87	607.07	587.180	19.89	43	Ordinary
NOK	NORWEGIAN KRONE	21-Dec-2011	07-Feb-2012	1,173.85	203.26	196.600	6.66	43	Ordinary
NOK	NORWEGIAN KRONE	30-Dec-2011	07-Feb-2012	9	1.56	1.510	0.05	34	Ordinary
JPY	JAPANESE YEN	21-Dec-2011	07-Feb-2012	236,128	3,076.74	3,032.740	44.00	43	Ordinary
SEK	SWEDISH KRONA	02-Feb-2012	07-Feb-2012	220,000	32,691.59	33,007.710	-316.12		Ordinary
CAD	CANADIAN DOLLAR	02-Feb-2012	07-Feb-2012	120,000	120,265.79	120,547.290	-281.50		Ordinary
SEK	SWEDISH KRONA	21-Dec-2011	07-Feb-2012	1,973.14	296.04	287.980	8.06	43	Ordinary
SGD	SINGAPORE DOLLAR	02-Feb-2012	07-Feb-2012	20,000	16,053.30	16,035.280	18.02		Ordinary
CAD	CANADIAN DOLLAR	21-Dec-2011	07-Feb-2012	2,225.5	2,235.65	2,173.720	61.93	43	Ordinary
NOK	NORWEGIAN KRONE	02-Feb-2012	07-Feb-2012	80,000	13,738.93	13,852.650	-113.72		Ordinary
CAD	CANADIAN DOLLAR	21-Dec-2011	07-Feb-2012	390.47	392.26	381.390	10.87	43	Ordinary
CAD	CANADIAN DOLLAR	30-Dec-2011	07-Feb-2012	1	1.01	0.980	0.03	34	Ordinary
CHF	SWISS FRANC	02-Feb-2012	07-Feb-2012	68,000	74,345.38	74,512.380	-167.00		Ordinary
GBP	UK POUND STERLING	02-Feb-2012	07-Feb-2012	99,000	156,583.35	157,372.380	-789.03		Ordinary
AUD	AUSTRALIAN DOLLAR	02-Feb-2012	07-Feb-2012	68,000	72,972.16	73,389.680	-417.52		Ordinary
DKK	DANISH KRONER	02-Feb-2012	07-Feb-2012	80,000	14,176.10	14,256.870	-80.77		Ordinary
EUR	EURO	02-Feb-2012	07-Feb-2012	140,000	184,408.00	185,452.400	-1,044.40		Ordinary
GBP	UK POUND STERLING	02-Feb-2012	19-Mar-2012	338.57	538.29	538.200	0.09	41	Ordinary
GBP	UK POUND STERLING	02-Feb-2012	19-Mar-2012	501.65	797.57	797.430	0.14	41	Ordinary
CAD	CANADIAN DOLLAR	14-Mar-2012	19-Mar-2012	17,000	17,144.87	17,230.200	-85.33		Ordinary
GBP	UK POUND STERLING	02-Feb-2012	19-Mar-2012	205.89	327.35	327.290	0.06	41	Ordinary

	UK POUND STERLING	02-Feb-2012	19-Mar-2012	432.92	688.30	688.180	0.12	41	Ordinary
GBP	UK POUND STERLING	02-Feb-2012	19-Mar-2012	334.58	531.95	531.860	0.09	41	Ordinary
GBP	UK POUND STERLING	21-Feb-2012	19-Mar-2012	1,406.4	2,236.02	2,220.000	16.02	22	Ordinary
JPY	JAPANESE YEN	02-Feb-2012	19-Mar-2012	74,442	892.53	969.970	-77.44	41	Ordinary
GBP	UK POUND STERLING	02-Feb-2012	19-Mar-2012	730.73	1,161.78	1,161.580	0.20	41	Ordinary
SEK	SWEDISH KRONA	14-Mar-2012	19-Mar-2012	20,000	2,916.76	2,979.610	-62.85		Ordinary
JPY	JAPANESE YEN	02-Feb-2012	19-Mar-2012	333,054	3,993.20	4,339.670	-346.47	41	Ordinary
JPY	JAPANESE YEN	02-Feb-2012	19-Mar-2012	141,825	1,700.43	1,847.970	-147.54	41	Ordinary
JPY	JAPANESE YEN	02-Feb-2012	19-Mar-2012	24,719	296.37	322.090	-25.72	41	Ordinary
JPY	JAPANESE YEN	29-Feb-2012	19-Mar-2012	1,261	15.12	15.490	-0.37	14	Ordinary
JPY	JAPANESE YEN	02-Feb-2012	19-Mar-2012	32,799	393.25	427.370	-34.12	41	Ordinary
JPY	JAPANESE YEN	14-Mar-2012	19-Mar-2012	4,680,000	55,857.25	56,111.560	-254.31		Ordinary
GBP	UK POUND STERLING	14-Mar-2012	19-Mar-2012	20,000	31,369.58	31,797.800	-428.22		Ordinary
JPY	JAPANESE YEN	02-Feb-2012	19-Mar-2012	273,963	3,284.72	3,569.720	-285.00	41	Ordinary
JPY	JAPANESE YEN	08-Feb-2012	19-Mar-2012	1,738	20.84	22.540	-1.70	35	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	20,000	26,052.00	26,476.800	-424.80		Ordinary
CAD	CANADIAN DOLLAR	02-Feb-2012	19-Mar-2012	1,147.29	1,162.82	1,152.520	10.30	41	Ordinary
CAD	CANADIAN DOLLAR	02-Feb-2012	19-Mar-2012	4,866.78	4,932.69	4,888.980	43.71	41	Ordinary
SGD	SINGAPORE DOLLAR	02-Feb-2012	13-Apr-2012	2,666.36	2,138.22	2,137.790	0.43	68	Ordinary
SGD	SINGAPORE DOLLAR	02-Feb-2012	13-Apr-2012	362.65	290.82	290.760	0.06	68	Ordinary
SGD	SINGAPORE DOLLAR	14-Mar-2012	13-Apr-2012	1,239.25	993.78	987.330	6.45	27	Ordinary
DKK	DANISH KRONER	14-Mar-2012	13-Apr-2012	2,950.62	518.78	525.350	-6.57	27	Ordinary
DKK	DANISH KRONER	14-Mar-2012	13-Apr-2012	2,230.44	392.16	397.130	-4.97	27	Ordinary
EUR	EURO	10-Apr-2012	13-Apr-2012	171,000	223,645.77	223,343.100	302.67		Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	481.34	499.81	511.180	-11.37	27	Ordinary
DKK	DANISH KRONER	02-Feb-2012	13-Apr-2012	1,664.2	292.60	296.580	-3.98	68	Ordinary
DKK	DANISH KRONER	14-Mar-2012	13-Apr-2012	1,435.44	252.38	255.580	-3.20	27	Ordinary
DKK	DANISH KRONER	14-Mar-2012	13-Apr-2012	2,997.01	526.93	533.610	-6.68	27	Ordinary
DKK	DANISH KRONER	14-Mar-2012	13-Apr-2012	2,830.36	497.63	503.940	-6.31	27	Ordinary
DKK	DANISH KRONER	02-Feb-2012	13-Apr-2012	2,661.34	467.92	474.280	-6.36	68	Ordinary
SEK	SWEDISH KRONA	10-Apr-2012	13-Apr-2012	120,000	17,618.56	17,678.700	-60.14		Ordinary
AUD	AUSTRALIAN DOLLAR	10-Apr-2012	13-Apr-2012	60,000	61,542.00	62,302.200	-760.20		Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	766.77	796.19	814.310	-18.12	27	Ordinary
DKK	DANISH KRONER	14-Mar-2012	13-Apr-2012	3,230.59	568.00	575.200	-7.20	27	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	948.42	984.81	1,007.220	-22.41	27	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	1,204.19	1,250.39	1,278.850	-28.46	27	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	61.54	63.91	65.360	-1.45	27	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	87.12	90.46	92.520	-2.06	27	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	537.86	558.50	571.210	-12.71	27	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	850.57	883.21	903.310	-20.10	27	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	63.72	66.16	67.670	-1.51	27	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	669.95	695.66	711.490	-15.83	27	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	381.24	395.87	404.880	-9.01	27	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	216.09	224.38	229.490	-5.11	27	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	691.56	718.10	734.440	-16.34	27	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	468.26	486.22	497.290	-11.07	27	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	384.28	399.03	408.110	-9.08	27	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	436.49	453.24	463.550	-10.31	27	Ordinary
JPY	JAPANESE YEN	10-Apr-2012	13-Apr-2012	620,000	7,658.10	7,643.690	14.41		Ordinary
CHF	SWISS FRANC	14-Mar-2012	13-Apr-2012	939.96	1,021.90	1,031.450	-9.55	27	Ordinary
CHF	SWISS FRANC	14-Mar-2012	13-Apr-2012	594.35	646.16	652.200	-6.04	27	Ordinary
CHF	SWISS FRANC	02-Feb-2012	13-Apr-2012	1,417.79	1,541.38	1,553.570	-12.19	68	Ordinary
CHF	SWISS FRANC	14-Mar-2012	13-Apr-2012	406.95	442.42	446.560	-4.14	27	Ordinary
CHF	SWISS FRANC	14-Mar-2012	13-Apr-2012	126.47	137.49	138.780	-1.29	27	Ordinary
CHF	SWISS FRANC	14-Mar-2012	13-Apr-2012	1,527.37	1,660.51	1,676.030	-15.52	27	Ordinary
CHF	SWISS FRANC	14-Mar-2012	13-Apr-2012	755.63	821.50	829.180	-7.68	27	Ordinary
CHF	SWISS FRANC	14-Mar-2012	13-Apr-2012	298.54	324.57	327.600	-3.03	27	Ordinary
CHF	SWISS FRANC	14-Mar-2012	13-Apr-2012	1,368.75	1,488.07	1,501.980	-13.91	27	Ordinary
CHF	SWISS FRANC	14-Mar-2012	13-Apr-2012	957.96	1,041.46	1,051.200	-9.74	27	Ordinary
CHF	SWISS FRANC	14-Mar-2012	13-Apr-2012	332.32	361.29	364.670	-3.38	27	Ordinary
CHF	SWISS FRANC	14-Mar-2012	13-Apr-2012	948.76	1,031.47	1,041.110	-9.64	27	Ordinary
CHF	SWISS FRANC	14-Mar-2012	13-Apr-2012	368.67	400.80	404.550	-3.75	27	Ordinary
CHF	SWISS FRANC	14-Mar-2012	13-Apr-2012	392.22	426.41	430.400	-3.99	27	Ordinary
NOK	NORWEGIAN KRONE	14-Mar-2012	13-Apr-2012	3,629.28	627.28	634.690	-7.41	27	Ordinary
NOK	NORWEGIAN KRONE	14-Mar-2012	13-Apr-2012	222.04	38.38	38.830	-0.45	27	Ordinary

	SWISS FRANC	14-Mar-2012	13-Apr-2012	668.17	726.42	733.210	-6.79	27	Ordinary
CHF	SWISS FRANC	14-Mar-2012	13-Apr-2012	719.68	782.41	789.730	-7.32	27	Ordinary
NOK	NORWEGIAN KRONE	14-Mar-2012	13-Apr-2012	1,318.47	227.88	230.570	-2.69	27	Ordinary
NOK	NORWEGIAN KRONE	14-Mar-2012	13-Apr-2012	3,552.76	614.06	621.310	-7.25	27	Ordinary
NOK	NORWEGIAN KRONE	14-Mar-2012	13-Apr-2012	1,348.66	233.10	235.850	-2.75	27	Ordinary
NOK	NORWEGIAN KRONE	14-Mar-2012	13-Apr-2012	674.23	116.53	117.910	-1.38	27	Ordinary
NOK	NORWEGIAN KRONE	14-Mar-2012	13-Apr-2012	599.55	103.63	104.850	-1.22	27	Ordinary
NOK	NORWEGIAN KRONE	14-Mar-2012	13-Apr-2012	211.35	36.53	36.960	-0.43	27	Ordinary
NOK	NORWEGIAN KRONE	14-Mar-2012	13-Apr-2012	6,314.59	1,091.41	1,104.300	-12.89	27	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	688.6	715.02	731.290	-16.27	27	Ordinary
SEK	SWEDISH KRONA	14-Mar-2012	13-Apr-2012	1,407.85	207.41	209.740	-2.33	27	Ordinary
NOK	NORWEGIAN KRONE	30-Mar-2012	13-Apr-2012	7	1.21	1.230	-0.02	11	Ordinary
SEK	SWEDISH KRONA	14-Mar-2012	13-Apr-2012	8,179.29	1,204.99	1,218.550	-13.56	27	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	1,426.13	1,480.85	1,514.550	-33.70	27	Ordinary
SEK	SWEDISH KRONA	14-Mar-2012	13-Apr-2012	2,511.07	369.94	374.100	-4.16	27	Ordinary
SEK	SWEDISH KRONA	14-Mar-2012	13-Apr-2012	1,814.75	267.35	270.360	-3.01	27	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	208.06	216.04	220.960	-4.92	27	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	399.1	414.41	423.840	-9.43	27	Ordinary
SEK	SWEDISH KRONA	14-Mar-2012	13-Apr-2012	1,633.19	240.60	243.310	-2.71	27	Ordinary
SEK	SWEDISH KRONA	14-Mar-2012	13-Apr-2012	2,787.8	410.71	415.330	-4.62	27	Ordinary
SEK	SWEDISH KRONA	14-Mar-2012	13-Apr-2012	649.34	95.66	96.740	-1.08	27	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	620.98	644.81	659.480	-14.67	27	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	178.82	185.68	189.910	-4.23	27	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	1,204.9	1,251.13	1,279.600	-28.47	27	Ordinary
SEK	SWEDISH KRONA	14-Mar-2012	13-Apr-2012	1,698.78	250.27	253.090	-2.82	27	Ordinary
SEK	SWEDISH KRONA	30-Mar-2012	13-Apr-2012	14	2.06	2.110	-0.05	11	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	13-Apr-2012	193.29	200.70	205.270	-4.57	27	Ordinary
GBP	UK POUND STERLING	10-Apr-2012	13-Apr-2012	60,000	94,986.00	95,114.400	-128.40		Ordinary
EUR	EURO	08-Jun-2012	13-Jun-2012	249.32	313.85	311.660	2.19	0	Ordinary
AUD	AUSTRALIAN DOLLAR	30-Mar-2012	13-Apr-2012	21	21.81	21.780	0.03	11	Ordinary
NOK	NORWEGIAN KRONE	14-Mar-2012	13-Apr-2012	1,537.87	265.80	268.940	-3.14	27	Ordinary
DKK	DANISH KRONER	10-Apr-2012	13-Apr-2012	20,000	3,513.09	3,516.400	-3.31		Ordinary
CAD	CANADIAN DOLLAR	14-Mar-2012	13-Apr-2012	957.78	959.39	970.750	-11.36	27	Ordinary
SGD	SINGAPORE DOLLAR	10-Apr-2012	13-Apr-2012	20,000	15,839.07	16,038.490	-199.42		Ordinary
NOK	NORWEGIAN KRONE	10-Apr-2012	13-Apr-2012	40,000	6,879.94	6,913.550	-33.61		Ordinary
CAD	CANADIAN DOLLAR	10-Apr-2012	13-Apr-2012	70,000	69,776.71	70,117.800	-341.09		Ordinary
CHF	SWISS FRANC	10-Apr-2012	13-Apr-2012	50,000	54,359.64	54,358.460	1.18		Ordinary
EUR	EURO	10-Apr-2012	13-Apr-2012	1,675.46	2,210.92	2,191.280	19.64	0	Ordinary
EUR	EURO	08-Jun-2012	13-Jun-2012	445.84	561.22	557.310	3.91	0	Ordinary
EUR	EURO	08-Jun-2012	13-Jun-2012	645.14	812.10	806.440	5.66	0	Ordinary
EUR	EURO	08-Jun-2012	13-Jun-2012	297.25	374.18	371.570	2.61	0	Ordinary
EUR	EURO	08-Jun-2012	13-Jun-2012	184.35	232.06	230.440	1.62	0	Ordinary
EUR	EURO	08-Jun-2012	13-Jun-2012	232.76	293.00	290.960	2.04	0	Ordinary
EUR	EURO	08-Jun-2012	13-Jun-2012	180.23	226.87	225.290	1.58	0	Ordinary
EUR	EURO	08-Jun-2012	13-Jun-2012	51.87	65.30	64.840	0.46	0	Ordinary
EUR	EURO	08-Jun-2012	13-Jun-2012	43.27	54.47	54.090	0.38	0	Ordinary
EUR	EURO	08-Jun-2012	13-Jun-2012	987.22	1,242.72	1,234.050	8.67	0	Ordinary
EUR	EURO	08-Jun-2012	13-Jun-2012	413.34	520.31	516.680	3.63	0	Ordinary
EUR	EURO	08-Jun-2012	13-Jun-2012	362.7	456.57	453.380	3.19	0	Ordinary
EUR	EURO	08-Jun-2012	13-Jun-2012	363.66	457.77	454.580	3.19	0	Ordinary
EUR	EURO	08-Jun-2012	13-Jun-2012	541.17	681.22	676.470	4.75	0	Ordinary
JPY	JAPANESE YEN	08-Jun-2012	13-Jun-2012	2,840,000	35,710.02	35,799.820	-89.80		Ordinary
SGD	SINGAPORE DOLLAR	08-Jun-2012	13-Jun-2012	6,000	4,679.46	4,667.790	11.67		Ordinary
EUR	EURO	08-Jun-2012	13-Jun-2012	396.38	498.96	495.480	3.48	0	Ordinary
GBP	UK POUND STERLING	08-Jun-2012	13-Jun-2012	20,000	30,863.82	31,056.200	-192.38		Ordinary
EUR	EURO	08-Jun-2012	13-Jun-2012	1,102.51	1,387.84	1,378.160	9.68	0	Ordinary
CAD	CANADIAN DOLLAR	08-Jun-2012	13-Jun-2012	15,000	14,537.02	14,586.190	-49.17		Ordinary
EUR	EURO	08-Jun-2012	13-Jun-2012	20,000	24,942.06	25,176.000	-233.94		Ordinary
EUR	EURO	14-Jun-2011	07-Jul-2011	82.93	118.23	118.710	-0.48	23	Ordinary
ILS	ISRAEL SHEKEL	27-Sep-2010	26-Jul-2011	3,833.95	1,128.86	1,041.860	87.00	298	Ordinary
CAD	CANADIAN DOLLAR	14-Jun-2011	29-Jul-2011	3	3.14	3.060	0.08	45	Ordinary
SEK	SWEDISH KRONA	14-Jun-2011	26-Jul-2011	13,000	2,052.87	2,031.920	20.95	38	Ordinary
ILS	ISRAEL SHEKEL	01-Nov-2010	26-Jul-2011	73.61	21.67	20.440	1.23	263	Ordinary
ILS	ISRAEL SHEKEL	28-Feb-2011	26-Jul-2011	4	1.18	1.100	0.07	144	Ordinary
ILS	ISRAEL SHEKEL	30-Nov-2010	26-Jul-2011	4	1.18	1.090	0.09	234	Ordinary

	ISRAEL SHEKEL	21-Mar-2011	26-Jul-2011	1,478.74	435.40	417.250	18.15	123	Ordinary
ILS	ISRAEL SHEKEL	21-Mar-2011	26-Jul-2011	1,605.7	472.78	453.080	19.70	123	Ordinary
SGD	SINGAPORE DOLLAR	14-Jun-2011	26-Jul-2011	5,000	4,137.36	4,050.880	86.48	38	Ordinary
NOK	NORWEGIAN KRONE	18-Mar-2011	26-Jul-2011	8,000	1,476.97	1,431.710	45.26	126	Ordinary
SEK	SWEDISH KRONA	14-Jun-2011	29-Jul-2011	26	4.13	4.060	0.07	45	Ordinary
NZD	NEW ZEALAND DOLLAR	14-Jun-2011	29-Jul-2011	5	4.39	4.060	0.33	45	Ordinary
DKK	DANISH KRONER	18-Mar-2011	29-Jul-2011	28	5.40	5.300	0.10	133	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Jun-2011	29-Jul-2011	20	22.00	21.230	0.77	45	Ordinary
ILS	ISRAEL SHEKEL	21-Mar-2011	29-Jul-2011	11	3.22	3.100	0.12	130	Ordinary
EUR	EURO	14-Jun-2011	29-Jul-2011	5	7.18	7.160	0.02	45	Ordinary
NOK	NORWEGIAN KRONE	18-Mar-2011	29-Jul-2011	14	2.60	2.510	0.10	133	Ordinary
EUR	EURO	14-Jun-2011	23-Aug-2011	9.83	14.04	14.070	-0.03	70	Ordinary
EUR	EURO	14-Jun-2011	26-Aug-2011	44.6	63.67	63.840	-0.17	73	Ordinary
SEK	SWEDISH KRONA	14-Jun-2011	31-Aug-2011	13	2.05	2.030	0.02	78	Ordinary
NZD	NEW ZEALAND DOLLAR	14-Jun-2011	31-Aug-2011	5	4.26	4.060	0.20	78	Ordinary
DKK	DANISH KRONER	18-Mar-2011	31-Aug-2011	33	6.37	6.250	0.12	166	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Jun-2011	31-Aug-2011	23	24.59	24.410	0.18	78	Ordinary
EUR	EURO	14-Jun-2011	31-Aug-2011	4	5.75	5.730	0.02	78	Ordinary
EUR	EURO	14-Jun-2011	14-Sep-2011	380.59	517.87	544.780	-26.91	92	Ordinary
EUR	EURO	14-Jun-2011	19-Sep-2011	213.15	288.55	305.110	-16.56	97	Ordinary
CAD	CANADIAN DOLLAR	14-Jun-2011	30-Sep-2011	3	2.87	3.060	-0.19	108	Ordinary
SEK	SWEDISH KRONA	14-Jun-2011	30-Sep-2011	10	1.46	1.560	-0.10	108	Ordinary
NZD	NEW ZEALAND DOLLAR	14-Jun-2011	30-Sep-2011	5	3.82	4.060	-0.24	108	Ordinary
DKK	DANISH KRONER	18-Mar-2011	30-Sep-2011	12	2.16	2.270	-0.11	196	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Jun-2011	30-Sep-2011	21	20.37	22.290	-1.92	108	Ordinary
EUR	EURO	14-Jun-2011	30-Sep-2011	2	2.68	2.860	-0.18	108	Ordinary
DKK	DANISH KRONER	14-Jun-2011	25-Oct-2011	1,715.7	269.85	329.230	-59.38	129	Ordinary
DKK	DANISH KRONER	31-May-2011	25-Oct-2011	7	1.10	1.350	-0.25	143	Ordinary
DKK	DANISH KRONER	20-Jun-2011	25-Oct-2011	36,211.29	5,695.39	6,982.510	-1,287.12	123	Ordinary
EUR	EURO	14-Jun-2011	25-Oct-2011	9,351.45	12,993.84	13,385.760	-391.92	129	Ordinary
DKK	DANISH KRONER	29-Apr-2011	25-Oct-2011	5	0.79	1.000	-0.21	175	Ordinary
DKK	DANISH KRONER	23-Mar-2011	25-Oct-2011	3,018.46	474.75	570.660	-95.91	212	Ordinary
DKK	DANISH KRONER	18-Mar-2011	25-Oct-2011	10,042.55	1,579.51	1,901.830	-322.31	217	Ordinary
EUR	EURO	21-Jun-2011	25-Oct-2011	0.21	0.29	0.300	-0.01	122	Ordinary
EUR	EURO	20-Jul-2011	25-Oct-2011	308.18	428.22	443.310	-15.10	93	Ordinary
EUR	EURO	01-Jul-2011	25-Oct-2011	14.66	20.37	20.960	-0.59	112	Ordinary
EUR	EURO	30-Jun-2011	25-Oct-2011	2.3	4.17	4.360	-0.19	113	Ordinary
EUR	EURO	28-Jun-2011	25-Oct-2011	42.04	58.42	61.000	-2.59	115	Ordinary
EUR	EURO	29-Jul-2011	25-Oct-2011	5	6.95	7.180	-0.23	84	Ordinary
EUR	EURO	31-Aug-2011	25-Oct-2011	122.4	170.08	172.710	-2.63	51	Ordinary
CHF	SWISS FRANC	20-Jun-2011	25-Oct-2011	8,000	9,072.35	9,506.840	-434.49	123	Ordinary
EUR	EURO	31-Aug-2011	25-Oct-2011	4	5.56	5.750	-0.19	51	Ordinary
EUR	EURO	30-Sep-2011	25-Oct-2011	2	2.78	2.680	0.10	21	Ordinary
EUR	EURO	07-Oct-2011	25-Oct-2011	259.13	360.06	357.310	2.75	14	Ordinary
EUR	EURO	07-Jul-2011	25-Oct-2011	82.93	115.23	119.010	-3.77	106	Ordinary
EUR	EURO	26-Aug-2011	25-Oct-2011	44.6	61.97	64.600	-2.63	56	Ordinary
EUR	EURO	27-Jun-2011	25-Oct-2011	40.57	56.37	57.870	-1.50	116	Ordinary
EUR	EURO	23-Aug-2011	25-Oct-2011	9.83	13.66	14.180	-0.52	59	Ordinary
EUR	EURO	14-Sep-2011	25-Oct-2011	380.59	528.83	523.300	5.53	37	Ordinary
EUR	EURO	19-Sep-2011	25-Oct-2011	213.15	296.17	291.340	4.83	32	Ordinary
EUR	EURO	16-Jun-2011	25-Oct-2011	7.05	9.80	10.160	-0.37	127	Ordinary
DKK	DANISH KRONER	29-Jul-2011	25-Oct-2011	28	5.24	5.400	-0.16	88	Ordinary
DKK	DANISH KRONER	30-Jun-2011	25-Oct-2011	11	2.06	2.140	-0.08	117	Ordinary
DKK	DANISH KRONER	30-Sep-2011	25-Oct-2011	12	2.25	2.160	0.08	25	Ordinary
DKK	DANISH KRONER	31-Aug-2011	25-Oct-2011	33	6.17	6.370	-0.20	55	Ordinary
DKK	DANISH KRONER	20-Jun-2011	25-Oct-2011	188.71	35.31	36.390	-1.08	127	Ordinary
EUR	EURO	21-Oct-2011	25-Oct-2011	109.21	151.75	152.090	-0.34	4	Ordinary
CHF	SWISS FRANC	20-Jun-2011	25-Oct-2011	96.65	110.07	114.850	-4.78	127	Ordinary
SEK	SWEDISH KRONA	14-Jun-2011	31-Oct-2011	12	1.85	1.880	-0.03	139	Ordinary
CAD	CANADIAN DOLLAR	14-Jun-2011	31-Oct-2011	3	3.02	3.060	-0.04	139	Ordinary
NZD	NEW ZEALAND DOLLAR	14-Jun-2011	31-Oct-2011	6	4.87	4.880	-0.01	139	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Jun-2011	31-Oct-2011	22	23.31	23.350	-0.04	139	Ordinary
SEK	SWEDISH KRONA	14-Jun-2011	04-Nov-2011	5,904.95	897.03	922.950	-25.92	140	Ordinary
CAD	CANADIAN DOLLAR	01-Nov-2011	04-Nov-2011	3,106.32	3,053.79	3,053.800	0.00	0	Ordinary
SEK	SWEDISH KRONA	14-Jun-2011	04-Nov-2011	2,676.01	406.52	418.270	-11.75	140	Ordinary

	CANADIAN DOLLAR	01-Nov-2011	04-Nov-2011	1,813.89	1,783.22	1,783.220	0.00	0	Ordinary
CAD	CANADIAN DOLLAR	01-Nov-2011	04-Nov-2011	5,496.66	5,403.72	5,403.720	0.00	0	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	599.99	826.51	829.940	-3.43	0	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	2,931.88	4,038.78	4,038.780	0.00	0	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	1,500.51	2,067.01	2,067.010	0.00	0	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	12.64	17.41	17.480	-0.07	0	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	1,159.89	1,597.80	1,604.420	-6.62	0	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	408.61	562.88	562.880	0.00	0	Ordinary
SEK	SWEDISH KRONA	31-Aug-2011	04-Nov-2011	13	1.98	2.050	-0.08	62	Ordinary
SEK	SWEDISH KRONA	30-Jun-2011	04-Nov-2011	23	3.49	3.650	-0.15	124	Ordinary
SEK	SWEDISH KRONA	29-Jul-2011	04-Nov-2011	26	3.95	4.130	-0.18	95	Ordinary
SEK	SWEDISH KRONA	30-Sep-2011	04-Nov-2011	10	1.52	1.460	0.06	32	Ordinary
SEK	SWEDISH KRONA	31-Oct-2011	04-Nov-2011	12	1.82	1.850	-0.03	1	Ordinary
SEK	SWEDISH KRONA	01-Nov-2011	04-Nov-2011	844.26	128.25	128.250	0.00	0	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	3,120.76	4,298.97	4,298.970	0.00	0	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	1,901.91	2,619.96	2,630.820	-10.86	0	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	3,353.53	4,638.77	4,638.770	0.00	0	Ordinary
EUR	EURO	01-Nov-2011	03-Nov-2011	6,133.29	8,483.87	8,483.870	0.00	0	Ordinary
NZD	NEW ZEALAND DOLLAR	14-Jun-2011	04-Nov-2011	161.2	128.17	130.980	-2.81	140	Ordinary
NZD	NEW ZEALAND DOLLAR	14-Jun-2011	04-Nov-2011	941.56	748.63	765.020	-16.38	140	Ordinary
NZD	NEW ZEALAND DOLLAR	14-Jun-2011	04-Nov-2011	262.92	209.05	213.620	-4.58	140	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	258.62	356.26	357.740	-1.48	0	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	2,546.86	3,508.40	3,508.400	0.00	0	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	2,369.27	3,263.76	3,263.770	0.00	0	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	1,624.69	2,238.08	2,238.070	0.00	0	Ordinary
EUR	EURO	01-Nov-2011	03-Nov-2011	192.33	266.04	266.040	0.00	0	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	1,354.32	1,865.63	1,873.360	-7.73	0	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	1,562.24	2,152.05	2,160.970	-8.92	0	Ordinary
NOK	NORWEGIAN KRONE	29-Apr-2011	04-Nov-2011	19	3.38	3.630	-0.24	186	Ordinary
GBP	UK POUND STERLING	11-Jul-2011	04-Nov-2011	127.6	204.66	204.550	0.11	113	Ordinary
NOK	NORWEGIAN KRONE	31-May-2011	04-Nov-2011	23	4.10	4.260	-0.17	154	Ordinary
GBP	UK POUND STERLING	01-Nov-2011	04-Nov-2011	1,729.33	2,773.69	2,759.150	14.54	0	Ordinary
GBP	UK POUND STERLING	01-Nov-2011	04-Nov-2011	316.89	508.26	505.600	2.67	0	Ordinary
GBP	UK POUND STERLING	01-Nov-2011	04-Nov-2011	754.89	1,210.78	1,204.430	6.35	0	Ordinary
GBP	UK POUND STERLING	01-Nov-2011	04-Nov-2011	1,559.39	2,501.12	2,488.010	13.11	0	Ordinary
GBP	UK POUND STERLING	01-Nov-2011	04-Nov-2011	1,003.2	1,609.04	1,609.040	0.00	0	Ordinary
GBP	UK POUND STERLING	01-Nov-2011	04-Nov-2011	1,103.91	1,770.57	1,770.570	0.00	0	Ordinary
GBP	UK POUND STERLING	01-Nov-2011	04-Nov-2011	2,845.9	4,564.57	4,564.570	0.00	0	Ordinary
JPY	JAPANESE YEN	01-Nov-2011	07-Nov-2011	152,690	1,955.69	1,955.690	0.00	0	Ordinary
JPY	JAPANESE YEN	01-Nov-2011	07-Nov-2011	269,797	3,455.62	3,455.620	0.00	0	Ordinary
JPY	JAPANESE YEN	01-Nov-2011	07-Nov-2011	287,187	3,678.35	3,678.350	0.00	0	Ordinary
JPY	JAPANESE YEN	01-Nov-2011	07-Nov-2011	594,371	7,612.83	7,612.830	0.00	0	Ordinary
HKD	HONG KONG DOLLAR	01-Nov-2011	03-Nov-2011	35,095.82	4,518.29	4,516.310	1.98	0	Ordinary
SGD	SINGAPORE DOLLAR	14-Jun-2011	04-Nov-2011	212.46	167.86	172.130	-4.27	140	Ordinary
SGD	SINGAPORE DOLLAR	14-Jun-2011	04-Nov-2011	1,125.27	889.05	911.670	-22.62	140	Ordinary
HKD	HONG KONG DOLLAR	01-Nov-2011	03-Nov-2011	39,974.61	5,146.39	5,144.140	2.25	0	Ordinary
HKD	HONG KONG DOLLAR	01-Nov-2011	03-Nov-2011	58,326.16	7,509.00	7,505.720	3.28	0	Ordinary
HKD	HONG KONG DOLLAR	01-Nov-2011	03-Nov-2011	59,206.54	5,047.51	5,045.300	2.21	0	Ordinary
HKD	HONG KONG DOLLAR	01-Nov-2011	03-Nov-2011	17,873.86	2,301.11	2,300.100	1.01	0	Ordinary
HKD	HONG KONG DOLLAR	01-Nov-2011	03-Nov-2011	9,236.56	1,189.13	1,188.610	0.52	0	Ordinary
HKD	HONG KONG DOLLAR	01-Nov-2011	03-Nov-2011	7,998.94	1,029.80	1,029.350	0.45	0	Ordinary
HKD	HONG KONG DOLLAR	01-Nov-2011	03-Nov-2011	20,054.73	2,581.88	2,580.750	1.13	0	Ordinary
HKD	HONG KONG DOLLAR	01-Nov-2011	03-Nov-2011	5,807.43	747.66	747.330	0.33	0	Ordinary
HKD	HONG KONG DOLLAR	14-Jun-2011	03-Nov-2011	17,560.35	2,260.75	2,255.880	4.87	140	Ordinary
HKD	HONG KONG DOLLAR	14-Jun-2011	03-Nov-2011	3,745.87	482.25	480.120	2.13	140	Ordinary
AUD	AUSTRALIAN DOLLAR	01-Nov-2011	04-Nov-2011	1,307.92	1,359.67	1,359.680	0.00	0	Ordinary
HKD	HONG KONG DOLLAR	14-Jun-2011	03-Nov-2011	2,439.65	314.08	313.410	0.68	140	Ordinary
HKD	HONG KONG DOLLAR	01-Nov-2011	03-Nov-2011	2,656.59	342.01	342.010	0.00	0	Ordinary
AUD	AUSTRALIAN DOLLAR	01-Nov-2011	04-Nov-2011	43	44.70	44.700	0.00	0	Ordinary
AUD	AUSTRALIAN DOLLAR	01-Nov-2011	04-Nov-2011	1,495.87	1,555.06	1,555.060	0.00	0	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Jun-2011	04-Nov-2011	5,754.21	5,981.90	6,107.810	-125.90	140	Ordinary
AUD	AUSTRALIAN DOLLAR	29-Jul-2011	04-Nov-2011	20	20.79	22.000	-1.21	95	Ordinary
AUD	AUSTRALIAN DOLLAR	30-Sep-2011	04-Nov-2011	21	21.83	20.370	1.46	32	Ordinary
AUD	AUSTRALIAN DOLLAR	30-Jun-2011	04-Nov-2011	9	9.36	9.660	-0.30	124	Ordinary
AUD	AUSTRALIAN DOLLAR	31-Aug-2011	04-Nov-2011	23	23.91	24.590	-0.68	62	Ordinary

	EURO	21-Oct-2011	03-Nov-2011	488 3	675 44	678.560	-3.12	11	Ordinary
ILS	ISRAEL SHEKEL	01-Nov-2011	03-Nov-2011	238.91	65.29	65.200	0.09	0	Ordinary
ILS	ISRAEL SHEKEL	01-Nov-2011	03-Nov-2011	2,577.64	704 47	703.470	1 00	0	Ordinary
GBP	UK POUND STERLING	01-Nov-2011	04-Nov-2011	2,657.04	4,261.65	4,261.650	0 00	0	Ordinary
SEK	SWEDISH KRONA	01-Nov-2011	04-Nov-2011	9,182.75	1,394.97	1,394.970	0.00	0	Ordinary
JPY	JAPANESE YEN	14-Jun-2011	07-Nov-2011	143,105	1,832.92	1,787 570	45.35	140	Ordinary
GBP	UK POUND STERLING	01-Nov-2011	04-Nov-2011	717 7	1,151.13	1,151.130	0.00	0	Ordinary
GBP	UK POUND STERLING	01-Nov-2011	04-Nov-2011	372.23	597.02	597.020	0 00	0	Ordinary
GBP	UK POUND STERLING	01-Nov-2011	04-Nov-2011	3,345 4	5,365.72	5,365.720	0.00	0	Ordinary
JPY	JAPANESE YEN	14-Jun-2011	07-Nov-2011	87,409	1,119.55	1,091.850	27 70	140	Ordinary
JPY	JAPANESE YEN	17-Oct-2011	07-Nov-2011	2,676	34.28	34.840	-0.56	15	Ordinary
JPY	JAPANESE YEN	25-Oct-2011	07-Nov-2011	349,871	4,481.22	4,618.400	-137.18	7	Ordinary
SEK	SWEDISH KRONA	01-Nov-2011	04-Nov-2011	8,134 4	1,235.71	1,235.710	0.00	0	Ordinary
JPY	JAPANESE YEN	01-Nov-2011	07-Nov-2011	64,302	823 59	823.590	0 00	0	Ordinary
GBP	UK POUND STERLING	14-Jun-2011	04-Nov-2011	1,558.98	2,500 46	2,521.850	-21 39	140	Ordinary
GBP	UK POUND STERLING	14-Jun-2011	04-Nov-2011	956 45	1,534.06	1,547.180	-13.12	140	Ordinary
ILS	ISRAEL SHEKEL	29-Jul-2011	03-Nov-2011	11	3 01	3 220	-0.21	95	Ordinary
ILS	ISRAEL SHEKEL	01-Nov-2011	03-Nov-2011	350.41	95.77	95.770	0 00	0	Ordinary
GBP	UK POUND STERLING	14-Jun-2011	04-Nov-2011	789 43	1,266 18	1,277 010	-10.83	140	Ordinary
GBP	UK POUND STERLING	14-Jun-2011	04-Nov-2011	496 75	796.74	803 560	-6.82	140	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	2,298.12	3,165.75	3,165.750	0 00	0	Ordinary
EUR	EURO	01-Nov-2011	03-Nov-2011	1,164.15	1,610.31	1,610.310	0.00	0	Ordinary
HKD	HONG KONG DOLLAR	01-Nov-2011	03-Nov-2011	13,107.35	1,687.46	1,687 460	0.00	0	Ordinary
EUR	EURO	31-Oct-2011	03-Nov-2011	1	1 38	1 390	-0.01	1	Ordinary
EUR	EURO	01-Nov-2011	03-Nov-2011	1,126	1,557 54	1,557.540	0 00	0	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	81 36	112.08	112.080	0 00	0	Ordinary
AUD	AUSTRALIAN DOLLAR	01-Nov-2011	04-Nov-2011	4,106 56	4,269 06	4,269.060	0.00	0	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	1,006 03	1,385 85	1,385.850	0 00	0	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	2,082.03	2,868 08	2,868 080	0.00	0	Ordinary
EUR	EURO	01-Nov-2011	03-Nov-2011	2,998.59	4,147.80	4,147.800	0 00	0	Ordinary
EUR	EURO	01-Nov-2011	03-Nov-2011	328 27	454.08	454 080	0 00	0	Ordinary
ILS	ISRAEL SHEKEL	21-Mar-2011	03-Nov-2011	774.7	211.73	218 600	-6 87	225	Ordinary
ILS	ISRAEL SHEKEL	31-Mar-2011	03-Nov-2011	7	1.91	2.010	-0.10	215	Ordinary
NZD	NEW ZEALAND DOLLAR	14-Jun-2011	04-Nov-2011	325.53	258.83	264.490	-5.66	140	Ordinary
ILS	ISRAEL SHEKEL	29-Apr-2011	03-Nov-2011	10	2.73	2 960	-0 23	186	Ordinary
ILS	ISRAEL SHEKEL	31-May-2011	03-Nov-2011	11	3.01	3.200	-0.19	154	Ordinary
GBP	UK POUND STERLING	05-Jul-2011	04-Nov-2011	178 85	286 86	287 010	-0.15	119	Ordinary
NOK	NORWEGIAN KRONE	18-Mar-2011	04-Nov-2011	1,436 37	255.74	257 060	-1 32	228	Ordinary
NOK	NORWEGIAN KRONE	31-Mar-2011	04-Nov-2011	13	2 32	2 360	-0.04	215	Ordinary
ILS	ISRAEL SHEKEL	30-Jun-2011	03-Nov-2011	11	3 01	3.230	-0.23	124	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	804 69	1,108 49	1,108 490	0 00	0	Ordinary
ILS	ISRAEL SHEKEL	14-Jun-2011	03-Nov-2011	250.58	68 48	72 400	-3 92	140	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	821 76	1,132 01	1,136.700	-4.69	0	Ordinary
ILS	ISRAEL SHEKEL	01-Nov-2011	03-Nov-2011	22,577 02	6,170 27	6,161 510	8 76	0	Ordinary
ILS	ISRAEL SHEKEL	01-Nov-2011	03-Nov-2011	847.12	231.52	231.190	0.33	0	Ordinary
ILS	ISRAEL SHEKEL	01-Nov-2011	03-Nov-2011	2,831 48	773 84	772.740	1 10	0	Ordinary
ILS	ISRAEL SHEKEL	01-Nov-2011	03-Nov-2011	1,837 54	502.20	501.480	0 71	0	Ordinary
CAD	CANADIAN DOLLAR	29-Jul-2011	04-Nov-2011	3	2 95	3 140	-0.19	95	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	116 15	160 00	160 660	-0 66	0	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	254.8	351 00	352 450	-1.46	0	Ordinary
CAD	CANADIAN DOLLAR	14-Jun-2011	04-Nov-2011	1,504.29	1,478.85	1,534.290	-55 43	140	Ordinary
CAD	CANADIAN DOLLAR	14-Jun-2011	04-Nov-2011	1,258.78	1,237.49	1,283.880	-46 39	140	Ordinary
CAD	CANADIAN DOLLAR	30-Sep-2011	04-Nov-2011	3	2 95	2.870	0 08	32	Ordinary
CHF	SWISS FRANC	01-Nov-2011	04-Nov-2011	3,657.63	4,129 70	4,129.700	0 00	0	Ordinary
CAD	CANADIAN DOLLAR	31-Aug-2011	04-Nov-2011	3	2 95	3 060	-0 12	62	Ordinary
CAD	CANADIAN DOLLAR	31-Oct-2011	04-Nov-2011	3	2 95	3 020	-0 07	1	Ordinary
NOK	NORWEGIAN KRONE	29-Jul-2011	04-Nov-2011	14	2 49	2 600	-0 11	95	Ordinary
CAD	CANADIAN DOLLAR	01-Nov-2011	04-Nov-2011	3,942 08	3,875 42	3,875 420	0.00	0	Ordinary
CAD	CANADIAN DOLLAR	01-Nov-2011	04-Nov-2011	406.73	399.85	399 850	0 00	0	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	515 75	710.47	713 410	-2 95	0	Ordinary
NOK	NORWEGIAN KRONE	30-Jun-2011	04-Nov-2011	21	3.74	3 910	-0.17	124	Ordinary
NOK	NORWEGIAN KRONE	14-Jun-2011	04-Nov-2011	1,512 14	269.23	274.320	-5.09	140	Ordinary
EUR	EURO	01-Nov-2011	04-Nov-2011	649.54	894.77	898 480	-3 71	0	Ordinary
CAD	CANADIAN DOLLAR	14-Jun-2011	04-Nov-2011	2,220 15	2,182 61	2,264 420	-81.81	140	Ordinary
CAD	CANADIAN DOLLAR	30-Jun-2011	04-Nov-2011	1	0.98	1.040	-0.05	124	Ordinary

	CANADIAN DOLLAR	14-Jun-2011	04-Nov-2011	1,215.03	1,194.48	1,239.260	-44.77	140	Ordinary
AUD	AUSTRALIAN DOLLAR	31-Oct-2011	04-Nov-2011	22	22.87	23.310	-0.44	1	Ordinary
AUD	AUSTRALIAN DOLLAR	01-Nov-2011	04-Nov-2011	354.42	368.44	368.450	0.00	0	Ordinary
AUD	AUSTRALIAN DOLLAR	01-Nov-2011	04-Nov-2011	8,054.8	8,373.53	8,373.530	0.00	0	Ordinary
NZD	NEW ZEALAND DOLLAR	31-Oct-2011	07-Nov-2011	6	4.78	4.870	-0.09	2	Ordinary
NZD	NEW ZEALAND DOLLAR	14-Jun-2011	07-Nov-2011	2,014.41	1,605.57	1,636.710	-31.14	141	Ordinary
NZD	NEW ZEALAND DOLLAR	30-Jun-2011	07-Nov-2011	6	4.78	4.970	-0.19	125	Ordinary
NZD	NEW ZEALAND DOLLAR	31-Aug-2011	07-Nov-2011	5	3.99	4.260	-0.28	63	Ordinary
NZD	NEW ZEALAND DOLLAR	29-Jul-2011	07-Nov-2011	5	3.99	4.390	-0.41	96	Ordinary
NZD	NEW ZEALAND DOLLAR	30-Sep-2011	07-Nov-2011	5	3.99	3.820	0.17	33	Ordinary
NZD	NEW ZEALAND DOLLAR	01-Nov-2011	07-Nov-2011	1,102.39	878.65	876.510	2.14	1	Ordinary
NZD	NEW ZEALAND DOLLAR	01-Nov-2011	07-Nov-2011	59	47.03	46.910	0.11	1	Ordinary
NZD	NEW ZEALAND DOLLAR	01-Nov-2011	07-Nov-2011	311.14	247.99	247.390	0.60	1	Ordinary
EUR	EURO	01-Nov-2011	07-Nov-2011	497.67	685.44	685.560	-0.12	1	Ordinary
NZD	NEW ZEALAND DOLLAR	01-Nov-2011	07-Nov-2011	367.75	293.11	292.400	0.71	1	Ordinary
EUR	EURO	01-Nov-2011	07-Nov-2011	451.4	621.71	621.820	-0.11	1	Ordinary
EUR	EURO	01-Nov-2011	07-Nov-2011	326.01	449.01	449.090	-0.08	1	Ordinary
EUR	EURO	01-Nov-2011	07-Nov-2011	672.87	926.74	926.910	-0.17	1	Ordinary
NZD	NEW ZEALAND DOLLAR	01-Nov-2011	08-Nov-2011	78.85	62.96	62.690	0.27	2	Ordinary
NZD	NEW ZEALAND DOLLAR	01-Nov-2011	08-Nov-2011	205	163.69	163.000	0.69	2	Ordinary
NZD	NEW ZEALAND DOLLAR	01-Nov-2011	08-Nov-2011	866.83	692.14	689.220	2.92	2	Ordinary
NOK	NORWEGIAN KRONE	01-Nov-2011	08-Dec-2011	15,000	2,604.30	2,670.690	-66.39	35	Ordinary
NZD	NEW ZEALAND DOLLAR	01-Nov-2011	09-Nov-2011	76.49	59.76	60.820	-1.06	3	Ordinary
ILS	ISRAEL SHEKEL	01-Nov-2011	30-Nov-2011	10	2.66	2.730	-0.07	29	Ordinary
CAD	CANADIAN DOLLAR	01-Nov-2011	30-Nov-2011	2	1.96	1.970	-0.01	29	Ordinary
NZD	NEW ZEALAND DOLLAR	01-Nov-2011	30-Nov-2011	4	3.12	3.180	-0.06	29	Ordinary
SEK	SWEDISH KRONA	01-Nov-2011	30-Nov-2011	29	4.28	4.410	-0.13	29	Ordinary
AUD	AUSTRALIAN DOLLAR	01-Nov-2011	30-Nov-2011	8	8.21	8.320	-0.11	29	Ordinary
NOK	NORWEGIAN KRONE	01-Nov-2011	30-Nov-2011	22	3.81	3.920	-0.11	29	Ordinary
EUR	EURO	01-Nov-2011	14-Dec-2011	243.08	312.79	334.850	-22.06	43	Ordinary
EUR	EURO	01-Nov-2011	16-Dec-2011	199.47	258.16	274.780	-16.62	45	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	2,164.76	2,824.47	2,826.440	-1.97	0	Ordinary
EUR	EURO	01-Nov-2011	23-Dec-2011	804.59	1,049.79	1,108.360	-58.57	50	Ordinary
CAD	CANADIAN DOLLAR	01-Nov-2011	28-Dec-2011	2,975.16	2,905.94	2,924.850	-18.91	50	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	328.22	428.25	428.540	-0.30	0	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	37.11	48.42	48.450	-0.03	0	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	1,877.21	2,449.29	2,451.000	-1.71	0	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	2,530.36	3,301.49	3,303.790	-2.30	0	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	1,636.59	2,135.34	2,136.830	-1.49	0	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	380	495.81	496.150	-0.35	0	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	2,833.22	3,696.64	3,699.220	-2.58	0	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	563.79	735.61	736.120	-0.51	0	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	558.45	728.64	729.150	-0.51	0	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	3,226.5	4,209.78	4,212.710	-2.94	0	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	225.79	294.60	294.810	-0.21	0	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	3,171.93	4,138.58	4,141.460	-2.89	0	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	1,434.01	1,871.03	1,872.330	-1.30	0	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	5,672.29	7,400.92	7,406.080	-5.16	0	Ordinary
GBP	UK POUND STERLING	01-Nov-2011	28-Dec-2011	852.11	1,316.73	1,366.710	-49.98	50	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	773.41	1,009.11	1,009.810	-0.70	0	Ordinary
CAD	CANADIAN DOLLAR	30-Nov-2011	28-Dec-2011	2	1.95	1.960	-0.01	21	Ordinary
CAD	CANADIAN DOLLAR	21-Dec-2011	28-Dec-2011	338.67	330.79	330.790	0.00	0	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	319.83	417.30	417.590	-0.29	0	Ordinary
HKD	HONG KONG DOLLAR	01-Nov-2011	23-Dec-2011	2,904.4	373.53	373.750	-0.23	50	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	794.55	1,036.69	1,037.410	-0.72	0	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	2,721.26	3,550.56	3,553.040	-2.48	0	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	555.29	724.52	725.020	-0.51	0	Ordinary
HKD	HONG KONG DOLLAR	01-Nov-2011	23-Dec-2011	23,520.95	3,022.70	3,026.800	-4.10	50	Ordinary
HKD	HONG KONG DOLLAR	14-Nov-2011	23-Dec-2011	635.29	81.64	81.620	0.02	37	Ordinary
HKD	HONG KONG DOLLAR	21-Dec-2011	23-Dec-2011	13,702.45	1,760.91	1,762.230	-1.31	0	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	774.35	1,010.33	1,011.040	-0.71	0	Ordinary
HKD	HONG KONG DOLLAR	21-Dec-2011	23-Dec-2011	2,141.31	275.18	275.390	-0.21	0	Ordinary
AUD	AUSTRALIAN DOLLAR	01-Nov-2011	28-Dec-2011	394.63	398.32	410.250	-11.93	50	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	8.87	11.57	11.580	-0.01	0	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	1,563.19	2,039.57	2,041.000	-1.42	0	Ordinary

	EURO	21-Dec-2011	23-Dec-2011	1,055.21	1,376.79	1,377.750	-0.96	0	Ordinary
EUR	EURO	14-Dec-2011	23-Dec-2011	243.08	317.16	315.350	1.81	7	Ordinary
EUR	EURO	16-Dec-2011	23-Dec-2011	199.47	260.26	259.810	0.45	5	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	189.65	247.45	247.620	-0.17	0	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	1,827.76	2,384.77	2,386.430	-1.66	0	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	1,067.22	1,392.46	1,393.430	-0.97	0	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	462.04	602.85	603.270	-0.42	0	Ordinary
EUR	EURO	21-Dec-2011	23-Dec-2011	23.05	30.10	30.100	0.01	2	Ordinary
CAD	CANADIAN DOLLAR	21-Dec-2011	30-Dec-2011	1	0.98	0.980	0.00	9	Ordinary
NZD	NEW ZEALAND DOLLAR	01-Nov-2011	30-Dec-2011	3	2.34	2.380	-0.05	59	Ordinary
ILS	ISRAEL SHEKEL	01-Nov-2011	30-Dec-2011	11	2.89	3.000	-0.11	59	Ordinary
NOK	NORWEGIAN KRONE	21-Dec-2011	30-Dec-2011	9	1.51	1.510	0.00	9	Ordinary
AUD	AUSTRALIAN DOLLAR	21-Dec-2011	30-Dec-2011	19	19.49	19.180	0.31	9	Ordinary
SEK	SWEDISH KRONA	21-Dec-2011	30-Dec-2011	30	4.37	4.380	-0.01	9	Ordinary
EUR	EURO	21-Dec-2011	24-Jan-2012	25.07	32.41	32.760	-0.35	30	Ordinary
EUR	EURO	17-Jan-2012	24-Jan-2012	1,575.62	2,037.12	2,036.050	1.07	3	Ordinary
EUR	EURO	21-Dec-2011	24-Jan-2012	217.05	280.62	283.640	-3.02	30	Ordinary
EUR	EURO	21-Dec-2011	24-Jan-2012	288.24	372.67	376.680	-4.01	30	Ordinary
EUR	EURO	21-Dec-2011	24-Jan-2012	282.72	365.53	369.460	-3.93	30	Ordinary
EUR	EURO	21-Dec-2011	24-Jan-2012	230.89	298.52	301.730	-3.21	30	Ordinary
EUR	EURO	21-Dec-2011	24-Jan-2012	1,220.13	1,577.51	1,594.480	-16.97	30	Ordinary
CHF	SWISS FRANC	21-Dec-2011	24-Jan-2012	6,371.32	6,822.27	6,822.050	0.22	30	Ordinary
CHF	SWISS FRANC	21-Dec-2011	24-Jan-2012	328.68	351.94	351.930	0.01	30	Ordinary
EUR	EURO	21-Dec-2011	24-Jan-2012	2,613.08	3,378.45	3,414.800	-36.35	30	Ordinary
GBP	UK POUND STERLING	21-Dec-2011	24-Jan-2012	774.85	1,203.43	1,197.350	6.08	30	Ordinary
GBP	UK POUND STERLING	21-Dec-2011	24-Jan-2012	1,659.1	2,576.75	2,563.740	13.01	30	Ordinary
EUR	EURO	12-Jan-2012	24-Jan-2012	447.2	578.19	568.910	9.28	8	Ordinary
GBP	UK POUND STERLING	21-Dec-2011	24-Jan-2012	729.34	1,132.74	1,127.020	5.72	30	Ordinary
GBP	UK POUND STERLING	05-Jan-2012	24-Jan-2012	27.1	42.09	41.970	0.12	15	Ordinary
GBP	UK POUND STERLING	21-Dec-2011	24-Jan-2012	351.18	545.41	542.660	2.75	30	Ordinary
GBP	UK POUND STERLING	21-Dec-2011	24-Jan-2012	99.56	154.63	153.850	0.78	30	Ordinary
AUD	AUSTRALIAN DOLLAR	21-Dec-2011	24-Jan-2012	5,170.15	5,410.82	5,218.440	192.38	30	Ordinary
GBP	UK POUND STERLING	21-Dec-2011	24-Jan-2012	1,098.08	1,705.43	1,696.820	8.61	30	Ordinary
AUD	AUSTRALIAN DOLLAR	21-Dec-2011	24-Jan-2012	356.8	373.41	360.130	13.28	30	Ordinary
GBP	UK POUND STERLING	21-Dec-2011	24-Jan-2012	160.79	249.72	248.460	1.26	30	Ordinary
AUD	AUSTRALIAN DOLLAR	21-Dec-2011	24-Jan-2012	290.64	304.17	293.360	10.81	30	Ordinary
AUD	AUSTRALIAN DOLLAR	21-Dec-2011	24-Jan-2012	1,315.04	1,376.25	1,327.320	48.93	30	Ordinary
AUD	AUSTRALIAN DOLLAR	21-Dec-2011	24-Jan-2012	338.59	354.35	341.750	12.60	30	Ordinary
AUD	AUSTRALIAN DOLLAR	21-Dec-2011	24-Jan-2012	2,425.21	2,538.10	2,447.860	90.24	30	Ordinary
AUD	AUSTRALIAN DOLLAR	21-Dec-2011	24-Jan-2012	666.78	697.82	673.010	24.81	30	Ordinary
AUD	AUSTRALIAN DOLLAR	21-Dec-2011	24-Jan-2012	939.94	983.70	948.720	34.98	30	Ordinary
AUD	AUSTRALIAN DOLLAR	21-Dec-2011	24-Jan-2012	296.85	310.67	299.620	11.05	30	Ordinary
CHF	SWISS FRANC	21-Dec-2011	24-Jan-2012	194.49	209.44	208.250	1.19	34	Ordinary
GBP	UK POUND STERLING	05-Jan-2012	24-Jan-2012	101.45	158.31	157.100	1.21	19	Ordinary
AUD	AUSTRALIAN DOLLAR	21-Dec-2011	24-Jan-2012	106.33	111.47	107.320	4.15	34	Ordinary
AUD	AUSTRALIAN DOLLAR	30-Dec-2011	24-Jan-2012	19	19.92	19.490	0.43	25	Ordinary
SEK	SWEDISH KRONA	21-Dec-2011	31-Jan-2012	22	3.24	3.210	0.03	41	Ordinary
NZD	NEW ZEALAND DOLLAR	01-Nov-2011	31-Jan-2012	10	8.25	7.950	0.30	91	Ordinary
ILS	ISRAEL SHEKEL	01-Nov-2011	31-Jan-2012	23	6.14	6.280	-0.14	91	Ordinary
AUD	AUSTRALIAN DOLLAR	31-Jan-2012	31-Jan-2012	32	33.98	33.920	0.06	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	3,975.92	5,237.08	5,217.840	19.24	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	846.18	1,114.59	1,110.490	4.10	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	1,842.29	2,426.67	2,417.750	8.92	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	732.78	965.22	961.670	3.55	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	817.5	1,076.81	1,072.850	3.96	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	308.47	406.31	404.820	1.49	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	1,901.52	2,504.68	2,495.480	9.20	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	363.92	479.35	477.590	1.76	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	1,535.53	2,022.60	2,015.170	7.43	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	932.04	1,227.68	1,223.170	4.51	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	4,381.66	5,771.53	5,750.320	21.21	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	4,409.24	5,807.85	5,786.510	21.34	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	950.29	1,251.72	1,247.120	4.60	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	1,407.75	1,854.29	1,847.480	6.81	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	2,235.7	2,944.86	2,934.040	10.82	0	Ordinary

	EURO	02-Feb-2012	06-Feb-2012	374	492.63	490.820	1.81	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	126.85	167.08	166.470	0.61	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	767.21	1,010.57	1,006.860	3.71	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	5,755.25	7,580.82	7,552.960	27.86	0	Ordinary
ILS	ISRAEL SHEKEL	21-Dec-2011	06-Feb-2012	1,009.23	271.43	266.790	4.64	43	Ordinary
ILS	ISRAEL SHEKEL	21-Dec-2011	06-Feb-2012	130.39	35.07	34.470	0.60	43	Ordinary
ILS	ISRAEL SHEKEL	21-Dec-2011	06-Feb-2012	286.31	77.01	75.690	1.32	43	Ordinary
ILS	ISRAEL SHEKEL	21-Dec-2011	06-Feb-2012	466.22	125.39	123.250	2.14	43	Ordinary
ILS	ISRAEL SHEKEL	21-Dec-2011	06-Feb-2012	240.12	64.58	63.480	1.10	43	Ordinary
ILS	ISRAEL SHEKEL	31-Jan-2012	06-Feb-2012	23	6.19	6.150	0.04	2	Ordinary
ILS	ISRAEL SHEKEL	21-Dec-2011	06-Feb-2012	850.7	228.79	224.880	3.91	43	Ordinary
ILS	ISRAEL SHEKEL	21-Dec-2011	06-Feb-2012	1,176.7	316.47	311.060	5.41	43	Ordinary
ILS	ISRAEL SHEKEL	21-Dec-2011	06-Feb-2012	322.47	86.73	85.250	1.48	43	Ordinary
ILS	ISRAEL SHEKEL	21-Dec-2011	06-Feb-2012	638.75	171.78	168.850	2.93	43	Ordinary
ILS	ISRAEL SHEKEL	21-Dec-2011	06-Feb-2012	2,650.8	712.91	700.740	12.17	43	Ordinary
ILS	ISRAEL SHEKEL	30-Dec-2011	06-Feb-2012	11	2.96	2.890	0.07	34	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	93.34	122.95	122.500	0.45	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	5,613.39	7,393.96	7,366.790	27.17	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	694.76	915.14	911.780	3.36	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	3,763.5	4,957.29	4,939.070	18.22	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	2,516.3	3,314.47	3,302.290	12.18	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	245.03	322.76	321.570	1.19	0	Ordinary
EUR	EURO	23-Jan-2012	06-Feb-2012	516.58	680.44	677.150	3.29	10	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	3,455.67	4,551.81	4,535.080	16.73	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	1,309.3	1,724.61	1,718.270	6.34	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	28.27	37.24	37.100	0.14	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	1,656.79	2,182.33	2,174.310	8.02	0	Ordinary
EUR	EURO	02-Feb-2012	07-Feb-2012	76.89	101.28	101.850	-0.57	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	501.52	660.61	658.180	2.43	0	Ordinary
EUR	EURO	02-Feb-2012	07-Feb-2012	336	442.58	445.090	-2.51	0	Ordinary
EUR	EURO	02-Feb-2012	07-Feb-2012	549.55	723.87	727.970	-4.10	0	Ordinary
EUR	EURO	02-Feb-2012	07-Feb-2012	916.07	1,206.65	1,213.480	-6.83	0	Ordinary
EUR	EURO	02-Feb-2012	07-Feb-2012	423.53	557.87	561.030	-3.16	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	1,825.51	2,404.57	2,395.730	8.84	0	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	768.01	1,011.63	1,007.910	3.72	0	Ordinary
HKD	HONG KONG DOLLAR	21-Dec-2011	06-Feb-2012	568.29	73.27	73.090	0.18	43	Ordinary
HKD	HONG KONG DOLLAR	21-Dec-2011	06-Feb-2012	1,043.17	134.49	134.160	0.33	43	Ordinary
HKD	HONG KONG DOLLAR	21-Dec-2011	06-Feb-2012	1,914.75	246.86	246.250	0.61	43	Ordinary
HKD	HONG KONG DOLLAR	02-Feb-2012	06-Feb-2012	18,103.24	2,334.00	2,334.740	-0.74	0	Ordinary
HKD	HONG KONG DOLLAR	21-Dec-2011	06-Feb-2012	12,465.66	1,607.17	1,603.170	4.00	43	Ordinary
HKD	HONG KONG DOLLAR	21-Dec-2011	06-Feb-2012	7,298.63	940.99	938.650	2.34	43	Ordinary
HKD	HONG KONG DOLLAR	02-Feb-2012	06-Feb-2012	3,879.52	500.18	500.340	-0.16	0	Ordinary
HKD	HONG KONG DOLLAR	02-Feb-2012	06-Feb-2012	27,766.93	3,579.92	3,581.050	-1.13	0	Ordinary
HKD	HONG KONG DOLLAR	02-Feb-2012	06-Feb-2012	13,561.66	1,748.47	1,749.020	-0.55	0	Ordinary
ILS	ISRAEL SHEKEL	02-Feb-2012	06-Feb-2012	492.19	132.37	132.270	0.10	0	Ordinary
HKD	HONG KONG DOLLAR	02-Feb-2012	06-Feb-2012	14,418.02	1,858.88	1,859.470	-0.59	0	Ordinary
HKD	HONG KONG DOLLAR	02-Feb-2012	06-Feb-2012	10,294.31	1,327.22	1,327.640	-0.42	0	Ordinary
ILS	ISRAEL SHEKEL	02-Feb-2012	06-Feb-2012	478.06	128.58	128.480	0.10	0	Ordinary
ILS	ISRAEL SHEKEL	02-Feb-2012	06-Feb-2012	302.53	81.36	81.300	0.06	0	Ordinary
ILS	ISRAEL SHEKEL	02-Feb-2012	06-Feb-2012	1,296.51	348.69	348.430	0.26	0	Ordinary
ILS	ISRAEL SHEKEL	02-Feb-2012	06-Feb-2012	209.9	56.45	56.410	0.04	0	Ordinary
HKD	HONG KONG DOLLAR	02-Feb-2012	06-Feb-2012	31,632.59	4,078.31	4,079.600	-1.29	0	Ordinary
HKD	HONG KONG DOLLAR	02-Feb-2012	06-Feb-2012	15,850.42	2,043.55	2,044.200	-0.65	0	Ordinary
HKD	HONG KONG DOLLAR	02-Feb-2012	06-Feb-2012	9,966.08	1,284.90	1,285.310	-0.41	0	Ordinary
HKD	HONG KONG DOLLAR	02-Feb-2012	06-Feb-2012	71,236.73	9,184.37	9,187.270	-2.90	0	Ordinary
EUR	EURO	17-Jan-2012	06-Feb-2012	198.6	261.60	256.640	4.96	16	Ordinary
EUR	EURO	02-Feb-2012	06-Feb-2012	847.29	1,116.05	1,111.950	4.10	0	Ordinary
ILS	ISRAEL SHEKEL	01-Nov-2011	06-Feb-2012	9,046.29	2,432.94	2,468.830	-35.89	93	Ordinary
ILS	ISRAEL SHEKEL	30-Nov-2011	06-Feb-2012	10	2.69	2.660	0.03	64	Ordinary
ILS	ISRAEL SHEKEL	21-Dec-2011	06-Feb-2012	225.27	60.59	59.550	1.04	43	Ordinary
ILS	ISRAEL SHEKEL	21-Dec-2011	06-Feb-2012	133.56	35.92	35.310	0.61	43	Ordinary
JPY	JAPANESE YEN	21-Dec-2011	07-Feb-2012	90,543	1,182.33	1,162.900	19.43	44	Ordinary
JPY	JAPANESE YEN	21-Dec-2011	07-Feb-2012	9,457	123.49	121.460	2.03	44	Ordinary
SEK	SWEDISH KRONA	02-Feb-2012	29-Feb-2012	13	1.97	1.950	0.02	27	Ordinary
CAD	CANADIAN DOLLAR	02-Feb-2012	29-Feb-2012	2	2.02	2.010	0.01	27	Ordinary

	ISRAEL SHEKEL	02-Feb-2012	29-Feb-2012	12	3.17	3.230	-0.06	27	Ordinary
NZD	NEW ZEALAND DOLLAR	01-Nov-2011	29-Feb-2012	13	10.89	10.340	0.55	120	Ordinary
AUD	AUSTRALIAN DOLLAR	02-Feb-2012	29-Feb-2012	6	6.46	6.480	-0.02	27	Ordinary
NOK	NORWEGIAN KRONE	02-Feb-2012	29-Feb-2012	7	1.25	1.210	0.04	27	Ordinary
SEK	SWEDISH KRONA	02-Feb-2012	19-Mar-2012	2,867.22	427.16	430.180	-3.02	41	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	74.96	99.24	99.300	-0.06	41	Ordinary
SEK	SWEDISH KRONA	02-Feb-2012	19-Mar-2012	2,460.36	366.55	369.140	-2.59	41	Ordinary
SEK	SWEDISH KRONA	02-Feb-2012	19-Mar-2012	7,609.46	1,133.66	1,141.690	-8.03	41	Ordinary
SEK	SWEDISH KRONA	29-Feb-2012	19-Mar-2012	13	1.94	1.980	-0.04	14	Ordinary
EUR	EURO	02-Feb-2012	16-Mar-2012	332.16	437.53	440.000	-2.47	41	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	129.21	171.05	171.160	-0.11	41	Ordinary
EUR	EURO	02-Feb-2012	16-Mar-2012	127.85	168.41	169.360	-0.95	41	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	730.19	966.65	967.250	-0.60	41	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	413.21	547.02	547.360	-0.34	41	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	34.26	45.35	45.380	-0.03	41	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	813.41	1,076.82	1,077.490	-0.67	41	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	93.58	123.88	123.960	-0.08	41	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	119.19	157.79	157.890	-0.10	41	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	87.51	115.85	115.920	-0.07	41	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	75.45	99.89	99.950	-0.06	41	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	288.24	381.58	379.680	1.90	0	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	499.8	661.66	662.070	-0.41	41	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	206.87	273.86	274.030	-0.17	41	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	161.5	213.80	213.930	-0.13	41	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	160.01	211.83	211.960	-0.13	41	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	27.2	36.01	35.830	0.18	0	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	125.98	166.78	166.880	-0.10	41	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	222.36	294.37	294.550	-0.18	41	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	653.52	865.15	865.690	-0.54	41	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	239.92	317.61	317.810	-0.20	41	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	324.34	429.37	429.640	-0.27	41	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	284.95	377.23	377.460	-0.23	41	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	261.42	346.08	346.290	-0.21	41	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	81.01	107.24	107.310	-0.07	41	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	236.77	313.45	313.640	-0.19	41	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	334.57	442.92	440.710	2.21	0	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	393.76	521.28	521.600	-0.32	41	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	317.99	420.97	421.230	-0.26	41	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	108.89	144.15	143.430	0.72	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	26.89	35.60	35.420	0.18	0	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	558.91	739.91	740.370	-0.46	41	Ordinary
EUR	EURO	02-Feb-2012	19-Mar-2012	87.97	116.46	116.530	-0.07	41	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	77.94	103.18	102.670	0.51	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	1,132.88	1,499.76	1,492.280	7.48	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	418.01	553.38	550.620	2.76	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	42.9	56.79	56.510	0.28	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	108.89	144.15	143.430	0.72	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	99.13	131.23	130.580	0.65	0	Ordinary
HKD	HONG KONG DOLLAR	02-Feb-2012	16-Mar-2012	2,223.62	286.48	286.780	-0.30	41	Ordinary
NZD	NEW ZEALAND DOLLAR	01-Nov-2011	19-Mar-2012	2,009.83	1,662.05	1,598.020	64.03	134	Ordinary
NZD	NEW ZEALAND DOLLAR	30-Nov-2011	19-Mar-2012	4	3.31	3.120	0.19	105	Ordinary
NZD	NEW ZEALAND DOLLAR	21-Dec-2011	19-Mar-2012	2,591.87	2,143.38	1,993.800	149.58	84	Ordinary
AUD	AUSTRALIAN DOLLAR	29-Feb-2012	19-Mar-2012	6	6.37	6.480	-0.11	14	Ordinary
JPY	JAPANESE YEN	02-Feb-2012	19-Mar-2012	131,269	1,573.87	1,710.430	-136.56	41	Ordinary
NZD	NEW ZEALAND DOLLAR	21-Dec-2011	19-Mar-2012	829.62	686.07	638.190	47.88	84	Ordinary
AUD	AUSTRALIAN DOLLAR	02-Feb-2012	19-Mar-2012	214.05	227.32	231.020	-3.70	41	Ordinary
AUD	AUSTRALIAN DOLLAR	02-Feb-2012	19-Mar-2012	357.53	379.70	385.870	-6.17	41	Ordinary
AUD	AUSTRALIAN DOLLAR	02-Feb-2012	19-Mar-2012	147.05	156.17	158.710	-2.54	41	Ordinary
AUD	AUSTRALIAN DOLLAR	02-Feb-2012	19-Mar-2012	495.81	526.55	535.110	-8.56	41	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	187.61	248.37	247.130	1.24	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	423.04	560.04	557.250	2.79	0	Ordinary
AUD	AUSTRALIAN DOLLAR	02-Feb-2012	19-Mar-2012	551.03	585.20	594.710	-9.51	41	Ordinary
AUD	AUSTRALIAN DOLLAR	02-Feb-2012	19-Mar-2012	838.98	891.00	905.480	-14.48	41	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	29.92	39.61	39.410	0.20	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	54.6	72.28	71.920	0.36	0	Ordinary

	EURO	14-Mar-2012	19-Mar-2012	236.37	312.92	311.360	1.56	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	419.04	554.75	551.980	2.77	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	125.56	166.22	165.390	0.83	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	8.9	11.78	11.720	0.06	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	246	325.66	324.040	1.62	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	38.12	50.46	50.210	0.25	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	329.87	436.70	434.520	2.18	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	390.7	517.23	514.650	2.58	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	67.26	89.04	88.600	0.44	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	49.91	66.07	65.740	0.33	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	32.39	42.88	42.670	0.21	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	280.83	371.77	369.920	1.85	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	250.14	331.15	329.500	1.65	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	22.49	29.78	29.630	0.15	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	14.36	19.02	18.920	0.10	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	386.92	512.22	509.670	2.55	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	479.7	635.05	631.880	3.17	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	110.34	146.07	145.340	0.73	0	Ordinary
HKD	HONG KONG DOLLAR	02-Feb-2012	16-Mar-2012	1,907.28	245.72	245.980	-0.26	41	Ordinary
HKD	HONG KONG DOLLAR	14-Mar-2012	16-Mar-2012	1,863.48	240.07	240.080	-0.01	0	Ordinary
DKK	DANISH KRONER	02-Feb-2012	19-Mar-2012	3,734.93	665.00	665.610	-0.61	41	Ordinary
DKK	DANISH KRONER	02-Feb-2012	19-Mar-2012	2,062.02	367.13	367.470	-0.34	41	Ordinary
HKD	HONG KONG DOLLAR	14-Mar-2012	16-Mar-2012	3,085.14	397.46	397.470	-0.01	0	Ordinary
HKD	HONG KONG DOLLAR	02-Feb-2012	16-Mar-2012	2,705.97	348.61	348.980	-0.37	41	Ordinary
HKD	HONG KONG DOLLAR	02-Feb-2012	16-Mar-2012	9,347.05	1,204.19	1,205.470	-1.28	41	Ordinary
CHF	SWISS FRANC	02-Feb-2012	19-Mar-2012	1,079.08	1,184.11	1,182.420	1.69	41	Ordinary
CHF	SWISS FRANC	02-Feb-2012	19-Mar-2012	439.51	482.29	481.600	0.69	41	Ordinary
HKD	HONG KONG DOLLAR	02-Feb-2012	16-Mar-2012	1,183.07	152.42	152.580	-0.16	41	Ordinary
HKD	HONG KONG DOLLAR	14-Mar-2012	16-Mar-2012	5,532.44	712.75	712.770	-0.02	0	Ordinary
HKD	HONG KONG DOLLAR	14-Mar-2012	16-Mar-2012	14,261	1,837.26	1,837.310	-0.05	0	Ordinary
HKD	HONG KONG DOLLAR	14-Mar-2012	16-Mar-2012	38,230.28	4,925.25	4,925.380	-0.13	0	Ordinary
HKD	HONG KONG DOLLAR	14-Mar-2012	16-Mar-2012	1,878.04	241.95	241.960	-0.01	0	Ordinary
EUR	EURO	14-Mar-2012	19-Mar-2012	142.59	188.77	187.830	0.94	0	Ordinary
NOK	NORWEGIAN KRONE	02-Feb-2012	19-Mar-2012	937.96	164.04	162.420	1.62	41	Ordinary
NOK	NORWEGIAN KRONE	02-Feb-2012	19-Mar-2012	1,258.45	220.08	217.910	2.17	41	Ordinary
NOK	NORWEGIAN KRONE	02-Feb-2012	19-Mar-2012	3,689.92	645.29	638.940	6.35	41	Ordinary
NOK	NORWEGIAN KRONE	02-Feb-2012	19-Mar-2012	760.48	132.99	131.680	1.31	41	Ordinary
EUR	EURO	14-Mar-2012	22-Mar-2012	10.07	13.29	13.330	-0.04	8	Ordinary
NOK	NORWEGIAN KRONE	29-Feb-2012	19-Mar-2012	7	1.22	1.260	-0.04	14	Ordinary
NOK	NORWEGIAN KRONE	02-Feb-2012	19-Mar-2012	2,229.77	389.94	386.100	3.84	41	Ordinary
EUR	EURO	14-Mar-2012	22-Mar-2012	182.27	240.41	241.300	-0.89	8	Ordinary
SEK	SWEDISH KRONA	14-Mar-2012	30-Mar-2012	14	2.12	2.090	0.03	16	Ordinary
CAD	CANADIAN DOLLAR	14-Mar-2012	30-Mar-2012	1	1.00	1.010	-0.01	16	Ordinary
ILS	ISRAEL SHEKEL	02-Feb-2012	30-Mar-2012	10.82	2.92	2.910	0.01	57	Ordinary
NZD	NEW ZEALAND DOLLAR	21-Dec-2011	30-Mar-2012	10	8.19	7.690	0.50	100	Ordinary
AUD	AUSTRALIAN DOLLAR	14-Mar-2012	30-Mar-2012	21	21.75	22.300	-0.55	16	Ordinary
NOK	NORWEGIAN KRONE	14-Mar-2012	30-Mar-2012	7	1.23	1.220	0.01	16	Ordinary
JPY	JAPANESE YEN	14-Mar-2012	13-Apr-2012	16,247	200.31	194.800	5.51	27	Ordinary
JPY	JAPANESE YEN	14-Mar-2012	13-Apr-2012	120,944	1,491.07	1,450.080	40.99	27	Ordinary
JPY	JAPANESE YEN	14-Mar-2012	13-Apr-2012	104,019	1,282.40	1,247.150	35.25	27	Ordinary
JPY	JAPANESE YEN	14-Mar-2012	13-Apr-2012	18,207	224.47	218.300	6.17	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	32.4	42.75	42.890	-0.14	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	283.74	374.42	375.630	-1.21	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	602.54	795.11	797.670	-2.56	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	179.73	237.17	237.930	-0.76	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	174.72	230.56	231.300	-0.74	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	651.35	859.51	862.280	-2.77	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	116.76	154.07	154.570	-0.50	27	Ordinary
EUR	EURO	10-Apr-2012	12-Apr-2012	1,955.43	2,580.37	2,553.990	26.38	0	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	364.43	480.90	482.450	-1.55	27	Ordinary
EUR	EURO	10-Apr-2012	12-Apr-2012	18,394.04	24,272.59	24,024.450	248.14	0	Ordinary
EUR	EURO	10-Apr-2012	12-Apr-2012	3,937.8	5,196.28	5,143.160	53.12	0	Ordinary
HKD	HONG KONG DOLLAR	10-Apr-2012	12-Apr-2012	12,880.07	1,658.73	1,658.990	-0.26	0	Ordinary
HKD	HONG KONG DOLLAR	14-Mar-2012	12-Apr-2012	468.3	60.31	60.330	-0.02	27	Ordinary
HKD	HONG KONG DOLLAR	14-Mar-2012	12-Apr-2012	12,397.14	1,596.54	1,597.180	-0.64	27	Ordinary

	HONG KONG DOLLAR	14-Mar-2012	12-Apr-2012	3,455.97	445.07	445.250	-0.18	27	Ordinary
HKD	HONG KONG DOLLAR	10-Apr-2012	12-Apr-2012	21,001.82	2,704.68	2,705.100	-0.42	0	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	189.62	250.22	251.030	-0.81	27	Ordinary
HKD	HONG KONG DOLLAR	10-Apr-2012	12-Apr-2012	33,278.17	4,285.67	4,286.330	-0.66	0	Ordinary
HKD	HONG KONG DOLLAR	10-Apr-2012	12-Apr-2012	43,144.98	5,556.34	5,557.200	-0.86	0	Ordinary
HKD	HONG KONG DOLLAR	10-Apr-2012	12-Apr-2012	3,373.55	434.45	434.520	-0.07	0	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	140.1	184.87	185.470	-0.60	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	360.86	476.19	477.720	-1.53	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	136.61	180.27	180.850	-0.58	27	Ordinary
EUR	EURO	22-Mar-2012	12-Apr-2012	182.27	240.52	240.270	0.25	19	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	121.42	160.22	160.740	-0.52	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	448.23	591.48	593.390	-1.91	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	57.18	75.46	75.700	-0.24	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	327.56	432.25	433.640	-1.39	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	77.8	102.67	103.000	-0.33	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	115.26	152.10	152.590	-0.49	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	165.63	218.57	219.270	-0.70	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	381.34	503.21	504.830	-1.62	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	547.6	722.61	724.940	-2.33	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	212.89	280.93	281.830	-0.90	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	1,841.55	2,430.09	2,437.920	-7.83	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	139.01	183.44	184.030	-0.59	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	155.13	204.71	205.370	-0.66	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	215.62	284.53	285.450	-0.92	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	902.35	1,190.73	1,194.570	-3.84	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	65.76	86.78	87.060	-0.28	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	129.47	170.85	171.400	-0.55	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	63.8	84.19	84.460	-0.27	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	19.32	25.50	25.580	-0.08	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	723.48	954.69	957.770	-3.08	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	349.02	460.57	462.050	-1.48	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	103.68	136.81	136.570	0.24	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	37.34	49.27	49.430	-0.16	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	133.47	176.12	175.810	0.31	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	701.48	925.67	928.650	-2.98	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	146.22	192.95	192.610	0.34	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	299.03	394.60	395.870	-1.27	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	361.38	476.87	476.020	0.85	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	79.83	105.34	105.680	-0.34	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	131.47	173.49	173.180	0.31	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	366.18	483.20	484.760	-1.56	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	153.16	202.11	202.760	-0.65	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	460.45	607.60	609.560	-1.96	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	803.56	1,060.37	1,058.480	1.89	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	201.95	266.49	266.020	0.47	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	50.57	66.73	66.950	-0.22	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	177.19	233.82	234.570	-0.75	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	177.61	234.37	235.130	-0.76	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	52.59	69.39	69.270	0.12	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	390.85	515.76	514.840	0.92	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	133.37	175.99	176.560	-0.57	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	122.34	161.44	161.960	-0.52	27	Ordinary
EUR	EURO	22-Mar-2012	12-Apr-2012	10.07	13.28	13.270	0.01	19	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	243.28	321.03	322.060	-1.03	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	290.85	383.80	383.120	0.68	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	653.21	861.97	864.750	-2.78	27	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	436.84	576.45	578.310	-1.86	27	Ordinary
EUR	EURO	26-Mar-2012	12-Apr-2012	10.51	13.87	13.970	-0.10	15	Ordinary
EUR	EURO	14-Mar-2012	12-Apr-2012	52.33	69.06	69.280	-0.22	27	Ordinary
EUR	EURO	10-Apr-2012	12-Apr-2012	6,203.77	8,186.43	8,102.740	83.69	0	Ordinary
EUR	EURO	10-Apr-2012	12-Apr-2012	2,428.46	3,204.57	3,171.810	32.76	0	Ordinary
EUR	EURO	10-Apr-2012	12-Apr-2012	7,736.55	10,209.07	10,104.700	104.37	0	Ordinary
EUR	EURO	10-Apr-2012	12-Apr-2012	12,995.36	17,148.55	16,973.240	175.31	0	Ordinary
EUR	EURO	10-Apr-2012	12-Apr-2012	10,235.97	13,507.28	13,369.200	138.08	0	Ordinary
EUR	EURO	10-Apr-2012	12-Apr-2012	4,158.46	5,487.46	5,431.360	56.10	0	Ordinary

	EURO	10-Apr-2012	12-Apr-2012	221.3	292.03	289 040	2.99	0	Ordinary
EUR	EURO	10-Apr-2012	12-Apr-2012	7,509.3	9,909 20	9,807 900	101 30	0	Ordinary
EUR	EURO	10-Apr-2012	12-Apr-2012	4,223.56	5,573 37	5,516.390	56.98	0	Ordinary
GBP	UK POUND STERLING	14-Mar-2012	13-Apr-2012	54.63	86.89	86.860	0.03	28	Ordinary
DKK	DANISH KRONER	10-Apr-2012	24-Apr-2012	14,769.95	2,623 34	2,596.850	26 49	10	Ordinary
GBP	UK POUND STERLING	14-Mar-2012	13-Apr-2012	80.55	128.11	128.070	0.04	28	Ordinary
GBP	UK POUND STERLING	10-Apr-2012	13-Apr-2012	3,377.71	5,371 91	5,354.480	17 43	1	Ordinary
GBP	UK POUND STERLING	14-Mar-2012	13-Apr-2012	326.35	519.03	518 860	0 17	28	Ordinary
GBP	UK POUND STERLING	14-Mar-2012	13-Apr-2012	160.76	255.67	255 590	0.08	28	Ordinary
DKK	DANISH KRONER	10-Apr-2012	24-Apr-2012	451 91	80.27	79.460	0.81	10	Ordinary
JPY	JAPANESE YEN	10-Apr-2012	24-Apr-2012	26,751	328.07	329 800	-1.73	10	Ordinary
JPY	JAPANESE YEN	10-Apr-2012	24-Apr-2012	67,588	828 89	833.260	-4.37	10	Ordinary
JPY	JAPANESE YEN	10-Apr-2012	24-Apr-2012	95,661	1,173 18	1,179.360	-6 18	10	Ordinary
ILS	ISRAEL SHEKEL	02-Feb-2012	24-Apr-2012	141.92	37.82	38 140	-0 32	78	Ordinary
ILS	ISRAEL SHEKEL	02-Feb-2012	24-Apr-2012	1,287.25	343.06	345.940	-2 88	78	Ordinary
ILS	ISRAEL SHEKEL	02-Feb-2012	24-Apr-2012	783 79	208.89	210.640	-1 75	78	Ordinary
ILS	ISRAEL SHEKEL	02-Feb-2012	24-Apr-2012	306 72	81.74	82 430	-0.69	78	Ordinary
ILS	ISRAEL SHEKEL	02-Feb-2012	24-Apr-2012	998.06	265 99	268.220	-2 23	78	Ordinary
ILS	ISRAEL SHEKEL	02-Feb-2012	24-Apr-2012	277 98	74.09	74.710	-0 62	78	Ordinary
ILS	ISRAEL SHEKEL	14-Mar-2012	24-Apr-2012	2,486 51	662.68	662 430	0.25	37	Ordinary
SEK	SWEDISH KRONA	10-Apr-2012	24-Apr-2012	1,114.43	166 58	164.180	2 40	10	Ordinary
SEK	SWEDISH KRONA	10-Apr-2012	24-Apr-2012	405.9	60.68	59.800	0 88	10	Ordinary
ILS	ISRAEL SHEKEL	02-Feb-2012	24-Apr-2012	3,169 16	844 62	851.700	-7.08	78	Ordinary
SEK	SWEDISH KRONA	10-Apr-2012	24-Apr-2012	1,989 15	297.34	293 050	4.29	10	Ordinary
SEK	SWEDISH KRONA	10-Apr-2012	24-Apr-2012	1,280.68	191 43	188.670	2 76	10	Ordinary
SEK	SWEDISH KRONA	10-Apr-2012	24-Apr-2012	6,489.09	969 97	955.990	13 98	10	Ordinary
SEK	SWEDISH KRONA	10-Apr-2012	24-Apr-2012	236 04	35.28	34 770	0.51	10	Ordinary
HKD	HONG KONG DOLLAR	10-Apr-2012	24-Apr-2012	5,705	735 09	734.820	0 27	10	Ordinary
SEK	SWEDISH KRONA	10-Apr-2012	24-Apr-2012	3,484.71	520 89	513 380	7 51	10	Ordinary
HKD	HONG KONG DOLLAR	10-Apr-2012	24-Apr-2012	2,618 15	337.35	337.230	0 12	10	Ordinary
HKD	HONG KONG DOLLAR	10-Apr-2012	24-Apr-2012	9,676 85	1,246 86	1,246 410	0 45	10	Ordinary
SGD	SINGAPORE DOLLAR	10-Apr-2012	24-Apr-2012	1,476 5	1,182.05	1,184 040	-1.99	10	Ordinary
NZD	NEW ZEALAND DOLLAR	22-Dec-2011	24-Apr-2012	1,160.71	949 23	894 570	54.66	120	Ordinary
NZD	NEW ZEALAND DOLLAR	21-Dec-2011	24-Apr-2012	1,059 73	866.65	815 200	51.45	121	Ordinary
SGD	SINGAPORE DOLLAR	10-Apr-2012	24-Apr-2012	323 5	258 98	259 420	-0.44	10	Ordinary
DKK	DANISH KRONER	14-Mar-2012	24-Apr-2012	971	172 47	172 890	-0.42	37	Ordinary
NZD	NEW ZEALAND DOLLAR	30-Mar-2012	24-Apr-2012	10	8.18	8.200	-0 02	21	Ordinary
DKK	DANISH KRONER	14-Mar-2012	24-Apr-2012	807 14	143.36	143.710	-0 35	37	Ordinary
NZD	NEW ZEALAND DOLLAR	30-Dec-2011	24-Apr-2012	3	2 45	2.340	0 11	112	Ordinary
NZD	NEW ZEALAND DOLLAR	31-Jan-2012	24-Apr-2012	10	8.18	8.250	-0 07	80	Ordinary
NZD	NEW ZEALAND DOLLAR	02-Feb-2012	24-Apr-2012	1,843 91	1,507 95	1,539 760	-31.81	78	Ordinary
NZD	NEW ZEALAND DOLLAR	10-Apr-2012	24-Apr-2012	2,695.62	2,204 48	2,223 540	-19.06	10	Ordinary
NZD	NEW ZEALAND DOLLAR	29-Feb-2012	24-Apr-2012	13	10.63	10 950	-0 32	51	Ordinary
NZD	NEW ZEALAND DOLLAR	10-Apr-2012	24-Apr-2012	1,004 03	821.09	828 190	-7 10	10	Ordinary
EUR	EURO	10-Apr-2012	24-Apr-2012	1,800	2,378.34	2,354 170	24.17	10	Ordinary
ILS	ISRAEL SHEKEL	02-Feb-2012	24-Apr-2012	1,717.9	457 84	461.680	-3 84	78	Ordinary
CAD	CANADIAN DOLLAR	10-Apr-2012	24-Apr-2012	2,000	2,015 47	2,003.370	12 10	10	Ordinary
ILS	ISRAEL SHEKEL	14-Mar-2012	24-Apr-2012	786.92	209.72	209.640	0.08	37	Ordinary
ILS	ISRAEL SHEKEL	10-Apr-2012	24-Apr-2012	1,001 1	266.80	267.800	-1.00	10	Ordinary
ILS	ISRAEL SHEKEL	02-Feb-2012	24-Apr-2012	296 61	79 05	79.710	-0.66	78	Ordinary
ILS	ISRAEL SHEKEL	29-Feb-2012	24-Apr-2012	12	3.20	3 180	0.02	51	Ordinary
ILS	ISRAEL SHEKEL	10-Apr-2012	24-Apr-2012	234.16	62 41	62 640	-0.23	10	Ordinary
ILS	ISRAEL SHEKEL	30-Mar-2012	24-Apr-2012	13	3 46	3.500	-0 04	21	Ordinary
ILS	ISRAEL SHEKEL	10-Apr-2012	24-Apr-2012	74.52	19.86	19.940	-0.08	10	Ordinary
ILS	ISRAEL SHEKEL	10-Apr-2012	24-Apr-2012	187 23	49 90	50 090	-0 19	10	Ordinary
ILS	ISRAEL SHEKEL	10-Apr-2012	24-Apr-2012	226 08	60.25	60 480	-0.23	10	Ordinary
ILS	ISRAEL SHEKEL	10-Apr-2012	24-Apr-2012	833.75	222.20	223 030	-0 83	10	Ordinary
ILS	ISRAEL SHEKEL	10-Apr-2012	24-Apr-2012	876.38	233.57	234 440	-0 87	10	Ordinary
ILS	ISRAEL SHEKEL	10-Apr-2012	24-Apr-2012	282 77	75 36	75 640	-0 28	10	Ordinary
ILS	ISRAEL SHEKEL	10-Apr-2012	24-Apr-2012	186 07	49.59	49 780	-0 19	10	Ordinary
ILS	ISRAEL SHEKEL	10-Apr-2012	24-Apr-2012	205 87	54 86	55 070	-0.21	10	Ordinary
ILS	ISRAEL SHEKEL	10-Apr-2012	24-Apr-2012	1,211.05	322.75	323.960	-1 21	10	Ordinary
ILS	ISRAEL SHEKEL	10-Apr-2012	24-Apr-2012	1,403.2	373 97	375.370	-1 40	10	Ordinary
CHF	SWISS FRANC	10-Apr-2012	24-Apr-2012	2,458 72	2,703 98	2,673 050	30 93	10	Ordinary
CHF	SWISS FRANC	10-Apr-2012	24-Apr-2012	485.92	534 39	528.280	6 11	10	Ordinary

	SWISS FRANC	10-Apr-2012	24-Apr-2012	1,817.79	1,999.11	1,976.250	22.86	10	Ordinary
CHF	SWISS FRANC	10-Apr-2012	24-Apr-2012	737.57	811.14	801.860	9.28	10	Ordinary
NOK	NORWEGIAN KRONE	10-Apr-2012	24-Apr-2012	1,758.38	307.16	303.920	3.24	10	Ordinary
NOK	NORWEGIAN KRONE	10-Apr-2012	24-Apr-2012	266.84	46.61	46.120	0.49	10	Ordinary
NOK	NORWEGIAN KRONE	10-Apr-2012	24-Apr-2012	1,876.99	327.88	324.420	3.46	10	Ordinary
NOK	NORWEGIAN KRONE	10-Apr-2012	24-Apr-2012	1,318.95	230.40	227.970	2.43	10	Ordinary
NOK	NORWEGIAN KRONE	10-Apr-2012	24-Apr-2012	3,081.5	538.28	532.600	5.68	10	Ordinary
NOK	NORWEGIAN KRONE	10-Apr-2012	24-Apr-2012	1,707.99	298.36	295.210	3.15	10	Ordinary
AUD	AUSTRALIAN DOLLAR	10-Apr-2012	24-Apr-2012	165.98	172.17	172.350	-0.18	10	Ordinary
AUD	AUSTRALIAN DOLLAR	10-Apr-2012	24-Apr-2012	1,196.5	1,241.13	1,242.410	-1.28	10	Ordinary
NOK	NORWEGIAN KRONE	10-Apr-2012	24-Apr-2012	3,989.35	696.86	689.510	7.35	10	Ordinary
AUD	AUSTRALIAN DOLLAR	10-Apr-2012	24-Apr-2012	1,473.47	1,528.43	1,530.010	-1.58	10	Ordinary
GBP	UK POUND STERLING	10-Apr-2012	24-Apr-2012	45.15	72.76	71.570	1.19	10	Ordinary
DKK	DANISH KRONER	10-Apr-2012	24-Apr-2012	460.92	81.71	81.040	0.67	14	Ordinary
AUD	AUSTRALIAN DOLLAR	10-Apr-2012	24-Apr-2012	1,164.05	1,207.47	1,208.720	-1.25	10	Ordinary
GBP	UK POUND STERLING	10-Apr-2012	24-Apr-2012	906.17	1,460.39	1,436.500	23.89	10	Ordinary
GBP	UK POUND STERLING	10-Apr-2012	24-Apr-2012	48.68	78.45	77.170	1.28	10	Ordinary
DKK	DANISH KRONER	10-Apr-2012	24-Apr-2012	321.92	57.07	56.600	0.47	14	Ordinary
DKK	DANISH KRONER	10-Apr-2012	24-Apr-2012	119.4	21.16	20.990	0.17	14	Ordinary
DKK	DANISH KRONER	10-Apr-2012	24-Apr-2012	124.07	21.99	21.810	0.18	14	Ordinary
JPY	JAPANESE YEN	10-Apr-2012	24-Apr-2012	11,554	142.18	142.440	-0.26	14	Ordinary
SEK	SWEDISH KRONA	10-Apr-2012	24-Apr-2012	1,191.65	176.81	175.560	1.25	14	Ordinary
ILS	ISRAEL SHEKEL	10-Apr-2012	24-Apr-2012	743.67	198.14	198.940	-0.80	14	Ordinary
CHF	SWISS FRANC	10-Apr-2012	24-Apr-2012	220.18	241.69	239.370	2.32	14	Ordinary
NZD	NEW ZEALAND DOLLAR	10-Apr-2012	30-Apr-2012	6	4.91	4.950	-0.04	20	Ordinary
ILS	ISRAEL SHEKEL	30-Apr-2012	30-Apr-2012	14	3.72	3.710	0.01	0	Ordinary
NOK	NORWEGIAN KRONE	10-Apr-2012	30-Apr-2012	9	1.57	1.560	0.01	20	Ordinary
AUD	AUSTRALIAN DOLLAR	10-Apr-2012	30-Apr-2012	26	27.10	27.000	0.10	20	Ordinary
EUR	EURO	10-Apr-2012	15-May-2012	82.65	105.43	108.100	-2.67	35	Ordinary
EUR	EURO	10-Apr-2012	21-May-2012	90.89	116.07	118.870	-2.80	41	Ordinary
CHF	SWISS FRANC	23-May-2012	23-May-2012	300	314.47	314.040	0.43	0	Ordinary
EUR	EURO	23-Apr-2012	30-May-2012	286.26	355.25	378.970	-23.72	37	Ordinary
EUR	EURO	10-Apr-2012	24-May-2012	115.19	145.09	150.650	-5.56	44	Ordinary
EUR	EURO	23-Apr-2012	30-May-2012	117.76	146.14	155.900	-9.76	37	Ordinary
EUR	EURO	10-Apr-2012	30-May-2012	60.72	75.35	79.410	-4.06	50	Ordinary
JPY	JAPANESE YEN	06-Jun-2012	06-Jun-2012	790	9.98	10.020	-0.04	0	Ordinary
AUD	AUSTRALIAN DOLLAR	10-Apr-2012	31-May-2012	1	0.97	1.040	-0.07	51	Ordinary
CAD	CANADIAN DOLLAR	10-Apr-2012	01-Jun-2012	259.29	249.34	259.730	-10.39	52	Ordinary
EUR	EURO	23-Apr-2012	06-Jun-2012	40.05	50.08	53.020	-2.94	44	Ordinary
HKD	HONG KONG DOLLAR	10-Apr-2012	12-Jun-2012	1,503.96	193.84	193.710	0.13	59	Ordinary
HKD	HONG KONG DOLLAR	10-Apr-2012	12-Jun-2012	1,529.18	197.09	196.960	0.13	59	Ordinary
AUD	AUSTRALIAN DOLLAR	10-Apr-2012	14-Jun-2012	268.15	267.43	278.440	-11.01	59	Ordinary
SGD	SINGAPORE DOLLAR	10-Apr-2012	13-Jun-2012	465.86	363.32	373.580	-10.26	59	Ordinary
AUD	AUSTRALIAN DOLLAR	31-May-2012	14-Jun-2012	1	1.00	0.970	0.03	8	Ordinary
AUD	AUSTRALIAN DOLLAR	10-Apr-2012	14-Jun-2012	183.84	183.34	190.890	-7.55	59	Ordinary
AUD	AUSTRALIAN DOLLAR	30-Apr-2012	14-Jun-2012	26	25.93	27.070	-1.14	39	Ordinary
EUR	EURO	30-May-2012	13-Jun-2012	464.74	585.02	575.370	9.65	9	Ordinary
EUR	EURO	15-May-2012	13-Jun-2012	82.65	104.04	105.250	-1.21	24	Ordinary
EUR	EURO	23-Apr-2012	13-Jun-2012	811.88	1,022.00	1,074.810	-52.81	46	Ordinary
EUR	EURO	23-Apr-2012	13-Jun-2012	61.32	77.19	81.180	-3.99	46	Ordinary
EUR	EURO	21-May-2012	13-Jun-2012	90.89	114.41	116.070	-1.66	18	Ordinary
EUR	EURO	07-May-2012	13-Jun-2012	0.66	0.83	0.860	-0.03	32	Ordinary
EUR	EURO	24-May-2012	13-Jun-2012	115.19	145.00	144.280	0.72	15	Ordinary
EUR	EURO	06-Jun-2012	13-Jun-2012	40.05	50.42	50.250	0.17	2	Ordinary
EUR	EURO	24-May-2012	13-Jun-2012	824.02	1,037.28	1,029.060	8.22	15	Ordinary
EUR	EURO	05-Jun-2012	13-Jun-2012	100.64	126.69	125.870	0.82	3	Ordinary
EUR	EURO	08-Jun-2012	13-Jun-2012	28.09	35.36	35.110	0.25	0	Ordinary
HKD	HONG KONG DOLLAR	08-Jun-2012	12-Jun-2012	9,961.98	1,284.10	1,283.980	0.12	0	Ordinary
HKD	HONG KONG DOLLAR	08-Jun-2012	12-Jun-2012	10,749.74	1,385.64	1,385.510	0.13	0	Ordinary
EUR	EURO	08-Jun-2012	13-Jun-2012	138.91	174.86	173.640	1.22	0	Ordinary
HKD	HONG KONG DOLLAR	08-Jun-2012	12-Jun-2012	15,164.45	1,954.69	1,954.510	0.18	0	Ordinary
HKD	HONG KONG DOLLAR	08-Jun-2012	12-Jun-2012	12,113.07	1,561.36	1,561.220	0.14	0	Ordinary
HKD	HONG KONG DOLLAR	08-Jun-2012	12-Jun-2012	4,903.37	632.04	631.980	0.06	0	Ordinary
HKD	HONG KONG DOLLAR	08-Jun-2012	12-Jun-2012	88,138.82	11,361.03	11,360.000	1.03	0	Ordinary
HKD	HONG KONG DOLLAR	08-Jun-2012	12-Jun-2012	8,488.18	1,094.12	1,094.020	0.10	0	Ordinary

	HONG KONG DOLLAR	08-Jun-2012	12-Jun-2012	480.39	61.93	61,920	0.01	0	Ordinary
GBP	UK POUND STERLING	10-Apr-2012	13-Jun-2012	91.47	142.03	145,000	-2.97	59	Ordinary
GBP	UK POUND STERLING	10-Apr-2012	13-Jun-2012	47.84	74.29	75,840	-1.55	59	Ordinary
GBP	UK POUND STERLING	10-Apr-2012	13-Jun-2012	144.02	223.64	228,310	-4.67	59	Ordinary
GBP	UK POUND STERLING	10-Apr-2012	13-Jun-2012	29.2	45.34	46,290	-0.95	59	Ordinary
EUR	EURO	08-Jun-2012	13-Jun-2012	265.63	334.15	334,380	-0.23	5	Ordinary
EUR	EURO	08-Jun-2012	15-Jun-2012	64.6	81.63	81,320	0.31	7	Ordinary
EUR	EURO	08-Jun-2012	15-Jun-2012	27.3	34.51	34,370	0.14	7	Ordinary
EUR	EURO	08-Jun-2012	18-Jun-2012	141.94	178.35	177,430	0.92	10	Ordinary
EUR	EURO	08-Jun-2012	18-Jun-2012	52.27	65.68	65,800	-0.12	10	Ordinary
EUR	EURO	08-Jun-2012	18-Jun-2012	4.08	5.13	5,140	-0.01	10	Ordinary
EUR	EURO	08-Jun-2012	26-Jun-2012	115.78	144.26	144,730	-0.47	18	Ordinary
EUR	EURO	08-Jun-2012	26-Jun-2012	388.22	483.72	488,690	-4.97	18	Ordinary
EUR	EURO	08-Jun-2012	27-Jun-2012	55.52	69.16	69,890	-0.73	19	Ordinary
SEK	SWEDISH KRONA	08-Jun-2012	29-Jun-2012	12	1.73	1,710	0.02	21	Ordinary
NOK	NORWEGIAN KRONE	10-Apr-2012	29-Jun-2012	6	1.01	1,040	-0.03	80	Ordinary
AUD	AUSTRALIAN DOLLAR	08-Jun-2012	29-Jun-2012	12	12.29	11,970	0.32	21	Ordinary
*BANPOP	RTS/BANCO POPULAR ESPANOL, S A EXP07/11/2011	27-Jun-2011	01-Jul-2011	292	20.96	21,240	-0.28	4	Short-Term
*CRENF	NATIXIS EUR1.6 CMN	04-Jul-2011	04-Jul-2011	0.84	3.98	0.000	3.98	0	Short-Term
	BUCYRUS INTERNATIONAL INC CMN	23-Sep-2010	12-Jul-2011	40	3,680.00	2,798,860	881.14	292	Short-Term
*ROLLRHG	ROLLS-ROYCE GROUP PLC CMN CLASS C	09-May-2011	05-Jul-2011	178,848	287.01	293,120	-6.11	57	Short-Term
*CCGRPL	C & C GROUP PLC CMN	13-Jul-2011	13-Jul-2011	0.565	2.87	0.000	2.87	0	Short-Term
*IBIBO	RTS/IBERDROLA, S.A. EXP07/27/2011 OPTIONAL DIVIDEND	13-Jul-2011	20-Jul-2011	1,989	443.31	0.000	443.31	7	Short-Term
*LANDN	LAND SECURITIES PLC CMN CLASS GBP0 10	28-Jul-2011	28-Jul-2011	0.97	13.21	0.000	13.21	0	Short-Term
*NATTNS	NATIONAL GRID PLC CMN	17-Aug-2011	17-Aug-2011	0.403	3.96	0.000	3.96	0	Short-Term
*DSMNV	KONINKLIJKE DSM N V CMN EUR1 5	26-Aug-2011	26-Aug-2011	0.507	23.90	0.000	23.90	0	Short-Term
ABE/D	RTS/ABERTIS INFRAESTRUCTURAS S EXP09/05/2011	14-Jun-2011	31-Aug-2011	29	22.26	0.000	22.26	78	Short-Term
BP	BP P L C. SPONSORED ADR CMN	20-Sep-2011	20-Sep-2011	0.197	7.64	0.000	7.64	0	Short-Term
*SHYF	SSE PLC GBP0 50	23-Sep-2011	23-Sep-2011	0.225	4.54	0.000	4.54	0	Short-Term
	NATL SEMICONDUCTOR CORP CMN	14-Jun-2011	27-Sep-2011	40	1,000.00	985,260	14.74	105	Short-Term
*HSBA	HSBC HLDGS PLC ORD USD0 50	06-Oct-2011	06-Oct-2011	0.261	4.22	0.000	4.22	0	Short-Term
	CEPHALON, INC. CMN	14-Jun-2011	14-Oct-2011	60	4,890.00	4,785,090	104.91	122	Short-Term
*BBVDMS	RTS/BANCO BILBAO VIZCAYA ARGEN EXP10/14/2011	30-Sep-2011	07-Oct-2011	2,270	357.31	335,720	21.59	7	Short-Term
*BNCSTS	RTS/BANCO SANTANDER, S.A. EXP10/31/2011	17-Oct-2011	21-Oct-2011	3,916	679.95	683,500	-3.56	4	Short-Term
*CRHF	CRH PLC ORD SHS CMN	21-Oct-2011	21-Oct-2011	0.195	3.11	0.000	3.11	0	Short-Term
*LANDN	LAND SECURITIES PLC CMN CLASS GBP0 10	24-Oct-2011	24-Oct-2011	0.375	3.92	0.000	3.92	0	Short-Term
J7733	OLYMPUS CMN	14-Jun-2011	25-Oct-2011	100	1,539.47	3,318,900	-1,779.43	133	Short-Term
*AUTNL	AUTONOMY CORPORATION PLC LONDON LISTING	01-Nov-2010	01-Nov-2011	20	813.71	478,620	335.09	365	Short-Term
CNA	CNA FINCL CORP CMN	01-Nov-2010	01-Nov-2011	40	1,029.52	1,132,060	-102.54	365	Short-Term
J4578	OTSUKA HOLDINGS CO., LTD. CMN	14-Jun-2011	01-Nov-2011	200	5,173.88	5,307,230	-133.35	140	Short-Term
*DISI	DISCOUNT INVESTMENT CORP ORD SHK1 00	14-Jun-2011	01-Nov-2011	5	49.64	78,690	-29.05	140	Short-Term
*FRESE	FRESENIUS SE & CO KGAA DEM5	01-Nov-2010	01-Nov-2011	8	773.07	702,580	70.49	365	Short-Term
HRL	HORMEL FOODS CORP CMN	18-Mar-2011	01-Nov-2011	40	1,155.06	1,099,070	55.99	228	Short-Term
*SYSTSW	SYNTHES, INC ORD CMN PRIVATE PLACEMENT/AI	18-Mar-2011	01-Nov-2011	6	997.39	788,880	208.52	228	Short-Term
*CCGRPL	C & C GROUP PLC CMN	18-Mar-2011	01-Nov-2011	213	839.76	977,550	-137.79	228	Short-Term
DNDN	DENDREON CORP CMN	18-Mar-2011	01-Nov-2011	40	425.67	1,308,520	-882.85	228	Short-Term

*CCGRPL	C & C GROUP PLC CMN	13-Jul-2011	01-Nov-2011	1	3.94	4 980	-1.04	111	Short-Term
HRL	HORMEL FOODS CORP CMN	14-Jun-2011	01-Nov-2011	20	577.53	575.430	2.10	140	Short-Term
FQVLF	FIRST QUANTUM MINERALS LTD CMN	18-Mar-2011	01-Nov-2011	200	3,875.42	4,913.820	-1,038.40	228	Short-Term
DNDN	DENDREON CORP CMN	14-Jun-2011	01-Nov-2011	20	212.84	794.430	-581.60	140	Short-Term
*FIAT	FIAT S.P.A. EUR5.0 PREFERRED STOCK	01-Nov-2010	01-Nov-2011	30	144.54	166.960	-22.42	365	Short-Term
HSIC	HENRY SCHEIN INC COMMON STOCK	01-Nov-2010	01-Nov-2011	20	1,286.20	1,128.030	158.17	365	Short-Term
STZ	CONSTELLATION BRANDS INC CMN CLASS A	18-Mar-2011	01-Nov-2011	40	786.78	731.240	55.55	228	Short-Term
HSIC	HENRY SCHEIN INC COMMON STOCK	18-Mar-2011	01-Nov-2011	20	1,286.20	1,331.990	-45.80	228	Short-Term
SPY	SPDR S&P 500 ETF TRUST	05-Aug-2011	01-Nov-2011	909	111,417.63	109,495.590	1,922.04	88	Short-Term
SPY	SPDR S&P 500 ETF TRUST	08-Aug-2011	01-Nov-2011	945	115,830.21	109,058.010	6,772.20	85	Short-Term
*CCLAY	COCA COLA AMATIL LTD ORD(AUD) ORDINARY FULLY PAID	18-Mar-2011	01-Nov-2011	75	961.04	868.340	92.70	228	Short-Term
CPB	CAMPBELL SOUP CO CMN	18-Mar-2011	01-Nov-2011	20	657.78	672.080	-14.30	228	Short-Term
*BSL1	BLUESCOPE STEEL LIMITED ORDINARY FULLY PAID	01-Nov-2010	01-Nov-2011	150	131.21	307.800	-176.58	365	Short-Term
*FRESE	FRESENIUS SE & CO KGAA DEM5	18-Mar-2011	01-Nov-2011	10	966.34	902.350	63.99	228	Short-Term
*CTXSP	INDOFOOD AGRI RESOURCES LTD CMN	18-Mar-2011	01-Nov-2011	1,000	1,068.97	1,699.400	-630.43	228	Short-Term
J4508	MITSUBISHI TANABE PHARMA CORPO CMN	14-Jun-2011	01-Nov-2011	100	1,698.67	1,724.520	-25.85	140	Short-Term
J4508	MITSUBISHI TANABE PHARMA CORPO CMN	18-Mar-2011	01-Nov-2011	100	1,698.67	1,558.050	140.63	228	Short-Term
HK8137	HONBRIDGE HOLDINGS LTD CMN	18-Mar-2011	01-Nov-2011	2,000	342.01	791.800	-449.78	228	Short-Term
*SMUFLNN	SMURFIT KAPPA PUBLIC LIMITED C CMN	18-Mar-2011	01-Nov-2011	56	364.25	663.170	-298.92	228	Short-Term
*PDN	PALADIN ENERGY LTD ORDINARY FULLY PAID	14-Jun-2011	01-Nov-2011	328	487.82	911.590	-423.77	140	Short-Term
VRX	VALEANT PHARMACEUTICALS INTL CMN	18-Mar-2011	01-Nov-2011	100	3,813.51	4,003.770	-190.26	228	Short-Term
*NOVR	NOVARTIS AG SHS RG SHS (NOM CHF 5) VAL 1200 526	18-Mar-2011	01-Nov-2011	96	5,329.02	5,142.520	186.50	228	Short-Term
	TELEPHONE AND DATA SYSTEMS, IN CMN	01-Nov-2010	01-Nov-2011	40	892.94	1,402.860	-509.92	365	Short-Term
VEA	VANGUARD MSCI EAFE ETF CMN ETF	05-Aug-2011	01-Nov-2011	3,237	103,412.72	110,378.790	-6,966.07	88	Short-Term
AVY	AVERY DENNISON CORPORATION CMN	01-Nov-2010	01-Nov-2011	20	513.81	726.130	-212.32	365	Short-Term
*TNTN	POSTNL N.V. CMN	18-Mar-2011	01-Nov-2011	73	342.76	754.470	-411.71	228	Short-Term
*AKVERES	KVAERNER ASA CMN RESULTANT LINE	18-Mar-2011	01-Nov-2011	41	75.88	108.050	-32.17	228	Short-Term
VEA	VANGUARD MSCI EAFE ETF CMN ETF	08-Aug-2011	01-Nov-2011	3,377	107,885.31	108,018.750	-133.44	85	Short-Term
*DIASM	DISTRIBUIDORA INTERNACIONAL DE CMN	18-Mar-2011	01-Nov-2011	352	1,552.01	1,883.240	-331.23	228	Short-Term
URBN	URBAN OUTFITTERS INC CMN	14-Jun-2011	01-Nov-2011	20	532.98	583.630	-50.65	140	Short-Term
YLWPF	YELLOW MEDIA INC CMN	18-Mar-2011	01-Nov-2011	400	132.92	2,192.790	-2,059.86	228	Short-Term
AAP	ADVANCE AUTO PARTS, INC CMN	01-Nov-2010	01-Nov-2011	20	1,293.37	1,299.630	-6.27	365	Short-Term
AMCX	AMC NETWORKS INC CMN	14-Jun-2011	01-Nov-2011	5	156.61	205.330	-48.72	140	Short-Term
WPI	WATSON PHARMACEUTICALS INC CMN	18-Mar-2011	01-Nov-2011	40	2,668.60	2,188.270	480.33	228	Short-Term
*TNTN	POSTNL N.V. CMN	30-Aug-2011	01-Nov-2011	17	79.82	97.560	-17.73	63	Short-Term
*PDN	PALADIN ENERGY LTD ORDINARY FULLY PAID	18-Mar-2011	01-Nov-2011	101	150.21	369.450	-219.24	228	Short-Term
*FIATR	FIAT SPA DI RISP EUR5.0 NON CNV	14-Jun-2011	01-Nov-2011	72	355.57	539.110	-183.54	140	Short-Term
*NZT	TELECOM CORP OF NEW ZEALND-NZ CMN	18-Mar-2011	01-Nov-2011	228	463.74	337.080	126.66	228	Short-Term
XRAY	DENTSPLY INTL INC CMN	01-Nov-2010	01-Nov-2011	20	713.44	635.430	78.01	365	Short-Term

*AKVERES	KVAERNER ASA CMN RESULTANT LINE	14-Jun-2011	01-Nov-2011	22	40.71	53,490	-12.78	140	Short-Term
GM	GENERAL MOTORS COMPANY CMN	14-Jun-2011	01-Nov-2011	60	1,430.30	1,752,770	-322.47	140	Short-Term
PHM	PULTEGROUP INC. CMN	01-Nov-2010	01-Nov-2011	80	399.76	631,320	-231.56	365	Short-Term
*DIASM	DISTRIBUIDORA INTERNACIONAL DE CMN	14-Jun-2011	01-Nov-2011	8	35.27	41,290	-6.01	140	Short-Term
*ABF	ASSOCIATED BRITISH FOODS ORD GBP0 056818	18-Mar-2011	01-Nov-2011	5	87.03	78,990	8.04	228	Short-Term
*AUTNL	AUTONOMY CORPORATION PLC LONDON LISTING	18-Mar-2011	01-Nov-2011	41	1,668.10	1,034,520	633.57	228	Short-Term
FBHS	FORTUNE BRANDS HOME & SECURITY CMN	01-Nov-2010	01-Nov-2011	20	289.17	236,720	52.45	365	Short-Term
	HUMAN GENOME SCIENCES, INC. CMN	18-Mar-2011	01-Nov-2011	60	617.75	1,624,010	-1,006.26	228	Short-Term
*CNA	COAL & ALLIED INDUSTRIES LIMIT ORDINARY FULLY PAID	18-Mar-2011	01-Nov-2011	4	513.69	485,170	28.52	228	Short-Term
*SHLF	SONIC HEALTHCARE LIMITED ORDINARY FULLY PAID	18-Mar-2011	01-Nov-2011	83	953.69	891,100	62.60	228	Short-Term
GSK	GLAXOSMITHKLINE PLC SPONSORED ADR CMN	18-Mar-2011	01-Nov-2011	61	2,686.33	2,276,690	409.64	228	Short-Term
	RTS/NEW WORLD DEVELOPMENT COMP EXP11/17/2011	23-May-2011	14-Nov-2011	7	1.07	0.000	1.07	175	Short-Term
	RTS/NEW WORLD DEVELOPMENT COMP EXP11/17/2011	28-Dec-2010	14-Nov-2011	19	2.90	0.000	2.90	321	Short-Term
*STANDLN	STANDARD LIFE PLC CMN	18-Nov-2011	18-Nov-2011	0.678	2.10	0.000	2.10	0	Short-Term
*AKZOF	AKZO NOBEL N V NLG5	24-Nov-2011	24-Nov-2011	0.179	8.33	0.000	8.33	0	Short-Term
*RSA	RSA INSURANCE GROUP PLC CMN	25-Nov-2011	25-Nov-2011	0.623	1.11	0.000	1.11	0	Short-Term
*OML	OLD MUTUAL PLC ORD GBP0 10	30-Nov-2011	30-Nov-2011	0.206	0.35	0.000	0.35	0	Short-Term
*MCCAU	MACARTHUR COAL LTD ORD CMN	01-Nov-2011	07-Dec-2011	92	1,535.36	1,550,860	-15.50	36	Short-Term
*CCGRPL	C & C GROUP PLC CMN	16-Dec-2011	16-Dec-2011	0.173	0.65	0.000	0.65	0	Short-Term
*RDSA	ROYAL DUTCH SHELL PLC CMN CLASS A	16-Dec-2011	16-Dec-2011	0.906	12.47	0.000	12.47	0	Short-Term
*FBWGY	FOSTER'S GROUP LIMITED ORD CMN	14-Jun-2011	19-Dec-2011	326	1,745.44	1,605,080	140.35	188	Short-Term
*RDSA	ROYAL DUTCH SHELL PLC CMN CLASS A	16-Dec-2011	16-Dec-2011	0.902	23.48	0.000	23.48	0	Short-Term
*FBWGY	FOSTER'S GROUP LIMITED ORD CMN	18-Mar-2011	19-Dec-2011	828	4,433.20	3,612,800	820.40	276	Short-Term
BP	BP P L C SPONSORED ADR CMN	19-Dec-2011	19-Dec-2011	0.744	32.15	0.000	32.15	0	Short-Term
IDB	ISRAEL DIS BANK ILS0.01 SER A CMN CLASS A	01-Nov-2011	21-Dec-2011	42	59.55	67,300	-7.75	50	Short-Term
*LUPESS	LUNDIN PETROLEUM AB CMN	01-Nov-2011	21-Dec-2011	6	143.99	140,150	3.84	50	Short-Term
*PRGO	PERRIGO COMPANY CMN	01-Nov-2011	21-Dec-2011	7	700.74	625,970	74.77	50	Short-Term
ROVI	ROVI CORPORATION CMN	01-Nov-2011	21-Dec-2011	20	477.76	947,680	-469.92	50	Short-Term
UAL	UNITED CONTINENTAL HOLDING INC CMN	01-Nov-2011	21-Dec-2011	40	818.24	755,090	63.15	50	Short-Term
LYB	LYONDELLBASELL INDUSTRIES N V CMN CLASS A	18-Mar-2011	21-Dec-2011	20	652.85	682,830	-29.98	278	Short-Term
AIZ	ASSURANT, INC CMN	01-Nov-2011	21-Dec-2011	20	802.95	750,470	52.48	50	Short-Term
*DEX	DEXIA CMN CLASS .	15-Jun-2011	21-Dec-2011	36	15.47	0.000	15.47	189	Short-Term
CDNAF	CANADIAN TIRE CORP CMN CLASS A	14-Jun-2011	21-Dec-2011	100	6,255.15	6,447,630	-192.48	190	Short-Term
*MGPNZ	GOODMAN PROPERTY TRUST CMN	14-Jun-2011	21-Dec-2011	2,634	1,993.80	2,055,550	-61.75	190	Short-Term
CLX	CLOROX CO (THE) (DELAWARE) CMN	18-Mar-2011	21-Dec-2011	40	2,619.71	2,748,390	-128.68	278	Short-Term
*STHSP	STARHUB LIMITED CMN	01-Nov-2011	21-Dec-2011	1,000	2,229.38	2,243,430	-14.05	50	Short-Term
*GETIF	GETINGE AB CMN CLASS B	18-Mar-2011	21-Dec-2011	5	122.87	115,980	6.89	278	Short-Term
*DXSAU	DEXUS PROPERTY GROUP UNITS FULLY PAID STAPLED	14-Jun-2011	21-Dec-2011	671	586.61	641,830	-55.22	190	Short-Term
*BEIRF	BEIERSDORF AG NPV	18-Mar-2011	21-Dec-2011	5	280.44	294,300	-13.85	278	Short-Term

*SYSTSW	SYNTHES, INC ORD CMN PRIVATE PLACEMENT/AI	18-Mar-2011	21-Dec-2011	8	1,328.68	1,051.830	276.84	278	Short-Term
	SOUTHERN UNION CO (NEW) CMN	01-Nov-2011	21-Dec-2011	40	1,683.10	1,666.700	16.40	50	Short-Term
NDAQ	NASDAQ OMX GROUP, INC. CMN	01-Nov-2011	21-Dec-2011	60	1,453.10	1,481.350	-28.25	50	Short-Term
CBG	CBRE GROUP INC CMN	14-Jun-2011	21-Dec-2011	40	610.01	967.260	-357.25	190	Short-Term
VAC	MARRIOTT VACATIONS WORLDWIDE CORPORATION CMN	14-Jun-2011	21-Dec-2011	4	71.91	85.500	-13.59	190	Short-Term
*SATS	SATS LTD CMN	14-Jun-2011	21-Dec-2011	1,000	1,722.79	2,091.920	-369.13	190	Short-Term
STR	QUESTAR CORPORATION CMN	01-Nov-2011	21-Dec-2011	80	1,574.21	1,506.050	68.16	50	Short-Term
PCL	PLUM CREEK TIMBER COMPANY INC CMN	01-Nov-2011	21-Dec-2011	60	2,158.49	2,216.440	-57.95	50	Short-Term
*RHHVF	ROCHE HOLDING AG GENUSSSCHEINE (PTG CERTS) NPV	18-Mar-2011	21-Dec-2011	40	6,705.15	5,526.900	1,178.25	278	Short-Term
J7951	YAMAHA CORPORATION CMN	14-Jun-2011	21-Dec-2011	100	924.43	1,113.170	-188.74	190	Short-Term
*TABC	TABCORP HOLDINGS LIMITED ORDINARY FULLY PAID	18-Mar-2011	21-Dec-2011	293	810.77	2,155.490	-1,344.72	278	Short-Term
*WESS	ILUKA RESOURCES LIMITED N/C FR WESTRALIAN SANDS LTD	01-Nov-2011	21-Dec-2011	35	556.18	567.600	-11.42	50	Short-Term
UDR	UDR INC CMN	01-Nov-2011	21-Dec-2011	60	1,493.74	1,461.890	31.85	50	Short-Term
*GROUP4	G4S PLC CMN	01-Nov-2011	21-Dec-2011	38	153.85	151.810	2.03	50	Short-Term
JBHT	J B HUNT TRANS SVCS INC CMN	14-Jun-2011	21-Dec-2011	40	1,781.50	1,744.060	37.44	190	Short-Term
J8572	ACOM CMN	01-Nov-2011	21-Dec-2011	10	177.38	182.720	-5.34	50	Short-Term
*CCLAY	COCA COLA AMATIL LTD ORD(AUD) ORDINARY FULLY PAID	18-Mar-2011	21-Dec-2011	153	1,799.37	1,771.420	27.95	278	Short-Term
RBA	RITCHIE BROS. AUCTIONEERS INC CMN	18-Mar-2011	21-Dec-2011	100	2,171.39	2,573.470	-402.09	278	Short-Term
*RENENP	RENEWABLE ENERGY CORP AS CMN	18-Mar-2011	21-Dec-2011	264	145.64	891.110	-745.47	278	Short-Term
*IFIPF	EXOR S P A ISTIT FIN IND SPA PRIV ITL1000 EUR1	01-Nov-2011	21-Dec-2011	23	403.22	450.540	-47.32	50	Short-Term
*RDSD	ROYAL DUTCH SHELL PLC CMN CLASS A SERIES EUR	18-Mar-2011	21-Dec-2011	245	8,785.36	8,536.160	249.20	278	Short-Term
*STSEF	KEPPEL LAND LTD (SGD)FORMERLY STRAIT STEAMSHIP	01-Nov-2011	21-Dec-2011	1,000	1,760.83	2,151.870	-391.04	50	Short-Term
*SMM	SEBACORP MARINE LTD FORMERLY JURONG SHIPYARD LTD	18-Mar-2011	21-Dec-2011	1,000	2,940.70	4,269.220	-1,328.52	278	Short-Term
*FRESE	FRESENIUS SE & CO KGAA DEM5	18-Mar-2011	21-Dec-2011	15	1,377.75	1,353.530	24.22	278	Short-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	18-Mar-2011	21-Dec-2011	21	870.25	1,007.140	-136.89	278	Short-Term
*JMHS	JARDINE MATHESON HOLDINGS (SG) CMN	01-Nov-2011	21-Dec-2011	400	18,796.24	20,632.380	-1,836.14	50	Short-Term
*SYRFD	SANOFI-AVENTIS CMN	18-Mar-2011	21-Dec-2011	73	5,186.18	4,873.410	312.77	278	Short-Term
VTR	VENTAS, INC CMN	01-Nov-2011	21-Dec-2011	40	2,149.89	2,165.100	-15.21	50	Short-Term
*SWCM	SWISSCOM AG RG SHS (NOM CHF 1) VAL 874.251	01-Nov-2011	21-Dec-2011	6	2,221.24	2,365.840	-144.60	50	Short-Term
ST	SENSATA TECHNOLOGIES HLDG N.V CMN	01-Nov-2011	21-Dec-2011	20	522.30	597.280	-74.98	50	Short-Term
HSIC	HENRY SCHEIN INC COMMON STOCK	14-Jun-2011	21-Dec-2011	20	1,287.54	1,416.030	-128.49	190	Short-Term
*ORNBV	ORION OYJ CMN CLASS ..	18-Mar-2011	21-Dec-2011	1	19.18	23.390	-4.20	278	Short-Term
*HAMMF	HAMMERSON ORD 25P CMN	01-Nov-2011	21-Dec-2011	125	679.74	785.660	-105.92	50	Short-Term
*FXJ	FAIRFAX MEDIA LIMITED (ORD)	18-Mar-2011	21-Dec-2011	226	163.55	284.920	-121.37	278	Short-Term
*CAPPLN	CAPITA PLC CMN	18-Mar-2011	21-Dec-2011	5	47.86	61.770	-13.91	278	Short-Term
J5713	SUMITOMO METAL MNG CMN	01-Nov-2011	21-Dec-2011	1,000	12,617.36	13,801.120	-1,183.76	50	Short-Term
*LRFP	LEGRAND FRANCE CMN PRIV PL/REG-S REG S	01-Nov-2011	21-Dec-2011	12	369.98	412.340	-42.36	50	Short-Term
*NOVR	NOVARTIS AG SHS RG SHS (NOM CHF 5) VAL 1200.526	18-Mar-2011	21-Dec-2011	205	11,549.98	10,981.430	568.54	278	Short-Term
*AGO1	ATLAS IRON LTD ORDINARY FULLY PAID	01-Nov-2011	21-Dec-2011	34	98.71	110.050	-11.34	50	Short-Term

ED	CONSOLIDATED EDISON INC CMN	01-Nov-2011	21-Dec-2011	60	3,695.61	3,428.920	266.69	50	Short-Term
WSH	WILLIS GROUP HOLDINGS PLC CMN	01-Nov-2011	21-Dec-2011	40	1,554.76	1,441.680	113.08	50	Short-Term
HK1299	AIA GROUP LIMITED CMN	18-Mar-2011	21-Dec-2011	600	1,835.31	1,743.370	91.94	278	Short-Term
CNH	CNH GLOBAL N.V. CMN	14-Jun-2011	21-Dec-2011	20	724.03	752.630	-28.60	190	Short-Term
HFC	HOLLYFRONTIER CORP CMN	01-Nov-2011	21-Dec-2011	40	902.37	1,215.910	-313.54	50	Short-Term
WPI	WATSON PHARMACEUTICALS INC CMN	18-Mar-2011	21-Dec-2011	20	1,231.77	1,094.140	137.64	278	Short-Term
PBKEF	PETROBAKKEN ENERGY LTD. CMN	14-Jun-2011	21-Dec-2011	100	1,168.86	1,553.760	-384.90	190	Short-Term
*SARSP	SAKARI RESOURCES LTD CMN	14-Jun-2011	21-Dec-2011	1,000	1,457.97	2,464.910	-1,006.94	190	Short-Term
*FIAT	FIAT S.P.A. EUR5 0 PREFERRED STOCK	18-Mar-2011	21-Dec-2011	67	273.19	465.660	-192.47	278	Short-Term
WYN	WYNDHAM WORLDWIDE CORP CMN	01-Nov-2011	21-Dec-2011	20	722.95	655.200	67.75	50	Short-Term
GM	GENERAL MOTORS COMPANY CMN	14-Jun-2011	21-Dec-2011	40	803.82	1,168.510	-364.69	190	Short-Term
J4578	OTSUKA HOLDINGS CO , LTD. CMN	14-Jun-2011	21-Dec-2011	100	2,763.46	2,653.620	109.84	190	Short-Term
J8959	NOMURA REAL ESTATE OFFICE FUND REIT	01-Nov-2011	21-Dec-2011	1	5,187.92	5,441.150	-253.23	50	Short-Term
*AUTOIM	ATLANTIA S.P.A. CMN	18-Mar-2011	21-Dec-2011	25	393.60	532.220	-138.62	278	Short-Term
LUNMF	LUNDIN MINING CORPORATION LTD CMN	01-Nov-2011	21-Dec-2011	100	381.39	369.710	11.67	50	Short-Term
SHW	SHERWIN-WILLIAMS CO CMN	01-Nov-2011	21-Dec-2011	20	1,741.33	1,637.140	104.19	50	Short-Term
AWK	AMERICAN WATER WORKS CO, INC. CMN	01-Nov-2011	21-Dec-2011	20	632.55	599.120	33.43	50	Short-Term
*ABF	ASSOCIATED BRITISH FOODS ORD GBP0.056818	18-Mar-2011	21-Dec-2011	86	1,444.60	1,358.680	85.92	278	Short-Term
NYB	NEW YORK COMMUNITY BANCORP INC CMN	01-Nov-2011	21-Dec-2011	100	1,204.82	1,278.670	-73.85	50	Short-Term
*MTR	METRO AG NPV	18-Mar-2011	21-Dec-2011	6	224.68	420.610	-195.94	278	Short-Term
*SHLF	SONIC HEALTHCARE LIMITED ORDINARY FULLY PAID	18-Mar-2011	21-Dec-2011	83	984.02	891.100	92.92	278	Short-Term
SNI	SCRIPPS NETWORKS INTERACTIVE, CMN CLASS A	18-Mar-2011	21-Dec-2011	20	857.75	980.480	-122.73	278	Short-Term
CMA	COMERICA INCORPORATED CMN	14-Jun-2011	21-Dec-2011	20	501.76	678.630	-176.87	190	Short-Term
CINF	CINCINNATI FINANCIAL CRP CMN	01-Nov-2011	21-Dec-2011	40	1,201.53	1,122.350	79.18	50	Short-Term
GMC	GREEN MNTN COFFEE ROASTERS INC CMN	01-Nov-2011	21-Dec-2011	20	902.96	1,257.840	-354.88	50	Short-Term
*EGP1	ECHO ENTERTAINMENT GROUP LIMIT ORDINARY FULLY PAID	15-Jun-2011	21-Dec-2011	30	108.78	142.200	-33.42	189	Short-Term
*SWIAGG	SCHWEIZERISCHE RUECKVERSICHERU CMN	01-Nov-2011	21-Dec-2011	2	100.28	104.400	-4.13	50	Short-Term
GSK	GLAXOSMITHKLINE PLC SPONSORED ADR CMN	18-Mar-2011	21-Dec-2011	266	11,983.09	9,927.870	2,055.23	278	Short-Term
*QRN	QR NATIONAL LIMITED ORDINARY FULLY PAID DEFERRED S	14-Jun-2011	21-Dec-2011	112	394.66	386.230	8.43	190	Short-Term
*BAYNAG	BAYER AG CMN	18-Mar-2011	21-Dec-2011	46	2,843.39	3,414.350	-570.95	278	Short-Term
*MGPNZ	GOODMAN PROPERTY TRUST CMN	14-Jun-2011	22-Dec-2011	1,184	894.57	923.980	-29.41	191	Short-Term
HK659	NWS HOLDINGS LTD CMN	29-Dec-2011	29-Dec-2011	0.892	1.19	0.000	1.19	0	Short-Term
*MAKAG	MAKHTESHIM AGAN INDUSTRIES LTD ILS1	30-Dec-2011	30-Dec-2011	0	30.94	0.000	30.94	0	Short-Term
*RLSRYCH	ROLLS-ROYCE HOLDINGS PLC CMN NON TRADABLE C SHS ENTITLEMENT (JAN 2012)	07-Nov-2011	05-Jan-2012	128,547	199.06	2,064.050	-1,864.99	59	Short-Term
*IBERSH	RTS/IBERDROLA, S.A EXP01/17/2012	03-Jan-2012	12-Jan-2012	3,068	568.91	604.850	-35.94	9	Short-Term
*LANDN	LAND SECURITIES PLC CMN CLASS GBP0.10	09-Jan-2012	09-Jan-2012	0.419	4.25	0.000	4.25	0	Short-Term
RSE	ROUSE PROPERTIES, INC CMN	13-Jan-2012	13-Jan-2012	0.75	8.32	0.000	8.32	0	Short-Term
UCGAA	RTS/UNICREDIT, SOCIETA PER AZI EXP01/27/2012	14-Jun-2011	17-Jan-2012	21	51.72	0.000	51.72	217	Short-Term
UCGAA	RTS/UNICREDIT, SOCIETA PER AZI EXP01/27/2012	01-Nov-2011	17-Jan-2012	152	374.32	0.000	374.32	77	Short-Term

*HSBA	HSBC HLDGS PLC ORD USD0.50	18-Jan-2012	18-Jan-2012	0.065	0.74	0.000	0.74	0	Short-Term
*SADSM	RTS/BANCO SANTANDER, S A. EXP01/30/2012	16-Jan-2012	23-Jan-2012	3,990	677.15	0.000	677.15	7	Short-Term
HK1913	PRADA S P.A. CMN	01-Nov-2011	02-Feb-2012	100	500.33	473.370	26.96	93	Short-Term
*FRESLN	FRESNILLO PLC CMN	01-Nov-2011	02-Feb-2012	4	116.54	106.810	9.73	93	Short-Term
*BKIASM	BANKIA, S A CMN	01-Nov-2011	02-Feb-2012	155	727.96	765.210	-37.25	93	Short-Term
*AUTOIM	ATLANTIA S P.A CMN	18-Mar-2011	02-Feb-2012	54	874.62	1,149.600	-274.98	321	Short-Term
CHTR	CHARTER COMMUNICATIONS, INC CMN	14-Jun-2011	02-Feb-2012	20	1,165.14	1,119.230	45.91	233	Short-Term
J3092	START TODAY CMN	01-Nov-2011	02-Feb-2012	100	1,860.35	2,079.440	-219.09	93	Short-Term
NLSN	NIELSEN HOLDINGS B V. CMN	14-Jun-2011	02-Feb-2012	40	1,160.31	1,232.860	-72.55	233	Short-Term
J4578	OTSUKA HOLDINGS CO., LTD CMN	14-Jun-2011	02-Feb-2012	100	2,851.53	2,653.620	197.91	233	Short-Term
*BSNOY	GROUPE DANONE EUR 0.5	18-Mar-2011	02-Feb-2012	7	441.62	429.390	12.23	321	Short-Term
*PRGO	PERRIGO COMPANY CMN	01-Nov-2011	02-Feb-2012	9	851.70	804.820	46.88	93	Short-Term
*IFILIM	EXOR S P.A. CMN	01-Nov-2011	02-Feb-2012	19	468.34	391.250	77.09	93	Short-Term
IDLLF	INDUSTRIAL ALLIANCE INS & FINL SVCS INC CMN	01-Nov-2011	02-Feb-2012	100	2,606.18	3,118.370	-512.19	93	Short-Term
J8960	UNITED URBAN INVESTMENT CORP REIT	01-Nov-2011	02-Feb-2012	1	1,112.99	1,144.160	-31.17	93	Short-Term
J8933	NTT URBAN DEVELOPMENT CMN	01-Nov-2011	02-Feb-2012	2	1,474.29	1,378.560	95.73	93	Short-Term
J8309	SUMITOMO MITSUI TRUST HOLDINGS CMN	01-Apr-2011	02-Feb-2012	1,000	3,319.33	3,540.000	-220.67	307	Short-Term
*EDPRENE	EDP RENOVAVEIS, S A CMN RESULTANT LINE	01-Nov-2011	02-Feb-2012	73	429.20	425.800	3.40	93	Short-Term
LYB	LYONDELLBASELL INDUSTRIES N V. CMN CLASS A	18-Mar-2011	02-Feb-2012	40	1,749.50	1,365.660	383.84	321	Short-Term
DRGDF	DETOUR GOLD CORPORATION CMN	01-Nov-2011	02-Feb-2012	100	2,989.83	3,246.630	-256.80	93	Short-Term
*AZT1	ASTON RESOURCES LIMITED ORDINARY FULLY PAID	01-Nov-2011	02-Feb-2012	5	51.38	54.060	-2.68	93	Short-Term
*GEPTF	GPT GROUP (ORD) UNITS FULLY PAID	14-Jun-2011	02-Feb-2012	241	795.78	803.000	-7.22	233	Short-Term
*RWELP	RWE PREFERRED STOCK NPV PFD CLASS A	01-Nov-2011	02-Feb-2012	1	37.09	35.810	1.28	93	Short-Term
*BRBY	BURBERRY GROUP PLC CMN	01-Nov-2011	02-Feb-2012	27	610.35	557.210	53.14	93	Short-Term
LUV	SOUTHWEST AIRLINES CO CMN	01-Nov-2011	02-Feb-2012	40	389.93	339.510	50.42	93	Short-Term
PBI	PITNEY-BOWES INC CMN	14-Jun-2011	02-Feb-2012	40	768.72	908.060	-139.34	233	Short-Term
GMCR	GREEN MNTN COFFEE ROASTERS INC CMN	01-Nov-2011	02-Feb-2012	20	1,300.94	1,257.840	43.10	93	Short-Term
HLF	HERBALIFE LTD. CMN	01-Nov-2011	02-Feb-2012	20	1,155.95	1,154.350	1.60	93	Short-Term
NGD	NEW GOLD INC CMN	01-Nov-2011	02-Feb-2012	100	1,233.50	1,211.930	21.57	93	Short-Term
VTR	VENTAS, INC CMN	01-Nov-2011	02-Feb-2012	20	1,173.34	1,082.550	90.79	93	Short-Term
MPCL	MELCO CROWN ENTERTAINMENT LIM ADR CMN	14-Jun-2011	02-Feb-2012	40	472.33	438.420	33.91	233	Short-Term
REGN	REGENERON PHARMACEUTICAL INC CMN	01-Nov-2011	02-Feb-2012	20	1,851.33	1,099.130	752.20	93	Short-Term
*LEONF	DELHAIZE GROUP CMN	18-Mar-2011	02-Feb-2012	1	55.47	80.560	-25.09	321	Short-Term
AMTD	TD AMERITRADE HOLDING CORP CMN	01-Nov-2011	02-Feb-2012	60	985.69	988.990	-3.30	93	Short-Term
NUAN	NUANCE COMMUNICATIONS, INC CMN	01-Nov-2011	02-Feb-2012	20	590.75	510.220	80.53	93	Short-Term
WYN	WYNDHAM WORLDWIDE CORP CMN	01-Nov-2011	02-Feb-2012	20	803.75	655.200	148.55	93	Short-Term
UDR	UDR INC CMN	01-Nov-2011	02-Feb-2012	20	523.15	487.300	35.85	93	Short-Term
*UCBLF	UCB CAP NPV CMN	18-Mar-2011	02-Feb-2012	1	40.97	37.130	3.84	321	Short-Term
PRE	PARTNERRE LTD BERMUDA CMN	01-Nov-2011	02-Feb-2012	20	1,335.54	1,306.460	29.08	93	Short-Term

*IMTTF	IMPERIAL TOBACCO GROUP PLC GBP0.10	18-Mar-2011	02-Feb-2012	108	3,963.05	3,369 430	593.62	321	Short-Term
CLX	CLOROX CO (THE) (DELAWARE) CMN	14-Jun-2011	02-Feb-2012	20	1,375.54	1,343 630	31 91	233	Short-Term
HFC	HOLLYFRONTIER CORP CMN	01-Nov-2011	02-Feb-2012	20	609.15	607 950	1.20	93	Short-Term
*HPHTSP	HUTCHISON PORT HOLDINGS TRUST CMN	01-Nov-2011	02-Feb-2012	1,000	764.69	666.500	98.19	93	Short-Term
*BEIRF	BEIERSDORF AG NPV	18-Mar-2011	02-Feb-2012	2	122.50	117.720	4 78	321	Short-Term
VRSK	VERISK ANALYTICS INC CMN CLASS A	01-Nov-2011	02-Feb-2012	20	797 95	681.030	116 92	93	Short-Term
AIG	AMERICAN INTL GROUP, INC CMN	14-Jun-2011	02-Feb-2012	20	534 95	583.030	-48.08	233	Short-Term
*GJFNO	GJENSIDIGE FORSIKRING ASA CMN	01-Nov-2011	02-Feb-2012	44	517.78	468.840	48 94	93	Short-Term
TMK	TORCHMARK CORP CMN	01-Nov-2011	02-Feb-2012	10	463.37	400.050	63.32	93	Short-Term
KSU	KANSAS CITY SOUTHERN CMN	01-Nov-2011	02-Feb-2012	20	1,376.95	1,247.940	129.01	93	Short-Term
CBG	CBRE GROUP INC CMN	14-Jun-2011	02-Feb-2012	40	760.32	967.260	-206.94	233	Short-Term
*SWIAGG	SCHWEIZERISCHE RUECKVERSICHERU CMN	01-Nov-2011	02-Feb-2012	22	1,245.54	1,148 410	97.13	93	Short-Term
*WILL	WILLIAM DEMANT HOLDING DKK1	18-Mar-2011	02-Feb-2012	9	778 90	721 090	57 81	321	Short-Term
J8136	SANRIO CO LTD	01-Nov-2011	02-Feb-2012	100	4,659 02	5,060.670	-401 65	93	Short-Term
J4506	DAINIPPON SUMITOMO PHARMA CMN	14-Jun-2011	02-Feb-2012	100	1,138.34	941.700	196.64	233	Short-Term
WLL	WHITING PETROLEUM CORPORATION CMN	01-Nov-2011	02-Feb-2012	20	1,004 95	892.040	112 91	93	Short-Term
LMCA	LIBERTY MEDIA CORPORATION LIBERTY C CMN CLASS A	01-Nov-2011	02-Feb-2012	20	1,669 93	1,482.460	187 47	93	Short-Term
*PORSF	PORSCHE AG NON-VTING PRF PFD	18-Mar-2011	02-Feb-2012	19	1,196.50	1,250.750	-54.25	321	Short-Term
*COLRSBB	ETABLISSEMENTS FRANZ COLRUYT N CMN	18-Mar-2011	02-Feb-2012	11	429.04	558 850	-129.81	321	Short-Term
*AMEC	AMEC CMN	18-Mar-2011	02-Feb-2012	20	327 29	368 350	-41.06	321	Short-Term
AXS	AXIS CAPITAL HOLDINGS, LTD CMN	01-Nov-2011	02-Feb-2012	20	625.35	621 430	3.92	93	Short-Term
*FRESE	FRESENIUS SE & CO. KGAA. DEM5	18-Mar-2011	02-Feb-2012	12	1,223.17	1,082.820	140.35	321	Short-Term
VEMTF	VERMILION ENERGY INC CMN	18-Mar-2011	02-Feb-2012	100	4,551.53	4,969.840	-418.31	321	Short-Term
*WPPLNN	WPP PLC CMN	18-Mar-2011	02-Feb-2012	51	617.27	629 400	-12 13	321	Short-Term
WSH	WILLIS GROUP HOLDINGS PLC CMN	01-Nov-2011	02-Feb-2012	20	787 55	720 840	66.71	93	Short-Term
UAL	UNITED CONTINENTAL HOLDING INC CMN	01-Nov-2011	02-Feb-2012	20	463.96	377 540	86 42	93	Short-Term
WCRX	WARNER CHILCOTT PLC CMN	18-Mar-2011	02-Feb-2012	40	669.13	906.780	-237.65	321	Short-Term
WPX	WPX ENERGY, INC CMN	01-Nov-2011	02-Feb-2012	7	113 88	109.260	4.62	93	Short-Term
	PROGRESS ENERGY, INC CMN	01-Nov-2011	02-Feb-2012	20	1,095.14	1,035 750	59 39	93	Short-Term
GM	GENERAL MOTORS COMPANY CMN	14-Jun-2011	02-Feb-2012	60	1,473 02	1,752.770	-279.75	233	Short-Term
SWY	SAFEWAY INC. CMN	18-Mar-2011	02-Feb-2012	40	875.12	884.990	-9 87	321	Short-Term
NYB	NEW YORK COMMUNITY BANCORP INC CMN	01-Nov-2011	02-Feb-2012	20	257.76	255.730	2 03	93	Short-Term
*GETIF	GETINGE AB CMN CLASS B	18-Mar-2011	02-Feb-2012	41	1,165 84	951.010	214 83	321	Short-Term
*CSLAU	CSL LIMITED ORDINARY FULLY PAID	18-Mar-2011	02-Feb-2012	88	2,941 55	3,031 030	-89 48	321	Short-Term
*BAYNAG	BAYER AG CMN	18-Mar-2011	02-Feb-2012	81	5,786 51	6,012.220	-225 71	321	Short-Term
*ZENF	ASTRAZENECA PLC ORD CMN	18-Mar-2011	02-Feb-2012	161	7,622.65	7,445 000	177.65	321	Short-Term
*WOOLA	WOOLWORTHS LTD ORDINARY FULLY PAID	18-Mar-2011	02-Feb-2012	14	372 23	374 320	-2 09	321	Short-Term
*MKGAS	MERCK KGAA CMN	18-Mar-2011	02-Feb-2012	7	751 00	621.720	129.28	321	Short-Term
*COH	COCHLEAR LIMITED ORDINARY FULLY PAID	18-Mar-2011	02-Feb-2012	1	63 74	79.270	-15.53	321	Short-Term

*CRZBY	COMMERZBANK A G (ORD) NPV	14-Jun-2011	02-Feb-2012	96	238.91	418.110	-179.20	233	Short-Term
AZO	AUTOZONE, INC. CMN	14-Jun-2011	02-Feb-2012	20	7,028.31	5,804.630	1,223.68	233	Short-Term
ST	SENSATA TECHNOLOGIES HLDG N.V. CMN	01-Nov-2011	02-Feb-2012	20	600.15	597.280	2.87	93	Short-Term
*FRMED	FRESENIUS MEDICAL CARE AG CMN	18-Mar-2011	02-Feb-2012	24	1,718.27	1,571.830	146.44	321	Short-Term
HCA	HCA HOLDINGS, INC. CMN	01-Nov-2011	02-Feb-2012	40	996.72	944.860	51.86	93	Short-Term
DNB	DUN & BRADSTREET CORP DEL NEW CMN	01-Nov-2011	02-Feb-2012	20	1,674.93	1,289.230	385.70	93	Short-Term
*NOVR	NOVARTIS AG SHS RG SHS (NOM CHF .5) VAL 1200 526	18-Mar-2011	02-Feb-2012	297	16,612.36	15,909.690	702.67	321	Short-Term
*WESS	ILUKA RESOURCES LIMITED N/C FR WESTRALIAN SANDS LTD	01-Nov-2011	02-Feb-2012	32	622.04	518.950	103.09	93	Short-Term
*ELEN	ENDESA SA EUR1.20 CMN	01-Nov-2011	02-Feb-2012	13	258.77	297.890	-39.12	93	Short-Term
*CCTSP	CAPITACOMMERCIAL TRUST CMN	14-Jun-2011	02-Feb-2012	1,000	868.91	1,183.810	-314.90	233	Short-Term
*AGO1	ATLAS IRON LTD ORDINARY FULLY PAID	01-Nov-2011	02-Feb-2012	38	129.55	123.000	6.55	93	Short-Term
HK2778	CHAMPION REIT CMN	14-Jun-2011	02-Feb-2012	2,000	803.65	1,123.610	-319.96	233	Short-Term
*MTR	METRO AG NPV	18-Mar-2011	02-Feb-2012	12	477.59	841.220	-363.63	321	Short-Term
*DXSAU	DEXUS PROPERTY GROUP UNITS FULLY PAID STAPLED	14-Jun-2011	02-Feb-2012	1,365	1,296.18	1,305.670	-9.49	233	Short-Term
*SHLF	SONIC HEALTHCARE LIMITED ORDINARY FULLY PAID	18-Mar-2011	02-Feb-2012	55	675.05	590.490	84.56	321	Short-Term
RSE	ROUSE PROPERTIES, INC. CMN	13-Jan-2012	02-Feb-2012	8	98.54	92.120	6.42	20	Short-Term
*HEINKN	HEINEKEN NV CMN	18-Mar-2011	02-Feb-2012	5	242.61	256.760	-14.15	321	Short-Term
*SYSTSW	SYNTHES, INC. ORD CMN PRIVATE PLACEMENT/AI	18-Mar-2011	02-Feb-2012	7	1,203.84	920.360	283.48	321	Short-Term
*BATOB	BRITISH AMERICAN TOBACCO ORD GBP0.25	18-Mar-2011	02-Feb-2012	151	7,164.59	5,781.920	1,382.67	321	Short-Term
*SCI	SEBACORP INDUSTRIES CMN	18-Mar-2011	02-Feb-2012	1,000	3,826.17	3,850.080	-23.91	321	Short-Term
CLX	CLOROX CO (THE) (DELAWARE) CMN	18-Mar-2011	02-Feb-2012	20	1,375.54	1,374.200	1.34	321	Short-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	18-Mar-2011	02-Feb-2012	97	4,486.98	4,652.030	-165.05	321	Short-Term
*SAB	SABMILLER PLC CMN	18-Mar-2011	02-Feb-2012	12	467.27	391.440	75.83	321	Short-Term
*LUPESS	LUNDIN PETROLEUM AB CMN	01-Nov-2011	02-Feb-2012	24	581.18	560.610	20.57	93	Short-Term
*ABF	ASSOCIATED BRITISH FOODS ORD GBPO 056818	18-Mar-2011	02-Feb-2012	43	797.44	679.340	118.10	321	Short-Term
*SANOM	SANOMA CORP CMN CLASS B	18-Mar-2011	02-Feb-2012	35	511.04	779.100	-268.06	321	Short-Term
MKC	MCCORMICK & CO NON VTG SHRS CMN	14-Jun-2011	02-Feb-2012	20	1,018.75	981.230	37.52	233	Short-Term
*SYRFD	SANOFI-AVENTIS CMN	18-Mar-2011	02-Feb-2012	113	8,372.75	7,543.770	828.98	321	Short-Term
*CARRF	CARREFOUR S.A. (ORD) EUR2.5	18-Mar-2011	02-Feb-2012	2	47.55	76.310	-28.76	321	Short-Term
*NESTOIL	NESTE OIL OYJ CMN	18-Mar-2011	02-Feb-2012	52	610.44	973.100	-362.66	321	Short-Term
*GROUP4	G4S PLC CMN	01-Nov-2011	02-Feb-2012	213	913.25	850.960	62.29	93	Short-Term
J6472	NTN CORPORATION CMN	01-Nov-2011	02-Feb-2012	1,000	4,292.61	4,409.640	-117.03	93	Short-Term
CNH	CNH GLOBAL N.V. CMN	14-Jun-2011	02-Feb-2012	60	2,536.66	2,257.890	278.77	233	Short-Term
*KMRF	KENMARE RESOURCES PLC CMN	01-Nov-2011	02-Feb-2012	1,272	997.39	796.740	200.65	93	Short-Term
AN	AUTONATION, INC. CMN	01-Nov-2011	02-Feb-2012	40	1,452.31	1,515.390	-63.08	93	Short-Term
*COLOP	COLOPLAST 'B' DKK20 (REGD) CMN CLASS B	14-Jun-2011	02-Feb-2012	2	308.04	295.760	12.28	233	Short-Term
IDB	ISRAEL DIS BANK ILS0 01 SER A CMN CLASS A	01-Nov-2011	02-Feb-2012	57	81.30	91.340	-10.04	93	Short-Term
*CCGRPL	C & C GROUP PLC CMN	16-Dec-2011	02-Feb-2012	2	8.47	7.290	1.18	48	Short-Term
*RDSO	ROYAL DUTCH SHELL PLC CMN CLASS A SERIES EUR	25-Mar-2011	02-Feb-2012	2	71.75	71.580	0.17	314	Short-Term

*RDSO	ROYAL DUTCH SHELL PLC CMN CLASS A SERIES EUR	18-Mar-2011	02-Feb-2012	371	13,308.25	12,926.180	382.07	321	Short-Term
*CINTSM	FERROVIAL S.A. CMN	01-Nov-2011	02-Feb-2012	1	12.26	12.360	-0.10	93	Short-Term
*UNICERT	UNILEVER N.V. CMN DUTCH CERTIFICATE	18-Mar-2011	02-Feb-2012	72	2,373.10	2,171.560	201.54	321	Short-Term
RSE	ROUSE PROPERTIES, INC. CMN	13-Jan-2012	02-Feb-2012	1	12.32	11.520	0.80	20	Short-Term
*ORNBV	ORION OYJ CMN CLASS .	18-Mar-2011	02-Feb-2012	55	1,080.65	1,286.160	-205.51	321	Short-Term
SCG	SCANA CORP CMN	21-Dec-2011	02-Feb-2012	40	1,809.90	1,769.260	40.64	43	Short-Term
*WESFF	WESFARMERS LIMITED ORDINARY FULLY PAID	18-Mar-2011	02-Feb-2012	108	3,483.31	3,416.420	66.89	321	Short-Term
*KIPTF	KIWI INCOME PROPERTY TRUST CMN	14-Jun-2011	02-Feb-2012	1,747	1,539.75	1,476.950	62.80	233	Short-Term
*RHHVF	ROCHE HOLDING AG GENUSSCHEINE (PTG CERTS) NPV	18-Mar-2011	02-Feb-2012	64	10,692.53	8,843.050	1,849.48	321	Short-Term
*TNIP	TECHNIP-COFLEXIP CMN	01-Nov-2011	02-Feb-2012	10	974.06	902.950	71.11	93	Short-Term
*AEM	A2A SPA ITL1000	01-Nov-2011	02-Feb-2012	625	613.49	826.510	-213.02	93	Short-Term
WEC	WISCONSIN ENERGY CORP(HLDG CO) CMN	01-Nov-2011	02-Feb-2012	60	2,054.87	1,903.370	151.50	93	Short-Term
*RDSO	ROYAL DUTCH SHELL PLC CMN CLASS A SERIES EUR	14-Jun-2011	02-Feb-2012	11	394.59	382.140	12.45	233	Short-Term
*KIPPER	MARINE HARVEST CMN	18-Mar-2011	02-Feb-2012	9	5.16	10.320	-5.16	321	Short-Term
CERN	CERNER CORP CMN	18-Mar-2011	02-Feb-2012	20	1,227.55	1,035.070	192.48	321	Short-Term
*GLPSP	GLOBAL LOGISTIC PROPERTIES LIM CMN	18-Mar-2011	02-Feb-2012	1,000	1,612.49	1,422.680	189.81	321	Short-Term
HK1299	AIA GROUP LIMITED CMN	18-Mar-2011	02-Feb-2012	600	2,044.20	1,743.370	300.83	321	Short-Term
AWK	AMERICAN WATER WORKS CO, INC. CMN	01-Nov-2011	02-Feb-2012	20	673.95	599.120	74.83	93	Short-Term
GSK	GLAXOSMITHKLINE PLC SPONSORED ADR CMN	18-Mar-2011	02-Feb-2012	285	12,644.63	10,637.000	2,007.63	321	Short-Term
*SMINNW	SMITHS GROUP PLC CMN	18-Mar-2011	02-Feb-2012	3	45.76	64.330	-18.57	321	Short-Term
*SHIRLTD	SHIRE PLC CMN	18-Mar-2011	02-Feb-2012	7	232.09	206.060	26.03	321	Short-Term
*CAPPLN	CAPITA PLC CMN	18-Mar-2011	02-Feb-2012	90	884.13	1,111.840	-227.71	321	Short-Term
*RECJ	RECKITT BENCKISER GROUP PLC CMN	18-Mar-2011	02-Feb-2012	12	649.47	595.170	54.30	321	Short-Term
*NESNVXX	NESTLE S A CMN	18-Mar-2011	02-Feb-2012	204	11,829.18	11,185.590	643.59	321	Short-Term
CHD	CHURCH & DWIGHT CO., INC. CMN	01-Nov-2011	02-Feb-2012	20	917.55	860.290	57.26	93	Short-Term
BLK	BLACKROCK, INC. CMN	01-Nov-2011	02-Feb-2012	20	3,640.10	3,037.570	602.53	93	Short-Term
PCG	P G & E CORPORATION CMN	01-Nov-2011	02-Feb-2012	20	822.35	839.570	-17.22	93	Short-Term
CINF	CINCINNATI FINANCIAL CRP CMN	01-Nov-2011	02-Feb-2012	40	1,328.71	1,122.350	206.36	93	Short-Term
J9506	TOHOKU ELECTRIC POWER CO INC CMN	14-Jun-2011	02-Feb-2012	100	914.37	1,043.210	-128.84	233	Short-Term
*HELS	ELISA OYJ CMN CLASS A	01-Nov-2011	02-Feb-2012	23	490.95	479.720	11.23	93	Short-Term
CMA	COMERICA INCORPORATED CMN	14-Jun-2011	02-Feb-2012	20	558.15	678.630	-120.48	233	Short-Term
*ESSIF	ESSILOR INTL S A (ORD) EUR 3 50	18-Mar-2011	02-Feb-2012	6	451.84	420.960	30.88	321	Short-Term
CPB	CAMPBELL SOUP CO CMN	18-Mar-2011	02-Feb-2012	20	633.55	672.080	-38.53	321	Short-Term
*CNELINT	CAIRN ENERGY PLC CMN CLASS B INTERIM LINE	18-Mar-2011	21-Feb-2012	73	184.37	0.000	184.37	340	Short-Term
*BKIASM	BANKIA, S.A. CMN	01-Nov-2011	14-Mar-2012	39	152.40	192.540	-40.14	134	Short-Term
*FRESLN	FRESNILLO PLC CMN	01-Nov-2011	14-Mar-2012	3	86.29	80.110	6.18	134	Short-Term
ARG	AIRGAS INC CMN	21-Dec-2011	14-Mar-2012	20	1,680.93	1,553.630	127.30	84	Short-Term
*AUTOIM	ATLANTIA S P A. CMN	18-Mar-2011	14-Mar-2012	16	270.20	340.620	-70.42	362	Short-Term
*PRGO	PERRIGO COMPANY CMN	01-Nov-2011	14-Mar-2012	2	209.64	178.850	30.79	134	Short-Term

*IFILM	EXOR S P.A. CMN	01-Nov-2011	14-Mar-2012	7	185.47	144.150	41.32	134	Short-Term
J8303	SHINSEI BANK ORD CMN	14-Jun-2011	14-Mar-2012	1,000	1,330.62	986 990	343.63	274	Short-Term
*AZT1	ASTON RESOURCES LIMITED ORDINARY FULLY PAID	01-Nov-2011	14-Mar-2012	73	731.29	789.250	-57.96	134	Short-Term
*RWELP	RWE PREFERRED STOCK NPV PFD CLASS A	01-Nov-2011	14-Mar-2012	2	88.59	71.620	16.97	134	Short-Term
*BRBY	BURBERRY GROUP PLC CMN	01-Nov-2011	14-Mar-2012	5	124 62	103 190	21 43	134	Short-Term
CPB	CAMPBELL SOUP CO CMN	14-Jun-2011	14-Mar-2012	40	1,315.91	1,364 860	-48.95	274	Short-Term
PAAS	PAN AMERICAN SILVER CORPORATIO CMN	01-Nov-2011	14-Mar-2012	100	2,194.78	2,750 580	-555 80	134	Short-Term
AMTD	TD AMERITRADE HOLDING CORP CMN	01-Nov-2011	14-Mar-2012	60	1,181 88	988.990	192.89	134	Short-Term
PCL	PLUM CREEK TIMBER COMPANY INC CMN	01-Nov-2011	14-Mar-2012	40	1,651.11	1,477.620	173 49	134	Short-Term
*LEONF	DELHAIZE GROUP CMN	18-Mar-2011	14-Mar-2012	4	210.04	322 230	-112 19	362	Short-Term
NUAN	NUANCE COMMUNICATIONS, INC. CMN	01-Nov-2011	14-Mar-2012	20	523.06	510.220	12 84	134	Short-Term
UDR	UDR INC CMN	01-Nov-2011	14-Mar-2012	20	520.96	487.300	33.66	134	Short-Term
*UCBLF	UCB CAP NPV CMN	18-Mar-2011	14-Mar-2012	11	482.45	408 430	74.02	362	Short-Term
*IMTTF	IMPERIAL TOBACCO GROUP PLC GBP0.10	18-Mar-2011	14-Mar-2012	14	572.57	436 780	135 79	362	Short-Term
PCG	P G & E CORPORATION CMN	01-Nov-2011	14-Mar-2012	20	862.55	839.570	22 98	134	Short-Term
HRL	HORMEL FOODS CORP CMN	14-Jun-2011	14-Mar-2012	60	1,720.07	1,726 290	-6.22	274	Short-Term
ITT	ITT CORPORATION CMN	02-Nov-2011	14-Mar-2012	20	456.76	395 550	61 21	133	Short-Term
*BEIRF	BEIERSDORF AG NPV	18-Mar-2011	14-Mar-2012	5	324 40	294.300	30 10	362	Short-Term
*ENELIMM	ENEL GREEN POWER SPA CMN	01-Nov-2011	14-Mar-2012	24	45 90	54.080	-8 18	134	Short-Term
*GJFNO	GJENSIDIGE FORSIKRING ASA CMN	01-Nov-2011	14-Mar-2012	53	621.31	564.740	56 57	134	Short-Term
AIG	AMERICAN INTL GROUP, INC CMN	14-Jun-2011	14-Mar-2012	20	567 35	583.030	-15 68	274	Short-Term
*SWIAGG	SCHWEIZERISCHE RUECKVERSICHERU CMN	01-Nov-2011	14-Mar-2012	7	446 56	365 400	81 16	134	Short-Term
DLR	DIGITAL REALTY TRUST, INC CMN	01-Nov-2011	14-Mar-2012	20	1,447 74	1,226 630	221 11	134	Short-Term
*LORLY	L'OREAL EUR2 00 CMN	18-Mar-2011	14-Mar-2012	4	474 51	446 490	28 02	362	Short-Term
*AMEC	AMEC CMN	18-Mar-2011	14-Mar-2012	20	373.85	368 350	5 50	362	Short-Term
*EGP1	ECHO ENTERTAINMENT GROUP LIMIT ORDINARY FULLY PAID	15-Jun-2011	14-Mar-2012	91	423.84	431.340	-7.50	273	Short-Term
*PORSF	PORSCHE AG NON-VTJNG PRF PFD	18-Mar-2011	14-Mar-2012	4	266.02	263.320	2.70	362	Short-Term
*FXJ	FAIRFAX MEDIA LIMITED (ORD)	18-Mar-2011	14-Mar-2012	351	288.46	442 510	-154.05	362	Short-Term
*FRESE	FRESENIUS SE & CO KGAA DEM5	18-Mar-2011	14-Mar-2012	3	311.36	270 710	40 65	362	Short-Term
*FBCBF	CARLSBERG 'B' DNKR20	18-Mar-2011	14-Mar-2012	1	85 19	105 810	-20.62	362	Short-Term
*BAYNAG	BAYER AG CMN	18-Mar-2011	14-Mar-2012	2	145 35	148 450	-3 10	362	Short-Term
XEL	XCEL ENERGY INC CMN	01-Nov-2011	14-Mar-2012	20	538.07	506 910	31 16	134	Short-Term
NYB	NEW YORK COMMUNITY BANCORP INC CMN	01-Nov-2011	14-Mar-2012	20	262 96	255 730	7 23	134	Short-Term
	PROGRESS ENERGY, INC CMN	01-Nov-2011	14-Mar-2012	20	1,072.15	1,035.750	36 40	134	Short-Term
*GETIF	GETINGE AB CMN CLASS B	18-Mar-2011	14-Mar-2012	9	253.09	208 760	44 33	362	Short-Term
*DCCF	DCC PLC ORD EUR0.25	18-Mar-2011	14-Mar-2012	28	730 42	896 260	-165 84	362	Short-Term
*ZENF	ASTRAZENECA PLC ORD CMN	18-Mar-2011	14-Mar-2012	5	228 31	231.210	-2 90	362	Short-Term
*WOOLA	WOOLWORTHS LTD ORDINARY FULLY PAID	18-Mar-2011	14-Mar-2012	30	814 31	802 110	12.20	362	Short-Term
*NOVR	NOVARTIS AG SHS RG SHS (NOM CHF 5) VAL 1200.526	18-Mar-2011	14-Mar-2012	27	1,501.98	1,446 340	55 64	362	Short-Term

ONEXF	ONEX CORP SUB VTG CMN	01-Nov-2011	14-Mar-2012	100	3,768.42	3,210.450	557.97	134	Short-Term
HK69	SHANGRI-LA ASIA ORD CMN	18-Mar-2011	14-Mar-2012	2,000	4,925.37	4,925.200	0.17	362	Short-Term
*CRZBY	COMMERZBANK A G (ORD) NPV	14-Jun-2011	14-Mar-2012	40	102.66	174.210	-71.55	274	Short-Term
*CCLAY	COCA COLA AMATIL LTD ORD(AUD) ORDINARY FULLY PAID	18-Mar-2011	14-Mar-2012	42	533.49	486.270	47.22	362	Short-Term
*DGE	DIAGEO PLC ORD GBP0.28935	18-Mar-2011	14-Mar-2012	48	1,180.30	897.230	283.07	362	Short-Term
*SWMAT	SWEDISH MATCH CO SEK2	18-Mar-2011	14-Mar-2012	4	151.03	125.090	25.94	362	Short-Term
*ELEN	ENDESA SA EUR1 20 CMN	01-Nov-2011	14-Mar-2012	14	288.87	320.810	-31.94	134	Short-Term
*BEN	BENDIGO BANK LIMITED ORDINARY FULLY PAID	01-Nov-2011	14-Mar-2012	158	1,278.85	1,555.060	-276.21	134	Short-Term
*SUNSP	SUNTEC REAL ESTATE INVT TRUST UNIT TRUST	01-Nov-2011	14-Mar-2012	1,000	987.33	940.120	47.21	134	Short-Term
HK2778	CHAMPION REIT CMN	14-Jun-2011	14-Mar-2012	1,000	445.24	561.800	-116.56	274	Short-Term
*MTR	METRO AG NPV	18-Mar-2011	14-Mar-2012	1	39.41	70.100	-30.69	362	Short-Term
*DXSAU	DEXUS PROPERTY GROUP UNITS FULLY PAID STAPLED	14-Jun-2011	14-Mar-2012	1,820	1,677.60	1,740.890	-63.29	274	Short-Term
*SYSTSW	SYNTHESE, INC. ORD CMN PRIVATE PLACEMENT/AI	18-Mar-2011	14-Mar-2012	6	1,031.45	788.880	242.57	362	Short-Term
*BATOB	BRITISH AMERICAN TOBACCO ORD GBP0 25	18-Mar-2011	14-Mar-2012	26	1,342.09	995.560	346.53	362	Short-Term
*SHLF	SONIC HEALTHCARE LIMITED ORDINARY FULLY PAID	18-Mar-2011	14-Mar-2012	38	463.55	407.970	55.58	362	Short-Term
*LENF	LEND LEASE CORP (ORD) ORDINARY FULLY PAID	01-Nov-2011	14-Mar-2012	103	830.72	827.830	2.89	134	Short-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	18-Mar-2011	14-Mar-2012	14	612.74	671.430	-58.69	362	Short-Term
*GOLN	GOLAR LNG LIMITED CMN	01-Nov-2011	14-Mar-2012	1	40.05	39.340	0.71	134	Short-Term
*SYRFD	SANOFI-AVENTIS CMN	18-Mar-2011	14-Mar-2012	14	1,094.33	934.630	159.70	362	Short-Term
MKC	MCCORMICK & CO NON VTG SHRS CMN	14-Jun-2011	14-Mar-2012	20	1,030.95	981.230	49.72	274	Short-Term
*ABF	ASSOCIATED BRITISH FOODS ORD GBP0 056818	18-Mar-2011	14-Mar-2012	27	518.86	426.560	92.30	362	Short-Term
*GROUP4	G4S PLC CMN	01-Nov-2011	14-Mar-2012	26	114.31	103.870	10.44	134	Short-Term
PBCT	PEOPLES UNITED FINANCIAL INC CMN	02-Feb-2012	14-Mar-2012	20	258.96	246.630	12.33	41	Short-Term
*TERNSPA	TERNA SPA CMN	01-Nov-2011	14-Mar-2012	98	375.63	366.130	9.50	134	Short-Term
*CARRF	CARREFOUR S A (ORD) EUR2 5	18-Mar-2011	14-Mar-2012	4	100.53	152.610	-52.08	362	Short-Term
*CINTSM	FERROVIAL S.A. CMN	01-Nov-2011	14-Mar-2012	4	49.43	49.450	-0.02	134	Short-Term
*HLSEC	H LUNDBECK A/S DKK20 CMN	18-Mar-2011	14-Mar-2012	25	525.35	569.270	-43.92	362	Short-Term
*UNICERT	UNILEVER N V CMN DUTCH CERTIFICATE	18-Mar-2011	14-Mar-2012	3	102.99	90.480	12.51	362	Short-Term
CB	CHUBB CORP CMN	01-Nov-2011	14-Mar-2012	20	1,375.54	1,314.840	60.70	134	Short-Term
J8572	ACOM CMN	01-Nov-2011	14-Mar-2012	20	413.09	365.440	47.65	134	Short-Term
POM	PEPCO HOLDINGS INC CMN	02-Feb-2012	14-Mar-2012	60	1,150.68	1,189.890	-39.21	41	Short-Term
*RHHVF	ROCHE HOLDING AG GENUSSSCHEINE (PTG CERTS) NPV	18-Mar-2011	14-Mar-2012	6	1,051.20	829.040	222.16	362	Short-Term
*KEMIR	KEMIRA OY ORD NPV CMN	01-Nov-2011	14-Mar-2012	8	116.89	105.700	11.19	134	Short-Term
*TNIP	TECHNIP-COFLEXIP CMN	01-Nov-2011	14-Mar-2012	4	448.36	361.180	87.18	134	Short-Term
*CNPA	CNP ASSURANCES FRF25	14-Jun-2011	14-Mar-2012	6	96.36	124.510	-28.15	274	Short-Term
*ACMAN	ACKERMANS & VAN HAAREN NV CMN	18-Mar-2011	14-Mar-2012	2	168.77	177.890	-9.12	362	Short-Term
*RDSO	ROYAL DUTCH SHELL PLC CMN CLASS A SERIES EUR	27-Jun-2011	14-Mar-2012	9	327.63	305.800	21.83	261	Short-Term
*RDSO	ROYAL DUTCH SHELL PLC CMN CLASS A SERIES EUR	14-Jun-2011	14-Mar-2012	28	1,019.30	972.710	46.59	274	Short-Term
*EUTELS	EUTELSAT COMMUNICATIONS CMN	01-Nov-2011	14-Mar-2012	19	716.93	774.950	-58.02	134	Short-Term

HK1299	AIA GROUP LIMITED CMN	18-Mar-2011	14-Mar-2012	200	712.77	581.120	131.65	362	Short-Term
AWK	AMERICAN WATER WORKS CO, INC. CMN	01-Nov-2011	14-Mar-2012	20	678.55	599.120	79.43	134	Short-Term
*PERNF	PERNOD-RICARD EUR 3.10	18-Mar-2011	14-Mar-2012	3	325.22	265.880	59.34	362	Short-Term
SAI	SAIC, INC. CMN	21-Dec-2011	14-Mar-2012	80	1,023.86	982.880	40.98	84	Short-Term
*SHIRLTD	SHIRE PLC CMN	18-Mar-2011	14-Mar-2012	32	1,138.34	942.010	196.33	362	Short-Term
*KONINK	KONINKLIJKE AHOLD N V CMN	18-Mar-2011	14-Mar-2012	11	152.14	143.480	8.66	362	Short-Term
*NESNVXX	NESTLE S A CMN	18-Mar-2011	14-Mar-2012	27	1,676.04	1,480.450	195.59	362	Short-Term
CHD	CHURCH & DWIGHT CO., INC. CMN	01-Nov-2011	14-Mar-2012	20	972.95	860.290	112.66	134	Short-Term
*KIPPER	MARINE HARVEST CMN	18-Mar-2011	14-Mar-2012	25	14.09	28.680	-14.59	362	Short-Term
*HEL5	ELISA OYJ CMN CLASS A	01-Nov-2011	14-Mar-2012	3	69.27	62.570	6.70	134	Short-Term
*DASS	DASSAULT SYSTEMS EUR1	01-Nov-2011	14-Mar-2012	1	84.95	81.730	3.22	134	Short-Term
J8341	77 BANK CMN	01-Nov-2011	14-Mar-2012	1,000	4,546.21	4,044.050	502.16	134	Short-Term
*RSA	RSA INSURANCE GROUP PLC CMN	25-Nov-2011	14-Mar-2012	16	28.60	29.740	-1.14	110	Short-Term
*MAPSSM	CORPORACION MAPFRE SA CMN	14-Jun-2011	14-Mar-2012	171	573.27	637.010	-63.74	274	Short-Term
*BPIMMM	BANCO POPOLARE SOCIETA COOPERA CMN	14-Jun-2011	14-Mar-2012	263	580.67	611.100	-30.43	274	Short-Term
*ADIDGR	ADIDAS AG CMN	01-Nov-2011	14-Mar-2012	7	550.62	481.900	68.72	134	Short-Term
*SMHRF	THE SWATCH GROUP LTD RG SHS (NOM CHF0.45) VAL 080.044	18-Mar-2011	14-Mar-2012	9	746.27	669.130	77.14	362	Short-Term
CPB	CAMPBELL SOUP CO CMN	18-Mar-2011	14-Mar-2012	20	657.95	672.080	-14.13	362	Short-Term
WIN	WINDSTREAM CORPORATION CMN	21-Dec-2011	14-Mar-2012	100	1,205.82	1,185.650	20.17	84	Short-Term
*ESSIF	ESSILOR INTL S.A (ORD) EUR 3.50	18-Mar-2011	14-Mar-2012	11	925.93	771.750	154.18	362	Short-Term
POP/D	RTS/BANCO POPULAR ESPANOL, S.A EXP03/27/2012	13-Mar-2012	26-Mar-2012	284	13.96	0.000	13.96	13	Short-Term
*BKIASM	BANKIA, S.A CMN	01-Nov-2011	10-Apr-2012	33	108.07	162.920	-54.85	161	Short-Term
*COLRSBB	ETABLISSEMENTS FRANZ COLRUYT N CMN	14-Mar-2012	10-Apr-2012	13	503.49	512.220	-8.73	27	Short-Term
*FRESLN	FRESNILLO PLC CMN	01-Nov-2011	10-Apr-2012	11	268.75	293.720	-24.97	161	Short-Term
*PRGO	PERRIGO COMPANY CMN	01-Nov-2011	10-Apr-2012	5	520.65	447.120	73.53	161	Short-Term
*JMETF	JOHNSON MATTHEY LTD CMN	01-Nov-2011	10-Apr-2012	4	144.66	116.600	28.06	161	Short-Term
*BCPGF	BANCO COMERCIAL PORTUGUES REGD PTES 1000	14-Mar-2012	10-Apr-2012	1,260	202.64	270.290	-67.65	27	Short-Term
*DXSAU	DEXUS PROPERTY GROUP UNITS FULLY PAID STAPLED	14-Jun-2011	10-Apr-2012	3,372	3,121.63	3,225.430	-103.80	301	Short-Term
*GEPTF	GPT GROUP (ORD) UNITS FULLY PAID	14-Jun-2011	10-Apr-2012	546	1,798.79	1,819.240	-20.45	301	Short-Term
*BRBY	BURBERRY GROUP PLC CMN	01-Nov-2011	10-Apr-2012	26	632.17	536.570	95.60	161	Short-Term
FOSL	FOSSIL INC CMN	01-Nov-2011	10-Apr-2012	20	2,735.51	1,988.810	746.70	161	Short-Term
FE	FIRSTENERGY CORP CMN	01-Nov-2011	10-Apr-2012	14	629.67	626.880	2.79	161	Short-Term
VTR	VENTAS, INC. CMN	01-Nov-2011	10-Apr-2012	20	1,089.32	1,082.550	6.77	161	Short-Term
AMTD	TD AMERITRADE HOLDING CORP CMN	01-Nov-2011	10-Apr-2012	20	375.78	329.660	46.12	161	Short-Term
ED	CONSOLIDATED EDISON INC CMN	01-Nov-2011	10-Apr-2012	20	1,143.96	1,142.970	0.99	161	Short-Term
SHW	SHERWIN-WILLIAMS CO CMN	01-Nov-2011	10-Apr-2012	20	2,222.12	1,637.140	584.98	161	Short-Term
MTB	M&T BANK CORPORATION CMN	01-Nov-2011	10-Apr-2012	20	1,704.06	1,464.190	239.87	161	Short-Term
SRE	SEMPRA ENERGY CMN	01-Nov-2011	10-Apr-2012	20	1,238.91	1,051.110	187.80	161	Short-Term
NYX	NYSE EURONEXT CMN	01-Nov-2011	10-Apr-2012	20	551.36	502.670	48.69	161	Short-Term

LULU	LULULEMON ATHLETICA INC CMN	01-Nov-2011	10-Apr-2012	100	7,392.90	5,403.720	1,989.18	161	Short-Term
HCP	HCP, INC. CMN	01-Nov-2011	10-Apr-2012	20	762.34	781.860	-19.52	161	Short-Term
*ADIDGR	ADIDAS AG CMN	01-Nov-2011	10-Apr-2012	4	308.87	275.370	33.50	161	Short-Term
HCN	HEALTH CARE REIT INC (DEL) CMN	01-Nov-2011	10-Apr-2012	20	1,054.60	1,034.780	19.82	161	Short-Term
*ENELMM	ENEL GREEN POWER SPA CMN	01-Nov-2011	10-Apr-2012	145	252.50	326.710	-74.21	161	Short-Term
*GJFNO	GJENSIDIGE FORSIKRING ASA CMN	01-Nov-2011	10-Apr-2012	30	351.88	319.670	32.21	161	Short-Term
*SWIAGG	SCHWEIZERISCHE RUECKVERSICHERU CMN	01-Nov-2011	10-Apr-2012	17	1,041.23	887.400	153.83	161	Short-Term
*FIPIIM	FIAT INDUSTRIAL S.P.A. PFD	14-Mar-2012	10-Apr-2012	38	275.27	294.370	-19.10	27	Short-Term
CBG	CBRE GROUP INC CMN	14-Jun-2011	10-Apr-2012	20	357.44	483.630	-126.19	301	Short-Term
H	HYATT HOTELS CORPORATION CMN CLASS A	14-Mar-2012	10-Apr-2012	20	812.95	813.230	-0.28	27	Short-Term
*LENF	LEND LEASE CORP (ORD) ORDINARY FULLY PAID	01-Nov-2011	10-Apr-2012	91	670.53	731.390	-60.86	161	Short-Term
*EGP1	ECHO ENTERTAINMENT GROUP LIMIT ORDINARY FULLY PAID	15-Jun-2011	10-Apr-2012	29	133.36	137.460	-4.10	300	Short-Term
WLL	WHITING PETROLEUM CORPORATION CMN	01-Nov-2011	10-Apr-2012	20	1,021.64	892.040	129.60	161	Short-Term
*EGP1	ECHO ENTERTAINMENT GROUP LIMIT ORDINARY FULLY PAID	15-Jun-2011	10-Apr-2012	79	363.30	374.460	-11.16	300	Short-Term
UAL	UNITED CONTINENTAL HOLDING INC CMN	01-Nov-2011	10-Apr-2012	20	416.53	377.540	38.99	161	Short-Term
WSH	WILLIS GROUP HOLDINGS PLC CMN	01-Nov-2011	10-Apr-2012	20	700.30	720.840	-20.54	161	Short-Term
PDS	PRECISION DRILLING CORP CMN	01-Nov-2011	10-Apr-2012	100	897.91	1,091.310	-193.40	161	Short-Term
GM	GENERAL MOTORS COMPANY CMN	14-Jun-2011	10-Apr-2012	20	471.98	584.260	-112.28	301	Short-Term
	PROGRESS ENERGY, INC CMN	01-Nov-2011	10-Apr-2012	20	1,039.50	1,035.750	3.75	161	Short-Term
HK20	WHEELLOCK AND CO LTD (HK) (FORMERLY WORLD INTL INC)	01-Nov-2011	10-Apr-2012	1,000	3,042.33	2,905.860	136.47	161	Short-Term
USM	UNITED STATES CELLULAR CORPORA CMN	14-Mar-2012	10-Apr-2012	20	779.55	857.830	-78.28	27	Short-Term
AMP	AMERIPRISE FINANCIAL, INC. CMN	01-Nov-2011	10-Apr-2012	20	1,075.09	891.250	183.84	161	Short-Term
*FIATR	FIAT SPA DI RISP EUR5.0 NON CNV	14-Mar-2012	10-Apr-2012	46	232.29	273.860	-41.57	27	Short-Term
*FIAT	FIAT S.P.A. EUR5.0 PREFERRED STOCK	14-Mar-2012	10-Apr-2012	55	265.13	311.710	-46.58	27	Short-Term
*MRTSP	SMRT CORPORATION LTD BB=MRT SP	14-Jun-2011	10-Apr-2012	1,000	1,407.05	1,532.460	-125.41	301	Short-Term
*MGPNZ	GOODMAN PROPERTY TRUST CMN	14-Jun-2011	10-Apr-2012	260	221.91	202.900	19.01	301	Short-Term
*MGPNZ	GOODMAN PROPERTY TRUST CMN	01-Nov-2011	10-Apr-2012	1,070	913.23	847.440	65.79	161	Short-Term
PCG	P G & E CORPORATION CMN	01-Nov-2011	10-Apr-2012	20	842.53	839.570	2.96	161	Short-Term
HK2778	CHAMPION REIT CMN	14-Jun-2011	10-Apr-2012	1,000	434.51	561.800	-127.29	301	Short-Term
HK12	HENDERSON LAND DEVLPMNT (ORD) CMN	01-Nov-2011	10-Apr-2012	1,000	5,557.21	5,465.970	91.24	161	Short-Term
*GOLN	GOLAR LNG LIMITED CMN	01-Nov-2011	10-Apr-2012	6	231.85	236.070	-4.22	161	Short-Term
*LUPESS	LUNDIN PETROLEUM AB CMN	01-Nov-2011	10-Apr-2012	16	309.07	373.740	-64.67	161	Short-Term
*SNAM	SNAM RETE GAS ORD CMN	01-Nov-2011	10-Apr-2012	51	231.95	241.840	-9.89	161	Short-Term
TRV	THE TRAVELERS COMPANIES, INC CMN	01-Nov-2011	10-Apr-2012	20	1,160.39	1,140.080	20.31	161	Short-Term
*OUTOF	OUTOKUMPU OY ORD A NPV	14-Mar-2012	10-Apr-2012	38	66.29	75.430	-9.14	27	Short-Term
IDB	ISRAEL DIS BANK ILS0.01 SER A CMN CLASS A	01-Nov-2011	10-Apr-2012	46	62.64	73.710	-11.07	161	Short-Term
*AKASA	AKER ASA CMN CLASS A	14-Mar-2012	10-Apr-2012	9	283.03	297.020	-13.99	27	Short-Term
*FRED	FRED OLSEN ENERGY ASA NOK 20	14-Mar-2012	10-Apr-2012	8	303.92	322.410	-18.49	27	Short-Term
*GROUP4	G4S PLC CMN	01-Nov-2011	10-Apr-2012	169	725.03	675.180	49.85	161	Short-Term

*TERNSPA	TERNA SPA CMN	01-Nov-2011	10-Apr-2012	10	37.78	37.360	0.42	161	Short-Term
*CPRIM	DAVIDE CAMPARI-MILANO SPA CMN	14-Mar-2012	10-Apr-2012	16	108.06	113.880	-5.82	27	Short-Term
AON	AON PLC CMN	01-Nov-2011	10-Apr-2012	40	1,904.15	1,831.670	72.48	161	Short-Term
LUK	LEUCADIA NATIONAL CORP CMN	01-Nov-2011	10-Apr-2012	20	480.00	505.660	-25.66	161	Short-Term
CB	CHUBB CORP CMN	01-Nov-2011	10-Apr-2012	20	1,382.33	1,314.840	67.49	161	Short-Term
SCG	SCANA CORP CMN	14-Mar-2012	10-Apr-2012	20	888.95	899.830	-10.88	27	Short-Term
*NORSF	KONGSBERG GRUPPEN ASA CMN	14-Mar-2012	10-Apr-2012	4	76.72	83.260	-6.54	27	Short-Term
*ESPIR	BANCO ESPIRITO SANTO REG SHS EUR5.00	14-Mar-2012	10-Apr-2012	42	65.39	82.640	-17.25	27	Short-Term
*RAUTF	RAUTARUUKKI ORD K NPV	14-Mar-2012	10-Apr-2012	5	47.39	62.100	-14.71	27	Short-Term
*SSBF	SSAB (SVENSKT STAL) AB SER 'B' SEK25	14-Mar-2012	10-Apr-2012	3	22.79	26.360	-3.57	27	Short-Term
*KIPTF	KIWI INCOME PROPERTY TRUST CMN	14-Jun-2011	10-Apr-2012	2,540	2,223.53	2,147.370	76.16	301	Short-Term
*MOBI	MOBISTAR NPV	14-Mar-2012	10-Apr-2012	7	327.37	331.150	-3.78	27	Short-Term
*TNIP	TECHNIP-COFLEXIP CMN	01-Nov-2011	10-Apr-2012	2	222.49	180.590	41.90	161	Short-Term
*SWCM	SWISSCOM AG RG SHS (NOM CHF 1) VAL 874.251	14-Mar-2012	10-Apr-2012	3	1,114.01	1,184.110	-70.10	27	Short-Term
*EUTELS	EUTELSAT COMMUNICATIONS CMN	01-Nov-2011	10-Apr-2012	3	106.65	122.360	-15.71	161	Short-Term
*TNET	TELENET GROUP HOLDING N.V. CMN	14-Mar-2012	10-Apr-2012	11	433.79	437.850	-4.06	27	Short-Term
BLL	BALL CORPORATION CMN	02-Feb-2012	10-Apr-2012	20	865.35	805.830	59.52	68	Short-Term
MNST	MONSTER BEVERAGE CORP CMN	01-Nov-2011	10-Apr-2012	20	1,253.34	859.550	393.79	161	Short-Term
CHD	CHURCH & DWIGHT CO., INC. CMN	01-Nov-2011	10-Apr-2012	20	993.94	860.290	133.65	161	Short-Term
BBT	BB&T CORPORATION CMN	01-Nov-2011	10-Apr-2012	20	605.02	455.740	149.28	161	Short-Term
BLK	BLACKROCK, INC. CMN	01-Nov-2011	10-Apr-2012	20	4,063.10	3,037.570	1,025.53	161	Short-Term
UPS	UNITED PARCEL SERVICE, INC. CLASS B COMMON STOCK	01-Nov-2011	10-Apr-2012	40	3,139.44	2,757.330	382.11	161	Short-Term
CMA	COMERICA INCORPORATED CMN	14-Jun-2011	10-Apr-2012	20	614.83	678.630	-63.80	301	Short-Term
*SANOM	SANOMA CORP CMN CLASS B	14-Mar-2012	10-Apr-2012	31	336.08	429.370	-93.29	27	Short-Term
*HELS	ELISA OYJ CMN CLASS A	01-Nov-2011	10-Apr-2012	18	372.35	375.440	-3.09	161	Short-Term
*IAG	INSURANCE AUSTRALIA GROUP LIMITED ORDINARY FULLY PAID	01-Nov-2011	10-Apr-2012	17	60.84	55.580	5.26	161	Short-Term
HK330	ESPRIT HOLDINGS LIMITED CMN	18-Apr-2012	18-Apr-2012	0.116	0.27	0.000	0.27	0	Short-Term
*SANDKJK	RTS/BANCO SANTANDER, S.A. EXP04/27/2012	13-Apr-2012	23-Apr-2012	5,036	1,283.72	1,317.290	-33.57	10	Short-Term
*BBVDS	RTS/BANCO BILBAO VIZCAYA ARGENTINA EXP04/30/2012	16-Apr-2012	23-Apr-2012	2,740	378.96	392.270	-13.31	7	Short-Term
DSBES	RTS/BANCO ESPIRITO SANTO, S.A. EXP05/02/2012	14-Mar-2012	23-Apr-2012	236	81.18	0.000	81.18	40	Short-Term
HK16	SUN HUNG KAI PROPERTIES LIMITED CMN PRIV PL REG S/144A	27-Apr-2012	27-Apr-2012	0.113	1.27	0.000	1.27	0	Short-Term
ACCO	ACCO BRANDS CORPORATION CMN	14-Jun-2011	01-May-2012	0.99	9.93	0.000	9.93	322	Short-Term
HK659	NWS HOLDINGS LTD CMN	16-May-2012	16-May-2012	0.924	1.36	0.000	1.36	0	Short-Term
*VIB	CORIO NV CMN	23-May-2012	23-May-2012	0.135	5.56	0.000	5.56	0	Short-Term
TEF/D	RTS/TELEFONICA, S.A. EXP06/01/2012	18-May-2012	24-May-2012	3,263	1,029.06	1,122.200	-93.14	6	Short-Term
*GAZFP	GDF SUEZ CMN CLASS .	24-May-2012	24-May-2012	0.828	17.13	0.000	17.13	0	Short-Term
*FRESLN	FRESNILLO PLC CMN	01-Nov-2011	08-Jun-2012	3	66.72	80.110	-13.39	220	Short-Term
	EL PASO CORP CMN	14-Jun-2011	31-May-2012	40	1,085.93	782.460	303.47	352	Short-Term
GAS/D	RTS/GAS NATURAL SDG, S.A. EXP06/13/2012	30-May-2012	05-Jun-2012	216	125.87	0.000	125.87	6	Short-Term

*DSMNV	KONINKLIJKE DSM N.V. CMN EUR1.5	06-Jun-2012	06-Jun-2012	0.373	18.14	0.000	18 14	0	Short-Term
HK1913	PRADA S.P.A. CMN	01-Nov-2011	08-Jun-2012	100	631.99	473.370	158 62	220	Short-Term
*BKIASM	BANKIA, S.A CMN	01-Nov-2011	08-Jun-2012	174	222.71	859.010	-636 30	220	Short-Term
*EXRIMM	EXOR S.P.A CMN	14-Mar-2012	08-Jun-2012	1	18.03	20 470	-2.44	86	Short-Term
*IFILIM	EXOR S P.A. CMN	01-Nov-2011	08-Jun-2012	14	304 94	288.290	16 65	220	Short-Term
J8303	SHINSEI BANK ORD CMN	01-Nov-2011	08-Jun-2012	1,000	1,033 40	1,119 550	-86.15	220	Short-Term
HK142	FIRST PACIFIC CO. LTD CMN	01-Nov-2011	08-Jun-2012	2,000	1,959 70	2,042.830	-83 13	220	Short-Term
*BRBY	BURBERRY GROUP PLC CMN	01-Nov-2011	08-Jun-2012	5	107 07	103.190	3.88	220	Short-Term
*BPUIM	UNIONE DI BANCHE ITALIANE SCPA CMN	14-Jun-2011	08-Jun-2012	33	102.16	200.220	-98 06	360	Short-Term
PEG	PUBLIC-SVC ENTERPRISE GROUP HOLDING CO	01-Nov-2011	08-Jun-2012	20	633 15	657 870	-24 72	220	Short-Term
LUV	SOUTHWEST AIRLINES CO CMN	01-Nov-2011	08-Jun-2012	20	180.36	169.750	10 61	220	Short-Term
NRG	NRG ENERGY, INC. CMN	01-Nov-2011	08-Jun-2012	20	318 36	414 440	-96 08	220	Short-Term
WY	WEYERHAEUSER COMPANY CMN	01-Nov-2011	08-Jun-2012	26	522.68	452 440	70.24	220	Short-Term
ACCO	ACCO BRANDS CORPORATION CMN	14-Jun-2011	08-Jun-2012	6	56.27	71.280	-15 01	360	Short-Term
NYX	NYSE EURONEXT CMN	01-Nov-2011	08-Jun-2012	20	492 35	502.670	-10 32	220	Short-Term
SWY	SAFEWAY INC CMN	14-Jun-2011	08-Jun-2012	60	1,093.08	1,333 890	-240.81	360	Short-Term
WLT	WALTER ENERGY INC CMN	01-Nov-2011	08-Jun-2012	20	927.74	1,480.130	-552 39	220	Short-Term
FDX	FEDEX CORP CMN	01-Nov-2011	08-Jun-2012	20	1,725.23	1,594.310	130 92	220	Short-Term
*ENELIM	ENEL GREEN POWER SPA CMN	01-Nov-2011	08-Jun-2012	70	97 54	157.720	-60 18	220	Short-Term
GM	GENERAL MOTORS COMPANY CMN	14-Jun-2011	08-Jun-2012	20	433 06	584.260	-151 20	360	Short-Term
NDAQ	NASDAQ OMX GROUP, INC CMN	01-Nov-2011	08-Jun-2012	40	885.92	987.570	-101.65	220	Short-Term
*CRZBY	COMMERZBANK A G (ORD) NPV	14-Jun-2011	08-Jun-2012	132	230 44	574.900	-344 46	360	Short-Term
J5444	YAMATO KOGYO CO , LTD CMN	01-Nov-2011	08-Jun-2012	100	2,723.39	2,598 530	124 86	220	Short-Term
*WESS	ILUKA RESOURCES LIMITED N/C FR WESTRALIAN SANDS LTD	01-Nov-2011	08-Jun-2012	49	610 45	794.640	-184.19	220	Short-Term
NIHD	NII HOLDINGS, INC CMN CLASS B	01-Nov-2011	08-Jun-2012	40	430.33	927.030	-496.70	220	Short-Term
*ELEN	ENDESA SA EUR1.20 CMN	01-Nov-2011	08-Jun-2012	31	476 17	710 360	-234.19	220	Short-Term
*AGO1	ATLAS IRON LTD ORDINARY FULLY PAID	01-Nov-2011	08-Jun-2012	284	589 26	919.240	-329 98	220	Short-Term
*DJHJDNK	RTS/ABERTIS INFRASTRUCTURAS S EXP06/18/2012	14-Jun-2011	08-Jun-2012	29	18.25	0.000	18 25	360	Short-Term
*IFIPF	EXOR S.P.A ISTIT FIN IND SPA PRIV ITL1000 EUR1	14-Mar-2012	08-Jun-2012	14	266 47	296.240	-29.77	86	Short-Term
EMRAF	EMERA INC CMN	21-Dec-2011	08-Jun-2012	100	3,288.85	3,238.690	50.16	170	Short-Term
*SNAM	SNAM RETE GAS ORD CMN	01-Nov-2011	08-Jun-2012	15	62 58	71.130	-8 55	220	Short-Term
*OUTOF	OUTOKUMPU OY ORD A NPV	14-Mar-2012	08-Jun-2012	13	13 06	25 800	-12 74	86	Short-Term
PBCT	PEOPLES UNITED FINANCIAL INC CMN	02-Feb-2012	08-Jun-2012	80	935.05	986 520	-51 47	127	Short-Term
AN	AUTONATION, INC CMN	14-Mar-2012	08-Jun-2012	40	1,461 30	1,387.660	73.64	86	Short-Term
CNH	CNH GLOBAL N V CMN	14-Mar-2012	08-Jun-2012	20	777.15	835.430	-58 28	86	Short-Term
PBI	PITNEY-BOWES INC CMN	14-Mar-2012	08-Jun-2012	60	853 69	1,105 290	-251 60	86	Short-Term
LUNMF	LUNDIN MINING CORPORATION LTD. CMN	01-Nov-2011	08-Jun-2012	100	396 64	369.710	26.93	220	Short-Term
*CPRIM	DAVIDE CAMPARI-MILANO SPA CMN	14-Mar-2012	08-Jun-2012	22	142 75	156.590	-13 84	86	Short-Term
LUK	LEUCADIA NATIONAL CORP CMN	01-Nov-2011	08-Jun-2012	40	809 72	1,011.320	-201.60	220	Short-Term

J8572	ACOM CMN	01-Nov-2011	08-Jun-2012	10	183.38	182.720	0.66	220	Short-Term
*ESPIR	BANCO ESPIRITO SANTO REG SHS EUR5.00	14-Mar-2012	08-Jun-2012	236	150.97	464.380	-313.41	86	Short-Term
*TNIP	TECHNIP-COFLEXIP CMN	01-Nov-2011	08-Jun-2012	2	192.73	180.590	12.14	220	Short-Term
*RAUTF	RAUTARUUKKI ORD K NPV	14-Mar-2012	08-Jun-2012	34	243.70	422.290	-178.59	86	Short-Term
*CNPA	CNP ASSURANCES FRF25	14-Jun-2011	08-Jun-2012	26	287.56	539.550	-251.99	360	Short-Term
*FORTU	FORTUM OYJ EUR3 4	01-Nov-2011	08-Jun-2012	21	374.71	497.290	-122.58	220	Short-Term
*EUTELS	EUTELSAT COMMUNICATIONS CMN	01-Nov-2011	08-Jun-2012	9	231.91	367.080	-135.17	220	Short-Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	14-Jun-2011	08-Jun-2012	20	1,164.39	1,195.830	-31.44	360	Short-Term
PPL	PPL CORPORATION CMN	01-Nov-2011	08-Jun-2012	20	553.16	581.560	-28.40	220	Short-Term
ACI	ARCH COAL INC CMN	01-Nov-2011	08-Jun-2012	80	489.46	1,373.220	-883.76	220	Short-Term
UPS	UNITED PARCEL SERVICE, INC. CLASS B COMMON STOCK	01-Nov-2011	08-Jun-2012	20	1,512.23	1,378.670	133.56	220	Short-Term
*ADIDGR	ADIDAS AG CMN	01-Nov-2011	08-Jun-2012	10	730.95	688.430	42.52	220	Short-Term
*PRGO	PERRIGO COMPANY CMN	01-Nov-2011	11-Jun-2012	2	215.61	178.850	36.76	223	Short-Term
*AIRLQ2	RTS/L'AIR LIQUIDE SA POUR L'ET EXP06/14/2012 NON TRADABLE RIGHTS	10-Apr-2012	13-Jun-2012	1	11.10	0.000	11.10	64	Short-Term
*SYSTSW	SYNTHESE, INC. ORD CMN PRIVATE PLACEMENT/AI	14-Jun-2011	14-Jun-2012	6	1,000.43	1,042.680	-42.25	366	Short-Term
*MICHF	MICHELIN (CIE GLE DES ETABL) CLASS 'B'(REDG) EUR2.00	18-Jun-2012	18-Jun-2012	0.965	57.19	0.000	57.19	0	Short-Term
*BCPOP	BANCO POPULAR EURO 50	26-Jun-2012	26-Jun-2012	0.619	1.30	0.000	1.30	0	Short-Term
*REPDSM	RTS/REPSOL YPF, S.A EXP07/05/2012	21-Jun-2012	27-Jun-2012	615	395.03	422.310	-27.28	6	Short-Term
TOTAL					12,793,643.93		1,002,727.28		

- (i) This position is a gifted security
- (ii) This position is an inherited security
- (iii) This position is an inherited then gifted security

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Prepared for Claude E. Kaminker
Fri 5 Oct 2012 1 01 PM EDT

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The Bauman Family Advisory Research: SCV 026-06463-4 From 01-Jul-2011 To 30-Jun-2012

1099 revisions: Certain investment companies such as Mutual Funds and REITs may recharacterize the nature of their distributions after the 1099 mailing deadline. Any changes these companies make in the tax treatment of their distributions will be reported to you on a Form 1099 marked **revised** during the final week of March. If you are issued a revised Form 1099 it will be posted separately from your original Form 1099. Please note that we will only furnish the IRS with the final version of your 1099s. If you have any questions, please contact your Private Wealth Management team.

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- **Tax Summary** - A real-time overview of the tax information you'll find on your 1099s at the end of the year: capital gains and income.
- **Realized Gains and Losses** - See your realized gains and losses, information which, coupled with [tax lots](#), can help you make better-informed decisions about your investing strategy.
- **Tax Correspondence** - See your actual 1099s from 1995 to present (if applicable).

Base Currency :USD

Gain Type	Gains	Losses	Disallowed	Total
<u>Short-Term</u>	1,825.24	-22,341.28	0.00	-20,516.04
<u>Long-Term</u>	80,723.21	-57,728.85	0.00	22,994.36
Total Realized Gains/Losses:	82,548.45	-80,070.13	0.00	2,478.32

Realized Gains/Losses									
Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
COG	CABOT OIL & GAS CORPORATION CMN	20-Jul-2010	19-Aug-2011	325	21,943.99	10,606.960	11,337.03	395	Long-Term
COG	CABOT OIL & GAS CORPORATION CMN	20-Jul-2010	06-Sep-2011	25	1,772.94	815.920	957.02	413	Long-Term
COG	CABOT OIL & GAS CORPORATION CMN	20-Jul-2010	09-Sep-2011	30	2,122.36	979.100	1,143.26	416	Long-Term
	UNITED FIRE & CASUALTY CO CMN	20-Jul-2010	20-Oct-2011	7	131.14	134.430	-3.29	457	Long-Term
	UNITED FIRE & CASUALTY CO CMN	20-Jul-2010	21-Oct-2011	7	134.26	134.430	-0.17	458	Long-Term
	UNITED FIRE & CASUALTY CO CMN	20-Jul-2010	24-Oct-2011	8	156.39	153.630	2.76	461	Long-Term
MFLQ	MF GLOBAL HOLDINGS LTD CMN	20-Jul-2010	25-Oct-2011	2,422	4,552.30	14,745.620	-10,193.32	462	Long-Term
	UNITED FIRE & CASUALTY CO CMN	20-Jul-2010	25-Oct-2011	8	152.71	153.630	-0.92	462	Long-Term
	UNITED FIRE & CASUALTY CO CMN	20-Jul-2010	26-Oct-2011	10	189.90	192.040	-2.14	463	Long-Term
MFLQ	MF GLOBAL HOLDINGS LTD CMN	20-Jul-2010	26-Oct-2011	2,383	2,921.26	14,508.180	-11,586.92	463	Long-Term
MFLQ	MF GLOBAL HOLDINGS LTD CMN	30-Jul-2010	26-Oct-2011	230	281.95	1,475.290	-1,193.34	453	Long-Term
MFLQ	MF GLOBAL HOLDINGS LTD CMN	07-Sep-2010	26-Oct-2011	675	827.47	4,795.670	-3,968.21	414	Long-Term
SBRA	SABRA HEALTH CARE REIT, INC CMN	13-Aug-2010	01-Nov-2011	243	2,442.29	5,870.450	-3,428.16	445	Long-Term
SBRA	SABRA HEALTH CARE REIT, INC CMN	30-Aug-2010	02-Nov-2011	112	1,137.37	2,862.250	-1,724.88	429	Long-Term
MFLQ	MF GLOBAL HOLDINGS LTD CMN	03-Sep-2010	26-Oct-2011	105	128.72	763.390	-634.67	418	Long-Term
SBRA	SABRA HEALTH CARE REIT, INC CMN	13-Aug-2010	28-Oct-2011	180	1,862.76	4,348.480	-2,485.72	441	Long-Term
SBRA	SABRA HEALTH CARE REIT, INC CMN	13-Aug-2010	02-Nov-2011	120	1,218.61	2,898.990	-1,680.38	446	Long-Term
SBRA	SABRA HEALTH CARE REIT, INC CMN	03-Sep-2010	16-Nov-2011	27	278.70	666.230	-387.53	439	Long-Term
SBRA	SABRA HEALTH CARE REIT, INC CMN	30-Aug-2010	16-Nov-2011	261	2,694.12	6,670.070	-3,975.95	443	Long-Term
COG	CABOT OIL & GAS CORPORATION CMN	20-Jul-2010	18-Nov-2011	70	5,749.90	2,284.580	3,465.32	486	Long-Term
SBRA	SABRA HEALTH CARE REIT, INC CMN	07-Sep-2010	18-Nov-2011	147	1,506.13	3,632.820	-2,126.69	437	Long-Term
SBRA	SABRA HEALTH CARE REIT, INC CMN	03-Sep-2010	18-Nov-2011	18	184.42	444.150	-259.73	441	Long-Term
SBRA	SABRA HEALTH CARE REIT, INC CMN	12-Oct-2010	18-Nov-2011	125	1,280.72	3,248.060	-1,967.34	402	Long-Term
COG	CABOT OIL & GAS CORPORATION CMN	20-Jul-2010	18-Jan-2012	125	8,383.93	4,079.600	4,304.33	547	Long-Term
COG	CABOT OIL & GAS CORPORATION CMN	30-Jul-2010	23-Jan-2012	140	9,150.21	4,266.400	4,883.81	542	Long-Term
COG	CABOT OIL & GAS CORPORATION CMN	20-Jul-2010	23-Jan-2012	210	13,725.32	6,853.730	6,871.59	552	Long-Term
CRZO	CARRIZO OIL & GAS INC CMN	20-Jul-2010	23-Jan-2012	190	4,673.45	3,501.470	1,171.98	552	Long-Term
GMT	GATX CORPORATION CMN	20-Jul-2010	01-Feb-2012	40	1,744.06	1,112.210	631.85	561	Long-Term
OFG	ORIENTAL FINANCIAL GROUP CMN	20-Jul-2010	01-Feb-2012	250	2,855.07	3,426.500	-571.43	561	Long-Term
MW	MENS WEARHOUSE INC (THE) CMN	20-Jul-2010	13-Feb-2012	30	1,123.82	565.880	557.94	573	Long-Term
DEL	DELTIC TIMBER CORP CMN	20-Jul-2010	13-Feb-2012	160	11,154.79	6,765.420	4,389.37	573	Long-Term
ARII	AMERICAN RAILCAR INDUSTRIES, I CMN	20-Jul-2010	13-Feb-2012	635	18,540.43	8,167.310	10,373.12	573	Long-Term
KALU	KAISER ALUMINUM CORPORATION CMN	20-Jul-2010	15-Feb-2012	130	6,400.57	5,010.680	1,389.89	575	Long-Term
UFCS	UNITED FIRE GROUP INC CMN	20-Jul-2010	23-Feb-2012	425	8,807.71	8,161.570	646.14	583	Long-Term
TRN	TRINITY INDUSTRIES INC (DEL) CMN	20-Jul-2010	29-Feb-2012	5	177.95	94.640	83.31	589	Long-Term
OFG	ORIENTAL FINANCIAL GROUP CMN	20-Jul-2010	06-Mar-2012	550	6,338.25	7,538.300	-1,200.05	595	Long-Term
OB	ONEBEACON INSURANCE GROUP LTD CMN	20-Jul-2010	16-Mar-2012	25	378.58	392.450	-13.87	605	Long-Term
OFG	ORIENTAL FINANCIAL GROUP CMN	20-Jul-2010	12-Apr-2012	120	1,361.82	1,644.720	-282.90	632	Long-Term
OFG	ORIENTAL FINANCIAL GROUP CMN	20-Jul-2010	17-Apr-2012	192	2,238.89	2,631.550	-392.66	637	Long-Term
OFG	ORIENTAL FINANCIAL GROUP CMN	20-Jul-2010	18-Apr-2012	196	2,229.12	2,686.380	-457.26	638	Long-Term
OB	ONEBEACON INSURANCE GROUP LTD CMN	20-Jul-2010	19-Apr-2012	830	11,777.18	13,029.180	-1,252.00	639	Long-Term
UFCS	UNITED FIRE GROUP INC CMN	20-Jul-2010	25-Apr-2012	131	2,179.70	2,515.680	-335.98	645	Long-Term
OFG	ORIENTAL FINANCIAL GROUP CMN	20-Jul-2010	25-Apr-2012	467	5,580.74	6,400.700	-819.96	645	Long-Term

OFG	ORIENTAL FINANCIAL GROUP CMN	03-Sep-2010	25-Apr-2012	60	717.01	824 480	-107 47	600	Long-Term
UFCS	UNITED FIRE GROUP INC CMN	20-Jul-2010	26-Apr-2012	29	480 86	556.910	-76 05	646	Long-Term
GMT	GATX CORPORATION CMN	20-Jul-2010	30-Apr-2012	100	4,292.97	2,780 530	1,512 44	650	Long-Term
ISCA	INTL SPEEDWAY CORP-CL A CMN CLASS A	08-Dec-2010	30-Apr-2012	5	133 30	126 370	6 93	509	Long-Term
FL	FOOT LOCKER, INC. CMN	01-Mar-2011	30-Apr-2012	100	3,054 95	1,938 550	1,116 40	426	Long-Term
AVT	AVNET INC CMN	20-Jul-2010	30-Apr-2012	450	16,248 32	11,153 700	5,094.62	650	Long-Term
GMT	GATX CORPORATION CMN	20-Jul-2010	03-May-2012	135	5,749 56	3,753 720	1,995.84	653	Long-Term
TECD	TECH DATA CORP CMN	20-Jul-2010	15-May-2012	410	21,185 53	15,545 840	5,639.69	665	Long-Term
ALOG	ANALOGIC CORP (NEW) CMN	20-Jul-2010	15-May-2012	61	4,076 14	2,708.320	1,367.82	665	Long-Term
ISCA	INTL SPEEDWAY CORP-CL A CMN CLASS A	08-Dec-2010	15-May-2012	111	2,757 29	2,805 340	-48.05	524	Long-Term
ALOG	ANALOGIC CORP (NEW) CMN	20-Jul-2010	16-May-2012	54	3,613 54	2,397 530	1,216.01	666	Long-Term
ISCA	INTL SPEEDWAY CORP-CL A CMN CLASS A	08-Dec-2010	16-May-2012	109	2,688 18	2,754 790	-66 61	525	Long-Term
DNR	DENBURY RESOURCES INC CMN	20-Jul-2010	17-May-2012	630	9,828.84	9,331 240	497 60	667	Long-Term
TECD	TECH DATA CORP CMN	20-Jul-2010	21-May-2012	210	10,166 52	7,962 510	2,204.01	671	Long-Term
DNR	DENBURY RESOURCES INC CMN	20-Jul-2010	18-May-2012	345	5,266 65	5,109 970	156 68	668	Long-Term
TECD	TECH DATA CORP CMN	17-Aug-2010	21-May-2012	20	968.24	752.980	215 26	643	Long-Term
REN	RESOLUTE ENERGY CORPORATION CMN	20-Jul-2010	31-May-2012	355	3,079 56	4,343 850	-1,264 29	681	Long-Term
CASY	CASEY'S GENERAL STORES, INC CMN	20-Jul-2010	22-May-2012	5	283 92	180 420	103 50	672	Long-Term
ZEUS	OLYMPIC STEEL, INC CMN	20-Jul-2010	25-May-2012	95	1,591.36	2,282.330	-690 97	675	Long-Term
DNR	DENBURY RESOURCES INC CMN	20-Jul-2010	25-May-2012	230	3,573.73	3,406.650	167 08	675	Long-Term
TECD	TECH DATA CORP CMN	17-Aug-2010	29-May-2012	120	5,796 04	4,517 870	1,278.17	651	Long-Term
CRZO	CARRIZO OIL & GAS INC CMN	20-Jul-2010	29-May-2012	55	1,338 20	1,013.580	324 62	679	Long-Term
KALU	KAISER ALUMINUM CORPORATION CMN	20-Jul-2010	31-May-2012	95	4,578.60	3,661 650	916 95	681	Long-Term
ZEUS	OLYMPIC STEEL, INC CMN	20-Jul-2010	06-Jun-2012	89	1,466 00	2,138 180	-672.18	687	Long-Term
TECD	TECH DATA CORP CMN	17-Aug-2010	07-Jun-2012	35	1,664 51	1,317 710	346 80	660	Long-Term
TECD	TECH DATA CORP CMN	10-Nov-2010	07-Jun-2012	85	4,042.37	3,842.140	200 23	575	Long-Term
ZEUS	OLYMPIC STEEL, INC CMN	20-Jul-2010	08-Jun-2012	64	1,041.33	1,537 570	-496 24	689	Long-Term
ZEUS	OLYMPIC STEEL, INC CMN	20-Jul-2010	11-Jun-2012	64	1,001 06	1,537 570	-536 51	692	Long-Term
ZEUS	OLYMPIC STEEL, INC CMN	20-Jul-2010	07-Jun-2012	128	2,150.91	3,075 140	-924 23	688	Long-Term
REN	RESOLUTE ENERGY CORPORATION CMN	20-Jul-2010	12-Jun-2012	372	3,268 83	4,551 870	-1,283 04	693	Long-Term
KALU	KAISER ALUMINUM CORPORATION CMN	20-Jul-2010	12-Jun-2012	105	5,063 38	4,047 090	1,016 29	693	Long-Term
REN	RESOLUTE ENERGY CORPORATION CMN	20-Jul-2010	13-Jun-2012	186	1,658 19	2,275 930	-617 74	694	Long-Term
FL	FOOT LOCKER, INC. CMN	01-Mar-2011	20-Jun-2012	170	5,051.52	3,295 530	1,755 99	477	Long-Term
GMT	GATX CORPORATION CMN	20-Jul-2010	20-Jun-2012	130	4,996 25	3,614 690	1,381 56	701	Long-Term
SUNH	SUN HEALTHCARE GROUP INC CMN	17-Nov-2010	01-Aug-2011	1,233	3,976 59	13,495 180	-9,518.59	257	Short-Term
MFLQ	MF GLOBAL HOLDINGS LTD CMN	17-Nov-2010	26-Oct-2011	465	570.03	3,637 420	-3,067 39	343	Short-Term
MFLQ	MF GLOBAL HOLDINGS LTD CMN	16-Nov-2010	26-Oct-2011	485	594 55	3,804 630	-3,210 08	344	Short-Term
END	ENDEAVOUR INTERNATIONAL CORP CMN	18-Jul-2011	10-Nov-2011	290	1,984 95	4,271 270	-2,286 32	115	Short-Term
END	ENDEAVOUR INTERNATIONAL CORP CMN	19-Jul-2011	11-Nov-2011	190	1,350 78	2,637 120	-1,286 34	115	Short-Term
END	ENDEAVOUR INTERNATIONAL CORP CMN	18-Jul-2011	11-Nov-2011	100	710 94	1,472 850	-761 91	116	Short-Term
END	ENDEAVOUR INTERNATIONAL CORP CMN	19-Jul-2011	14-Nov-2011	305	2,022.63	4,233 280	-2,210.65	118	Short-Term
DNR	DENBURY RESOURCES INC CMN	29-Sep-2011	25-May-2012	505	7,846 66	6,021 420	1,825 24	239	Short-Term
TOTAL					334,422.79		2,478.32		

(i) This position is a gifted security

(ii) This position is an inherited security

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