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Form **990-PF**

Department of the Treasury
Internal Revenue Service

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

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

OMB No 1545-0052

2011

For calendar year 2011, or tax year beginning 07-01-2011 , and ending 06-30-2012

G Check all that apply

☐ Initial return

☐ Initial return of a former public charity

☐ Final return

☐ Amended return

☐ Address change

☐ Name change

Name of foundation
KERITH FOUNDATION

A Employer identification number
20-2043179

Number and street (or P O box number if mail is not delivered to street address)
153 ST MORTIZ DRIVE

Room/suite

B Telephone number (see page 10 of the instructions)
(302) 368-7824

City or town, state, and ZIP code
CENTERVILLE, DE 19807

C If exemption application is pending, check here ☐

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

D 1. Foreign organizations, check here ☐

2. Foreign organizations meeting the 85% test, check here and attach computation ☐

I Fair market value of all assets at end of year (from Part II, col. (c), line 16)**\$** 2,116,923

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

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

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

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc , received (attach schedule)	50,193			
	2 Check ☐ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities.	76,127	76,127		
	5a Gross rents				
	b Net rental income or (loss) _____				
	6a Net gain or (loss) from sale of assets not on line 10	63,432			
	b Gross sales price for all assets on line 6a <u>1,951,457</u>				
	7 Capital gain net income (from Part IV, line 2)		63,432		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
Operating and Administrative Expenses	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)				
	12 Total. Add lines 1 through 11	189,752	139,559		
	13 Compensation of officers, directors, trustees, etc	0	0		0
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule).				
	b Accounting fees (attach schedule).	4,600	0		0
	c Other professional fees (attach schedule)				
	17 Interest				
	18 Taxes (attach schedule) (see page 14 of the instructions)	3,789	3,789		0
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule).	18,711	18,474		0
	24 Total operating and administrative expenses.				
	Add lines 13 through 23	27,100	22,263		0
	25 Contributions, gifts, grants paid.	126,116			126,116
	26 Total expenses and disbursements. Add lines 24 and 25	153,216	22,263		126,116
	27 Subtract line 26 from line 12				
	a Excess of revenue over expenses and disbursements	36,536			
	b Net investment income (if negative, enter -0-)		117,296		
	c Adjusted net income (if negative, enter -0-)				

For Privacy Act and Paperwork Reduction Act Notice, see page 30 of the instructions.

Cat No 11289X

Form **990-PF** (2011)

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)	Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash—non-interest-bearing			
	2	Savings and temporary cash investments	94,219	157,994	157,994
	3	Accounts receivable ▶ _____ Less allowance for doubtful accounts ▶ _____			
	4	Pledges receivable ▶ _____ Less allowance for doubtful accounts ▶ _____			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)			
	7	Other notes and loans receivable (attach schedule) ▶ _____ Less allowance for doubtful accounts ▶ _____			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10a	Investments—U S and state government obligations (attach schedule)	173,756	181,445	192,219
	b	Investments—corporate stock (attach schedule)			
	c	Investments—corporate bonds (attach schedule).	317,463	309,371	348,776
	11	Investments—land, buildings, and equipment basis ▶ _____ Less accumulated depreciation (attach schedule) ▶ _____			
	12	Investments—mortgage loans			
	13	Investments—other (attach schedule)	1,600,069	1,573,233	1,417,934
	14	Land, buildings, and equipment basis ▶ _____ Less accumulated depreciation (attach schedule) ▶ _____			
15	Other assets (describe ▶ _____)				
16	Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	2,185,507	2,222,043	2,116,923	
Liabilities	17	Accounts payable and accrued expenses			
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶ _____)			
	23	Total liabilities (add lines 17 through 22)	0	0	
Net Assets or Fund Balances	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	0	0	
	28	Paid-in or capital surplus, or land, bldg , and equipment fund	0	0	
	29	Retained earnings, accumulated income, endowment, or other funds	2,185,507	2,222,043	
	30	Total net assets or fund balances (see page 17 of the instructions)	2,185,507	2,222,043	
	31	Total liabilities and net assets/fund balances (see page 17 of the instructions)	2,185,507	2,222,043	

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)	12,185,507
2	Enter amount from Part I, line 27a	36,536
3	Other increases not included in line 2 (itemize) ▶ _____	0
4	Add lines 1, 2, and 3	2,222,043
5	Decreases not included in line 2 (itemize) ▶ _____	0
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	2,222,043

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e g , real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo , day, yr)	(d) Date sold (mo , day, yr)
1a	See Additional Data Table			
b				
c				
d				
e				

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a See Additional Data Table			
b			
c			
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	
a See Additional Data Table			
b			
c			
d			
e			

2	Capital gain net income or (net capital loss)	{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	63,432
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8		3	

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

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

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

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

1 Enter the appropriate amount in each column for each year, see page 18 of the instructions before making any entries			
(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2010	121,819	1,295,817	0 094009
2009	100,217	2,458,563	0 040762
2008	102,121	2,039,984	0 050060
2007	126,747	2,640,155	0 048007
2006	131,385	2,592,876	0 050672

2	Total of line 1, column (d).	2	0 283510
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 056702
4	Enter the net value of noncharitable-use assets for 2011 from Part X, line 5.	4	2,341,349
5	Multiply line 4 by line 3.	5	132,759
6	Enter 1% of net investment income (1% of Part I, line 27b).	6	1,173
7	Add lines 5 and 6.	7	133,932
8	Enter qualifying distributions from Part XII, line 4.	8	126,116

If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate See the Part VI instructions on page 18

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

1a		Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1			
		Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)			
b		Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b		1	2,346
c		All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)			
2		Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0
3		Add lines 1 and 2.		3	2,346
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	2,346
6		Credits/Payments			
a		2011 estimated tax payments and 2010 overpayment credited to 2011	6a	1,320	
b		Exempt foreign organizations—tax withheld at source	6b		
c		Tax paid with application for extension of time to file (Form 8868)	6c	1,200	
d		Backup withholding erroneously withheld	6d		
7		Total credits and payments. Add lines 6a through 6d.		7	2,520
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	
10		Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid.		10	174
11		Enter the amount of line 10 to be Credited to 2012 estimated tax ☐ 174	Refunded ☐	11	0

Part VII-AStatements Regarding Activities

1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		Yes	No
		1a		No
b	Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)?			No
	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.			
c	Did the foundation file Form 1120-POL for this year?	1c		No
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation ☐ \$ 0 (2) On foundation managers ☐ \$ 0			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☐ \$ 0			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities.	2		No
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes	3		No
4a	Did the foundation have unrelated business gross income of \$1,000 or more during the year?	4a		No
b	If "Yes," has it filed a tax return on Form 990-T for this year?	4b		
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T.	5		No
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6		No
7	Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	7	Yes	
8a	Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) ☐ DE			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation .	8b	Yes	
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 on page 27)? If "Yes," complete Part XIV	9		No
10	Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses	10		No

Part VII-A

Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions).	11		No
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		No
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address N/A	13	Yes	
14	The books are in care of DR SEAN WANG Telephone no (302) 368-7824 Located at 153 ST MORTIZ DRIVE CENTERVILLE DE ZIP+4 19807			
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.			
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?	15		
	See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes", enter the name of the foreign country	16	Yes	No

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? (2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? (3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? (4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? (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)? (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).			
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 20 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here.	1b		
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011?	1c		No
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 20 , 20 , 20 , 20			
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see page 20 of the instructions).	2b		
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here 20 , 20 , 20 , 20			
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?			
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		
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		No
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		No

Part VIII

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

3 Five highest-paid independent contractors for professional services (see page 23 of the instructions). If none, enter "NONE".		
(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		
Total number of others receiving over \$50,000 for professional services.		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	
2	
3	
4	

Part IX-B

Summary of Program-Related Investments (see page 23 of the instructions)

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1	
2	
All other program-related investments. See page 24 of the instructions.	
3	
Total. Add lines 1 through 3.	0

Part X

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc , purposes		
a	Average monthly fair market value of securities.	1a	2,237,283
b	Average of monthly cash balances.	1b	139,721
c	Fair market value of all other assets (see page 24 of the instructions).	1c	0
d	Total (add lines 1a, b, and c).	1d	2,377,004
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	2,377,004
4	Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see page 25 of the instructions).	4	35,655
5	Net value of noncharitable-use assets. Subtract line 4 from line 3 Enter here and on Part V, line 4	5	2,341,349
6	Minimum investment return. Enter 5% of line 5.	6	117,067

Part XI

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

1	Minimum investment return from Part X, line 6.	1	117,067
2a	Tax on investment income for 2011 from Part VI, line 5.	2a	2,346
b	Income tax for 2011 (This does not include the tax from Part VI).	2b	
c	Add lines 2a and 2b.	2c	2,346
3	Distributable amount before adjustments Subtract line 2c from line 1.	3	114,721
4	Recoveries of amounts treated as qualifying distributions.	4	0
5	Add lines 3 and 4.	5	114,721
6	Deduction from distributable amount (see page 25 of the instructions).	6	0
7	Distributable amount as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1.	7	114,721

Part XII

Qualifying Distributions (see page 25 of the instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc , purposes		
a	Expenses, contributions, gifts, etc —total from Part I, column (d), line 26.	1a	126,116
b	Program-related investments—total from Part IX-B.	1b	0
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes.	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required).	3a	
b	Cash distribution test (attach the required schedule).	3b	
4	Qualifying distributions. Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	126,116
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see page 26 of the instructions).	5	0
6	Adjusted qualifying distributions. Subtract line 5 from line 4.	6	126,116
Note: The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years			

Part XIII

Undistributed Income (see page 26 of the instructions)

	(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				114,721
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.				
b From 2007.				
c From 2008.				
d From 2009.				
e From 2010.				21,996
f Total of lines 3a through e.	21,996			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 126,116				
a Applied to 2010, but not more than line 2a			0	
b Applied to undistributed income of prior years (Election required—see page 26 of the instructions)		0		
c Treated as distributions out of corpus (Election required—see page 26 of the instructions). . .	0			
d Applied to 2011 distributable amount.				114,721
e Remaining amount distributed out of corpus	11,395			
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	33,391			
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 page 27 of the instructions . . .		0		
e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount—see page 27 of the instructions			0	
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions).	0			
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see page 27 of the instructions).		0		
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	33,391			
10 Analysis of line 9				
a Excess from 2007.				
b Excess from 2008.				
c Excess from 2009.				
d Excess from 2010.				21,996
e Excess from 2011.				11,395

Part XIV

Private Operating Foundations (see page 27 of the instructions and Part VII-A, question 9)

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 organization is a private operating foundation described in section 4942(j)(3) or 4942(j)(5)

☐ 4942(j)(3) or ☐ 4942(j)(5)

2a	Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed.	Tax year	Prior 3 years			(e) Total
		(a) 2011	(b) 2010	(c) 2009	(d) 2008	
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 page 27 of the instructions.)

1

Information Regarding Foundation Managers:

a

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

DR SEAN WANG

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

2

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

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

a

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

b

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

c

Any submission deadlines

d

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

Part XV

Supplementary Information (continued)

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year See Additional Data Table				
Total			3a	126,116
b Approved for future payment				
Total			3b	0

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See page 28 of the instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue					
a _____					
b _____					
c _____					
d _____					
e _____					
f _____					
g Fees and contracts from government agencies					
2 Membership dues and assessments. . . .					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities. . . .			14	76,127	
5 Net rental income or (loss) from real estate					
a Debt-financed property.					
b Not debt-financed property.					
6 Net rental income or (loss) from personal property					
7 Other investment income.					
8 Gain or (loss) from sales of assets other than inventory			14	63,432	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory. .					
11 Other revenue a _____					
b _____					
c _____					
d _____					
e _____					
12 Subtotal. Add columns (b), (d), and (e). .		0		139,559	0
13 Total. Add line 12, columns (b), (d), and (e).			13		139,559

[illegible]

1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?		Yes	No
a Transfers from the reporting foundation to a noncharitable exempt organization of			
(1) Cash.			No
(2) Other assets.			No
b Other transactions			
(1) Sales of assets to a noncharitable exempt organization.			No
(2) Purchases of assets from a noncharitable exempt organization.			No
(3) Rental of facilities, equipment, or other assets.			No
(4) Reimbursement arrangements.			No
(5) Loans or loan guarantees.			No
(6) Performance of services or membership or fundraising solicitations.			No
c Sharing of facilities, equipment, mailing lists, other assets, or paid employees.			No
d If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received			

[illegible]

2a Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527? ☐ Yes ☒ No

b If "Yes," complete the following schedule

(a) Name of organization		(b) Type of organization		(c) Description of relationship		
Sign Here	Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete Declaration of preparer (other than taxpayer or fiduciary) is based on all information of which preparer has any knowledge					
			<u>2013-05-10</u>			
	Signature of officer or trustee		Date		Title	
	Paid Preparer's Use Only	Preparer's Signature 		Date	Check if self-employed ☒	PTIN P00091151
		Firm's name 		Firm's EIN 		
Firm's address 		Phone no				
		WEISERMAZARS LLP		23-2584740		
		501 OFFICE CENTER DRIVE SUITE 300				
		FORT WASHINGTON, PA 190349913		(215) 259-1000		

May the IRS discuss this return with the preparer shown above? See instructions ☐ Yes ☐ No

Schedule B

(Form 990, 990-EZ, or 990-PF)

Department of the Treasury
Internal Revenue Service

Schedule of Contributors

▶ Attach to Form 990, 990-EZ, or 990-PF.

OMB No 1545-0047

2011

Name of organization KERITH FOUNDATION	Employer identification number 20-2043179
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Organization type (check one)

Filers of:	Section:
Form 990 or 990-EZ	☐ 501(c)() (enter number) organization
	☐ 4947(a)(1) nonexempt charitable trust not treated as a private foundation
	☐ 527 political organization
Form 990-PF	☒ 501(c)(3) exempt private foundation
	☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation
	☐ 501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule**.
Note. Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions.

General Rule—

☒ For an organization filing Form 990, 990-EZ, or 990-PF that received, during the year, \$5,000 or more (in money or property) from any one contributor. Complete Parts I and II.

Special Rules

- ☐ For a section 501(c)(3) organization filing Form 990 or 990-EZ, that met the 33¹/₃% support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi), and received from any one contributor, during the year, a contribution of the greater of **(1)** \$5,000 or **(2)** 2% of the amount on (i) Form 990, Part VIII, line 1h, or (ii) Form 990-EZ, line 1. Complete Parts I and II.
- ☐ For a section 501(c)(7), (8), or (10) organization filing Form 990, or 990-EZ, that received from any one contributor, during the year, aggregate contributions of more than \$1,000 for use *exclusively* for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals. Complete Parts I, II, and III.
- ☐ For a section 501(c)(7), (8), or (10) organization filing Form 990, or 990-EZ, that received from any one contributor, during the year, contributions for use *exclusively* for religious, charitable, etc., purposes, but these contributions did not aggregate to more than \$1,000. If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc., purpose. Do not complete any of the parts unless the **General Rule** applies to this organization because it received nonexclusively religious, charitable, etc., contributions of \$5,000 or more during the year. ▶ \$ _____

Caution. An Organization that is not covered by the General Rule and/or the Special Rules does not file Schedule B (Form 990, 990-EZ, or 990-PF), but it **must** answer “No” on Part IV, line 2 of its Form 990, or check the box in the heading of its Form 990-EZ, or on line 2 of its Form 990-PF, to certify that it does not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF).

Name of organization KERITH FOUNDATION	Employer identification number 20-2043179
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Part I

Contributors (see Instructions) Use duplicate copies of Part I if additional space is needed

(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
1	DR SEAN WANG 153 ST MORTIZ DRIVE CENTERVILLE, DE 19807	\$ 50,193	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)

Name of organization KERITH FOUNDATION	Employer identification number 20-2043179
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Part II Noncash Property (see Instructions) Use duplicate copies of Part II if additional space is needed			
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
_____		\$ _____	_____
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
_____		\$ _____	_____
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
_____		\$ _____	_____
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
_____		\$ _____	_____
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
_____		\$ _____	_____
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
_____		\$ _____	_____

Name of organization KERITH FOUNDATION	Employer identification number 20-2043179
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Part III

Exclusively religious, charitable, etc., individual contributions to section 501(c)(7), (8), or (10) organizations aggregating more than \$1,000 for the year. (Complete columns (a) through (e) and the following line entry)

For organizations completing Part III, enter the total of *exclusively* religious, charitable, etc , contributions of **\$1,000 or less** for the year (Enter this information once See instructions) ➤ \$

Use duplicate copies of Part III if additional space is needed

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
—			
	(e) Transfer of gift		
	Transferee's name, address, and ZIP 4		Relationship of transferor to transferee
—			
	(e) Transfer of gift		
	Transferee's name, address, and ZIP 4		Relationship of transferor to transferee
—			
	(e) Transfer of gift		
	Transferee's name, address, and ZIP 4		Relationship of transferor to transferee
—			
	(e) Transfer of gift		
	Transferee's name, address, and ZIP 4		Relationship of transferor to transferee

TY 2011 Accounting Fees Schedule

Name: KERITH FOUNDATION

EIN: 20-2043179

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
ACCOUNTING	4,600	0		0

**TY 2011 Investments Corporate
Bonds Schedule**

Name: KERITH FOUNDATION
EIN: 20-2043179

Name of Bond	End of Year Book Value	End of Year Fair Market Value
CORPORATE BONDS	309,371	348,776

**TY 2011 Investments Government
Obligations Schedule**

Name: KERITH FOUNDATION
EIN: 20-2043179

US Government Securities - End of Year Book Value:	181,445
US Government Securities - End of Year Fair Market Value:	192,219
State & Local Government Securities - End of Year Book Value:	0
State & Local Government Securities - End of Year Fair Market Value:	0

TY 2011 Investments - Other Schedule**Name:** KERITH FOUNDATION**EIN:** 20-2043179

Category/ Item	Listed at Cost or FMV	Book Value	End of Year Fair Market Value
MUTUAL FUNDS	AT COST	447,019	465,184
EQUITY FUNDS	AT COST	653,454	465,184
OTHER INVESTMENTS	AT COST	472,760	487,566

TY 2011 Other Expenses Schedule

Name: KERITH FOUNDATION

EIN: 20-2043179

Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
OFFICE SUPPLIES	237	0		0
BROKERAGE FEES	18,474	18,474		0

TY 2011 Taxes Schedule

Name: KERITH FOUNDATION

EIN: 20-2043179

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
FOREIGN TAX PAID	3,789	3,789		0

Kerith Foundation
June 30, 2012
EIN 20-2043179

ML 04022

QUANTITY	DESCRIPTION				ACQUISITION	LIQUIDATION	SALE	COST BASIS	GAIN LOSS	TERM
2 0000 3 M	COMPANY				12/11/2009	9/2/2011	159 73	161 47	(1 74)	LT
16 0000 3 M	COMPANY				12/11/2009	12/2/2011	1,278 94	1,291 77	(12 83)	LT
1 0000 3 M	COMPANY				2/16/2010	12/2/2011	79 94	79 98	(0 04)	LT
4 0000 3 M	COMPANY				2/16/2010	12/5/2011	324 74	319 90	4 84	LT
20 0000 3 M	COMPANY				6/10/2010	12/5/2011	1,623 75	1,544 57	79 18	LT
4 0000 3 M	COMPANY				6/23/2010	12/5/2011	324 75	320 56	4 19	LT
7 0000 3 M	COMPANY				7/30/2010	12/5/2011	568 32	596 73	(28 41)	LT
43 0000 AIR	LIQUIDE	ADR			9/17/2008	1/9/2012	1,036 70	943 17	93 53	LT
43 0000 AIR	LIQUIDE	ADR			11/12/2008	1/9/2012	1,036 71	694 60	342 11	LT
16 0000 AIR	LIQUIDE	ADR			6/1/2010	1/9/2012	385 76	307 80	77 96	LT
39 0000 AKZO	NOBEL	N V	SPNSD	ADR	9/24/2008	1/9/2012	632 17	734 56	(102 39)	LT
105 0000 AKZO	NOBEL	N V	SPNSD	ADR	11/12/2008	1/9/2012	1,702 02	1,265 62	436 40	LT
15 0000 AKZO	NOBEL	N V	SPNSD	ADR	6/1/2010	1/9/2012	243 14	255 75	(12 61)	LT
3 0000 ALLERGAN	INC				11/4/2009	9/2/2011	240 25	174 25	66 00	LT
1 0000 ALLERGAN	INC				11/4/2009	12/2/2011	83 54	58 08	25 46	LT
9 0000 ALLERGAN	INC				11/4/2009	1/9/2012	795 15	522 75	272 40	LT
30 0000 ALLERGAN	INC				11/5/2009	1/9/2012	2,650 50	1,763 85	886 65	LT
6 0000 ALLERGAN	INC				6/23/2010	1/9/2012	530 09	359 33	170 76	LT
4 0000 ALLERGAN	INC				7/30/2010	1/9/2012	353 40	244 04	109 36	LT
9 0000 ALLERGAN	INC				11/1/2010	1/9/2012	795 15	663 29	131 86	LT
14 0000 ALLERGAN	INC				11/2/2010	1/9/2012	1,236 91	1,045 30	191 61	LT
13 0000 ALLSTATE	CORP	DEL	COM		3/15/2006	12/2/2011	346 05	710 53	(364 48)	LT
7 0000 ALLSTATE	CORP	DEL	COM		3/15/2006	1/9/2012	196 31	382 59	(186 28)	LT
20 0000 ALLSTATE	CORP	DEL	COM		11/29/2006	1/9/2012	560 89	1,262 00	(701 11)	LT
15 0000 ALLSTATE	CORP	DEL	COM		6/19/2007	1/9/2012	420 66	931 26	(510 60)	LT
70 0000 ALLSTATE	CORP	DEL	COM		11/5/2008	1/9/2012	1,963 12	2,053 07	(89 95)	LT
50 0000 ALLSTATE	CORP	DEL	COM		7/21/2009	1/9/2012	1,402 23	1,230 82	171 41	LT
25 0000 ALLSTATE	CORP	DEL	COM		7/30/2010	1/9/2012	701 11	705 91	(4 80)	LT
69 0000 ALTRIA	GROUP	INC			3/11/2009	8/4/2011	1,789 10	1,134 32	654 78	LT
23 0000 ALTRIA	GROUP	INC			3/11/2009	8/5/2011	596 79	378 10	218 69	LT
39 0000 ALTRIA	GROUP	INC			5/15/2009	8/5/2011	1,011 97	667 75	344 22	LT
41 0000 ALTRIA	GROUP	INC			5/15/2009	8/10/2011	1,006 16	702 00	304 16	LT
14 0000 ALTRIA	GROUP	INC			7/21/2009	8/10/2011	343 57	242 27	101 30	LT
61 0000 ALTRIA	GROUP	INC			7/21/2009	8/11/2011	1,489 39	1,055 59	433 80	LT
3 0000 AMAZON	COM	INC	COM		12/4/2008	7/13/2011	644 69	149 33	495 36	LT
10 0000 AMAZON	COM	INC	COM		12/4/2008	7/27/2011	2,238 94	497 76	1,741 18	LT
1 0000 AMAZON	COM	INC	COM		12/4/2008	9/2/2011	210 02	49 78	160 24	LT
29 0000 AMAZON	COM	INC	COM		12/4/2008	10/26/2011	5,856 08	1,443 48	4,412 60	LT
11 0000 AMAZON	COM	INC	COM		9/14/2010	1/9/2012	1,970 50	1,608 01	362 49	LT
1 0000 AMAZON	COM	INC	COM		6/23/2010	10/26/2011	201 93	121 65	80 28	LT
4 0000 AMAZON	COM	INC	COM		7/30/2010	10/26/2011	807 74	470 30	337 44	LT
6 0000 AMAZON	COM	INC	COM		9/14/2010	10/26/2011	1,211 61	877 10	334 51	LT
10 0000 AMEREN	CORP				9/11/2007	9/2/2011	296 90	505 86	(208 96)	LT
1 0000 AMEREN	CORP				9/12/2007	9/2/2011	29 69	51 32	(21 63)	LT
19 0000 AMEREN	CORP				9/12/2007	12/2/2011	617 40	975 12	(357 72)	LT
2 0000 AMEREN	CORP				9/14/2007	12/2/2011	64 99	103 89	(38 90)	LT
13 0000 AMEREN	CORP				9/14/2007	1/9/2012	415 93	675 30	(259 37)	LT
5 0000 AMEREN	CORP				9/17/2007	1/9/2012	159 97	260 37	(100 40)	LT
35 0000 AMEREN	CORP				9/26/2007	1/9/2012	1,119 83	1,852 99	(733 16)	LT
30 0000 AMEREN	CORP				9/27/2007	1/9/2012	959 86	1,592 08	(632 22)	LT
25 0000 AMEREN	CORP				11/4/2008	1/9/2012	799 88	830 34	(30 46)	LT
50 0000 AMEREN	CORP				7/21/2009	1/9/2012	1,599 76	1,232 51	367 25	LT
28 0000 AMEREN	CORP				6/23/2010	1/9/2012	895 88	680 61	215 27	LT
4 0000 AMERICAN	FINL	GRP	HLDGS		8/16/2006	12/2/2011	142 71	124 29	18 42	LT
8 0000 AMERICAN	FINL	GRP	HLDGS		8/17/2006	12/2/2011	285 44	251 28	34 16	LT
14 0000 AMERICAN	FINL	GRP	HLDGS		8/17/2006	1/9/2012	521 03	439 74	81 29	LT
15 0000 AMERICAN	FINL	GRP	HLDGS		8/18/2006	1/9/2012	558 25	463 63	94 62	LT
15 0000 AMERICAN	FINL	GRP	HLDGS		8/21/2006	1/9/2012	558 25	464 64	93 61	LT
7 0000 AMERICAN	FINL	GRP	HLDGS		8/22/2006	1/9/2012	260 51	233 00	27 51	LT
15 0000 AMERICAN	FINL	GRP	HLDGS		8/23/2006	1/9/2012	558 25	464 30	93 95	LT
24 0000 AMERICAN	FINL	GRP	HLDGS		11/29/2006	1/9/2012	893 20	780 75	112 45	LT

10 0000	AMERICAN	FINL	GRP	HLDGS	6/19/2007	1/9/2012	372 17	350 19	21 98	LT
10 0000	AMERICAN	FINL	GRP	HLDGS	2/16/2010	1/9/2012	372 17	253 67	118 50	LT
9 0000	AMERIPRISE	FINL	INC		8/27/2010	12/2/2011	412 96	389 11	23 85	LT
44 0000	AMERIPRISE	FINL	INC		8/27/2010	1/9/2012	2,251 25	1,902 32	348 93	LT
11 0000	AMERIPRISE	FINL	INC		8/30/2010	1/9/2012	562 81	478 37	84 44	LT
61 0000	AMERIPRISE	FINL	INC		9/1/2010	1/9/2012	3,121 05	2,778 76	342 29	LT
40 0000	ANNALY	CAP	MGMT	INC	7/9/2008	9/2/2011	692 08	646 95	45 13	LT
99 0000	ANNALY	CAP	MGMT	INC	7/9/2008	9/26/2011	1,723 47	1,601 20	122 27	LT
105 0000	ANNALY	CAP	MGMT	INC	7/15/2008	9/26/2011	1,827 94	1,512 60	315 34	LT
70 0000	ANNALY	CAP	MGMT	INC	7/15/2008	9/28/2011	1,177 68	1,008 40	169 28	LT
80 0000	ANNALY	CAP	MGMT	INC	3/24/2009	9/28/2011	1,345 92	1,169 40	176 52	LT
90 0000	ANNALY	CAP	MGMT	INC	3/24/2009	1/9/2012	1,454 28	1,315 58	138 70	LT
75 0000	ANNALY	CAP	MGMT	INC	7/21/2009	1/9/2012	1,211 90	1,209 86	2 04	LT
40 0000	ANNALY	CAP	MGMT	INC	2/16/2010	1/9/2012	646 34	692 00	(45 66)	LT
49 0000	ANNALY	CAP	MGMT	INC	7/30/2010	1/9/2012	791 78	855 01	(63 23)	LT
4 0000	APPLE	INC			11/29/2006	9/2/2011	1,505 89	365 85	1,140 04	LT
1 0000	APPLE	INC			11/29/2006	12/2/2011	389 94	91 46	298 48	LT
1 0000	APPLE	INC			6/19/2007		389 94	123 90	266 04	LT
4 0000	APPLE	INC			6/19/2007	1/9/2012	1,698 48	495 59	1,202 89	LT
12 0000	APPLE	INC			3/24/2008	1/9/2012	5,095 47	1,672 99	3,422 48	LT
9 0000	AT& T	INC			3/23/2005	12/2/2011	260 85	218 15	42 70	LT
130 0000	AT& T	INC			3/23/2005	1/9/2012	3,847 34	3,151 08	696 26	LT
10 0000	AT& T	INC			5/23/2006	1/9/2012	295 94	253 90	42 04	LT
15 0000	AT& T	INC			11/29/2006	1/9/2012	443 92	504 60	(60 68)	LT
20 0000	AT& T	INC			7/21/2009	1/9/2012	591 90	488 80	103 10	LT
25 0000	AT& T	INC			6/23/2010	1/9/2012	739 88	636 99	102 89	LT
9 0000	AT& T	INC			7/30/2010	1/9/2012	266 36	233 69	32 67	LT
7 0000	ATMOS	ENERGY	CORP	COM	12/20/2007	9/2/2011	235 46	194 46	41 00	LT
7 0000	ATMOS	ENERGY	CORP	COM	12/20/2007	1/9/2012	226 25	194 45	31 80	LT
5 0000	ATMOS	ENERGY	CORP	COM	12/21/2007	1/9/2012	161 61	141 28	20 33	LT
35 0000	ATMOS	ENERGY	CORP	COM	12/24/2007	1/9/2012	1,131 30	1,001 44	129 86	LT
15 0000	ATMOS	ENERGY	CORP	COM	12/26/2007	1/9/2012	484 84	426 02	58 82	LT
20 0000	ATMOS	ENERGY	CORP	COM	12/27/2007	1/9/2012	646 46	564 57	81 89	LT
20 0000	ATMOS	ENERGY	CORP	COM	12/28/2007	1/9/2012	646 46	564 76	81 70	LT
15 0000	ATMOS	ENERGY	CORP	COM	2/16/2010	1/9/2012	484 85	406 80	78 05	LT
80 0000	BANCO	SANTNDER	BRZL	SA	12/21/2009	11/22/2011	572 26	1,085 26	(513 00)	LT
45 0000	BANCO	SANTNDER	BRZL	SA	2/11/2010	11/22/2011	321 90	541 77	(219 87)	LT
10 0000	BANCO	SANTNDER	BRZL	SA	6/1/2010	11/22/2011	71 53	103 49	(31 96)	LT
6 0000	BANK	HAWAII	CORP		8/17/2007	12/2/2011	253 55	316 32	(62 77)	LT
3 0000	BANK	HAWAII	CORP		8/20/2007	12/2/2011	126 78	160 28	(33 50)	LT
12 0000	BANK	HAWAII	CORP		8/20/2007	1/9/2012	556 90	641 11	(84 21)	LT
10 0000	BANK	HAWAII	CORP		8/21/2007	1/9/2012	464 09	540 46	(76 37)	LT
10 0000	BANK	HAWAII	CORP		8/22/2007	1/9/2012	464 09	552 26	(88 17)	LT
30 0000	BANK	HAWAII	CORP		7/23/2009	1/9/2012	1,392 28	1,060 06	332 22	LT
2 0000	BARCLAYS	FLC	ADR		5/20/2010	12/2/2011	23 66	33 24	(9 58)	LT
63 0000	BARCLAYS	FLC	ADR		5/20/2010	1/9/2012	700 18	1,047 11	(346 93)	LT
5 0000	BARCLAYS	FLC	ADR		6/1/2010	1/9/2012	55 57	88 39	(32 82)	LT
7 0000	BARNES	GROUP	INC	DE \$ 01	12/20/2007	9/2/2011	152 07	215 48	(63 41)	LT
12 0000	BARNES	GROUP	INC	DE \$ 01	12/21/2007	9/2/2011	260 70	393 06	(132 36)	LT
3 0000	BARNES	GROUP	INC	DE \$ 01	12/21/2007	12/2/2011	72 98	98 26	(25 28)	LT
15 0000	BARNES	GROUP	INC	DE \$ 01	12/26/2007	12/2/2011	364 91	509 88	(144 97)	LT
4 0000	BARNES	GROUP	INC	DE \$ 01	12/27/2007	12/2/2011	97 32	135 14	(37 82)	LT
6 0000	BARNES	GROUP	INC	DE \$ 01	12/27/2007	1/9/2012	146 81	202 71	(55 90)	LT
20 0000	BARNES	GROUP	INC	DE \$ 01	12/28/2007	1/9/2012	489 39	685 25	(195 86)	LT
25 0000	BARNES	GROUP	INC	DE \$ 01	12/31/2007	1/9/2012	611 73	837 86	(226 13)	LT
80 0000	BARNES	GROUP	INC	DE \$ 01	11/12/2008	1/9/2012	1,957 57	1,049 63	907 94	LT
20 0000	BARNES	GROUP	INC	DE \$ 01	7/21/2009	1/9/2012	489 39	258 04	231 35	LT
10 0000	BARNES	GROUP	INC	DE \$ 01	7/30/2010	1/9/2012	244 70	182 10	62 60	LT
2 0000	BAYER	AG	SP	ADR	8/9/2007	12/8/2011	123 77	143 68	(19 91)	LT
5 0000	BAYER	AG	SP	ADR	8/25/2008	12/8/2011	309 42	388 91	(79 49)	LT
1 0000	BAYER	AG	SP	ADR	11/4/2008	12/8/2011	61 89	58 33	3 56	LT
9 0000	BAYER	AG	SP	ADR	11/4/2008	1/9/2012	589 03	524 96	64 07	LT
15 0000	BAYER	AG	SP	ADR	8/27/2009	1/9/2012	981 73	914 70	67 03	LT
5 0000	BAYER	AG	SP	ADR	2/16/2010	1/9/2012	327 24	346 50	(19 26)	LT
5 0000	BAYER	AG	SP	ADR	6/1/2010	1/9/2012	327 24	281 75	45 49	LT
70 0000	BAYERISCHE	MOTORENWERKE			6/3/2010	1/9/2012	1,693 96	1,117 62	576 34	LT
3 0000	BAYERISCHE	MOTORENWERKE			6/23/2010	1/9/2012	72 59	51 03	21 56	LT

3 0000	BG GROUP	FLC	SPON	ADR	2/12/2010	1/9/2012	338 33	269 85	68 48	LT
5 0000	BG GROUP	FLC	SPON	ADR	2/16/2010	1/9/2012	563 88	461 75	102 13	LT
7 0000	BG GROUP	FLC	SPON	ADR	8/12/2010	1/9/2012	789 45	555 58	233 87	LT
10 0000	BNP PARIBAS		SPONSORD	ADR	11/29/2006	10/18/2011	202 86	533 85	(330 99)	LT
5 0000	BNP PARIBAS		SPONSORD	ADR	4/11/2007	10/18/2011	101 42	266 81	(165 39)	LT
10 0000	BNP PARIBAS		SPONSORD	ADR	12/6/2007	10/18/2011	202 87	553 83	(350 96)	LT
15 0000	BNP PARIBAS		SPONSORD	ADR	2/14/2008	11/23/2011	251 42	662 94	(411 52)	LT
15 0000	BNP PARIBAS		SPONSORD	ADR	5/15/2008	11/23/2011	251 42	804 07	(552 65)	LT
7 0000	BNP PARIBAS		SPONSORD	ADR	11/4/2008	11/23/2011	117 33	262 37	(145 04)	LT
5 0000	BNP PARIBAS		SPONSORD	ADR	11/4/2008	12/2/2011	104 49	187 41	(82 92)	LT
8 0000	BNP PARIBAS		SPONSORD	ADR	11/4/2008	1/9/2012	141 91	299 86	(157 95)	LT
15 0000	BNP PARIBAS		SPONSORD	ADR	6/1/2010	1/9/2012	266 09	424 80	(158 71)	LT
2 0000	BNP PARIBAS		SPONSORD	ADR	6/23/2010	1/9/2012	35 48	59 50	(24 02)	LT
1 0000	BOEING COMPANY				6/11/2010	9/2/2011	64 44	64 82	(0 38)	LT
13 0000	BOEING COMPANY				6/11/2010	9/22/2011	753 24	842 68	(89 44)	LT
56 0000	BOEING COMPANY				6/11/2010	1/9/2012	4,179 20	3,630 00	549 20	LT
9 0000	BOEING COMPANY				6/23/2010	1/9/2012	671 65	605 72	65 93	LT
7 0000	BOEING COMPANY				7/30/2010	1/9/2012	522 41	474 11	48 30	LT
70 0000	BP PLC		SPON	ADR	7/21/2010	1/9/2012	3,079 64	2,551 80	527 84	LT
7 0000	BRINKS CO				8/19/2009	12/2/2011	176 25	184 79	(8 54)	LT
8 0000	BRINKS CO				8/19/2009	1/9/2012	209 99	211 19	(1 20)	LT
25 0000	BRINKS CO				8/20/2009	1/9/2012	656 22	677 54	(21 32)	LT
25 0000	BRINKS CO				8/21/2009	1/9/2012	656 22	693 55	(37 33)	LT
10 0000	BRINKS CO				8/24/2009	1/9/2012	262 49	280 24	(17 75)	LT
67 0000	BRINKS CO				6/23/2010	1/9/2012	1,758 68	1,344 92	413 76	LT
16 0000	CANADIAN	NATURAL		RES LTD	10/13/2006	8/11/2011	573 20	370 55	202 65	LT
24 0000	CANADIAN	NATURAL		RES LTD	11/29/2006	8/11/2011	859 81	638 64	221 17	LT
99 0000	CANADIAN	NATURAL		RES LTD	11/29/2006	10/6/2011	2,982 66	2,634 39	348 27	LT
7 0000	CANADIAN	NATURAL		RES LTD	11/29/2006	10/7/2011	209 20	186 27	22 93	LT
5 0000	CANADIAN	NATURAL		RES LTD	6/23/2010	10/7/2011	149 43	177 68	(28 25)	LT
10 0000	CANADIAN	NATURAL		RES LTD	7/30/2010	10/7/2011	298 86	342 77	(43 91)	LT
51 0000	CANADIAN	NATURAL		RES LTD	10/5/2010	10/7/2011	1,524 18	1,877 49	(353 31)	LT
14 0000	CATERPILLAR	INC	DEL		7/28/2010	8/12/2011	1,255 89	972 10	283 79	LT
31 0000	CATERPILLAR	INC	DEL		7/28/2010	8/15/2011	2,822 52	2,152 50	670 02	LT
5 0000	CATERPILLAR	INC	DEL		7/30/2010	8/15/2011	455 25	347 65	107 60	LT
25 0000	CENTURYLINK	INC	SHS		2/26/2009	8/30/2011	882 33	634 79	247 54	LT
3 0000	CENTURYLINK	INC	SHS		2/26/2009	8/31/2011	107 46	76 18	31 28	LT
27 0000	CENTURYLINK	INC	SHS		2/27/2009	8/31/2011	967 15	708 66	258 49	LT
19 0000	CENTURYLINK	INC	SHS		3/5/2009	8/31/2011	680 60	461 30	219 30	LT
50 0000	CENTURYLINK	INC	SHS		3/5/2009	9/20/2011	1,751 53	1,213 94	537 59	LT
17 0000	CENTURYLINK	INC	SHS		7/24/2009	9/20/2011	595 53	519 18	76 35	LT
13 0000	CENTURYLINK	INC	SHS		7/24/2009	9/27/2011	445 53	397 02	48 51	LT
6 0000	CENTURYLINK	INC	SHS		7/30/2010	9/27/2011	205 63	213 46	(7 83)	LT
7 0000	CHESAPEAKE	ENERGY	OKLA		11/12/2009	9/2/2011	226 50	176 07	50 43	LT
26 0000	CHESAPEAKE	ENERGY	OKLA		11/12/2009	12/2/2011	661 95	653 97	7 98	LT
107 0000	CHESAPEAKE	ENERGY	OKLA		11/12/2009	1/9/2012	2,536 30	2,691 35	(155 05)	LT
12 0000	CHESAPEAKE	ENERGY	OKLA		6/23/2010	1/9/2012	284 44	282 99	1 45	LT
42 0000	CHESAPEAKE	ENERGY	OKLA		7/30/2010	1/9/2012	995 55	883 95	111 60	LT
10 0000	CHEVRON	CORP			11/15/2005	9/2/2011	967 49	579 52	387 97	LT
4 0000	CHEVRON	CORP			11/15/2005	12/2/2011	406 47	231 81	174 66	LT
29 0000	CHEVRON	CORP			11/15/2005	1/9/2012	3,174 57	1,680 61	1,493 96	LT
10 0000	CHEVRON	CORP			5/23/2006	1/9/2012	1,094 67	587 49	507 18	LT
10 0000	CHEVRON	CORP			11/29/2006	1/9/2012	1,094 68	714 80	379 88	LT
10 0000	CHEVRON	CORP			7/21/2009	1/9/2012	1,094 69	657 20	437 49	LT
5 0000	CHINA CONSTRUCT		UNSPN	AD	4/15/2010	1/9/2012	71 14	79 67	(8 53)	LT
75 0000	CHINA CONSTRUCT		UNSPN	AD	4/16/2010	1/9/2012	1,067 23	1,256 65	(189 42)	LT
12 0000	CHINA CONSTRUCT		UNSPN	AD	6/1/2010	1/9/2012	170 75	172 65	(1 90)	LT
34 0000	CHINA UNICOM	HONG	KONG		10/29/2008	9/20/2011	757 06	461 94	295 12	LT
9 0000	CHINA UNICOM	HONG	KONG		11/4/2008	9/20/2011	200 41	127 61	72 80	LT
16 0000	CHINA UNICOM	HONG	KONG		11/4/2008	1/9/2012	345 25	226 86	118 39	LT
15 0000	CHINA UNICOM	HONG	KONG		6/1/2010	1/9/2012	323 68	181 90	141 78	LT
10 0000	CITRIX SYSTEMS	INC	COM		9/14/2010	10/27/2011	752 32	663 63	88 69	LT
1 0000	CITRIX SYSTEMS	INC	COM		9/14/2010	12/2/2011	70 81	66 36	4 45	LT
17 0000	CITRIX SYSTEMS	INC	COM		9/14/2010	1/9/2012	1,064 99	1,128 17	(63 18)	LT
58 0000	CITRIX SYSTEMS	INC	COM		10/25/2010	1/9/2012	3,633 53	3,540 19	93 34	LT
18 0000	CITRIX SYSTEMS	INC	COM		10/26/2010	1/9/2012	1,127 65	1,113 89	13 76	LT
3 0000	COACH INC				11/1/2010	12/2/2011	186 38	149 92	36 46	LT

11 0000	COACH	INC			11/1/2010	1/9/2012	691 00	549 70	141 30	LT
45 0000	COACH	INC			11/2/2010	1/9/2012	2,826 84	2,265 12	561 72	LT
7 0000	COCA	COLA	COM		6/3/2010	9/2/2011	488 76	368 56	120 20	LT
3 0000	COCA	COLA	COM		6/3/2010	12/2/2011	198 94	157 96	40 98	LT
18 0000	COCA	COLA	COM		6/3/2010	1/9/2012	1,239 55	947 73	291 82	LT
10 0000	COCA	COLA	COM		6/23/2010	1/9/2012	688 64	521 77	166 87	LT
55 0000	COCA	COLA	COM		7/13/2010	1/9/2012	3,787 53	2,902 04	885 49	LT
10 0000	COCA	COLA	COM		7/30/2010	1/9/2012	688 64	549 97	138 67	LT
2 0000	COMPASS	MINERALS	INTL		6/17/2009	12/2/2011	150 15	109 42	40 73	LT
13 0000	COMPASS	MINERALS	INTL		6/17/2009	1/9/2012	895 17	711 21	183 96	LT
30 0000	COMPASS	MINERALS	INTL		6/18/2009	1/9/2012	2,065 77	1,670 87	394 90	LT
7 0000	COMPASS	MINERALS	INTL		7/30/2010	1/9/2012	482 02	493 29	(11 27)	LT
16 0000	CONOCOPHILLIPS				2/28/2006	12/2/2011	1,161 48	973 41	188 07	LT
7 0000	CONOCOPHILLIPS				2/28/2006	1/9/2012	510 05	425 86	84 19	LT
25 0000	CONOCOPHILLIPS				11/29/2006	1/9/2012	1,821 64	1,653 25	168 39	LT
30 0000	CONOCOPHILLIPS				7/24/2009	1/9/2012	2,185 97	1,348 14	837 83	LT
90 0000	CONOCOPHILLIPS				11/10/2009	1/9/2012	6,557 91	4,795 25	1,762 66	LT
9 0000	CONOCOPHILLIPS				7/30/2010	1/9/2012	655 79	499 05	156 74	LT
8 0000	COVIDIEN	PLC	SHS	NEW	1/22/2010	9/2/2011	408 23	406 76	1 47	LT
1 0000	COVIDIEN	PLC	SHS	NEW	1/22/2010	12/2/2011	45 25	50 85	(5 60)	LT
28 0000	COVIDIEN	PLC	SHS	NEW	1/22/2010	1/9/2012	1,276 62	1,423 66	(147 04)	LT
25 0000	COVIDIEN	PLC	SHS	NEW	1/29/2010	1/9/2012	1,139 83	1,265 25	(125 42)	LT
25 0000	COVIDIEN	PLC	SHS	NEW	4/30/2010	1/9/2012	1,139 84	1,213 34	(73 50)	LT
17 0000	COVIDIEN	PLC	SHS	NEW	6/23/2010	1/9/2012	775 09	714 20	60 89	LT
8 0000	COVIDIEN	PLC	SHS	NEW	7/30/2010	1/9/2012	364 76	297 60	67 16	LT
33 0000	CREDIT	SUISSE	GP	SP ADR	2/12/2010	1/9/2012	728 10	1,401 46	(673 36)	LT
5 0000	CREDIT	SUISSE	GP	SP ADR	2/16/2010	1/9/2012	110 31	224 40	(114 09)	LT
5 0000	CREDIT	SUISSE	GP	SP ADR	6/1/2010	1/9/2012	110 32	192 68	(82 36)	LT
13 0000	CUMMINS	INC	COM		3/1/2010	8/9/2011	1,175 77	761 91	413 86	LT
3 0000	CUMMINS	INC	COM		6/23/2010	8/9/2011	271 34	219 70	51 64	LT
9 0000	CUMMINS	INC	COM		6/23/2010	8/10/2011	789 35	659 09	130 26	LT
8 0000	CUMMINS	INC	COM		7/30/2010	8/10/2011	701 66	635 48	66 18	LT
10 0000	CURTISS	WRIGHT			11/19/2008	12/2/2011	320 49	269 79	50 70	LT
40 0000	CURTISS	WRIGHT			11/20/2008	1/9/2012	1,478 37	1,058 91	419 46	LT
40 0000	CURTISS	WRIGHT			11/21/2008	1/9/2012	1,478 37	1,067 69	410 68	LT
22 0000	CURTISS	WRIGHT			6/23/2010	1/9/2012	813 10	681 34	131 76	LT
8 0000	CURTISS	WRIGHT			7/30/2010	1/9/2012	295 67	243 20	52 47	LT
88 0000	DANONE	-SPONS		ADR	5/18/2009	1/9/2012	1,104 38	880 30	224 08	LT
10 0000	DANONE	-SPONS		ADR	6/1/2010	1/9/2012	125 49	102 90	22 59	LT
6 0000	DASSAULT SYS		SA	SPN ADR	7/20/2010	1/9/2012	481 42	401 98	79 44	LT
9 0000	DASSAULT SYS		SA	SPN ADR	7/21/2010	1/9/2012	722 14	603 51	118 63	LT
5 0000	DASSAULT SYS		SA	SPN ADR	8/31/2010	1/9/2012	401 20	302 68	98 52	LT
2 0000	DASSAULT SYS		SA	SPN ADR	9/1/2010	1/9/2012	160 48	125 21	35 27	LT
120 0000	DENSO	CP	UNSPONSORED	ADR	10/14/2010	1/9/2012	1,639 17	1,853 60	(214 43)	LT
80 0000	DEUTSCHE	BOERSE	AG	SHS	9/4/2009	1/9/2012	407 19	620 63	(213 44)	LT
45 0000	DEUTSCHE	BOERSE	AG	SHS	9/8/2009	1/9/2012	229 04	356 11	(127 07)	LT
50 0000	DEUTSCHE	BOERSE	AG	SHS	9/9/2009	1/9/2012	254 49	400 61	(146 12)	LT
35 0000	DEUTSCHE	BOERSE	AG	SHS	2/16/2010	1/9/2012	178 15	227 85	(49 70)	LT
25 0000	DEUTSCHE	BOERSE	AG	SHS	6/1/2010	1/9/2012	127 24	154 00	(26 76)	LT
12 0000	DIAMOND	OFFSHORE		DRLNG	7/28/2009	11/21/2011	733 47	1,109 10	(375 63)	LT
3 0000	DIAMOND	OFFSHORE		DRLNG	6/23/2010	11/21/2011	183 37	187 29	(3 92)	LT
21 0000	DIAMOND	OFFSHORE		DRLNG	6/23/2010	11/22/2011	1,270 09	1,311 02	(40 93)	LT
13 0000	DIAMOND	OFFSHORE		DRLNG	6/23/2010	11/23/2011	769 44	811 58	(42 14)	LT
23 0000	DIAMOND	OFFSHORE		DRLNG	6/23/2010	11/30/2011	1,382 10	1,435 88	(53 78)	LT
20 0000	DIAMOND	OFFSHORE		DRLNG	7/30/2010	11/30/2011	1,201 83	1,185 22	16 61	LT
5 0000	E M C CORPORATION			MASS	4/13/2009	12/2/2011	116 33	65 01	51 32	LT
5 0000	E M C CORPORATION			MASS	4/13/2009	1/9/2012	110 27	65 01	45 26	LT
65 0000	E M C CORPORATION			MASS	10/8/2009	1/9/2012	1,433 60	1,156 36	277 24	LT
70 0000	E M C CORPORATION			MASS	10/30/2009	1/9/2012	1,543 88	1,166 54	377 34	LT
31 0000	E M C CORPORATION			MASS	6/23/2010	1/9/2012	683 71	593 67	90 04	LT
26 0000	E M C CORPORATION			MASS	7/30/2010	1/9/2012	573 45	515 19	58 26	LT
4 0000	E M C CORPORATION			MASS	4/13/2009	9/2/2011	86 03	52 01	34 02	LT
154 0000	EAST JAPAN		RY CO	ADR	1/16/2009	1/9/2012	1,592 33	1,884 79	(292 46)	LT
75 0000	EAST JAPAN		RY CO	ADR	5/8/2009	1/9/2012	775 48	696 98	78 50	LT
30 0000	EAST JAPAN		RY CO	ADR	9/24/2009	1/9/2012	310 19	355 43	(45 24)	LT
15 0000	EAST JAPAN		RY CO	ADR	2/16/2010	1/9/2012	155 10	163 95	(8 85)	LT
30 0000	EAST JAPAN		RY CO	ADR	6/1/2010	1/9/2012	310 20	321 30	(11 10)	LT

4 0000	EDISON	INTL	CALIF		3/10/2009	9/2/2011	145 44	99 92	45 52	LT
9 0000	EDISON	INTL	CALIF		3/10/2009	12/2/2011	346 08	224 83	121 25	LT
7 0000	EDISON	INTL	CALIF		3/10/2009	1/9/2012	282 49	174 87	107 62	LT
40 0000	EDISON	INTL	CALIF		3/11/2009	1/9/2012	1,614 25	1,004 17	610 08	LT
55 0000	EDISON	INTL	CALIF		3/17/2009	1/9/2012	2,219 59	1,549 30	670 29	LT
35 0000	EDISON	INTL	CALIF		7/21/2009	1/9/2012	1,412 47	1,092 47	320 00	LT
11 0000	EDISON	INTL	CALIF		6/23/2010	1/9/2012	443 92	361 24	82 68	LT
10 0000	EDISON	INTL	CALIF		7/30/2010	1/9/2012	403 57	331 00	72 57	LT
18 0000	EDP	ENERGIAS	DE	PORTUGAL	5/12/2010	11/9/2011	559 54	616 83	(57 29)	LT
10 0000	EDP	ENERGIAS	DE	PORTUGAL	5/12/2010	1/9/2012	302 59	342 68	(40 09)	LT
5 0000	EDP	ENERGIAS	DE	PORTUGAL	5/27/2010	1/9/2012	151 29	157 17	(5 88)	LT
10 0000	EDP	ENERGIAS	DE	PORTUGAL	5/28/2010	1/9/2012	302 59	312 40	(9 81)	LT
10 0000	EDP	ENERGIAS	DE	PORTUGAL	6/1/2010	1/9/2012	302 60	312 50	(9 90)	LT
19 0000	EDP	ENERGIAS	DE	PORTUGAL	10/14/2010	1/9/2012	574 93	708 94	(134 01)	LT
44 0000	ENERGEN	CRP	COM	PV 1CENT	3/23/2005	1/9/2012	2,307 31	1,432 20	875 11	LT
5 0000	ENERGEN	CRP	COM	PV 1CENT	5/23/2006	1/9/2012	262 19	164 94	97 25	LT
5 0000	ENERGEN	CRP	COM	PV 1CENT	2/16/2010	1/9/2012	262 19	221 25	40 94	LT
9 0000	ENERGEN	CRP	COM	PV 1CENT	7/30/2010	1/9/2012	471 95	397 62	74 33	LT
6 0000	ENERGEN	CRP	COM	PV 1CENT	3/23/2005	12/2/2011	301 49	195 30	106 19	LT
1 0000	ENNIS	INC			4/27/2007	1/9/2012	13 58	24 87	(11 29)	LT
30 0000	ENNIS	INC			4/30/2007	1/9/2012	407 69	739 40	(331 71)	LT
25 0000	ENNIS	INC			6/19/2007	1/9/2012	339 74	635 26	(295 52)	LT
55 0000	ENNIS	INC			11/12/2008	1/9/2012	747 43	582 11	165 32	LT
25 0000	ENNIS	INC			11/13/2008	1/9/2012	339 74	269 22	70 52	LT
30 0000	ENNIS	INC			2/16/2010	1/9/2012	407 69	428 18	(20 49)	LT
3 0000	EOG	RESOURCES		INC	10/15/2010	12/2/2011	306 92	300 07	6 85	LT
15 0000	EOG	RESOURCES		INC	10/15/2010	1/9/2012	1,534 01	1,500 33	33 68	LT
27 0000	EOG	RESOURCES		INC	10/18/2010	1/9/2012	2,761 23	2,733 64	27 59	LT
5 0000	EQUITY	ONE			9/28/2005	12/8/2011	82 35	112 37	(30 02)	LT
5 0000	EQUITY	ONE			9/30/2005	12/8/2011	82 35	115 72	(33 37)	LT
15 0000	EQUITY	ONE			10/3/2005	12/8/2011	247 06	351 89	(104 83)	LT
5 0000	EQUITY	ONE			10/4/2005	12/8/2011	82 36	117 48	(35 12)	LT
30 0000	EQUITY	ONE			10/4/2005	12/9/2011	493 88	704 91	(211 03)	LT
10 0000	EQUITY	ONE			10/5/2005	12/9/2011	164 62	229 62	(65 00)	LT
20 0000	EQUITY	ONE			10/6/2005	12/9/2011	329 25	457 15	(127 90)	LT
12 0000	EQUITY	ONE			10/7/2005	12/9/2011	197 56	273 34	(75 78)	LT
6 0000	EQUITY	ONE			5/23/2006	12/9/2011	98 78	131 78	(33 00)	LT
9 0000	EQUITY	ONE			5/23/2006	12/19/2011	148 08	197 68	(49 60)	LT
35 0000	EQUITY	ONE			6/19/2007	12/19/2011	575 91	943 59	(367 68)	LT
55 0000	EQUITY	ONE			7/21/2009	12/20/2011	921 45	775 07	146 38	LT
3 0000	EQUITY	ONE			6/23/2010	12/20/2011	50 26	49 90	0 36	LT
104 0000	ERICSSON	LM	TEL	CL B ADR	3/26/2010	1/9/2012	1,015 89	1,055 83	(39 94)	LT
15 0000	ERICSSON	LM	TEL	CL B ADR	6/1/2010	1/9/2012	146 52	152 69	(6 17)	LT
36 0000	ERSTE	GROUP	BK	SP ADR	10/13/2010	11/23/2011	254 93	814 10	(559 17)	LT
21 0000	ERSTE	GROUP	BK	SP ADR	10/14/2010	11/23/2011	148 72	477 48	(328 76)	LT
127 0000	EXCO	RES	INC		6/25/2010	1/9/2012	1,233 60	2,001 99	(768 39)	LT
39 0000	EXCO	RES	INC		6/25/2010	1/9/2012	378 82	575 09	(196 27)	LT
48 0000	EXCO	RES	INC		7/30/2010	1/9/2012	466 24	691 92	(225 68)	LT
25 0000	FEDERATED		INVESTRS	B	5/8/2009	7/17/2011	549 69	599 57	(49 88)	LT
26 0000	FEDERATED		INVESTRS	B	5/11/2009	7/18/2011	571 68	616 36	(44 68)	LT
13 0000	FEDERATED		INVESTRS	B	5/11/2009	7/19/2011	286 83	308 18	(21 35)	LT
30 0000	FEDERATED		INVESTRS	B	5/11/2009	7/20/2011	665 89	711 18	(45 29)	LT
26 0000	FEDERATED		INVESTRS	B	5/11/2009	7/21/2011	576 72	616 36	(39 64)	LT
20 0000	FEDERATED		INVESTRS	B	2/16/2010	7/21/2011	443 63	505 57	(61 94)	LT
18 0000	FEDERATED		INVESTRS	B	6/23/2010	7/21/2011	399 26	392 54	6 72	LT
16 0000	FREEPRT	-MCMRAN	CFR	& GLD	6/23/2010	9/22/2011	522 47	519 44	3 03	LT
17 0000	FREEPRT	-MCMRAN	CFR	& GLD	6/23/2010	9/29/2011	534 09	551 91	(17 82)	LT
26 0000	FREEPRT	-MCMRAN	CFR	& GLD	10/1/2010	1/9/2012	1,020 09	1,151 09	(131 00)	LT
5 0000	FREEPRT	-MCMRAN	CFR	& GLD	10/1/2010	1/9/2012	196 17	290 55	(94 38)	LT
76 0000	FREEPRT	-MCMRAN	CFR	& GLD	11/1/2010	1/9/2012	2,981 81	3,642 28	(660 47)	LT
24 0000	FREEPRT	-MCMRAN	CFR	& GLD	11/9/2010	1/9/2012	941 63	1,287 01	(345 38)	LT
8 0000	GENERAL	ELECTRIC			7/29/2010	12/2/2011	128 66	129 09	(0 43)	LT
157 0000	GENERAL	ELECTRIC			7/29/2010	1/9/2012	2,950 76	2,533 37	417 39	LT
171 0000	GENERAL	ELECTRIC			7/30/2010	1/9/2012	3,213 88	2,748 74	465 14	LT
8 0000	GLAXOSMITHKLINE		PLC	ADR	6/5/2007	12/2/2011	352 79	414 39	(61 60)	LT
15 0000	GLAXOSMITHKLINE		PLC	ADR	6/5/2007	9/2/2011	629 70	776 97	(147 27)	LT
60 0000	GLAXOSMITHKLINE		PLC	ADR	6/11/2007	1/9/2012	2,655 20	3,135 94	(480 74)	LT

10 0000	GLAXOSMITHKLINE	PLC	ADR	6/19/2007	1/9/2012	442 53	524 22	(81 69)	LT
51 0000	GLAXOSMITHKLINE	PLC	ADR	6/23/2010	1/9/2012	2,256 92	1,784 78	472 14	LT
16 0000	GLAXOSMITHKLINE	PLC	ADR	7/30/2010	1/9/2012	708 06	561 72	146 34	LT
40 0000	HARRIS CORP	DEL		2/6/2009	1/9/2012	1,505 40	1,762 69	(257 29)	LT
9 0000	HARRIS CORP	DEL		2/6/2009	1/9/2012	338 71	368 29	(29 58)	LT
65 0000	HARRIS CORP	DEL		7/21/2009	1/9/2012	2,446 28	1,991 18	455 10	LT
14 0000	HARRIS CORP	DEL		7/30/2010	1/9/2012	526 89	623 80	(96 91)	LT
9 0000	HARRIS CORP	DEL		2/6/2009	9/2/2011	344 34	396 60	(52 26)	LT
9 0000	HARSCO CORPORATION			3/23/2005	1/9/2012	183 49	267 93	(84 44)	LT
30 0000	HARSCO CORPORATION			11/29/2006	1/9/2012	611 65	1,176 30	(564 65)	LT
40 0000	HARSCO CORPORATION			11/12/2008	1/9/2012	815 54	874 28	(58 74)	LT
15 0000	HARSCO CORPORATION			2/16/2010	1/9/2012	305 83	444 96	(139 13)	LT
18 0000	HARSCO CORPORATION			6/23/2010	1/9/2012	366 99	458 05	(91 06)	LT
20 0000	HARSCO CORPORATION			7/30/2010	1/9/2012	407 77	460 11	(52 34)	LT
2 0000	HDFC BANK LTD	ADR		11/26/2008	12/2/2011	57 53	23 37	34 16	LT
16 0000	HDFC BANK LTD	ADR		11/26/2008	11/22/2011	419 18	186 95	232 23	LT
2 0000	HDFC BANK LTD	ADR		11/26/2008	1/9/2012	54 11	23 37	30 74	LT
25 0000	HDFC BANK LTD	ADR		6/26/2009	1/9/2012	676 38	529 05	147 33	LT
25 0000	HDFC BANK LTD	ADR		2/16/2010	1/9/2012	676 38	592 90	83 48	LT
7 0000	HEALTHCARE REALTY	TR		3/23/2005	12/2/2011	123 37	249 20	(125 83)	LT
6 0000	HEALTHCARE REALTY	TR		5/25/2006	12/2/2011	105 75	192 20	(86 45)	LT
14 0000	HEALTHCARE REALTY	TR		5/25/2006	1/9/2012	260 59	448 48	(187 89)	LT
70 0000	HEALTHCARE REALTY	TR		6/20/2007	1/9/2012	1,302 99	2,017 19	(714 20)	LT
50 0000	HEALTHCARE REALTY	TR		7/23/2009	1/9/2012	930 71	960 34	(29 63)	LT
10 0000	HEALTHCARE REALTY	TR		2/16/2010	1/9/2012	186 14	203 00	(16 86)	LT
40 0000	HEINEKEN NV	ADR		9/17/2008	1/9/2012	937 58	884 60	52 98	LT
40 0000	HEINEKEN NV	ADR		11/12/2008	1/9/2012	937 58	619 32	318 26	LT
10 0000	HEINEKEN NV	ADR		2/16/2010	1/9/2012	234 40	236 70	(2 30)	LT
25 0000	HSBC HLDG PLC	SP	ADR	4/9/2009	1/9/2012	955 23	859 90	95 33	LT
10 0000	HSBC HLDG PLC	SP	ADR	4/15/2009	1/9/2012	382 09	361 53	20 56	LT
20 0000	HSBC HLDG PLC	SP	ADR	4/16/2009	1/9/2012	764 18	725 01	39 17	LT
10 0000	HSBC HLDG PLC	SP	ADR	6/10/2009	1/9/2012	382 09	443 24	(61 15)	LT
10 0000	HSBC HLDG PLC	SP	ADR	6/11/2010	1/9/2012	382 09	464 18	(82 09)	LT
100 0000	HUDSON CITY BANCORP	INC		7/7/2009	1/9/2012	695 33	1,354 85	(659 52)	LT
40 0000	HUDSON CITY BANCORP	INC		7/10/2009	1/9/2012	278 13	542 32	(264 19)	LT
85 0000	HUDSON CITY BANCORP	INC		7/13/2009	1/9/2012	591 03	1,202 35	(611 32)	LT
60 0000	HUDSON CITY BANCORP	INC		7/14/2009	1/9/2012	417 20	862 99	(445 79)	LT
50 0000	HUDSON CITY BANCORP	INC		7/21/2009	1/9/2012	347 66	699 38	(351 72)	LT
73 0000	HUDSON CITY BANCORP	INC		6/23/2010	1/9/2012	507 59	946 21	(438 62)	LT
47 0000	HUDSON CITY BANCORP	INC		7/30/2010	1/9/2012	326 81	584 00	(257 19)	LT
50 0000	HUTCHISN WHAMPOA	ADR		8/19/2009	1/9/2012	842 98	726 69	116 29	LT
50 0000	HUTCHISN WHAMPOA	ADR		8/27/2009	1/9/2012	842 98	745 23	97 75	LT
12 0000	HUTCHISN WHAMPOA	ADR		2/16/2010	1/9/2012	202 31	171 36	30 95	LT
13 0000	HUTCHISN WHAMPOA	ADR		6/1/2010	1/9/2012	219 18	160 34	58 84	LT
5 0000	IAMGOLD CORP	COM		11/7/2008	9/2/2011	107 44	17 61	89 83	LT
152 0000	IAMGOLD CORP	COM		11/7/2008	1/9/2012	2,582 61	535 45	2,047 16	LT
38 0000	IAMGOLD CORP	COM		7/30/2010	1/9/2012	645 66	596 98	48 68	LT
1 0000	ICICI BANK LTD	SPD	ADR	12/22/2009	12/2/2011	30 63	36 05	(5 42)	LT
20 0000	ICICI BANK LTD	SPD	ADR	12/22/2009	11/22/2011	570 60	721 02	(150 42)	LT
13 0000	ICICI BANK LTD	SPD	ADR	12/22/2009	1/9/2012	364 90	468 67	(103 77)	LT
15 0000	ICICI BANK LTD	SPD	ADR	2/11/2010	1/9/2012	421 04	530 15	(109 11)	LT
23 0000	ING GP NV	SPSD	ADR	9/4/2008	11/22/2011	152 25	690 89	(538 64)	LT
60 0000	ING GP NV	SPSD	ADR	8/18/2009	11/22/2011	397 19	794 23	(397 04)	LT
17 0000	ING GP NV	SPSD	ADR	9/4/2009	11/22/2011	112 54	257 07	(144 53)	LT
8 0000	ING GP NV	SPSD	ADR	9/4/2009	12/2/2011	63 59	120 98	(57 39)	LT
1 0000	ING GP NV	SPSD	ADR	12/16/2009	12/2/2011	7 95	6 27	1 68	LT
101 0000	ING GP NV	SPSD	ADR	12/16/2009	1/9/2012	710 43	632 88	77 55	LT
40 0000	ING GP NV	SPSD	ADR	2/16/2010	1/9/2012	281 36	358 00	(76 64)	LT
35 0000	ING GP NV	SPSD	ADR	12/14/2010	1/9/2012	246 19	361 48	(115 29)	LT
29 0000	ING GP NV	SPSD	ADR	12/15/2010	1/9/2012	203 99	294 96	(90 97)	LT
2 0000	INTEL CORP			11/11/2009	9/2/2011	39 52	39 63	(0 11)	LT
95 0000	INTEL CORP			11/11/2009	10/27/2011	2,369 18	1,882 35	486 83	LT
74 0000	INTEL CORP			11/11/2009	11/4/2011	1,759 85	1,466 26	293 59	LT
29 0000	INTEL CORP			11/11/2009	12/2/2011	714 84	574 61	140 23	LT
45 0000	INTEL CORP			11/11/2009	1/9/2012	1,148 04	891 64	256 40	LT
10 0000	INTEL CORP			2/16/2010	1/9/2012	255 12	207 60	47 52	LT
18 0000	INTEL CORP			7/30/2010	1/9/2012	459 21	372 36	86 85	LT

188 0000	INTEL	CORP			8/27/2010	1/9/2012	4,796 26	3,416 90	1,379 36	LT
151 0000	INTEL	CORP			8/27/2010	1/9/2012	3,852 31	2,784 08	1,068 23	LT
8 0000	INTL	BUSINESS	MACHINES		4/7/2009	9/2/2011	1,345 05	791 46	553 59	LT
4 0000	INTL	BUSINESS	MACHINES		4/7/2009	12/2/2011	758 69	395 73	362 96	LT
3 0000	INTL	BUSINESS	MACHINES		4/7/2009	1/9/2012	544 72	296 79	247 93	LT
5 0000	INTL	BUSINESS	MACHINES		4/15/2009	1/9/2012	907 88	489 60	418 28	LT
20 0000	INTL	BUSINESS	MACHINES		7/21/2009	1/9/2012	3,631 54	2,312 79	1,318 75	LT
1 0000	INTL	BUSINESS	MACHINES		6/23/2010	1/9/2012	181 57	130 20	51 37	LT
3 0000	INTL	BUSINESS	MACHINES		7/30/2010	1/9/2012	544 74	384 69	160 05	LT
8 0000	JABIL	CIRCUIT	INC		10/22/2008	10/27/2011	167 39	61 91	105 48	LT
28 0000	JABIL	CIRCUIT	INC		11/5/2008	10/27/2011	585 88	249 72	336 16	LT
15 0000	JABIL	CIRCUIT	INC		11/5/2008	12/2/2011	310 34	133 78	176 56	LT
92 0000	JABIL	CIRCUIT	INC		11/5/2008	1/9/2012	1,946 23	820 51	1,125 72	LT
50 0000	JABIL	CIRCUIT	INC		7/21/2009	1/9/2012	1,057 73	412 32	645 41	LT
21 0000	JABIL	CIRCUIT	INC		7/30/2010	1/9/2012	444 25	303 57	140 68	LT
10 0000	JOHNSON	AND	JOHNSON	COM	7/9/2009	12/2/2011	635 52	566 99	68 53	LT
15 0000	JOHNSON	AND	JOHNSON	COM	10/29/2009	12/2/2011	953 29	895 70	57 59	LT
6 0000	JOHNSON	AND	JOHNSON	COM	2/16/2010	12/2/2011	381 33	380 52	0 81	LT
9 0000	JOHNSON	AND	JOHNSON	COM	2/16/2010	1/9/2012	584 04	570 77	13 27	LT
10 0000	JOHNSON	AND	JOHNSON	COM	4/12/2010	1/9/2012	648 93	651 36	(2 43)	LT
9 0000	JOHNSON	AND	JOHNSON	COM	6/23/2010	1/9/2012	584 04	530 89	53 15	LT
8 0000	JOHNSON	AND	JOHNSON	COM	7/30/2010	1/9/2012	519 15	464 05	55 10	LT
9 0000	JOHNSON	AND	JOHNSON	COM	7/9/2009	9/2/2011	579 64	510 29	69 35	LT
22 0000	JOHNSON	AND	JOHNSON	COM	7/9/2009	11/4/2011	1,405 39	1,247 37	158 02	LT
3 0000	JUNIPER	NETWORKS	INC		11/11/2010	12/2/2011	67 76	103 30	(35 54)	LT
16 0000	JUNIPER	NETWORKS	INC		11/11/2010	1/9/2012	349 06	550 91	(201 85)	LT
72 0000	JUNIPER	NETWORKS	INC		11/12/2010	1/9/2012	1,570 80	2,524 67	(953 87)	LT
48 0000	KAO	CORP	SPD	ADR	11/4/2008	1/9/2012	1,285 41	1,445 93	(160 52)	LT
5 0000	KAO	CORP	SPD	ADR	2/16/2010	1/9/2012	133 89	122 50	11 39	LT
5 0000	KAO	CORP	SPD	ADR	6/1/2010	1/9/2012	133 90	111 60	22 30	LT
22 0000	KBR	INC			6/16/2009	1/9/2012	625 44	414 42	211 02	LT
70 0000	KBR	INC			6/17/2009	1/9/2012	1,990 06	1,317 58	672 48	LT
30 0000	KBR	INC			2/16/2010	1/9/2012	852 89	574 89	278 00	LT
9 0000	KBR	INC			7/30/2010	1/9/2012	255 86	201 78	54 08	LT
60 0000	KDDI	CORP	SHS		4/23/2010	1/9/2012	961 17	739 81	221 36	LT
20 0000	KDDI	CORP	SHS		6/1/2010	1/9/2012	320 40	228 05	92 35	LT
170 0000	KEPPEL	LTD	SPONS	ADR	4/22/2009	1/9/2012	2,505 74	1,241 50	1,264 24	LT
17 0000	KEPPEL	LTD	SPONS	ADR	6/1/2010	1/9/2012	250 58	186 20	64 38	LT
4 0000	KIMBERLY	CLARK			5/10/2010	12/2/2011	282 47	251 37	31 10	LT
21 0000	KIMBERLY	CLARK			5/10/2010	12/5/2011	1,479 11	1,319 67	159 44	LT
6 0000	KIMBERLY	CLARK			5/10/2010	1/9/2012	435 79	377 05	58 74	LT
45 0000	KIMBERLY	CLARK			6/4/2010	1/9/2012	3,268 47	2,708 72	559 75	LT
13 0000	KIMBERLY	CLARK			7/30/2010	1/9/2012	944 22	831 39	112 83	LT
7 0000	KRAFT	FOODS	INC	VA	4/12/2007	9/2/2011	240 84	228 30	12 54	LT
10 0000	KRAFT	FOODS	INC	VA	5/1/2007	9/2/2011	344 08	334 86	9 22	LT
78 0000	KRAFT	FOODS	INC	VA	5/1/2007	11/4/2011	2,741 34	2,611 88	129 46	LT
12 0000	KRAFT	FOODS	INC	VA	5/1/2007	11/7/2011	424 19	401 83	22 36	LT
27 0000	KRAFT	FOODS	INC	VA	5/9/2007	11/7/2011	954 44	884 03	70 41	LT
11 0000	KRAFT	FOODS	INC	VA	5/9/2007	11/7/2011	386 81	360 17	26 64	LT
2 0000	KRAFT	FOODS	INC	VA	5/9/2007	11/8/2011	70 51	65 48	5 03	LT
15 0000	KRAFT	FOODS	INC	VA	5/10/2007	11/8/2011	528 83	491 87	36 96	LT
20 0000	KRAFT	FOODS	INC	VA	2/16/2010	11/8/2011	705 12	570 76	134 36	LT
12 0000	KRAFT	FOODS	INC	VA	7/30/2010	11/8/2011	423 08	349 99	73 09	LT
1 0000	KRAFT	FOODS	INC	VA	7/30/2010	1/9/2012	37 69	29 17	8 52	LT
7 0000	LOCKHEED	MARTIN	CORP		3/11/2010	12/2/2011	544 76	578 98	(34 22)	LT
10 0000	LOCKHEED	MARTIN	CORP		3/11/2010	1/9/2012	800 95	827 12	(26 17)	LT
25 0000	LOCKHEED	MARTIN	CORP		3/12/2010	1/9/2012	2,002 38	2,072 88	(70 50)	LT
25 0000	LOCKHEED	MARTIN	CORP		3/15/2010	1/9/2012	2,002 39	2,095 20	(92 81)	LT
9 0000	LOCKHEED	MARTIN	CORP		7/30/2010	1/9/2012	720 86	674 45	46 41	LT
19 0000	LVMH	MOET	HENNESSY	ADR	1/16/2009	12/8/2011	564 77	209 94	354 83	LT
17 0000	LVMH	MOET	HENNESSY	ADR	1/16/2009	12/13/2011	488 88	187 84	301 04	LT
3 0000	LVMH	MOET	HENNESSY	ADR	1/16/2009	1/9/2012	84 32	33 15	51 17	LT
25 0000	LVMH	MOET	HENNESSY	ADR	11/9/2009	1/9/2012	702 73	560 21	142 52	LT
15 0000	LVMH	MOET	HENNESSY	ADR	2/16/2010	1/9/2012	421 64	321 45	100 19	LT
20 0000	LVMH	MOET	HENNESSY	ADR	6/1/2010	1/9/2012	562 19	424 20	137 99	LT
46 0000	MAN	AG	SHS		3/29/2010	8/12/2011	421 57	387 94	33 63	LT
85 0000	MAN	AG	SHS		4/20/2010	8/12/2011	778 99	790 97	(11 98)	LT

20 0000	MAN	AG	SHS		6/1/2010	8/12/2011	183 29	171 00	12 29	LT		
7 0000	MAN	AG	SHS		6/23/2010	8/12/2011	64 16	60 62	3 54	LT		
15 0000	MARATHON		OIL	CORP	4/25/2005	12/2/2011	416 21	219 39	196 82	LT		
30 0000	MARATHON		OIL	CORP	4/25/2005	1/9/2012	916 04	438 78	477 26	LT		
10 0000	MARATHON		OIL	CORP	5/23/2006	1/9/2012	305 34	223 68	81 66	LT		
20 0000	MARATHON		OIL	CORP	11/29/2006	1/9/2012	610 69	563 51	47 18	LT		
40 0000	MARATHON		OIL	CORP	11/4/2008	1/9/2012	1,221 40	711 46	509 94	LT		
6 0000	MARATHON		OIL	CORP	6/23/2010	1/9/2012	183 21	118 70	64 51	LT		
9 0000	MARATHON		OIL	CORP	7/30/2010	1/9/2012	274 81	179 82	94 99	LT		
22 0000	MARATHON		PETROLEUM	CORP	4/25/2005	7/13/2011	877 53	435 33	442 20	LT		
4 0000	MARATHON		PETROLEUM	CORP	5/23/2006	7/13/2011	159 56	121 05	38 51	LT		
1 0000	MARATHON		PETROLEUM	CORP	5/23/2006	7/14/2011	38 62	30 26	8 36	LT		
10 0000	MARATHON		PETROLEUM	CORP	11/29/2006	7/14/2011	386 25	381 18	5 07	LT		
15 0000	MARATHON		PETROLEUM	CORP	11/4/2008	7/14/2011	579 38	360 95	218 43	LT		
5 0000	MARATHON		PETROLEUM	CORP	11/4/2008	7/15/2011	194 51	120 32	74 19	LT		
3 0000	MARATHON		PETROLEUM	CORP	6/23/2010	7/15/2011	116 71	80 30	36 41	LT		
4 0000	MEAD	JOHNSON		NUTRTION	OO	5/21/2010	9/2/2011	281 45	194 18	87 27	LT	
2 0000	MEAD	JOHNSON		NUTRTION	OO	5/21/2010	12/2/2011	149 77	97 09	52 68	LT	
24 0000	MEAD	JOHNSON		NUTRTION	OO	5/21/2010	1/9/2012	1,719 97	1,165 07	554 90	LT	
20 0000	MEAD	JOHNSON		NUTRTION	OO	5/24/2010	1/9/2012	1,433 31	985 16	448 15	LT	
6 0000	MEAD	JOHNSON		NUTRTION	OO	6/23/2010	1/9/2012	429 99	315 12	114 87	LT	
4 0000	MEDTRONIC		INC	COM		2/23/2009	12/2/2011	138 28	138 85	(0 57)	LT	
51 0000	MEDTRONIC		INC	COM		2/23/2009	1/9/2012	1,997 12	1,770 30	226 82	LT	
45 0000	MEDTRONIC		INC	COM		2/25/2009	1/9/2012	1,762 16	1,538 63	223 53	LT	
40 0000	MEDTRONIC		INC	COM		7/21/2009	1/9/2012	1,566 37	1,389 70	176 67	LT	
3 0000	MEDTRONIC		INC	COM		6/23/2010	1/9/2012	117 47	112 21	5 26	LT	
13 0000	MEDTRONIC		INC	COM		7/30/2010	1/9/2012	509 07	476 91	32 16	LT	
2 0000	METLIFE		INC	COM		5/4/2009	12/2/2011	63 39	55 21	8 18	LT	
30 0000	METLIFE		INC	COM		5/4/2009	1/9/2012	996 79	828 08	168 71	LT	
10 0000	METLIFE		INC	COM		2/16/2010	1/9/2012	332 26	349 70	(17 44)	LT	
90 0000	METLIFE		INC	COM		4/20/2010	1/9/2012	2,990 37	4,208 89	(1,218 52)	LT	
5 0000	METLIFE		INC	COM		7/30/2010	1/9/2012	166 13	209 70	(43 57)	LT	
59 0000	MICROSOFT			CORP		11/26/2010	12/2/2011	1,489 99	1,495 66	(5 67)	LT	
66 0000	MICROSOFT			CORP		11/26/2010	1/9/2012	1,836 31	1,673 12	163 19	LT	
118 0000	MICROSOFT			CORP		11/30/2010	1/9/2012	3,283 11	2,993 12	289 99	LT	
3 0000	MITSUBISHI	CP		SPNSRD	ADR	9/10/2008	11/30/2011	121 90	141 10	(19 20)	LT	
8 0000	MITSUBISHI	CP		SPNSRD	ADR	11/12/2008	11/30/2011	325 08	229 41	95 67	LT	
17 0000	MITSUBISHI	CP		SPNSRD	ADR	11/12/2008	1/9/2012	677 26	487 51	189 75	LT	
5 0000	MITSUBISHI	CP		SPNSRD	ADR	12/22/2009	1/9/2012	199 19	238 29	(39 10)	LT	
5 0000	MITSUBISHI	CP		SPNSRD	ADR	2/16/2010	1/9/2012	199 20	248 75	(49 55)	LT	
5 0000	MITSUBISHI	CP		SPNSRD	ADR	6/1/2010	1/9/2012	199 19	223 80	(24 61)	LT	
13 0000	NESTLE	S A	REP	RG	SH	ADR	3/14/2008	1/9/2012	744 62	643 38	101 24	LT
5 0000	NESTLE	S A	REP	RG	SH	ADR	7/29/2008	1/9/2012	286 39	221 50	64 89	LT
15 0000	NESTLE	S A	REP	RG	SH	ADR	8/12/2008	1/9/2012	859 18	684 60	174 58	LT
30 0000	NESTLE	S A	REP	RG	SH	ADR	11/11/2008	1/9/2012	1,718 37	1,164 63	553 74	LT
5 0000	NESTLE	S A	REP	RG	SH	ADR	2/16/2010	1/9/2012	286 39	237 45	48 94	LT
5 0000	NESTLE	S A	REP	RG	SH	ADR	6/1/2010	1/9/2012	286 40	230 80	55 60	LT
1 0000	NETFLIX		COM	INC		8/6/2010	9/2/2011	212 20	117 70	94 50	LT	
3 0000	NETFLIX		COM	INC		8/6/2010	9/15/2011	512 33	353 10	159 23	LT	
10 0000	NETFLIX		COM	INC		8/6/2010	9/29/2011	1,114 37	1,176 98	(62 61)	LT	
105 0000	NEW YORK		CMNTY		BANCORP		1/30/2009	6/30/2011	1,575 40	1,425 85	149 55	LT
7 0000	NEW YORK		CMNTY		BANCORP		1/30/2009	7/1/2011	107 17	95 06	12 11	LT
90 0000	NEW YORK		CMNTY		BANCORP		7/21/2009	7/1/2011	1,378 02	989 70	388 32	LT
46 0000	NOMURA		HLDGS		INC	ADR	12/9/2009	10/18/2011	175 37	347 13	(171 76)	LT
80 0000	NOMURA		HLDGS		INC	ADR	12/9/2009	10/19/2011	297 59	603 70	(306 11)	LT
20 0000	NOMURA		HLDGS		INC	ADR	2/16/2010	10/19/2011	74 40	143 80	(69 40)	LT
5 0000	NOMURA		HLDGS		INC	ADR	6/1/2010	10/19/2011	18 60	30 99	(12 39)	LT
9 0000	NORTHROP			GRUMMAN		CORP	7/30/2010	1/9/2012	520 63	474 59	46 04	LT
10 0000	NORTHROP			GRUMMAN		CORP	10/27/2009	12/2/2011	569 96	460 66	109 30	LT
44 0000	NORTHROP			GRUMMAN		CORP	10/27/2009	1/9/2012	2,545 32	2,026 88	518 44	LT
35 0000	NORTHROP			GRUMMAN		CORP	10/28/2009	1/9/2012	2,024 68	1,611 32	413 36	LT
4 0000	ORACLE		CORP		\$0 01	DEL	4/1/2008	9/2/2011	108 47	80 82	27 65	LT
16 0000	ORACLE		CORP		\$0 01	DEL	4/1/2008	1/9/2012	430 78	323 29	107 49	LT
10 0000	ORACLE		CORP		\$0 01	DEL	2/16/2010	1/9/2012	269 24	236 90	32 34	LT
150 0000	ORACLE		CORP		\$0 01	DEL	4/12/2010	1/9/2012	4,038 60	3,919 68	118 92	LT
30 0000	ORACLE		CORP		\$0 01	DEL	6/23/2010	1/9/2012	807 72	684 16	123 56	LT
22 0000	ORACLE		CORP		\$0 01	DEL	7/30/2010	1/9/2012	592 32	516 78	75 54	LT

52 0000	ORACLE	CORP	\$0 01	DEL	12/15/2010	1/9/2012	1,400 05	1,581 30	(181 25)	LT
5 0000	OWENS	&MINOR	INC	NEW COM	3/23/2005	12/2/2011	149 84	89 71	60 13	LT
46 0000	OWENS	&MINOR	INC	NEW COM	3/23/2005	1/9/2012	1,273 92	825 35	448 57	LT
52 0000	OWENS	&MINOR	INC	NEW COM	11/29/2006	1/9/2012	1,440 08	1,075 55	364 53	LT
8 0000	OWENS	&MINOR	INC	NEW COM	2/16/2010	1/9/2012	221 55	226 74	(5 19)	LT
10 0000	OWENS	&MINOR	INC	NEW COM	6/23/2010	1/9/2012	276 94	285 33	(8 39)	LT
15 0000	OWENS	&MINOR	INC	NEW COM	7/30/2010	1/9/2012	415 42	405 82	9 60	LT
1 0000	OWENS	&MINOR	INC	NEW COM	3/23/2005	9/2/2011	29 14	17 94	11 20	LT
14 0000	PFIZER	INC			5/5/2010	9/2/2011	261 76	240 37	21 39	LT
25 0000	PFIZER	INC			5/5/2010	12/2/2011	497 15	429 23	67 92	LT
102 0000	PFIZER	INC			5/5/2010	1/9/2012	2,223 09	1,751 27	471 82	LT
137 0000	PFIZER	INC			6/23/2010	1/9/2012	2,985 92	2,039 09	946 83	LT
63 0000	PFIZER	INC			7/30/2010	1/9/2012	1,373 10	939 82	433 28	LT
69 0000	PITNEY	BOWES	INC		12/15/2010	1/9/2012	1,314 82	1,662 91	(348 09)	LT
10 0000	PITNEY	BOWES	INC		12/22/2010	1/9/2012	190 55	246 69	(56 14)	LT
35 0000	PITNEY	BOWES	INC		12/23/2010	1/9/2012	666 94	861 02	(194 08)	LT
9 0000	PITNEY	BOWES	INC		12/27/2010	1/9/2012	171 49	221 21	(49 72)	LT
6 0000	PITNEY	BOWES	INC		12/28/2010	1/9/2012	114 33	148 07	(33 74)	LT
16 0000	PNC	FINCL	SERVICES	GROUP	11/10/2010	12/2/2011	862 38	904 90	(42 52)	LT
13 0000	PNC	FINCL	SERVICES	GROUP	11/10/2010	1/9/2012	781 67	735 23	46 44	LT
81 0000	PNC	FINCL	SERVICES	GROUP	11/12/2010	1/9/2012	4,870 43	4,627 76	242 67	LT
4 0000	PRECISION	CASTPARTS			7/27/2010	9/2/2011	627 66	482 75	144 91	LT
7 0000	PRECISION	CASTPARTS			7/27/2010	1/9/2012	1,189 52	844 81	344 71	LT
27 0000	PRECISION	CASTPARTS			7/28/2010	1/9/2012	4,588 18	3,307 76	1,280 42	LT
3 0000	PRECISION	CASTPARTS			7/30/2010	1/9/2012	509 80	365 07	144 73	LT
11 0000	PRECISION	CASTPARTS			8/19/2010	1/9/2012	1,869 27	1,315 67	553 60	LT
6 0000	PROCTER	& GAMBLE	OO		7/7/2009	9/2/2011	376 98	312 91	64 07	LT
8 0000	PROCTER	& GAMBLE	OO		7/7/2009	9/26/2011	500 47	417 22	83 25	LT
2 0000	PROCTER	& GAMBLE	OO		7/8/2009	9/26/2011	125 12	104 35	20 77	LT
10 0000	PROCTER	& GAMBLE	OO		7/8/2009	9/27/2011	630 16	521 74	108 42	LT
6 0000	PROCTER	& GAMBLE	OO		5/19/2010	12/2/2011	388 04	377 86	10 18	LT
3 0000	PROCTER	& GAMBLE	OO		5/19/2010	12/5/2011	194 23	188 93	5 30	LT
8 0000	PROCTER	& GAMBLE	OO		6/23/2010	12/5/2011	517 95	488 06	29 89	LT
7 0000	PROCTER	& GAMBLE	OO		7/30/2010	12/5/2011	453 20	427 40	25 80	LT
3 0000	PROCTER	& GAMBLE	OO		7/8/2009	10/28/2011	193 73	156 52	37 21	LT
25 0000	PROCTER	& GAMBLE	OO		7/17/2009	10/28/2011	1,614 50	1,386 39	228 11	LT
6 0000	PROCTER	& GAMBLE	OO		5/19/2010	10/28/2011	387 49	377 86	9 63	LT
18 0000	PROSPERITY	BANCSHARES			1/3/2011	1/9/2012	757 91	720 40	37 51	LT
18 0000	PROSPERITY	BANCSHARES			1/4/2011	1/9/2012	757 91	710 77	47 14	LT
5 0000	PROSPERITY	BANCSHARES			1/5/2011	1/9/2012	210 53	199 48	11 05	LT
11 0000	R R DONNELLEY	SONS			5/19/2006	12/2/2011	162 94	369 49	(206 55)	LT
19 0000	R R DONNELLEY	SONS			5/19/2006	1/9/2012	278 31	638 20	(359 89)	LT
50 0000	R R DONNELLEY	SONS			11/29/2006	1/9/2012	732 40	1,769 00	(1,036 60)	LT
130 0000	R R DONNELLEY	SONS			11/7/2008	1/9/2012	1,904 26	2,018 63	(114 37)	LT
95 0000	R R DONNELLEY	SONS			7/21/2009	1/9/2012	1,391 57	1,188 09	203 48	LT
31 0000	R R DONNELLEY	SONS			7/30/2010	1/9/2012	454 09	521 68	(67 59)	LT
113 0000	RECKITT	BENCKISER	GR	ADR	2/2/2009	1/9/2012	1,149 18	861 83	287 35	LT
5 0000	RECKITT	BENCKISER	GR	ADR	6/1/2010	1/9/2012	50 85	47 95	2 90	LT
39 0000	REYNOLDS	AMERICAN	INC		3/23/2005	9/2/2011	1,450 39	759 63	690 76	LT
18 0000	REYNOLDS	AMERICAN	INC		3/23/2005	12/2/2011	742 58	350 60	391 98	LT
47 0000	REYNOLDS	AMERICAN	INC		3/23/2005	1/9/2012	1,915 07	915 44	999 63	LT
30 0000	REYNOLDS	AMERICAN	INC		11/29/2006	1/9/2012	1,222 38	967 50	254 88	LT
30 0000	REYNOLDS	AMERICAN	INC		6/19/2007	1/9/2012	1,222 38	929 54	292 84	LT
40 0000	REYNOLDS	AMERICAN	INC		7/21/2009	1/9/2012	1,629 86	815 18	814 68	LT
12 0000	RICOH	CO	LTD	NEW ADR	1/16/2009	7/12/2011	661 25	759 47	(98 22)	LT
7 0000	RICOH	CO	LTD	NEW ADR	1/16/2009	7/13/2011	387 53	443 02	(55 49)	LT
5 0000	RICOH	CO	LTD	NEW ADR	3/24/2009	7/13/2011	276 80	299 90	(23 10)	LT
10 0000	RICOH	CO	LTD	NEW ADR	12/14/2009	7/13/2011	553 62	693 45	(139 83)	LT
5 0000	RICOH	CO	LTD	NEW ADR	6/1/2010	7/13/2011	276 81	360 75	(83 94)	LT
10 0000	ROCHE	HLDG	LTD	SPN ADR	1/25/2008	12/8/2011	405 51	448 49	(42 98)	LT
7 0000	ROCHE	HLDG	LTD	SPN ADR	5/21/2008	12/8/2011	283 86	305 33	(21 47)	LT
13 0000	ROCHE	HLDG	LTD	SPN ADR	5/21/2008	1/9/2012	559 11	567 03	(7 92)	LT
50 0000	ROCHE	HLDG	LTD	SPN ADR	11/12/2008	1/9/2012	2,150 46	1,778 62	371 84	LT
5 0000	ROCHE	HLDG	LTD	SPN ADR	2/16/2010	1/9/2012	215 04	209 85	5 19	LT
10 0000	ROCHE	HLDG	LTD	SPN ADR	6/1/2010	1/9/2012	430 09	346 80	83 29	LT
16 0000	ROCHE	HLDG	LTD	SPN ADR	8/31/2010	1/9/2012	688 15	545 19	142 96	LT
18 0000	ROCKWELL	COLLINS	INC		5/21/2010	8/9/2011	864 33	1,047 29	(182 96)	LT

2 0000	ROCKWELL		COLLINS	INC	5/21/2010	8/10/2011	92 56	116 36	(23 80)	LT
20 0000	ROCKWELL		COLLINS	INC	5/24/2010	8/10/2011	925 68	1,174 90	(249 22)	LT
9 0000	ROCKWELL		COLLINS	INC	6/23/2010	8/10/2011	416 55	519 11	(102 56)	LT
3 0000	ROCKWELL		COLLINS	INC	7/30/2010	8/10/2011	138 85	170 79	(31 94)	LT
3 0000	ROYAL	DUTCH	SHELL	PLC	9/25/2007	12/2/2011	208 46	249 11	(40 65)	LT
4 0000	ROYAL	DUTCH	SHELL	PLC	9/26/2007	12/2/2011	277 96	332 10	(54 14)	LT
2 0000	ROYAL	DUTCH	SHELL	PLC	9/26/2007	12/12/2011	141 23	166 05	(24 82)	LT
9 0000	ROYAL	DUTCH	SHELL	PLC	9/25/2007	9/2/2011	592 50	747 32	(154 82)	LT
14 0000	ROYAL	DUTCH	SHELL	PLC	9/26/2007	1/9/2012	1,031 78	1,162 37	(130 59)	LT
40 0000	ROYAL	DUTCH	SHELL	PLC	10/2/2007	1/9/2012	2,947 94	3,275 08	(327 14)	LT
15 0000	ROYAL	DUTCH	SHELL	PLC	9/4/2008	1/9/2012	1,105 47	955 09	150 38	LT
20 0000	ROYAL	DUTCH	SHELL	PLC	11/4/2008	1/9/2012	1,473 97	1,195 55	278 42	LT
20 0000	ROYAL	DUTCH	SHELL	PLC	11/19/2008	1/9/2012	1,473 97	973 66	500 31	LT
10 0000	ROYAL	DUTCH	SHELL	PLC	12/21/2009	1/9/2012	736 98	592 05	144 93	LT
15 0000	ROYAL	DUTCH	SHELL	PLC	2/11/2010	1/9/2012	1,105 48	825 43	280 05	LT
10 0000	ROYAL	DUTCH	SHELL	PLC	2/16/2010	1/9/2012	736 99	555 78	181 21	LT
5 0000	ROYAL	DUTCH	SHELL	PLC	6/1/2010	1/9/2012	368 49	264 12	104 37	LT
10 0000	ROYAL	DUTCH	SHELL	PLC	7/21/2010	1/9/2012	736 99	545 19	191 80	LT
3 0000	ROYAL	DUTCH	SHELL	PLC	7/30/2010	1/9/2012	221 09	165 94	55 15	LT
55 0000	ROYAL	KPN	N V	SP ADR	5/5/2009	1/9/2012	607 18	672 43	(65 25)	LT
25 0000	ROYAL	KPN	N V	SP ADR	6/4/2009	1/9/2012	275 99	326 65	(50 66)	LT
15 0000	ROYAL	KPN	N V	SP ADR	2/16/2010	1/9/2012	165 60	238 80	(73 20)	LT
10 0000	ROYAL	KPN	N V	SP ADR	6/1/2010	1/9/2012	110 40	129 30	(18 90)	LT
9 0000	SALESFORCE		COM	INC	5/21/2010	7/21/2011	1,329 55	740 53	589 02	LT
3 0000	SALESFORCE		COM	INC	5/21/2010	7/27/2011	437 77	246 84	190 93	LT
4 0000	SALESFORCE		COM	INC	6/23/2010	7/27/2011	583 69	371 03	212 66	LT
10 0000	SALESFORCE		COM	INC	7/23/2010	7/27/2011	1,459 24	979 63	479 61	LT
3 0000	SALESFORCE		COM	INC	7/23/2010	7/28/2011	435 53	293 89	141 64	LT
1 0000	SALESFORCE		COM	INC	7/23/2010	7/29/2011	144 19	97 96	46 23	LT
1 0000	SANOFI	ADR			10/28/2009	9/2/2011	35 42	38 66	(3 24)	LT
24 0000	SANOFI	ADR			10/28/2009	9/20/2011	804 23	927 92	(123 69)	LT
2 0000	SANOFI	ADR			1/14/2010	9/20/2011	67 03	83 00	(15 97)	LT
15 0000	SANOFI	ADR			1/14/2010	12/8/2011	526 69	622 52	(95 83)	LT
3 0000	SANOFI	ADR			1/14/2010	1/9/2012	106 89	124 50	(17 61)	LT
15 0000	SANOFI	ADR			1/15/2010	1/9/2012	534 49	622 07	(87 58)	LT
5 0000	SANOFI	ADR			2/16/2010	1/9/2012	178 16	183 80	(5 64)	LT
5 0000	SANOFI	ADR			6/1/2010	1/9/2012	178 16	151 29	26 87	LT
15 0000	SANOFI	ADR			6/3/2010	1/9/2012	534 49	460 53	73 96	LT
1 0000	SANOFI	ADR			6/23/2010	1/9/2012	35 63	30 84	4 79	LT
31 0000	SANOFI	ADR			10/26/2010	1/9/2012	1,104 63	1,066 92	37 71	LT
61 0000	SANOFI	ADR			10/27/2010	1/9/2012	2,173 63	2,102 93	70 70	LT
46 0000	SANOFI	ADR			11/4/2010	1/9/2012	1,639 13	1,665 72	(26 59)	LT
38 0000	SANOFI	ADR			11/5/2010	1/9/2012	1,354 08	1,366 23	(12 15)	LT
3 0000	SCHLUMBERGER			LTD	2/25/2010	12/2/2011	224 91	179 28	45 63	LT
11 0000	SCHLUMBERGER			LTD	2/25/2010	1/9/2012	755 43	657 37	98 06	LT
5 0000	SCHLUMBERGER			LTD	5/20/2010	1/9/2012	343 37	295 80	47 57	LT
10 0000	SCHLUMBERGER			LTD	6/1/2010	1/9/2012	686 75	524 10	162 65	LT
4 0000	SCHLUMBERGER			LTD	7/30/2010	1/9/2012	274 70	237 72	36 98	LT
14 0000	SCHLUMBERGER			LTD	11/15/2010	1/9/2012	961 46	1,041 03	(79 57)	LT
21 0000	SCHLUMBERGER			LTD	11/16/2010	1/9/2012	1,442 19	1,540 18	(97 99)	LT
14 0000	SENSIENT	TECHNOLGY		CORP	3/23/2005	9/2/2011	482 41	297 78	184 63	LT
7 0000	SENSIENT	TECHNOLGY		CORP	3/23/2005	12/2/2011	260 04	148 89	111 15	LT
30 0000	SENSIENT	TECHNOLGY		CORP	3/23/2005	1/9/2012	1,140 69	638 11	502 58	LT
25 0000	SENSIENT	TECHNOLGY		CORP	5/24/2006	1/9/2012	950 57	515 57	435 00	LT
40 0000	SENSIENT	TECHNOLGY		CORP	11/29/2006	1/9/2012	1,520 92	948 40	572 52	LT
10 0000	SENSIENT	TECHNOLGY		CORP	2/16/2010	1/9/2012	380 24	257 50	122 74	LT
5 0000	SIEMENS	AG		ADR	8/28/2008	1/9/2012	485 39	552 01	(66 62)	LT
25 0000	SIEMENS	AG		ADR	11/4/2008	1/9/2012	2,426 97	1,646 16	780 81	LT
5 0000	SIEMENS	AG		ADR	2/16/2010	1/9/2012	485 39	435 25	50 14	LT
5 0000	SIEMENS	AG		ADR	6/1/2010	1/9/2012	485 40	452 59	32 81	LT
19 0000	SMITH -NPHW	FLC	SPADR	NEW	7/9/2010	1/9/2012	879 11	866 56	12 55	LT
3 0000	STARBUCKS		CORP		5/7/2010	9/2/2011	113 68	77 03	36 65	LT
5 0000	STARBUCKS		CORP		5/7/2010	12/2/2011	219 34	128 39	90 95	LT
38 0000	STARBUCKS		CORP		5/7/2010	1/9/2012	1,774 18	975 73	798 45	LT
55 0000	STARBUCKS		CORP		5/12/2010	1/9/2012	2,567 90	1,527 80	1,040 10	LT
14 0000	STARBUCKS		CORP		6/23/2010	1/9/2012	653 64	383 18	270 46	LT
18 0000	STARBUCKS		CORP		7/30/2010	1/9/2012	840 40	443 47	396 93	LT

61 0000	STARBUCKS	CORP			9/27/2010	1/9/2012	2,848 05	1,603 23	1,244 82	LT
30 0000	SUMITOMO	MITSUI	-UNSPONS		11/13/2008	8/30/2011	171 57	229 21	(57 64)	LT
22 0000	SUMITOMO	MITSUI	-UNSPONS		11/13/2008	8/31/2011	129 03	168 09	(39 06)	LT
10 0000	SUMITOMO	MITSUI	-UNSPONS		11/13/2008	9/1/2011	57 50	76 40	(18 90)	LT
8 0000	SUMITOMO	MITSUI	-UNSPONS		5/11/2009	9/1/2011	46 00	66 84	(20 84)	LT
10 0000	SUMITOMO	MITSUI	-UNSPONS		5/11/2009	9/2/2011	56 04	83 55	(27 51)	LT
13 0000	SUMITOMO	MITSUI	-UNSPONS		5/11/2009	9/6/2011	69 86	108 62	(38 76)	LT
52 0000	SUMITOMO	MITSUI	-UNSPONS		5/11/2009	1/9/2012	295 07	434 46	(139 39)	LT
5 0000	SUMITOMO	MITSUI	-UNSPONS		5/21/2009	1/9/2012	28 37	39 85	(11 48)	LT
50 0000	SUMITOMO	MITSUI	-UNSPONS		5/22/2009	1/9/2012	283 72	399 80	(116 08)	LT
85 0000	SUMITOMO	MITSUI	-UNSPONS		12/1/2009	1/9/2012	482 33	546 11	(63 78)	LT
5 0000	SUMITOMO	MITSUI	-UNSPONS		1/21/2010	1/9/2012	28 37	32 80	(4 43)	LT
22 0000	SUMITOMO	MITSUI	-UNSPONS		1/22/2010	1/9/2012	124 83	143 68	(18 85)	LT
50 0000	SUMITOMO	MITSUI	-UNSPONS		2/16/2010	1/9/2012	283 72	312 00	(28 28)	LT
45 0000	SUMITOMO	MITSUI	-UNSPONS		6/1/2010	1/9/2012	255 35	268 20	(12 85)	LT
3 0000	SYMRISE	AG	ADR		9/8/2009	1/9/2012	80 90	52 03	28 87	LT
15 0000	SYMRISE	AG	ADR		9/9/2009	1/9/2012	404 54	270 85	133 69	LT
20 0000	SYMRISE	AG	ADR		9/10/2009	1/9/2012	539 39	367 68	171 71	LT
10 0000	SYMRISE	AG	ADR		9/11/2009	1/9/2012	269 70	184 05	85 65	LT
10 0000	SYMRISE	AG	ADR		6/1/2010	1/9/2012	269 70	201 50	68 20	LT
30 0000	TAIWAN	S MANUFCTRING		ADR	12/18/2008	11/30/2011	383 82	239 96	143 86	LT
38 0000	TAIWAN	S MANUFCTRING		ADR	9/17/2009	11/30/2011	486 18	416 39	69 79	LT
42 0000	TAIWAN	S MANUFCTRING		ADR	9/17/2009	1/9/2012	561 30	460 23	101 07	LT
40 0000	TAIWAN	S MANUFCTRING		ADR	10/28/2009	1/9/2012	534 57	392 55	142 02	LT
40 0000	TAIWAN	S MANUFCTRING		ADR	12/21/2009	1/9/2012	534 57	450 84	83 73	LT
30 0000	TAIWAN	S MANUFCTRING		ADR	2/16/2010	1/9/2012	400 93	296 38	104 55	LT
15 0000	TAIWAN	S MANUFCTRING		ADR	6/1/2010	1/9/2012	200 47	148 79	51 68	LT
30 0000	TECK RESOURCES		LTD CLS	B	12/9/2009	1/9/2012	1,103 92	1,028 69	75 23	LT
5 0000	TECK RESOURCES		LTD CLS	B	6/1/2010	1/9/2012	183 99	164 99	19 00	LT
50 0000	TELECOM	ITALIA	S P A	NEW	8/26/2010	1/9/2012	516 49	653 53	(137 04)	LT
5 0000	TELEFLEX	INC			1/29/2009	12/2/2011	298 74	262 77	35 97	LT
10 0000	TELEFLEX	INC			1/29/2009	1/9/2012	602 98	525 54	77 44	LT
30 0000	TELEFLEX	INC			1/30/2009	1/9/2012	1,808 96	1,592 40	216 56	LT
15 0000	TELEFLEX	INC			7/21/2009	1/9/2012	904 48	671 96	232 52	LT
5 0000	TELEFLEX	INC			7/30/2010	1/9/2012	301 49	284 55	16 94	LT
29 0000	TESCO	PLC	SPNRD	ADR	4/2/2008	12/13/2011	525 00	707 49	(182 49)	LT
8 0000	TESCO	PLC	SPNRD	ADR	4/2/2008	1/9/2012	146 07	195 17	(49 10)	LT
25 0000	TESCO	PLC	SPNRD	ADR	11/4/2008	1/9/2012	456 49	417 10	39 39	LT
15 0000	TESCO	PLC	SPNRD	ADR	6/11/2010	1/9/2012	273 89	260 75	13 14	LT
41 0000	TESCO	PLC	SPNRD	ADR	9/24/2010	1/9/2012	748 66	859 65	(110 99)	LT
21 0000	TIME	WARNER	INC	SHS	12/6/2010	1/9/2012	772 74	652 56	120 18	LT
48 0000	TIME	WARNER	INC	SHS	12/7/2010	1/9/2012	1,766 27	1,510 00	256 27	LT
66 0000	TIME	WARNER	INC	SHS	12/9/2010	1/9/2012	2,428 62	2,067 73	360 89	LT
37 0000	TIME	WARNER	INC	SHS	12/10/2010	1/9/2012	1,361 50	1,172 35	189 15	LT
35 0000	TOKIO	MARINE		HOLDINGS	7/13/2009	1/9/2012	785 73	957 77	(172 04)	LT
5 0000	TOKIO	MARINE		HOLDINGS	2/16/2010	1/9/2012	112 25	135 00	(22 75)	LT
1 0000	TOKIO	MARINE		HOLDINGS	6/23/2010	1/9/2012	22 44	26 24	(3 80)	LT
19 0000	TOTAL	S A	SP	ADR	8/21/2008	12/2/2011	977 42	1,391 46	(414 04)	LT
6 0000	TOTAL	S A	SP	ADR	8/21/2008	1/9/2012	306 94	439 41	(132 47)	LT
45 0000	TOTAL	S A	SP	ADR	11/4/2008	1/9/2012	2,302 11	2,593 50	(291 39)	LT
5 0000	TOTAL	S A	SP	ADR	4/15/2009	1/9/2012	255 79	237 77	18 02	LT
35 0000	TOTAL	S A	SP	ADR	2/12/2010	1/9/2012	1,790 53	1,988 12	(197 59)	LT
5 0000	TOTAL	S A	SP	ADR	2/18/2010	1/9/2012	255 79	292 86	(37 07)	LT
35 0000	TOTAL	S A	SP	ADR	2/19/2010	1/9/2012	1,790 53	2,029 34	(238 81)	LT
25 0000	TOTAL	S A	SP	ADR	2/22/2010	1/9/2012	1,278 95	1,453 56	(174 61)	LT
5 0000	TOTAL	S A	SP	ADR	6/1/2010	1/9/2012	255 79	231 54	24 25	LT
10 0000	TOTAL	S A	SP	ADR	6/7/2010	1/9/2012	511 58	452 99	58 59	LT
30 0000	TOTAL	S A	SP	ADR	6/23/2010	1/9/2012	1,534 74	1,450 16	84 58	LT
4 0000	TOTAL	S A	SP	ADR	7/30/2010	1/9/2012	204 63	202 44	2 19	LT
12 0000	TRAVELERS	CCS	INC		3/23/2005	12/2/2011	650 95	438 24	212 71	LT
52 0000	TRAVELERS	CCS	INC		3/23/2005	1/9/2012	3,098 82	1,899 04	1,199 78	LT
20 0000	TRAVELERS	CCS	INC		11/29/2006	1/9/2012	1,191 85	1,038 80	153 05	LT
10 0000	TRAVELERS	CCS	INC		6/19/2007	1/9/2012	595 92	532 03	63 89	LT
10 0000	TRAVELERS	CCS	INC		7/21/2009	1/9/2012	595 93	405 45	190 48	LT
9 0000	TRAVELERS	CCS	INC		7/30/2010	1/9/2012	536 33	451 85	84 48	LT
25 0000	UGI CORP	NEW			6/19/2007	1/9/2012	708 28	688 71	19 57	LT
50 0000	UGI CORP	NEW			3/23/2005	1/9/2012	1,416 55	1,124 51	292 04	LT

15 0000 UGI CORP NEW	5/23/2006	1/9/2012	424 96	337 27	87 69	LT
20 0000 UGI CORP NEW	11/29/2006	1/9/2012	566 62	558 20	8 42	LT
20 0000 UGI CORP NEW	2/16/2010	1/9/2012	566 62	499 40	67 22	LT
1 0000 UNITED TECHS CORP COM	4/28/2010	9/2/2011	71 62	74 10	(2 48)	LT
1 0000 UNITED TECHS CORP COM	4/28/2010	12/2/2011	76 49	74 10	2 39	LT
22 0000 UNITED TECHS CORP COM	4/28/2010	1/9/2012	1,623 47	1,630 19	(6 72)	LT
10 0000 UNITED TECHS CORP COM	6/23/2010	1/9/2012	737 94	681 97	55 97	LT
9 0000 UNITED TECHS CORP COM	7/30/2010	1/9/2012	664 16	637 73	26 43	LT
4 0000 UNITEDHEALTH GROUP INC	6/9/2010	9/2/2011	184 98	124 08	60 90	LT
31 0000 UNITEDHEALTH GROUP INC	6/9/2010	11/7/2011	1,404 08	961 61	442 47	LT
1 0000 UNITEDHEALTH GROUP INC	6/9/2010	12/2/2011	48 29	31 02	17 27	LT
5 0000 UNITEDHEALTH GROUP INC	6/16/2010	12/2/2011	241 46	157 60	83 86	LT
48 0000 UNITEDHEALTH GROUP INC	6/16/2010	1/9/2012	2,527 96	1,512 97	1,014 99	LT
5 0000 UNITEDHEALTH GROUP INC	6/23/2010	1/9/2012	263 33	151 85	111 48	LT
15 0000 UNITEDHEALTH GROUP INC	7/30/2010	1/9/2012	789 99	456 55	333 44	LT
46 0000 UNITEDHEALTH GROUP INC	10/26/2010	1/9/2012	2,422 64	1,717 97	704 67	LT
11 0000 UNIVERSAL CORP VA	3/23/2005	9/2/2011	437 48	509 49	(72 01)	LT
4 0000 UNIVERSAL CORP VA	3/23/2005	12/2/2011	169 27	185 27	(16 00)	LT
30 0000 UNIVERSAL CORP VA	3/23/2005	1/9/2012	1,389 57	1,389 53	0 04	LT
5 0000 UNIVERSAL CORP VA	3/23/2005	1/9/2012	231 59	231 58	0 01	LT
25 0000 UNIVERSAL CORP VA	5/25/2006	1/9/2012	1,157 98	926 91	231 07	LT
12 0000 UNIVERSAL CORP VA	6/23/2010	1/9/2012	555 83	476 93	78 90	LT
25 0000 V F CORPORATION	3/23/2005	7/14/2011	2,850 10	1,424 76	1,425 34	LT
15 0000 V F CORPORATION	3/23/2005	7/15/2011	1,690 33	854 85	835 48	LT
10 0000 V F CORPORATION	3/23/2005	7/20/2011	1,143 88	569 90	573 98	LT
7 0000 V F CORPORATION	11/29/2006	7/20/2011	800 72	541 24	259 48	LT
3 0000 V F CORPORATION	11/29/2006	7/21/2011	361 15	231 96	129 19	LT
10 0000 V F CORPORATION	11/4/2008	7/21/2011	1,203 86	563 40	640 46	LT
1 0000 VODAFONE GROF PLC SP ADR	2/11/2008	1/9/2012	27 59	33 18	(5 59)	LT
15 0000 VODAFONE GROF PLC SP ADR	7/29/2008	1/9/2012	413 90	398 61	15 29	LT
55 0000 VODAFONE GROF PLC SP ADR	11/5/2008	1/9/2012	1,517 63	1,041 90	475 73	LT
20 0000 VODAFONE GROF PLC SP ADR	12/17/2009	1/9/2012	551 87	455 33	96 54	LT
15 0000 VODAFONE GROF PLC SP ADR	6/1/2010	1/9/2012	413 90	305 35	108 55	LT
14 0000 WD 40 COMPANY DELAWARE	3/23/2005	10/27/2011	631 23	454 58	176 65	LT
10 0000 WD 40 COMPANY DELAWARE	5/23/2006	1/9/2012	404 62	319 57	85 05	LT
40 0000 WD 40 COMPANY DELAWARE	11/29/2006	1/9/2012	1,618 49	1,306 00	312 49	LT
15 0000 WD 40 COMPANY DELAWARE	6/20/2007	1/9/2012	606 93	504 21	102 72	LT
10 0000 WD 40 COMPANY DELAWARE	2/16/2010	1/9/2012	404 63	305 61	99 02	LT
15 0000 WD 40 COMPANY DELAWARE	3/23/2005	7/26/2011	678 49	487 06	191 43	LT
5 0000 WEIS MARKETS INC	3/23/2005	12/2/2011	198 49	184 25	14 24	LT
19 0000 WEIS MARKETS INC	3/23/2005	1/9/2012	764 10	700 16	63 94	LT
35 0000 WEIS MARKETS INC	11/29/2006	1/9/2012	1,407 56	1,401 05	6 51	LT
5 0000 WEIS MARKETS INC	6/20/2007	1/9/2012	201 08	209 94	(8 86)	LT
5 0000 WEIS MARKETS INC	6/21/2007	1/9/2012	201 08	211 01	(9 93)	LT
5 0000 WEIS MARKETS INC	7/16/2009	1/9/2012	201 08	184 67	16 41	LT
10 0000 WEIS MARKETS INC	7/17/2009	1/9/2012	402 16	373 44	28 72	LT
20 0000 WEIS MARKETS INC	2/16/2010	1/9/2012	804 34	661 39	142 95	LT
15 0000 WELLS FARGO & CO NEW DEL	8/26/2010	12/2/2011	391 49	354 46	37 03	LT
106 0000 WELLS FARGO & CO NEW DEL	8/26/2010	1/9/2012	3,110 46	2,504 89	605 57	LT
114 0000 WELLS FARGO & CO NEW DEL	8/27/2010	1/9/2012	3,345 22	2,709 71	635 51	LT
10 0000 WESTPAC BANKING ADR	12/24/2009	1/9/2012	1,027 98	1,111 00	(83 02)	LT
2 0000 WESTPAC BANKING ADR	6/23/2010	1/9/2012	205 59	198 65	6 94	LT
1 0000 WINDSTREAM CORP	11/10/2008	7/28/2011	12 39	8 94	3 45	LT
1 0000 WOLVERINE WORLD WIDE	9/29/2008	12/2/2011	35 69	25 87	9 82	LT
41 0000 WOLVERINE WORLD WIDE	9/29/2008	1/9/2012	1,443 94	1,060 85	383 09	LT
35 0000 WOLVERINE WORLD WIDE	10/9/2008	1/9/2012	1,232 64	847 51	385 13	LT
20 0000 WOLVERINE WORLD WIDE	10/10/2008	1/9/2012	704 37	466 74	237 63	LT
10 0000 WOLVERINE WORLD WIDE	2/16/2010	1/9/2012	352 18	261 82	90 36	LT
7 0000 WORLD FUEL SERVICES CRP	9/20/2007	9/2/2011	246 78	138 42	108 36	LT
18 0000 WORLD FUEL SERVICES CRP	9/20/2007	12/2/2011	763 37	355 95	407 42	LT
12 0000 WORLD FUEL SERVICES CRP	9/20/2007	1/9/2012	531 04	237 30	293 74	LT
70 0000 WORLD FUEL SERVICES CRP	11/4/2008	1/9/2012	3,097 75	840 00	2,257 75	LT
10 0000 WORLD FUEL SERVICES CRP	2/16/2010	1/9/2012	442 54	235 48	207 06	LT
27 0000 XEROX CORP	6/30/2008	12/2/2011	221 93	367 80	(145 87)	LT
46 0000 XEROX CORP	6/30/2008	1/9/2012	372 30	626 61	(254 31)	LT
25 0000 XEROX CORP	7/3/2008	1/9/2012	202 34	335 98	(133 64)	LT
30 0000 XEROX CORP	7/7/2008	1/9/2012	242 80	404 01	(161 21)	LT

145 0000 XEROX CORP			7/8/2008	1/9/2012	1,173 58	1,964 85	(791 27) LT
210 0000 XEROX CORP			11/4/2008	1/9/2012	1,699 67	1,719 96	(20 29) LT
85 0000 XEROX CORP			7/21/2009	1/9/2012	687 96	583 17	104 79 LT
20 0000 XEROX CORP			2/16/2010	1/9/2012	161 87	177 38	(15 51) LT
Miscellaneous adjustment			99/99/99	6/30/12	52 26		52 26 LT
					630,394 05	550,554 03	79,840 02
42 0000 ABERCROMBIE & FITCH	OO		9/29/2011	1/9/2012	1,890 80	2,710 32	(819 52) ST
3 0000 ABERCROMBIE & FITCH	OO		9/29/2011	1/9/2012	135 05	220 44	(85 39) ST
12 0000 ABERCROMBIE & FITCH	OO		11/4/2011	1/9/2012	540 23	695 34	(155 11) ST
1 0000 ABERCROMBIE & FITCH	OO		11/7/2011	1/9/2012	45 03	58 87	(13 84) ST
3 0000 ABERCROMBIE & FITCH	OO		9/29/2011	12/2/2011	146 99	193 59	(46 60) ST
84 0000 AEON COMPANY LTD	ADR		1/21/2011	1/9/2012	1,146 58	1,076 06	70 52 ST
4 0000 AEON COMPANY LTD	ADR		9/2/2011	1/9/2012	54 60	49 26	5 34 ST
486 0000 AFLAC INC	COM		1/9/2012	4/11/2012	20,955 85	20,951 07	4 78 ST
4 0000 AIR LIQUIDE	ADR		9/2/2011	1/9/2012	96 44	101 02	(4 58) ST
6 0000 AKZO NOBEL N V	SPNSD ADR		9/2/2011	1/9/2012	97 27	98 36	(1 09) ST
2 0000 ALLEGHENY TECH	INC		11/12/2010	9/2/2011	94 22	101 87	(7 65) ST
13 0000 ALLEGHENY TECH	INC		11/12/2010	9/22/2011	493 74	662 14	(168 40) ST
48 0000 ALLEGHENY TECH	INC		11/12/2010	10/4/2011	1,542 98	2,444 83	(901 85) ST
5 0000 ALLEGHENY TECH	INC		3/30/2011	10/4/2011	160 73	336 37	(175 64) ST
21 0000 ALLEGHENY TECH	INC		3/30/2011	10/5/2011	691 85	1,412 73	(720 88) ST
0 4630 ALLIANCEBERNSTEIN	HIGH		1/9/2012	2/2/2012	4 14	4 01	0 13 ST
1356 0000 ALLIANCEBERNSTEIN	HIGH		1/9/2012	2/2/2012	12,122 64	11,756 52	366 12 ST
0 3800 ALLIANCEBERNSTEIN	HIGH		1/9/2012	2/2/2012	3 40	3 30	0 10 ST
38 0000 ALLSTATE CORP	DEL COM		9/2/2011	1/9/2012	1,065 71	960 99	104 72 ST
9 0000 AMAZON COM	INC COM		8/23/2011	1/9/2012	1,612 23	1,719 48	(107 25) ST
362 0000 AMERICAN ASSETS	TR INC		1/9/2012	4/11/2012	8,120 89	7,258 10	862 79 ST
15 0000 AMERIPRISE FINL	INC		9/2/2011	1/9/2012	767 48	641 41	126 07 ST
4 0000 AMN ELEC	POWER OO		8/15/2011	9/2/2011	152 16	149 57	2 59 ST
1 0000 AMN ELEC	POWER OO		8/15/2011	12/2/2011	39 22	37 39	1 83 ST
81 0000 AMN ELEC	POWER OO		8/15/2011	1/9/2012	3,310 07	3,028 85	281 22 ST
1 0000 AMN ELEC	POWER OO		8/16/2011	1/9/2012	40 87	37 12	3 75 ST
6 0000 ANDERSONS INC	(THE)		10/27/2011	1/9/2012	257 75	221 07	36 68 ST
6 0000 ANDERSONS INC	(THE)		10/31/2011	1/9/2012	257 76	222 04	35 72 ST
101 0000 ANNALY CAP	MGMT INC		1/25/2011	1/9/2012	1,632 04	1,799 49	(167 45) ST
39 0000 ASML HLDG N V	NEW YORK		8/11/2011	1/9/2012	1,624 32	1,341 05	283 27 ST
1 0000 ASML HLDG N V	NEW YORK		9/2/2011	1/9/2012	41 65	34 19	7 46 ST
12 0000 BAKER HUGHES INC			1/28/2011	8/9/2011	723 11	815 44	(92 33) ST
2 0000 BAKER HUGHES INC			1/28/2011	9/2/2011	117 00	135 91	(18 91) ST
38 0000 BAKER HUGHES INC			1/28/2011	9/29/2011	1,828 21	2,582 23	(754 02) ST
11 0000 BANCO SANTANDER	BRZL SA		9/2/2011	11/22/2011	78 70	106 34	(27 64) ST
19 0000 BANK HAWAII CORP			1/25/2011	1/9/2012	881 77	877 78	3 99 ST
11 0000 BANK HAWAII CORP			9/2/2011	1/9/2012	510 51	424 79	85 72 ST
2 0000 BARCLAYS PLC	ADR		9/2/2011	1/9/2012	22 23	21 38	0 85 ST
2 0000 BAYER AG	SP ADR		9/2/2011	1/9/2012	130 89	121 73	9 16 ST
18 0000 BAYER AG	SP ADR		9/20/2011	1/9/2012	1,178 10	962 69	215 41 ST
4 0000 BAYERISCHE MOTORENWERKE			9/2/2011	1/9/2012	96 79	102 83	(6 04) ST
22 0000 BAYERISCHE MOTORENWERKE			12/13/2011	1/9/2012	532 41	509 58	22 83 ST
2 0000 BERRY PETE SF	CALIF CL A		6/22/2011	9/2/2011	93 27	99 85	(6 58) ST
24 0000 BERRY PETE SF	CALIF CL A		6/22/2011	1/9/2012	1,065 33	1,198 24	(132 91) ST
14 0000 BERRY PETE SF	CALIF CL A		6/22/2011	1/9/2012	621 44	643 82	(22 38) ST
25 0000 BERRY PETE SF	CALIF CL A		6/23/2011	1/9/2012	1,109 73	1,215 57	(105 84) ST
20 0000 BERRY PETE SF	CALIF CL A		6/24/2011	1/9/2012	887 79	1,000 25	(112 46) ST
6 0000 BERRY PETE SF	CALIF CL A		11/28/2011	1/9/2012	266 34	238 97	27 37 ST
14 0000 BERRY PETE SF	CALIF CL A		6/22/2011	12/2/2011	612 77	698 98	(86 21) ST
7 0000 BG GROUP PLC	SPON ADR		8/23/2011	1/9/2012	789 45	724 19	65 26 ST
18 0000 BIOGEN IDEC INC			11/2/2011	1/9/2012	2,079 49	2,044 37	35 12 ST
3 0000 BIOGEN IDEC INC			11/3/2011	1/9/2012	346 58	341 28	5 30 ST
13 0000 BIOGEN IDEC INC			11/23/2011	1/9/2012	1,501 87	1,439 88	61 99 ST
1690 0000 BLACKSTONE GROUP	LP		2/2/2012	4/11/2012	24,963 61	27,966 46	(3,002 85) ST
22 0000 BNP PARIBAS SPONSORD	ADR		2/28/2011	1/9/2012	390 28	862 72	(472 44) ST
19 0000 BNP PARIBAS SPONSORD	ADR		3/8/2011	1/9/2012	337 06	696 69	(359 63) ST
6 0000 BNP PARIBAS SPONSORD	ADR		9/2/2011	1/9/2012	106 44	142 05	(35 61) ST
15 0000 BP PLC	SPON ADR		4/8/2011	1/9/2012	659 92	709 49	(49 57) ST
4 0000 BP PLC	SPON ADR		9/2/2011	1/9/2012	175 99	146 60	29 39 ST
20 0000 BRINKS CO			9/2/2011	1/9/2012	524 99	472 35	52 64 ST

2 0000	BUCKEYE	TECHNOLOGIES	INC	7/27/2011	12/2/2011	62 46	54 98	7 48	ST
17 0000	BUCKEYE	TECHNOLOGIES	INC	7/27/2011	12/2/2011	530 91	450 52	80 39	ST
9 0000	BUCKEYE	TECHNOLOGIES	INC	7/28/2011	12/2/2011	281 08	248 22	32 86	ST
11 0000	BUCKEYE	TECHNOLOGIES	INC	7/28/2011	1/9/2012	392 33	303 39	88 94	ST
25 0000	BUCKEYE	TECHNOLOGIES	INC	7/29/2011	1/9/2012	891 67	666 19	225 48	ST
12 0000	BUCKEYE	TECHNOLOGIES	INC	8/1/2011	1/9/2012	428 00	330 19	97 81	ST
45 0000	BUCKEYE	TECHNOLOGIES	INC	8/4/2011	1/9/2012	1,605 00	1,090 36	514 64	ST
26 0000	BUCKEYE	TECHNOLOGIES	INC	8/5/2011	1/9/2012	927 34	658 50	268 84	ST
5 0000	BUCKEYE	TECHNOLOGIES	INC	8/8/2011	1/9/2012	178 34	125 45	52 89	ST
17 0000	BUCKEYE	TECHNOLOGIES	INC	7/27/2011	9/2/2011	428 74	467 35	(38 61)	ST
5 0000	CANADIAN	NATURAL	FES LTD	9/2/2011	10/7/2011	149 44	178 87	(29 43)	ST
25 0000	CANON	INC	ADR REP5SH	2/22/2011	1/9/2012	1,089 47	1,202 09	(112 62)	ST
11 0000	CANON	INC	ADR REP5SH	8/11/2011	1/9/2012	479 38	510 96	(31 58)	ST
1 0000	CANON	INC	ADR REP5SH	9/2/2011	1/9/2012	43 58	46 37	(2 79)	ST
30 0000	CELLCOM	ISRAEL	LTD	6/27/2011	1/9/2012	465 46	844 66	(379 20)	ST
44 0000	CELLCOM	ISRAEL	LTD	6/28/2011	1/9/2012	682 68	1,183 62	(500 94)	ST
18 0000	CELLCOM	ISRAEL	LTD	7/5/2011	1/9/2012	279 27	508 24	(228 97)	ST
21 0000	CELLCOM	ISRAEL	LTD	7/6/2011	1/9/2012	325 82	586 98	(261 16)	ST
21 0000	CELLCOM	ISRAEL	LTD	7/7/2011	1/9/2012	325 82	585 07	(259 25)	ST
23 0000	CELLCOM	ISRAEL	LTD	7/8/2011	1/9/2012	356 86	637 56	(280 70)	ST
17 0000	CELLCOM	ISRAEL	LTD	9/2/2011	1/9/2012	263 76	371 03	(107 27)	ST
6 0000	CELLCOM	ISRAEL	LTD	9/6/2011	1/9/2012	93 09	126 75	(33 66)	ST
17 0000	CELLCOM	ISRAEL	LTD	11/28/2011	1/9/2012	263 77	288 36	(24 59)	ST
16 0000	CELLCOM	ISRAEL	LTD	11/29/2011	1/9/2012	248 25	266 52	(18 27)	ST
11 0000	CELLCOM	ISRAEL	LTD	11/30/2011	1/9/2012	170 68	188 70	(18 02)	ST
4 0000	CELLCOM	ISRAEL	LTD	12/1/2011	1/9/2012	62 07	68 49	(6 42)	ST
19 0000	CHECK	POINT	SOFTWARE TECH	9/30/2010	8/5/2011	998 03	703 35	294 68	ST
24 0000	CHECK	POINT	SOFTWARE TECH	9/30/2010	8/8/2011	1,194 00	888 44	305 56	ST
30 0000	CHECK	POINT	SOFTWARE TECH	3/30/2011	8/8/2011	1,492 50	1,528 53	(36 03)	ST
10 0000	CHECK	POINT	SOFTWARE TECH	3/31/2011	8/8/2011	497 51	511 05	(13 54)	ST
13 0000	CHECK	POINT	SOFTWARE TECH	3/31/2011	8/9/2011	630 81	664 37	(33 56)	ST
77 0000	CHESAPEAKE	ENERGY	OKLA	11/28/2011	1/9/2012	1,825 20	1,793 82	31 38	ST
44 0000	CHINA	CONSTRUCT	UNSPN AD	12/7/2011	1/9/2012	626 12	645 94	(19 82)	ST
36 0000	CHINA	UNICOM	HONG KONG	5/10/2011	1/9/2012	776 83	727 90	48 93	ST
4 0000	CHINA	UNICOM	HONG KONG	9/2/2011	1/9/2012	86 32	84 59	1 73	ST
5 0000	CITRIX	SYSTEMS	INC COM	9/14/2010	9/2/2011	286 51	331 82	(45 31)	ST
1 0000	CME	GROUP	INC	12/1/2010	9/2/2011	259 63	299 08	(39 45)	ST
5 0000	CME	GROUP	INC	12/1/2010	10/25/2011	1,307 36	1,495 39	(188 03)	ST
2 0000	CME	GROUP	INC	12/2/2010	10/25/2011	522 95	620 06	(97 11)	ST
3 0000	CME	GROUP	INC	12/2/2010	10/26/2011	788 51	930 10	(141 59)	ST
1 0000	CME	GROUP	INC	12/16/2010	10/26/2011	262 83	321 43	(58 60)	ST
4 0000	CME	GROUP	INC	12/17/2010	10/26/2011	1,051 36	1,282 15	(230 79)	ST
1 0000	CME	GROUP	INC	12/17/2010	10/27/2011	273 33	320 54	(47 21)	ST
5 0000	COACH	INC		11/1/2010	9/2/2011	268 68	249 86	18 82	ST
23 0000	COACH	INC		1/12/2011	1/9/2012	1,444 83	1,247 36	197 47	ST
9 0000	COACH	INC		1/13/2011	1/9/2012	565 38	489 26	76 12	ST
40 0000	COCA	COLA	COM	5/18/2011	1/9/2012	2,754 57	2,720 30	34 27	ST
40 0000	COCA	COLA	COM	6/23/2011	1/9/2012	2,754 57	2,614 37	140 20	ST
1 0000	COGNIZANT	TECH	SOLUTNS A	4/25/2011	8/2/2011	71 72	81 74	(10 02)	ST
24 0000	COGNIZANT	TECH	SOLUTNS A	4/26/2011	8/2/2011	1,721 40	1,964 79	(243 39)	ST
19 0000	COGNIZANT	TECH	SOLUTNS A	4/26/2011	8/9/2011	1,210 95	1,555 46	(344 51)	ST
8 0000	COMERICA	INC	COM	4/7/2011	12/2/2011	200 63	306 88	(106 25)	ST
32 0000	COMERICA	INC	COM	4/7/2011	1/9/2012	905 07	1,227 53	(322 46)	ST
41 0000	COMERICA	INC	COM	4/8/2011	1/9/2012	1,159 63	1,557 68	(398 05)	ST
29 0000	COMERICA	INC	COM	4/11/2011	1/9/2012	820 22	1,106 90	(286 68)	ST
42 0000	COMERICA	INC	COM	4/12/2011	1/9/2012	1,187 92	1,612 36	(424 44)	ST
63 0000	COMPASS	GROUP	FLC ADR	11/30/2011	1/9/2012	592 19	589 48	2 71	ST
2 0000	COMPASS	MINERALS	INTL	9/2/2011	1/9/2012	137 72	148 73	(11 01)	ST
5 0000	CONOCOPHILLIPS			9/2/2011	1/9/2012	364 33	333 26	31 07	ST
432 0000	CRANE	CO	DELAWARE	1/9/2012	1/30/2012	20,886 80	20,976 19	(89 39)	ST
1 0000	CREDIT	SUISSE	GP SP ADR	9/2/2011	1/9/2012	22 07	27 59	(5 52)	ST
12 0000	CURTISS	WRIGHT		9/2/2011	1/9/2012	443 52	356 18	87 34	ST
2 0000	DANAHER	CORP	DEL COM	5/16/2011	9/2/2011	87 52	108 19	(20 67)	ST
21 0000	DANAHER	CORP	DEL COM	5/16/2011	1/9/2012	1,019 11	1,135 95	(116 84)	ST
43 0000	DANAHER	CORP	DEL COM	5/17/2011	1/9/2012	2,086 75	2,299 61	(212 86)	ST
6 0000	DANONE	-SPONS	ADR	9/2/2011	1/9/2012	75 29	81 48	(6 19)	ST
39 0000	DANONE	-SPONS	ADR	11/23/2011	1/9/2012	489 46	480 74	8 72	ST

1 0000 DASSAULT SYS	SA SPN ADR	9/2/2011	1/9/2012	80 24	79 56	0 68	ST
575 0000 DDR CORP	COM	1/9/2012	2/2/2012	8,166 74	7,262 25	904 49	ST
1348 0000 DELL INC		1/9/2012	4/11/2012	21,824 44	20,982 29	842 15	ST
3 0000 DENSO CP	UNSPONSORED ADR	9/2/2011	1/9/2012	40 98	47 82	(6 84)	ST
6 0000 DEUTSCHE	BOERSE AG SHS	9/2/2011	1/9/2012	30 54	35 34	(4 80)	ST
16 0000 DEUTSCHE	BOERSE AG SHS	9/6/2011	1/9/2012	81 45	91 63	(10 18)	ST
6 0000 DIAMOND	OFFSHORE DRLNG	9/2/2011	11/30/2011	360 56	371 64	(11 08)	ST
105 0000 DIGITAL	RLTY TR INC	2/2/2012	4/11/2012	7,507 63	7,521 76	(14 13)	ST
212 0000 DOMINION	RES INC NEW VA	1/9/2012	2/2/2012	10,715 22	10,874 79	(159 57)	ST
9 0000 EAST JAPAN	RY CO ADR	9/2/2011	1/9/2012	93 06	88 69	4 37	ST
9 0000 EASTMAN	CHEMICAL CO COM	9/27/2011	12/2/2011	345 68	327 77	17 91	ST
15 0000 EASTMAN	CHEMICAL CO COM	9/27/2011	1/9/2012	625 00	546 28	78 72	ST
36 0000 EASTMAN	CHEMICAL CO COM	9/28/2011	1/9/2012	1,500 00	1,264 50	235 50	ST
22 0000 EASTMAN	CHEMICAL CO COM	9/29/2011	1/9/2012	916 66	778 89	137 77	ST
32 0000 EASTMAN	CHEMICAL CO COM	10/13/2011	1/9/2012	1,333 34	1,184 89	148 45	ST
24 0000 EASTMAN	CHEMICAL CO COM	10/14/2011	1/9/2012	1,000 00	907 48	92 52	ST
28 0000 EASTMAN	CHEMICAL CO COM	10/17/2011	1/9/2012	1,166 68	1,052 84	113 84	ST
3 0000 EDP ENERGIAS	DE PORTUGAL	9/2/2011	1/9/2012	90 79	105 51	(14 72)	ST
13 0000 ELI LILLY & CO		5/3/2011	9/2/2011	477 36	494 58	(17 22)	ST
5 0000 ELI LILLY & CO		5/3/2011	12/2/2011	186 95	190 22	(3 27)	ST
71 0000 ELI LILLY & CO		5/3/2011	1/9/2012	2,823 40	2,701 19	122 21	ST
90 0000 ELI LILLY & CO		5/6/2011	1/9/2012	3,578 97	3,459 06	119 91	ST
14 0000 ENERGEN	GRP COM PV 1CENT	9/2/2011	1/9/2012	734 16	659 23	74 93	ST
15 0000 ENERSIS	S A SPON ADR	6/21/2011	1/9/2012	266 09	339 46	(73 37)	ST
18 0000 ENERSIS	S A SPON ADR	6/23/2011	1/9/2012	319 31	404 17	(84 86)	ST
14 0000 ENERSIS	S A SPON ADR	6/24/2011	1/9/2012	248 35	318 26	(69 91)	ST
13 0000 ENERSIS	S A SPON ADR	6/27/2011	1/9/2012	230 62	298 10	(67 48)	ST
15 0000 ENERSIS	S A SPON ADR	6/28/2011	1/9/2012	266 10	346 78	(80 68)	ST
12 0000 ENERSIS	S A SPON ADR	6/29/2011	1/9/2012	212 88	277 67	(64 79)	ST
2 0000 ENERSIS	S A SPON ADR	9/2/2011	1/9/2012	35 48	40 52	(5 04)	ST
11 0000 ENNIS INC		1/25/2011	1/9/2012	149 48	176 08	(26 60)	ST
33 0000 ENNIS INC		1/26/2011	1/9/2012	448 47	549 18	(100 71)	ST
13 0000 ENNIS INC		1/27/2011	1/9/2012	176 67	217 74	(41 07)	ST
10 0000 ENNIS INC		9/2/2011	1/9/2012	135 90	147 62	(11 72)	ST
11 0000 ENNIS INC		9/6/2011	1/9/2012	149 49	160 96	(11 47)	ST
18 0000 ENNIS INC		9/7/2011	1/9/2012	244 63	279 94	(35 31)	ST
28 0000 ENSCO	FLC -SPON ADR	11/21/2011	1/9/2012	1,341 73	1,382 19	(40 46)	ST
26 0000 ENSCO	FLC -SPON ADR	11/22/2011	1/9/2012	1,245 89	1,287 35	(41 46)	ST
10 0000 ENSCO	FLC -SPON ADR	11/23/2011	1/9/2012	479 19	485 90	(6 71)	ST
44 0000 ENSCO	FLC -SPON ADR	12/1/2011	1/9/2012	2,108 44	2,292 28	(183 84)	ST
14 0000 ENSCO	FLC -SPON ADR	12/2/2011	1/9/2012	670 88	728 82	(57 94)	ST
1 0000 ENSIGN	GROUP INC	6/8/2011	12/2/2011	24 03	29 29	(5 26)	ST
15 0000 ENSIGN	GROUP INC	6/29/2011	12/2/2011	360 56	469 46	(108 90)	ST
28 0000 ENSIGN	GROUP INC	6/30/2011	1/9/2012	690 45	853 18	(162 73)	ST
23 0000 ENSIGN	GROUP INC	7/1/2011	1/9/2012	567 15	687 51	(120 36)	ST
5 0000 ENSIGN	GROUP INC	7/5/2011	1/9/2012	123 29	151 33	(28 04)	ST
44 0000 ENSIGN	GROUP INC	7/15/2011	1/9/2012	1,085 00	1,319 30	(234 30)	ST
15 0000 ENSIGN	GROUP INC	7/18/2011	1/9/2012	369 88	441 18	(71 30)	ST
6 0000 ENSIGN	GROUP INC	7/19/2011	1/9/2012	147 95	178 62	(30 67)	ST
12 0000 ENSIGN	GROUP INC	8/10/2011	1/9/2012	295 91	248 47	47 44	ST
6 0000 ENSIGN	GROUP INC	8/11/2011	1/9/2012	147 95	127 65	20 30	ST
5 0000 ENSIGN	GROUP INC	8/12/2011	1/9/2012	123 30	107 90	15 40	ST
8 0000 ENSIGN	GROUP INC	8/15/2011	1/9/2012	197 28	180 77	16 51	ST
7 0000 ENSIGN	GROUP INC	8/16/2011	1/9/2012	172 61	159 62	12 99	ST
5 0000 ENSIGN	GROUP INC	9/2/2011	1/9/2012	123 31	109 05	14 26	ST
2 0000 EOG RESOURCES	INC	10/15/2010	9/2/2011	177 90	200 05	(22 15)	ST
7 0000 EOG RESOURCES	INC	10/15/2010	9/2/2011	544 08	700 16	(156 08)	ST
16 0000 EOG RESOURCES	INC	10/27/2011	1/9/2012	1,636 29	1,484 49	151 80	ST
16 0000 EOG RESOURCES	INC	12/5/2011	1/9/2012	1,636 30	1,640 04	(3 74)	ST
18 0000 EQUITY ONE		9/2/2011	12/20/2011	301 58	313 27	(11 69)	ST
10 0000 ERICSSON	LM TEL CL B ADR	9/2/2011	1/9/2012	97 69	110 98	(13 29)	ST
66 0000 EXCO RES	INC	7/15/2011	1/9/2012	641 09	1,050 75	(409 66)	ST
27 0000 EXCO RES	INC	9/2/2011	1/9/2012	262 26	343 05	(80 79)	ST
28 0000 EXCO RES	INC	11/28/2011	1/9/2012	271 99	301 58	(29 59)	ST
39 0000 EXCO RES	INC	6/25/2010	12/2/2011	459 76	614 79	(155 03)	ST
2 0000 EXPRESS SCRIPTS	INC COM	5/16/2011	9/2/2011	91 92	119 49	(27 57)	ST
51 0000 EXPRESS SCRIPTS	INC COM	5/16/2011	1/9/2012	2,546 88	3,047 03	(500 15)	ST

7 0000	EXPRESS	SCRIPTS	INC	COM	5/17/2011	1/9/2012	349 58	416 74	(67 16)	ST
13 0000	FEDERATED	INVESTRS	B		7/30/2010	7/21/2011	288 37	275 60	12 77	ST
97 0000	FREEMPT	-MCMRAN	OPR	& GLD	10/1/2010	9/29/2011	3,047 52	4,294 47	(1,246 95)	ST
5 0000	FREEMPT	-MCMRAN	OPR	& GLD	10/1/2010	9/29/2011	157 09	221 36	(64 27)	ST
45 0000	GENERAL	ELECTRIC			9/2/2011	1/9/2012	845 77	706 14	139 63	ST
5 0000	GOOGLE	INC	CL	A	2/11/2011	1/9/2012	3,127 04	3,119 31	7 73	ST
1 0000	GOOGLE	INC	CL	A	2/11/2011	1/9/2012	625 40	600 38	25 02	ST
3 0000	GOOGLE	INC	CL	A	2/14/2011	1/9/2012	1,876 22	1,885 27	(9 05)	ST
4 0000	GOOGLE	INC	CL	A	2/23/2011	1/9/2012	2,501 63	2,448 55	53 08	ST
3 0000	GOOGLE	INC	CL	A	4/1/2011	1/9/2012	1,876 22	1,782 02	94 20	ST
4 0000	GOOGLE	INC	CL	A	8/3/2011	1/9/2012	2,501 64	2,400 14	101 50	ST
2 0000	GOOGLE	INC	CL	A	11/30/2011	1/9/2012	1,250 83	1,193 58	57 25	ST
1 0000	GOOGLE	INC	CL	A	2/11/2011	12/2/2011	620 27	623 86	(3 59)	ST
20 0000	HARRIS	CORP	DEL		8/8/2011	1/9/2012	752 70	702 28	50 42	ST
8 0000	HARRIS	CORP	DEL		8/9/2011	1/9/2012	301 09	282 16	18 93	ST
23 0000	HARSCO	CORPORATION			8/10/2011	1/9/2012	468 95	498 66	(29 71)	ST
20 0000	HARSCO	CORPORATION			8/11/2011	1/9/2012	407 78	431 74	(23 96)	ST
5 0000	HARSCO	CORPORATION			9/2/2011	1/9/2012	101 95	109 37	(7 42)	ST
9 0000	HEALTHCARE	REALTY	TR		1/25/2011	1/9/2012	167 52	186 91	(19 39)	ST
38 0000	HEALTHCARE	REALTY	TR		1/26/2011	1/9/2012	707 34	798 46	(91 12)	ST
31 0000	HEALTHCARE	REALTY	TR		9/2/2011	1/9/2012	577 05	526 02	51 03	ST
6 0000	HEINEKEN	NV	ADR		9/2/2011	1/9/2012	140 64	146 16	(5 52)	ST
222 0000	HENNES	AND MAURITZ	AB	-	4/11/2011	1/9/2012	1,385 25	1,565 72	(180 47)	ST
11 0000	HENNES	AND MAURITZ	AB	-	9/2/2011	1/9/2012	68 64	65 67	2 97	ST
45 0000	HONDA	MOTOR	ADR	NEW	1/31/2011	1/9/2012	1,435 92	1,914 35	(478 43)	ST
1 0000	HONDA	MOTOR	ADR	NEW	9/2/2011	1/9/2012	31 90	32 00	(0 10)	ST
11 0000	HONDA	MOTOR	ADR	NEW	12/12/2011	1/9/2012	351 02	341 21	9 81	ST
2 0000	HSBC	HLDG	PLC	SP ADR	9/2/2011	1/9/2012	76 43	84 90	(8 47)	ST
218 0000	HUDSON	CITY BANCORP	INC		3/28/2011	1/9/2012	1,515 84	2,151 16	(635 32)	ST
11 0000	HUDSON	CITY BANCORP	INC		3/29/2011	1/9/2012	76 48	111 29	(34 81)	ST
56 0000	HUDSON	CITY BANCORP	INC		8/8/2011	1/9/2012	389 39	372 66	16 73	ST
214 0000	HUDSON	CITY BANCORP	INC		9/2/2011	1/9/2012	1,488 03	1,236 90	251 13	ST
73 0000	HUDSON	CITY BANCORP	INC		9/6/2011	1/9/2012	507 61	409 66	97 95	ST
6 0000	HUTCHISON	WHAMPOA	ADR		9/2/2011	1/9/2012	101 17	110 10	(8 93)	ST
4 0000	ICICI BANK	LTD	SPD	ADR	9/2/2011	1/9/2012	112 28	153 25	(40 97)	ST
2 0000	ILLUMINA	INC	COM		3/30/2011	9/2/2011	100 39	139 41	(39 02)	ST
7 0000	ILLUMINA	INC	COM		3/30/2011	10/3/2011	268 13	487 94	(219 81)	ST
13 0000	ILLUMINA	INC	COM		3/30/2011	10/4/2011	493 40	906 18	(412 78)	ST
1 0000	ILLUMINA	INC	COM		3/30/2011	12/2/2011	27 78	69 71	(41 93)	ST
60 0000	ILLUMINA	INC	COM		3/30/2011	1/9/2012	1,907 40	4,182 39	(2,274 99)	ST
21 0000	ILLUMINA	INC	COM		3/31/2011	1/9/2012	667 59	1,464 95	(797 36)	ST
16 0000	ILLUMINA	INC	COM		5/2/2011	1/9/2012	508 64	1,144 96	(636 32)	ST
10 0000	ILLUMINA	INC	COM		5/3/2011	1/9/2012	317 90	713 68	(395 78)	ST
22 0000	ILLUMINA	INC	COM		7/29/2011	1/9/2012	699 40	1,356 99	(657 59)	ST
42 0000	ING GP NV	SPSD	ADR		3/7/2011	1/9/2012	295 43	518 85	(223 42)	ST
13 0000	ING GP NV	SPSD	ADR		9/2/2011	1/9/2012	91 45	104 18	(12 73)	ST
42 0000	INTEL	CORP			5/18/2011	1/9/2012	1,071 50	1,002 51	68 99	ST
181 0000	INTEL	CORP			5/19/2011	1/9/2012	4,617 68	4,224 29	393 39	ST
81 0000	INTEL	CORP			5/19/2011	1/9/2012	2,066 48	1,904 05	162 43	ST
48 0000	INTL PAPER	OO			3/16/2011	12/2/2011	1,376 61	1,230 99	145 62	ST
75 0000	INTL PAPER	OO			3/16/2011	1/9/2012	2,333 80	1,923 41	410 39	ST
58 0000	INTL PAPER	OO			3/21/2011	1/9/2012	1,804 81	1,568 58	236 23	ST
65 0000	INTL PAPER	OO			3/22/2011	1/9/2012	2,022 63	1,750 70	271 93	ST
82 0000	INTL PAPER	OO			6/20/2011	1/9/2012	2,551 63	2,249 57	302 06	ST
40 0000	INTL PAPER	OO			6/21/2011	1/9/2012	1,244 69	1,138 98	105 71	ST
50 0000	INTL PAPER	OO			6/24/2011	1/9/2012	1,555 87	1,440 73	115 14	ST
40 0000	INTL PAPER	OO			6/27/2011	1/9/2012	1,244 70	1,171 90	72 80	ST
11 0000	INTL PAPER	OO			9/2/2011	1/9/2012	342 30	283 71	58 59	ST
98 0000	ISHARES	BARCLAYS	TIPS	BO	1/9/2012	2/2/2012	11,684 14	11,524 26	159 88	ST
204 0000	ISHARES	BARCLAYS	1-3 YEAR		1/9/2012	2/2/2012	17,240 42	17,235 94	4 48	ST
102 0000	ISHARES	IBOXX	\$		1/9/2012	2/2/2012	11,874 08	11,598 93	275 15	ST
75 0000	ITAU UNIBANCO	BANCO	HOLD		11/22/2011	1/9/2012	1,422 41	1,247 67	174 74	ST
25 0000	JABIL	CIRCUIT	INC		9/2/2011	1/9/2012	528 87	407 66	121 21	ST
54 0000	JOHNSON	AND JOHNSON	COM		5/12/2011	1/9/2012	3,504 26	3,593 97	(89 71)	ST
53 0000	JOHNSON	AND JOHNSON	COM		6/23/2011	1/9/2012	3,439 38	3,450 10	(10 72)	ST
30 0000	JOHNSON	AND JOHNSON	COM		7/20/2011	1/9/2012	1,946 82	1,989 45	(42 63)	ST
79 0000	JPMORGAN	CHASE	& CO		5/3/2011	1/9/2012	2,788 94	3,597 94	(809 00)	ST

71 0000 JPMORGAN	CHASE	& CO	5/4/2011	1/9/2012	2,506 52	3,238 23	(731 71) ST
20 0000 JPMORGAN	CHASE	& CO	9/2/2011	1/9/2012	706 06	696 73	9 33 ST
117 0000 JPMORGAN	CHASE	& CO	11/4/2011	1/9/2012	4,130 46	3,955 26	175 20 ST
90 0000 JPMORGAN	CHASE	& CO	11/7/2011	1/9/2012	3,177 28	3,066 48	110 80 ST
92 0000 JPMORGAN	CHASE	& CO	12/2/2011	1/9/2012	3,247 89	2,984 14	263 75 ST
101 0000 JPMORGAN	CHASE	& CO	12/5/2011	1/9/2012	3,565 63	3,415 00	150 63 ST
3 0000 JUNIPER	NETWORKS	INC	11/11/2010	9/2/2011	61 25	103 30	(42 05) ST
9 0000 JUNIPER	NETWORKS	INC	3/4/2011	1/9/2012	196 35	395 87	(199 52) ST
9 0000 JUNIPER	NETWORKS	INC	3/7/2011	1/9/2012	196 35	398 55	(202 20) ST
3 0000 KAO CORP	SPD	ADR	9/2/2011	1/9/2012	80 35	78 01	2 34 ST
5 0000 KBR INC			9/2/2011	1/9/2012	142 16	142 66	(0 50) ST
2 0000 KDDI CORP	SHS		9/2/2011	1/9/2012	32 04	37 38	(5 34) ST
8 0000 KEPPEL LTD	SPONS	ADR	9/2/2011	1/9/2012	117 92	118 00	(0 08) ST
1 0000 KIMBERLY	CLARK		9/2/2011	1/9/2012	72 63	68 51	4 12 ST
22 0000 KIMBERLY	CLARK		9/22/2011	1/9/2012	1,597 92	1,514 04	83 88 ST
41 0000 KIMBERLY	CLARK		10/3/2011	1/9/2012	2,977 97	2,904 42	73 55 ST
179 0000 KINGFISHER	PLC	SP ADR	1/20/2011	1/9/2012	1,385 43	1,517 85	(132 42) ST
6 0000 KINGFISHER	PLC	SP ADR	9/2/2011	1/9/2012	46 44	45 96	0 48 ST
120 0000 KOHLS CORP	WISC	PV 1CT	9/30/2011	1/9/2012	5,524 19	5,984 89	(460 70) ST
7 0000 KROGER CO			6/24/2011	12/2/2011	163 44	171 45	(8 01) ST
33 0000 KROGER CO			6/24/2011	1/9/2012	800 46	808 25	(7 79) ST
4 0000 KROGER CO			6/24/2011	1/9/2012	97 02	96 62	0 40 ST
95 0000 KROGER CO			6/27/2011	1/9/2012	2,304 38	2,309 76	(5 38) ST
63 0000 KROGER CO			8/22/2011	1/9/2012	1,528 17	1,436 91	91 26 ST
4 0000 KROGER CO			6/24/2011	9/2/2011	92 58	97 97	(5 39) ST
7 0000 LAS VEGAS	SANDS	CORP	8/4/2011	9/2/2011	319 08	312 64	6 44 ST
5 0000 LAS VEGAS	SANDS	CORP	8/4/2011	10/3/2011	185 10	223 31	(38 21) ST
81 0000 LAS VEGAS	SANDS	CORP	8/4/2011	1/9/2012	3,440 81	3,617 65	(176 84) ST
3 0000 LAS VEGAS	SANDS	CORP	8/4/2011	1/9/2012	127 43	154 13	(26 70) ST
17 0000 LAS VEGAS	SANDS	CORP	8/4/2011	1/9/2012	722 16	898 05	(175 89) ST
3 0000 LAS VEGAS	SANDS	CORP	8/4/2011	10/3/2011	111 06	133 99	(22 93) ST
17 0000 LAS VEGAS	SANDS	CORP	8/4/2011	10/3/2011	629 35	759 26	(129 91) ST
2 0000 LAUDER ESTEE	COS	INC A	8/10/2011	9/2/2011	193 83	183 97	9 86 ST
2 0000 LAUDER ESTEE	COS	INC A	8/10/2011	12/2/2011	232 07	183 97	48 10 ST
40 0000 LAUDER ESTEE	COS	INC A	8/10/2011	1/9/2012	4,434 31	3,679 30	755 01 ST
9 0000 LAUDER ESTEE	COS	INC A	8/15/2011	1/9/2012	997 73	842 91	154 82 ST
0 9520 LM WA MUNI	HIGH	INC I	1/9/2012	6/4/2012	14 04	13 39	0 65 ST
929 0000 LM WA MUNI	HIGH	INC I	1/9/2012	6/4/2012	13,702 75	13,071 03	631 72 ST
9 0000 LOCKHEED	MARTIN	CORP	9/2/2011	1/9/2012	720 87	651 35	69 52 ST
4 0000 LVMH MOET	HENNESSY	ADR	9/2/2011	1/9/2012	112 45	129 85	(17 40) ST
81 0000 MARATHON	OIL	CORP	7/13/2011	1/9/2012	2,473 34	2,594 41	(121 07) ST
20 0000 MARATHON	OIL	CORP	9/2/2011	1/9/2012	610 71	520 70	90 01 ST
5 0000 MARATHON	PETROLEUM	CORP	7/30/2010	7/15/2011	194 53	131 53	63 00 ST
12 0000 MATTEL INC	COM		8/30/2011	12/2/2011	341 67	323 19	18 48 ST
47 0000 MATTEL INC	COM		8/30/2011	1/9/2012	1,339 35	1,265 85	73 50 ST
2 0000 MATTEL INC	COM		9/3/2011	1/9/2012	56 99	53 32	3 67 ST
51 0000 MATTEL INC	COM		9/6/2011	1/9/2012	1,453 34	1,330 50	122 84 ST
58 0000 MATTEL INC	COM		9/27/2011	1/9/2012	1,652 83	1,550 94	101 89 ST
55 0000 MATTEL INC	COM		9/29/2011	1/9/2012	1,567 34	1,454 04	113 30 ST
2 0000 MATTEL INC	COM		8/30/2011	9/2/2011	52 73	53 87	(1 14) ST
1 0000 MCDONALDS	CORP	COM	5/25/2011	9/2/2011	89 72	82 88	6 84 ST
1 0000 MCDONALDS	CORP	COM	5/25/2011	12/2/2011	95 65	82 88	12 77 ST
28 0000 MCDONALDS	CORP	COM	5/25/2011	1/30/2012	2,764 10	2,320 57	443 53 ST
34 0000 MCDONALDS	CORP	COM	5/26/2011	1/30/2012	3,356 41	2,802 76	553 65 ST
148 0000 MCDONALDS	CORP	COM	1/9/2012	1/30/2012	14,610 29	14,785 87	(175 58) ST
16 0000 MEAD JOHNSON	NUTRTION	CO	1/12/2011	1/9/2012	1,146 65	995 94	150 71 ST
15 0000 MEAD JOHNSON	NUTRTION	CO	1/13/2011	1/9/2012	1,075 00	941 27	133 73 ST
21 0000 MEDTRONIC	INC	COM	9/2/2011	1/9/2012	822 36	723 35	99 01 ST
38 0000 METLIFE INC	COM		8/8/2011	1/9/2012	1,262 60	1,269 94	(7 34) ST
16 0000 METLIFE INC	COM		9/2/2011	1/9/2012	531 63	500 67	30 96 ST
125 0000 MICROSOFT	CORP		8/9/2011	1/9/2012	3,477 87	3,150 66	327 21 ST
170 0000 MICROSOFT	CORP		8/18/2011	1/9/2012	4,729 90	4,230 18	499 72 ST
5 0000 MICROSOFT	CORP		9/2/2011	1/9/2012	139 12	129 65	9 47 ST
41 0000 MITSUBISHI	UFJ FINL	GRP	12/1/2011	1/9/2012	175 71	177 92	(2 21) ST
2 0000 MITSUBISHI CP	SPNSRD	ADR	9/2/2011	1/9/2012	79 69	94 39	(14 70) ST
42 0000 MITSUBISHI UFJ	FINL	GRP	6/2/2011	8/31/2011	187 99	192 86	(4 87) ST
49 0000 MITSUBISHI UFJ	FINL	GRP	6/2/2011	8/30/2011	214 35	225 00	(10 65) ST

20 0000	MITSUBISHI UFJ	FINL	GRP		6/3/2011	8/31/2011	89 52	91 01	(1 49)	ST
95 0000	MITSUBISHI UFJ	FINL	GRP		6/3/2011	1/9/2012	407 14	432 31	(25 17)	ST
4 0000	MITSUBISHI UFJ	FINL	GRP		6/5/2011	1/9/2012	17 14	18 30	(1 16)	ST
45 0000	MITSUBISHI UFJ	FINL	GRP		6/6/2011	1/9/2012	192 85	201 08	(8 23)	ST
156 0000	MITSUBISHI UFJ	FINL	GRP		10/25/2011	1/9/2012	668 57	683 95	(15 38)	ST
79 0000	MITSUBISHI UFJ	FINL	GRP		11/30/2011	1/9/2012	338 58	340 78	(2 20)	ST
24 0000	MITSUBISHI UFJ	FINL	GRP		12/2/2011	1/9/2012	102 87	104 55	(1 68)	ST
4 0000	MITSUBISHI UFJ	FINL	GRP		6/2/2011	8/30/2011	17 50	18 37	(0 87)	ST
2 0000	MONSANTO	CO	NEW	DEL COM	6/30/2011	9/2/2011	135 00	144 10	(9 10)	ST
1 0000	MONSANTO	CO	NEW	DEL COM	6/30/2011	12/2/2011	70 49	72 05	(1 56)	ST
71 0000	MONSANTO	CO	NEW	DEL COM	6/30/2011	1/9/2012	5,587 38	5,115 45	471 93	ST
22 0000	MONSANTO	CO	NEW	DEL COM	10/14/2011	1/9/2012	1,731 30	1,625 10	106 20	ST
22 0000	MONSANTO	CO	NEW	DEL COM	10/27/2011	1/9/2012	1,731 31	1,711 70	19 61	ST
2 0000	NATIONAL	-OILWELL	VARCO		3/17/2011	9/2/2011	128 59	155 22	(26 63)	ST
44 0000	NATIONAL	-OILWELL	VARCO		3/17/2011	1/9/2012	3,139 34	3,414 90	(275 56)	ST
10 0000	NATIONAL	-OILWELL	VARCO		3/18/2011	1/9/2012	713 48	787 29	(73 81)	ST
14 0000	NATIONAL	-OILWELL	VARCO		4/6/2011	1/9/2012	998 88	1,099 91	(101 03)	ST
21 0000	NATIONAL	-OILWELL	VARCO		7/27/2011	1/9/2012	1,498 33	1,676 62	(178 29)	ST
1 0000	NATL AUSTRALIA	B	ADR		9/21/2011	12/2/2011	24 99	22 63	2 36	ST
40 0000	NATL AUSTRALIA	B	ADR		9/21/2011	1/9/2012	958 78	905 15	53 63	ST
34 0000	NATL AUSTRALIA	B	ADR		11/23/2011	1/9/2012	814 97	760 72	54 25	ST
5 0000	NESTLE S A REP	RG	SH	ADR	9/2/2011	1/9/2012	286 40	316 25	(29 85)	ST
3 0000	NETFLIX	COM	INC		8/6/2010	7/5/2011	862 20	353 10	509 10	ST
3 0000	NETFLIX	COM	INC		8/6/2010	7/13/2011	892 37	353 09	539 28	ST
15 0000	NETFLIX	COM	INC		12/9/2010	9/29/2011	1,671 57	2,847 05	(1,175 48)	ST
1 0000	NETFLIX	COM	INC		11/4/2011	12/2/2011	66 34	90 49	(24 15)	ST
53 0000	NETFLIX	COM	INC		11/4/2011	1/9/2012	5,148 85	4,796 12	352 73	ST
5 0000	NEWMARKET	CORP			3/14/2011	7/14/2011	848 85	729 06	119 79	ST
2 0000	NEWMARKET	CORP			3/14/2011	12/2/2011	387 13	291 62	95 51	ST
3 0000	NEWMARKET	CORP			3/15/2011	12/2/2011	580 70	427 96	152 74	ST
2 0000	NEWMARKET	CORP			3/15/2011	1/9/2012	399 47	285 30	114 17	ST
2 0000	NEWMARKET	CORP			3/16/2011	1/9/2012	399 47	284 35	115 12	ST
16 0000	NEWMARKET	CORP			3/22/2011	1/9/2012	3,195 78	2,375 75	820 03	ST
3 0000	NOMURA	HLDGS	INC	ADR	9/2/2011	10/19/2011	11 17	12 30	(1 13)	ST
18 0000	NORTHROP	GRUMMAN	CORP		9/2/2011	1/9/2012	1,041 28	940 73	100 55	ST
43 0000	NOVARTIS	ADR			12/8/2011	1/9/2012	2,445 61	2,352 67	92 94	ST
1380 0000	NTXS	ASG	MG	FUT STR FD Y	1/9/2012	2/2/2012	14,200 20	14,338 20	(138 00)	ST
0 5160	NTXS	ASG	MG	FUT STR FD Y	1/9/2012	6/4/2012	4 95	5 36	(0 41)	ST
996 0000	NTXS	ASG	MG	FUT STR FD Y	1/9/2012	6/4/2012	9,551 64	10,348 44	(796 80)	ST
0 0310	NTXS	ASG	MG	FUT STR FD Y	1/9/2012	2/2/2012	0 32	0 32	-	ST
30 0000	ORACLE	CORP	\$0 01	DEL	9/22/2011	1/9/2012	807 73	855 95	(48 22)	ST
10 0000	PEPSICO	INC			3/2/2011	9/2/2011	636 10	626 95	9 15	ST
12 0000	PEPSICO	INC			3/2/2011	12/1/2011	769 74	752 34	17 40	ST
6 0000	PEPSICO	INC			3/3/2011	12/1/2011	384 88	383 08	1 80	ST
4 0000	PEPSICO	INC			3/3/2011	12/2/2011	256 71	255 39	1 32	ST
21 0000	PEPSICO	INC			3/3/2011	1/9/2012	1,377 36	1,340 77	36 59	ST
23 0000	PEPSICO	INC			3/11/2011	1/9/2012	1,508 54	1,486 93	21 61	ST
27 0000	PEPSICO	INC			3/14/2011	1/9/2012	1,770 89	1,729 30	41 59	ST
50 0000	PEPSICO	INC			5/18/2011	1/9/2012	3,279 44	3,554 05	(274 61)	ST
37 0000	PEPSICO	INC			6/23/2011	1/9/2012	2,426 79	2,513 59	(86 80)	ST
11 0000	PEPSICO	INC			9/22/2011	1/9/2012	721 48	659 61	61 87	ST
31 0000	PETROLEO	BRAS	VTG	SPD ADR	2/22/2011	8/23/2011	834 33	1,206 54	(372 21)	ST
45 0000	PITNEY BOWES	INC			3/25/2011	1/9/2012	857 50	1,132 50	(275 00)	ST
19 0000	PITNEY BOWES	INC			3/28/2011	1/9/2012	362 05	478 70	(116 65)	ST
25 0000	PITNEY BOWES	INC			3/31/2011	1/9/2012	476 39	640 67	(164 28)	ST
48 0000	PITNEY BOWES	INC			4/1/2011	1/9/2012	914 67	1,230 73	(316 06)	ST
46 0000	PITNEY BOWES	INC			9/2/2011	1/9/2012	876 56	882 73	(6 17)	ST
17 0000	PNC FINCL	SERVICES	GROUP		9/2/2011	1/9/2012	1,022 20	794 30	227 90	ST
34 0000	POTASH	CORP	SASKATCHEWAN		11/4/2010	8/19/2011	1,736 22	1,591 64	144 58	ST
18 0000	POTASH	CORP	SASKATCHEWAN		12/16/2010	8/19/2011	919 19	838 17	81 02	ST
18 0000	POTASH	CORP	SASKATCHEWAN		12/16/2010	8/22/2011	930 45	838 17	92 28	ST
15 0000	POTASH	CORP	SASKATCHEWAN		3/30/2011	8/22/2011	775 39	866 79	(91 40)	ST
212 0000	POWERSHARES	EXCHANGE			1/9/2012	2/2/2012	5,482 70	5,446 28	36 42	ST
1 0000	PRAXAIR	INC			8/26/2011	9/2/2011	97 40	94 07	3 33	ST
2 0000	PRAXAIR	INC			8/26/2011	12/2/2011	200 46	188 13	12 33	ST
5 0000	PRAXAIR	INC			8/26/2011	1/9/2012	536 28	470 33	65 95	ST
20 0000	PRAXAIR	INC			8/29/2011	1/9/2012	2,145 16	1,928 96	216 20	ST

6 0000	PRAXAIR	INC			8/30/2011	1/9/2012	643 54	583 97	59 57	ST
16 0000	PRAXAIR	INC			10/27/2011	1/9/2012	1,716 14	1,690 08	26 06	ST
6 0000	PROCTER	& GAMBLE	OO		5/16/2011	12/5/2011	388 47	401 92	(13 45)	ST
19 0000	PROCTER	& GAMBLE	OO		5/16/2011	1/9/2012	1,263 47	1,272 73	(9 26)	ST
16 0000	PROCTER	& GAMBLE	OO		6/22/2011	1/9/2012	1,063 98	1,028 87	35 11	ST
20 0000	PROCTER	& GAMBLE	OO		8/15/2011	1/9/2012	1,329 97	1,233 52	96 45	ST
27 0000	PROCTER	& GAMBLE	OO		8/22/2011	1/9/2012	1,795 48	1,665 97	129 51	ST
12 0000	PROSPERITY	BANCSHARES			12/31/2010	12/2/2011	471 11	474 92	(3 81)	ST
10 0000	PROSPERITY	BANCSHARES			1/14/2011	1/9/2012	421 06	404 19	16 87	ST
15 0000	PROSPERITY	BANCSHARES			1/18/2011	1/9/2012	631 60	610 99	20 61	ST
30 0000	PROSPERITY	BANCSHARES			1/19/2011	1/9/2012	1,263 21	1,208 31	54 90	ST
3 0000	PROSPERITY	BANCSHARES			9/2/2011	1/9/2012	126 33	107 53	18 80	ST
57 0000	PUBLICIS	GROUPE	SPON	ADR	1/20/2011	1/9/2012	1,327 50	1,449 93	(122 43)	ST
2 0000	PUBLICIS	GROUPE	SPON	ADR	9/2/2011	1/9/2012	46 58	44 96	1 62	ST
0 5230	PUTNAM	ABS	RTRN	500 CL Y	1/9/2012	2/2/2012	5 61	5 56	0 05	ST
1363 0000	PUTNAM	ABS	RTRN	500 CL Y	1/9/2012	2/2/2012	14,624 99	14,488 69	136 30	ST
1 0000	QBE	INS	GROUP	LTD	11/23/2011	12/2/2011	14 69	13 99	0 70	ST
97 0000	QBE	INS	GROUP	LTD	11/23/2011	1/9/2012	1,292 02	1,357 10	(65 08)	ST
2 0000	QUALCOMM	INC			7/21/2011	9/2/2011	99 99	113 86	(13 87)	ST
54 0000	QUALCOMM	INC			7/21/2011	1/9/2012	3,015 17	3,074 13	(58 96)	ST
8 0000	QUALCOMM	INC			7/22/2011	1/9/2012	446 69	456 87	(10 18)	ST
27 0000	QUALCOMM	INC			11/18/2011	1/9/2012	1,507 59	1,507 86	(0 27)	ST
82 0000	R R DONNELLEY	SONS			9/2/2011	1/9/2012	1,201 16	1,180 37	20 79	ST
4 0000	RAYTHEON	OO	DELAWARE	NEW	5/18/2011	9/2/2011	166 95	197 11	(30 16)	ST
16 0000	RAYTHEON	OO	DELAWARE	NEW	5/18/2011	12/2/2011	726 90	788 46	(61 56)	ST
38 0000	RAYTHEON	OO	DELAWARE	NEW	5/19/2011	12/2/2011	1,726 38	1,887 26	(160 88)	ST
26 0000	RAYTHEON	OO	DELAWARE	NEW	5/20/2011	12/2/2011	1,181 22	1,288 02	(106 80)	ST
3 0000	RAYTHEON	OO	DELAWARE	NEW	5/20/2011	12/5/2011	136 92	148 62	(11 70)	ST
21 0000	RAYTHEON	OO	DELAWARE	NEW	5/23/2011	12/5/2011	958 48	1,037 89	(79 41)	ST
11 0000	RECKITT	BENCKISER	GR	ADR	9/2/2011	1/9/2012	111 87	118 29	(6 42)	ST
47 0000	RIO TINTO	PLC	SPNSRD	ADR	4/12/2011	1/9/2012	2,410 58	3,382 66	(972 08)	ST
6 0000	RIO TINTO	PLC	SPNSRD	ADR	4/13/2011	1/9/2012	307 73	435 41	(127 68)	ST
9 0000	RIO TINTO	PLC	SPNSRD	ADR	12/12/2011	1/9/2012	461 61	441 28	20 33	ST
9 0000	ROCHE	HLDG	LTD	SPN ADR	9/2/2011	1/9/2012	387 09	398 94	(11 85)	ST
11 0000	ROCKWELL	AUTOMATION		INC	2/14/2011	8/23/2011	606 29	972 93	(366 64)	ST
20 0000	ROCKWELL	AUTOMATION		INC	2/15/2011	8/23/2011	1,102 35	1,770 74	(668 39)	ST
8 0000	ROCKWELL	AUTOMATION		INC	2/16/2011	8/23/2011	440 94	722 45	(281 51)	ST
10 0000	ROCKWELL	AUTOMATION		INC	4/15/2011	8/23/2011	551 18	930 12	(378 94)	ST
7 0000	ROCKWELL	AUTOMATION		INC	4/18/2011	8/23/2011	385 83	638 61	(252 78)	ST
14 0000	ROCKWELL	AUTOMATION		INC	12/9/2011	1/9/2012	1,024 63	1,078 68	(54 05)	ST
31 0000	ROCKWELL	AUTOMATION		INC	12/12/2011	1/9/2012	2,268 85	2,336 33	(67 48)	ST
16 0000	ROCKWELL	AUTOMATION		INC	12/13/2011	1/9/2012	1,171 02	1,216 72	(45 70)	ST
12 0000	ROCKWELL	COLLINS		INC	1/12/2011	8/10/2011	555 41	729 11	(173 70)	ST
3 0000	ROCKWELL	COLLINS		INC	1/13/2011	8/10/2011	138 86	184 90	(46 04)	ST
13 0000	ROCKWELL	COLLINS		INC	1/13/2011	8/11/2011	576 03	801 22	(225 19)	ST
16 0000	ROLLS	ROYCE	GRP	SPN ADR COR	6/28/2011	1/9/2012	932 14	786 12	146 02	ST
14 0000	ROLLS	ROYCE	GRP	SPN ADR COR	6/29/2011	1/9/2012	815 63	702 96	112 67	ST
1 0000	ROLLS	ROYCE	GRP	SPN ADR COR	9/2/2011	1/9/2012	58 26	51 13	7 13	ST
2 0000	ROYAL	DUTCH	SHELL	FLC	3/25/2011	1/9/2012	147 40	139 61	7 79	ST
9 0000	ROYAL	DUTCH	SHELL	FLC	8/2/2011	1/9/2012	663 31	651 14	12 17	ST
4 0000	ROYAL	KPN	N V	SP ADR	9/2/2011	1/9/2012	44 17	56 12	(11 95)	ST
4 0000	SALESFORCE	COM		INC	7/30/2010	7/29/2011	576 76	394 64	182 12	ST
14 0000	SALESFORCE	COM		INC	11/9/2010	7/29/2011	2,018 67	1,599 56	419 11	ST
27 0000	SALESFORCE	COM		INC	12/5/2011	1/9/2012	2,726 14	3,371 42	(645 28)	ST
11 0000	SALESFORCE	COM		INC	12/6/2011	1/9/2012	1,110 65	1,372 42	(261 77)	ST
23 0000	SCHLUMBERGER			LTD	1/27/2011	1/9/2012	1,579 54	2,005 18	(425 64)	ST
22 0000	SCHLUMBERGER			LTD	10/26/2011	1/9/2012	1,510 88	1,512 02	(1 14)	ST
8 0000	SINA	CORPORATION			1/13/2011	7/12/2011	854 49	689 11	165 38	ST
5 0000	SINA	CORPORATION			1/13/2011	7/19/2011	597 98	430 69	167 29	ST
3 0000	SINA	CORPORATION			1/13/2011	8/3/2011	299 15	258 41	40 74	ST
7 0000	SINA	CORPORATION			1/13/2011	8/4/2011	669 13	602 97	66 16	ST
1 0000	SINA	CORPORATION			1/13/2011	9/2/2011	100 67	86 14	14 53	ST
6 0000	SINA	CORPORATION			1/13/2011	9/29/2011	437 88	516 83	(78 95)	ST
15 0000	SINA	CORPORATION			1/14/2011	9/29/2011	1,094 70	1,301 77	(207 07)	ST
15 0000	SINA	CORPORATION			1/14/2011	9/30/2011	1,047 64	1,301 76	(254 12)	ST
1 0000	SINA	CORPORATION			1/18/2011	9/30/2011	69 85	87 24	(17 39)	ST
14 0000	STARWOOD	HOTELS		AND	4/15/2011	11/23/2011	616 93	804 21	(187 28)	ST

1 0000	STARWOOD	HOTELS	AND	4/15/2011	12/2/2011	48 61	57 45	(8 84) ST
2 0000	STARWOOD	HOTELS	AND	4/15/2011	12/2/2011	97 23	125 24	(28 01) ST
4 0000	STARWOOD	HOTELS	AND	4/18/2011	12/2/2011	194 49	229 11	(34 62) ST
56 0000	STARWOOD	HOTELS	AND	4/18/2011	1/9/2012	2,868 65	3,207 58	(338 93) ST
35 0000	STARWOOD	HOTELS	AND	8/4/2011	1/9/2012	1,792 91	1,666 79	126 12 ST
16 0000	STARWOOD	HOTELS	AND	8/24/2011	1/9/2012	819 62	679 81	139 81 ST
2 0000	STARWOOD	HOTELS	AND	4/15/2011	9/2/2011	84 79	114 78	(29 99) ST
21 0000	STRYKER	CORP		5/12/2011	8/11/2011	972 10	1,319 73	(347 63) ST
8 0000	STRYKER	CORP		5/12/2011	8/18/2011	358 96	502 76	(143 80) ST
29 0000	STRYKER	CORP		5/13/2011	8/18/2011	1,301 23	1,834 48	(533 25) ST
12 0000	STRYKER	CORP		5/13/2011	8/19/2011	535 22	759 09	(223 87) ST
17 0000	STRYKER	CORP		5/16/2011	8/19/2011	758 24	1,086 97	(328 73) ST
32 0000	SUMITOMO	MITSUI	-UNSPONS	10/20/2011	1/9/2012	181 58	179 14	2 44 ST
97 0000	SUMITOMO	MITSUI	-UNSPONS	10/21/2011	1/9/2012	550 44	542 37	8 07 ST
26 0000	SUMITOMO	MITSUI	-UNSPONS	11/30/2011	1/9/2012	147 54	144 75	2 79 ST
90 0000	SUMITOMO	MITSUI	-UNSPONS	12/1/2011	1/9/2012	510 72	505 66	5 06 ST
3 0000	SYMRISE	AG	ADR	9/2/2011	1/9/2012	80 91	77 67	3 24 ST
7 0000	TAIWAN	S MANUFCTRING	ADR	9/2/2011	1/9/2012	93 56	82 39	11 17 ST
0 7120	TCW	TOTAL	RETURN BOND I	1/9/2012	2/2/2012	6 96	6 89	0 07 ST
1198 0000	TCW	TOTAL	RETURN BOND I	1/9/2012	2/2/2012	11,704 46	11,584 66	119 80 ST
33 0000	TECHNIP	SP	ADR	11/9/2011	1/9/2012	751 72	745 83	5 89 ST
22 0000	TECHNIP	SP	ADR	12/13/2011	1/9/2012	501 16	501 75	(0 59) ST
2 0000	TECK	RESOURCES	LTD QLS B	9/2/2011	1/9/2012	73 60	85 06	(11 46) ST
3 0000	TELECOM	ITALIA	S P A NEW	9/2/2011	1/9/2012	30 99	35 30	(4 31) ST
6 0000	TELEFLEX	INC		9/2/2011	1/9/2012	361 81	335 36	26 45 ST
7 0000	TESCO	PLC	SPNRD ADR	9/2/2011	1/9/2012	127 82	129 50	(1 68) ST
651 0000	TESORO	LOGISTICS	LP COM	1/9/2012	4/11/2012	22,704 22	21,100 15	1,604 07 ST
198 0000	TESORO	LOGISTICS	LP COM	2/2/2012	4/11/2012	6,905 44	6,565 72	339 72 ST
38 0000	TIM	PARTICIPACO/S	ADR	9/20/2011	1/9/2012	1,015 34	1,032 37	(17 03) ST
6 0000	TIME	WARNER	INC SHS	12/6/2010	9/2/2011	185 32	186 45	(1 13) ST
25 0000	TIME	WARNER	INC SHS	12/6/2010	12/2/2011	861 10	776 85	84 25 ST
70 0000	TIME	WARNER	INC SHS	5/19/2011	1/9/2012	2,575 81	2,574 16	1 65 ST
27 0000	TIME	WARNER	INC SHS	5/20/2011	1/9/2012	993 53	993 37	0 16 ST
2 0000	TOKIO	MARINE	HOLDINGS	9/2/2011	1/9/2012	44 91	52 46	(7 55) ST
29 0000	TOTAL	S A	SP ADR	8/8/2011	1/9/2012	1,483 60	1,335 84	147 76 ST
1 0000	TOTAL	S A	SP ADR	9/2/2011	1/9/2012	51 16	47 65	3 51 ST
10 0000	TRAVELERS	COS	INC	9/2/2011	1/9/2012	595 94	494 57	101 37 ST
0 5790	TURNER	SPECTRUM	FD INSTL	1/9/2012	2/2/2012	6 49	6 40	0 09 ST
1312 0000	TURNER	SPECTRUM	FD INSTL	1/9/2012	2/2/2012	14,707 52	14,510 72	196 80 ST
0 0710	TURNER	SPECTRUM	FUND	1/9/2012	2/2/2012	0 80	0 79	0 01 ST
2 0000	TYC O	INTL LTD NAMEN	-AKT	6/29/2011	12/2/2011	94 98	97 78	(2 80) ST
2 0000	TYCO	INTL LTD NAMEN	-AKT	6/29/2011	9/2/2011	80 22	97 28	(17 06) ST
2 0000	TYCO	INTL LTD NAMEN	-AKT	6/29/2011	9/2/2011	80 22	97 78	(17 56) ST
2 0000	TYCO	INTL LTD NAMEN	-AKT	6/29/2011	9/2/2011	80 22	97 28	(17 06) ST
15 0000	TYCO	INTL LTD NAMEN	-AKT	6/29/2011	1/9/2012	727 40	733 32	(5 92) ST
42 0000	TYCO	INTL LTD NAMEN	-AKT	6/30/2011	1/9/2012	2,036 72	2,073 07	(36 35) ST
11 0000	TYCO	INTL LTD NAMEN	-AKT	7/1/2011	1/9/2012	533 43	544 62	(11 19) ST
4 0000	UGI	CORP	NEW	9/2/2011	1/9/2012	113 33	119 67	(6 34) ST
1 0000	UNION	PACIFIC	CORP	10/6/2011	12/2/2011	102 72	89 02	13 70 ST
50 0000	UNION	PACIFIC	CORP	10/6/2011	1/9/2012	5,458 24	4,450 79	1,007 45 ST
15 0000	UNION	PACIFIC	CORP	10/7/2011	1/9/2012	1,637 47	1,336 38	301 09 ST
1 0000	UNION	PACIFIC	CORP	10/10/2011	1/9/2012	109 17	90 33	18 84 ST
21 0000	UNIVERSAL	CORP	VA	1/25/2011	1/9/2012	972 71	818 17	154 54 ST
17 0000	UNTD	OVERSEAS	BK SPN ADR	8/31/2011	10/21/2011	438 73	515 36	(76 63) ST
1 0000	UNTD	OVERSEAS	BK SPN ADR	9/2/2011	10/21/2011	25 81	29 70	(3 89) ST
178 0000	VANGUARD	SHORT	TERM BOND	1/9/2012	2/2/2012	14,458 80	14,406 70	52 10 ST
4 0000	VODAFONE	GROP	PLC SP ADR	9/2/2011	1/9/2012	110 38	105 60	4 78 ST
8 0000	W & T OFFSHORE	INC		3/15/2011	12/2/2011	165 99	155 60	10 39 ST
57 0000	W & T OFFSHORE	INC		3/15/2011	1/9/2012	1,202 10	1,108 62	93 48 ST
36 0000	W & T OFFSHORE	INC		3/16/2011	1/9/2012	759 22	710 90	48 32 ST
6 0000	W & T OFFSHORE	INC		5/16/2011	1/9/2012	126 53	135 74	(9 21) ST
37 0000	W & T OFFSHORE	INC		5/17/2011	1/9/2012	780 32	845 54	(65 22) ST
40 0000	W & T OFFSHORE	INC		5/18/2011	1/9/2012	843 59	966 44	(122 85) ST
11 0000	W & T OFFSHORE	INC		5/19/2011	1/9/2012	231 99	268 13	(36 14) ST
2 0000	W & T OFFSHORE	INC		9/2/2011	1/9/2012	42 18	38 08	4 10 ST
16 0000	WAL	-MART	STORES INC	6/23/2011	12/2/2011	929 71	848 77	80 94 ST
53 0000	WAL	-MART	STORES INC	6/23/2011	12/5/2011	3,087 76	2,811 56	276 20 ST

8 0000 WAL -MART STORES INC	6/23/2011	1/9/2012	473 39	424 39	49 00	ST
11 0000 WAL -MART STORES INC	6/23/2011	1/9/2012	650 91	583 65	67 26	ST
8 0000 WAL -MART STORES INC	6/24/2011	1/9/2012	473 39	424 86	48 53	ST
27 0000 WAL -MART STORES INC	7/14/2011	1/9/2012	1,597 71	1,447 00	150 71	ST
61 0000 WAL -MART STORES INC	7/14/2011	1/9/2012	3,609 64	3,263 88	345 76	ST
37 0000 WAL -MART STORES INC	7/15/2011	1/9/2012	2,189 45	1,990 44	199 01	ST
17 0000 WAL -MART STORES INC	8/22/2011	1/9/2012	1,005 97	892 16	113 81	ST
27 0000 WAL -MART STORES INC	10/4/2011	1/9/2012	1,597 72	1,403 62	194 10	ST
11 0000 WAL -MART STORES INC	6/23/2011	9/2/2011	577 16	583 53	(6 37)	ST
10 0000 WELLS FARGO & CO NEW DEL	9/2/2011	1/9/2012	293 45	242 58	50 87	ST
5 0000 WESTPAC BANKING ADR	8/23/2011	1/9/2012	513 99	534 68	(20 69)	ST
5 0000 WESTPAC BANKING ADR	11/23/2011	1/9/2012	514 00	482 84	31 16	ST
13 0000 WHIRLPOOL CORP	8/4/2011	1/9/2012	659 68	845 78	(186 10)	ST
9 0000 WHIRLPOOL CORP	8/5/2011	1/9/2012	456 70	587 02	(130 32)	ST
24 0000 WHIRLPOOL CORP	8/8/2011	1/9/2012	1,217 87	1,483 59	(265 72)	ST
28 0000 WHIRLPOOL CORP	8/10/2011	1/9/2012	1,420 86	1,632 72	(211 86)	ST
1 0000 WHIRLPOOL CORP	8/11/2011	1/9/2012	50 74	57 89	(7 15)	ST
6 0000 WHIRLPOOL CORP	8/12/2011	1/9/2012	304 47	374 60	(70 13)	ST
16 0000 WHIRLPOOL CORP	8/15/2011	1/9/2012	811 92	1,007 04	(195 12)	ST
5 0000 WHIRLPOOL CORP	9/2/2011	1/9/2012	253 73	293 84	(40 11)	ST
158 0000 WISCONSIN ENERGY CORP	1/9/2012	4/11/2012	5,469 99	5,442 23	27 76	ST
174 0000 WISCONSIN ENERGY CORP	2/2/2012	4/11/2012	6,023 92	5,952 19	71 73	ST
5 0000 WOLVERINE WORLD WIDE	9/2/2011	1/9/2012	176 10	175 45	0 65	ST
35 0000 XEROX CORP	8/8/2011	1/9/2012	283 28	272 78	10 50	ST
138 0000 XEROX CORP	9/2/2011	1/9/2012	1,116 94	1,097 25	19 69	ST
3 0000 YUM BRANDS INC	5/20/2011	12/2/2011	168 69	168 92	(0 23)	ST
Miscellaneous adjustment	99/99/99	6/30/12	3,627 89		3,627 89	ST
			781,315 27	791,432 55	(10,117 28)	

<u>QUANTITY</u>	<u>SECURITY</u>	<u>ACQUISITION DATE</u>	<u>LIQUIDATION DATE</u>	<u>SALE AMOUNT</u>	<u>COST BASIS</u>	<u>GAIN LOSS</u>	<u>TERM</u>
9 0000	ALLIANZ SE SPD ADR	5/20/2010	12/2/2011	93 86	91 58	2 28	LT
16 0000	ALLIANZ SE SPD ADR	5/20/2010	1/9/2012	147 58	162 81	(15 23)	LT
174 0000	ALLIANZ SE SPD ADR	5/20/2010	1/10/2012	1,625 61	1,770 61	(145 00)	LT
29 0000	ALUMINA LTD SP ADR	8/3/2006	1/10/2012	135 37	557 40	(422 03)	LT
97 0000	ALUMINA LTD SP ADR	12/1/2006	1/10/2012	452 81	1,883 37	(1,430 56)	LT
1 0000	ALUMINA LTD SP ADR	12/1/2006	1/10/2012	4 66	19 58	(14 92)	LT
42 0000	ALUMINA LTD SP ADR	11/16/2007	1/10/2012	196 06	988 26	(792 20)	LT
30 0000	ALUMINA LTD SP ADR	5/17/2010	1/10/2012	140 05	171 58	(31 53)	LT
93 0000	ALUMINA LTD SP ADR	5/18/2010	1/10/2012	434 15	526 26	(92 11)	LT
29 0000	ALUMINA LTD SP ADR	8/3/2006	1/10/2012	130 53	552 49	(421 96)	LT
1 0000	ALUMINA LTD SP ADR	12/1/2006	1/10/2012	4 51	19 42	(14 91)	LT
26 0000	ANGLOGOLD ASHANTI LTD	3/17/2008	12/2/2011	1,221 45	885 27	336 18	LT
7 0000	ANGLOGOLD ASHANTI LTD	7/10/2008	12/2/2011	328 86	178 11	150 75	LT
16 0000	ANGLOGOLD ASHANTI LTD	7/10/2008	1/9/2012	690 62	407 10	283 52	LT
40 0000	ANGLOGOLD ASHANTI LTD	7/10/2008	6/7/2012	1,456 19	1,017 76	438 43	LT
24 0000	ANGLOGOLD ASHANTI LTD	1/21/2010	6/7/2012	873 72	936 81	(63 09)	LT
12 0000	ANGLOGOLD ASHANTI LTD	2/9/2011	6/7/2012	436 86	545 98	(109 12)	LT
11 0000	ANGLOGOLD ASHANTI LTD	2/9/2011	6/8/2012	393 88	500 48	(106 60)	LT
7 0000	ASTRAZENECA PLC SPND ADR	1/11/2010	8/24/2011	329 58	333 42	(3 84)	LT
3 0000	ASTRAZENECA PLC SPND ADR	1/11/2010	8/25/2011	139 27	142 89	(3 62)	LT
8 0000	ASTRAZENECA PLC SPND ADR	1/11/2010	12/2/2011	361 22	381 05	(19 83)	LT
16 0000	ASTRAZENECA PLC SPND ADR	1/11/2010	1/9/2012	744 11	762 10	(17 99)	LT
15 0000	ASTRAZENECA PLC SPND ADR	1/14/2010	1/9/2012	697 61	738 17	(40 56)	LT
8 0000	ASTRAZENECA PLC SPND ADR	1/14/2010	1/10/2012	372 04	393 69	(21 65)	LT
8 0000	ASTRAZENECA PLC SPND ADR	4/21/2010	1/10/2012	372 04	362 68	9 36	LT
2 0000	ASTRAZENECA PLC SPND ADR	4/21/2010	5/31/2012	80 95	90 67	(9 72)	LT
13 0000	AXIS CAPITAL HOLDINGS	10/20/2009	11/8/2011	417 85	393 86	23 99	LT
5 0000	AXIS CAPITAL HOLDINGS	10/20/2009	12/2/2011	153 84	151 48	2 36	LT
19 0000	AXIS CAPITAL HOLDINGS	10/20/2009	1/9/2012	593 58	575 64	17 94	LT
33 0000	AXIS CAPITAL HOLDINGS	10/20/2009	1/10/2012	1,026 15	999 80	26 35	LT
43 0000	AXIS CAPITAL HOLDINGS	1/22/2010	1/10/2012	1,337 11	1,226 28	110 83	LT
10 0000	BARRICK GOLD CORPORATION	9/16/2008	8/23/2011	516 02	276 81	239 21	LT
7 0000	BARRICK GOLD CORPORATION	9/16/2008	12/2/2011	356 77	193 77	163 00	LT
8 0000	BARRICK GOLD CORPORATION	2/27/2009	12/2/2011	407 75	245 98	161 77	LT
8 0000	BARRICK GOLD CORPORATION	2/27/2009	1/9/2012	380 57	245 97	134 60	LT
15 0000	BARRICK GOLD CORPORATION	4/9/2009	1/9/2012	713 59	432 24	281 35	LT
30 0000	CAMECO CORP COM	9/15/2008	1/10/2012	555 46	724 79	(169 33)	LT
35 0000	CAMECO CORP COM	2/9/2010	1/10/2012	648 05	942 10	(294 05)	LT
10 0000	CAMECO CORP COM	4/6/2010	1/10/2012	185 16	270 79	(85 63)	LT
43 0000	CAMECO CORP COM	4/6/2010	1/10/2012	802 92	1,164 40	(361 48)	LT
15 0000	CAMECO CORP COM	5/21/2010	1/10/2012	280 08	357 95	(77 87)	LT
23 0000	CAMECO CORP COM	5/24/2010	1/10/2012	429 47	552 86	(123 39)	LT
85 0000	CARREFOUR SA	9/24/2009	12/2/2011	441 14	768 39	(327 25)	LT
33 0000	CARREFOUR SA	9/25/2009	12/2/2011	171 27	298 95	(127 68)	LT
22 0000	CARREFOUR SA	10/8/2009	12/2/2011	114 18	198 88	(84 70)	LT
3 0000	CARREFOUR SA	10/8/2009	1/11/2012	12 65	27 31	(14 66)	LT
86 0000	CARREFOUR SA	10/9/2009	1/11/2012	362 75	777 24	(414 49)	LT
2 0000	CARREFOUR SA	10/9/2009	1/11/2012	8 43	18 20	(9 77)	LT
121 0000	CARREFOUR SA	10/21/2009	1/11/2012	510 39	1,119 44	(609 05)	LT
119 0000	CARREFOUR SA	10/28/2009	1/11/2012	501 95	1,046 32	(544 37)	LT
143 0000	CARREFOUR SA	12/3/2010	1/11/2012	603 19	1,266 94	(663 75)	LT
3 0000	CARREFOUR SA	10/8/2009	1/9/2012	12 68	27 12	(14 44)	LT
2 0000	CARREFOUR SA	10/9/2009	1/9/2012	8 46	18 08	(9 62)	LT
13 0000	CENTRAIS ELETRICAS	5/24/2007	1/10/2012	128 58	169 22	(40 64)	LT
15 0000	CENTRAIS ELETRICAS	5/24/2007	1/10/2012	149 27	195 26	(45 99)	LT
6 0000	CENTRAIS ELETRICAS	8/1/2007	1/10/2012	59 72	78 78	(19 06)	LT
9 0000	CENTRAIS ELETRICAS	8/1/2007	1/11/2012	88 75	118 17	(29 42)	LT
20 0000	CENTRAIS ELETRICAS	8/2/2007	1/11/2012	197 24	266 80	(69 56)	LT
22 0000	DAI NIPPON PRTG	3/29/2005	1/9/2012	212 15	353 08	(140 93)	LT

121 0000	DAI NIPPON PRTG	3/29/2005	5/21/2012	910 93	1,941 94	(1,031 01) LT
30 0000	DAI NIPPON PRTG	3/29/2005	5/21/2012	225 86	485 69	(259 83) LT
7 0000	DAI NIPPON PRTG	3/29/2005	5/31/2012	52 14	113 33	(61 19) LT
12 0000	DAI NIPPON PRTG	6/20/2006	5/31/2012	89 40	186 93	(97 53) LT
37 0000	DAI NIPPON PRTG	3/29/2005	12/2/2011	351 12	593 82	(242 70) LT
2 0000	DAIWA HOUSE IND LTD ADR	2/13/2008	8/19/2011	237 17	209 91	27 26 LT
9 0000	DAIWA HOUSE IND LTD ADR	3/12/2008	8/19/2011	1,067 30	887 79	179 51 LT
9 0000	DAIWA HOUSE IND LTD ADR	8/20/2008	8/19/2011	1,040 43	831 89	208 54 LT
18 0000	ELECTRBRS CNTRAI ADRPFD	12/14/2006	12/2/2011	247 49	199 47	48 02 LT
10 0000	ELECTRBRS CNTRAI ADRPFD	3/14/2007	12/2/2011	137 49	101 86	35 63 LT
15 0000	ELECTRBRS CNTRAI ADRPFD	3/15/2007	12/2/2011	206 24	154 65	51 59 LT
10 0000	ELECTRBRS CNTRAI ADRPFD	3/16/2007	12/2/2011	137 50	102 72	34 78 LT
5 0000	ELECTRBRS CNTRAI ADRPFD	3/19/2007	12/2/2011	68 75	51 73	17 02 LT
3 0000	ELECTRBRS CNTRAI ADRPFD	3/26/2007	12/2/2011	41 26	31 56	9 70 LT
2 0000	ELECTRBRS CNTRAI ADRPFD	3/26/2007	1/9/2012	29 73	21 04	8 69 LT
13 0000	ELECTRBRS CNTRAI ADRPFD	3/28/2007	1/9/2012	193 31	135 71	57 60 LT
1 0000	ELECTRBRS CNTRAI ADRPFD	12/19/2007	1/9/2012	14 87	12 77	2 10 LT
4 0000	ELECTRBRS CNTRAI ADRPFD	12/19/2007	1/10/2012	59 93	51 08	8 85 LT
32 0000	ELECTRBRS CNTRAI ADRPFD	9/17/2008	1/10/2012	479 49	335 07	144 42 LT
33 0000	ELECTRBRS CNTRAI ADRPFD	9/17/2008	1/11/2012	490 17	345 54	144 63 LT
40 0000	ELECTRBRS CNTRAI ADRPFD	9/17/2008	1/12/2012	590 74	418 84	171 90 LT
13 0000	ELECTRBRS CNTRAI ADRPFD	9/18/2008	1/12/2012	192 00	136 22	55 78 LT
32 0000	ELECTRBRS CNTRAI ADRPFD	9/18/2008	1/13/2012	469 27	335 30	133 97 LT
37 0000	ELECTRICITE DE FRANCE	3/23/2010	1/11/2012	167 09	383 30	(216 21) LT
23 0000	ELECTRICITE DE FRANCE	3/23/2010	1/11/2012	103 86	244 66	(140 80) LT
151 0000	ELECTRICITE DE FRANCE	3/24/2010	1/11/2012	681 92	1,546 36	(864 44) LT
181 0000	ELECTRICITE DE FRANCE	11/17/2010	1/11/2012	817 40	1,609 81	(792 41) LT
23 0000	ELECTRICITE DE FRANCE	3/23/2010	1/9/2012	103 46	238 26	(134 80) LT
29 0000	EMBRAER S A SPONSRD ADR	11/2/2009	1/9/2012	758 75	576 85	181 90 LT
7 0000	EMBRAER S A SPONSRD ADR	11/2/2009	1/10/2012	184 72	139 24	45 48 LT
39 0000	EMBRAER S A SPONSRD ADR	5/17/2010	1/10/2012	1,029 18	869 20	159 98 LT
87 0000	FINMECCANICA SPA SHS	5/12/2010	1/11/2012	149 43	521 82	(372 39) LT
53 0000	FINMECCANICA SPA SHS	5/12/2010	1/11/2012	91 03	320 17	(229 14) LT
33 0000	FINMECCANICA SPA SHS	5/13/2010	1/11/2012	56 68	198 89	(142 21) LT
195 0000	FINMECCANICA SPA SHS	5/17/2010	1/11/2012	334 94	1,099 96	(765 02) LT
385 0000	FINMECCANICA SPA SHS	9/29/2010	1/11/2012	661 30	2,247 44	(1,586 14) LT
26 0000	FINMECCANICA SPA SHS	9/30/2010	1/11/2012	44 65	152 82	(108 17) LT
53 0000	FINMECCANICA SPA SHS	5/12/2010	1/9/2012	90 47	317 89	(227 42) LT
20 0000	GLAXOSMITHKLINE PLC ADR	1/8/2010	11/8/2011	898 10	822 47	75 63 LT
10 0000	GLAXOSMITHKLINE PLC ADR	1/8/2010	12/2/2011	440 99	411 24	29 75 LT
26 0000	GLAXOSMITHKLINE PLC ADR	1/14/2010	1/9/2012	1,150 83	1,089 63	61 20 LT
20 0000	GLAXOSMITHKLINE PLC ADR	4/21/2010	1/9/2012	885 26	778 81	106 45 LT
14 0000	GLAXOSMITHKLINE PLC ADR	4/22/2010	1/9/2012	619 68	543 71	75 97 LT
44 0000	GOLD FIELDS SP ADR NEW	1/29/2008	10/10/2011	671 30	653 85	17 45 LT
10 0000	GOLD FIELDS SP ADR NEW	1/31/2008	10/11/2011	150 59	147 62	2 97 LT
56 0000	GOLD FIELDS SP ADR NEW	2/5/2008	10/11/2011	843 36	760 67	82 69 LT
40 0000	GOLD FIELDS SP ADR NEW	2/5/2008	12/2/2011	659 70	543 33	116 37 LT
42 0000	GOLD FIELDS SP ADR NEW	2/5/2008	1/9/2012	652 47	570 50	81 97 LT
10 0000	GOLD FIELDS SP ADR NEW	4/7/2008	1/9/2012	155 36	138 53	16 83 LT
4 0000	GOLD FIELDS SP ADR NEW	4/7/2008	5/31/2012	52 83	55 41	(2 58) LT
5 0000	HACHIJUNI BANK LTD ADR	6/5/2008	12/2/2011	285 14	340 92	(55 78) LT
1 0000	HACHIJUNI BANK LTD ADR	6/5/2008	1/9/2012	57 68	68 18	(10 50) LT
18 0000	KAO CORP SPD ADR	4/15/2009	8/12/2011	469 51	381 11	88 40 LT
35 0000	KAO CORP SPD ADR	4/15/2009	8/15/2011	911 56	741 05	170 51 LT
82 0000	KAO CORP SPD ADR	4/15/2009	8/23/2011	2,095 81	1,736 16	359 65 LT
35 0000	KAO CORP SPD ADR	4/15/2009	9/2/2011	911 74	741 05	170 69 LT
50 0000	KAO CORP SPD ADR	5/19/2009	9/2/2011	1,302 49	1,056 14	246 35 LT
49 0000	KINROSS GOLD CORP	7/6/2009	9/2/2011	858 60	887 87	(29 27) LT
41 0000	KINROSS GOLD CORP	8/14/2009	9/2/2011	718 43	779 69	(61 26) LT
45 0000	KINROSS GOLD CORP	7/6/2009	9/2/2011	788 51	815 39	(26 88) LT
26 0000	KINROSS GOLD CORP	8/14/2009	1/9/2012	324 00	494 44	(170 44) LT
41 0000	KINROSS GOLD CORP	9/10/2009	1/9/2012	510 93	653 24	(142 31) LT
58 0000	KINROSS GOLD CORP	10/30/2009	1/9/2012	722 79	1,056 92	(334 13) LT
4 0000	KINROSS GOLD CORP	7/6/2009	9/2/2011	70 09	72 48	(2 39) LT

41 0000 KINROSS GOLD CORP	8/14/2009	9/2/2011	718 43	779 69	(61 26) LT
4 0000 KINROSS GOLD CORP	8/2/2009	1/9/2012	49 84	60 14	(10 30) LT
37 0000 KINROSS GOLD CORP	8/14/2009	1/9/2012	461 08	703 62	(242 54) LT
49 0000 KINROSS GOLD CORP CXL	7/6/2009	9/2/2011	858 60	887 87	(29 27) LT
41 0000 KINROSS GOLD CORP CXL	8/14/2009	9/2/2011	718 43	779 69	(61 26) LT
42 0000 KOREA ELEC POWER SPN ADR	3/23/2005	12/2/2011	456 91	573 01	(116 10) LT
18 0000 KOREA ELEC POWER SPN ADR	3/23/2005	1/10/2012	212 43	245 58	(33 15) LT
24 0000 KOREA ELEC POWER SPN ADR	3/23/2005	1/10/2012	281 88	327 43	(45 55) LT
5 0000 KOREA ELEC POWER SPN ADR	9/25/2006	1/10/2012	58 72	99 99	(41 27) LT
5 0000 KOREA ELEC POWER SPN ADR	9/26/2006	1/10/2012	58 72	99 99	(41 27) LT
10 0000 KOREA ELEC POWER SPN ADR	9/27/2006	1/10/2012	117 45	198 30	(80 85) LT
9 0000 KOREA ELEC POWER SPN ADR	9/28/2006	1/10/2012	105 70	177 04	(71 34) LT
87 0000 KOREA ELEC POWER SPN ADR	11/30/2006	1/10/2012	1,021 85	1,866 15	(844 30) LT
65 0000 KOREA ELEC POWER SPN ADR	3/17/2008	1/10/2012	763 46	910 08	(146 62) LT
42 0000 MS&AD INS GROUP HLDGS	11/12/2007	12/2/2011	408 65	750 80	(342 15) LT
18 0000 MS&AD INS GROUP HLDGS	11/12/2007	1/9/2012	167 82	321 77	(153 95) LT
12 0000 MS&AD INS GROUP HLDGS	11/12/2007	1/11/2012	112 44	214 52	(102 08) LT
30 0000 MS&AD INS GROUP HLDGS	11/27/2007	1/11/2012	281 11	544 46	(263 35) LT
36 0000 MS&AD INS GROUP HLDGS	11/28/2007	1/11/2012	337 33	674 33	(337 00) LT
72 0000 MS&AD INS GROUP HLDGS	12/3/2007	1/11/2012	674 67	1,308 38	(633 71) LT
40 0000 MS&AD INS GROUP HLDGS	2/24/2010	1/11/2012	374 82	493 25	(118 43) LT
74 0000 MS&AD INS GROUP HLDGS	8/10/2010	1/11/2012	693 42	845 58	(152 16) LT
15 0000 MS&AD INS GROUP HLDGS	8/10/2010	1/10/2012	140 94	171 40	(30 46) LT
14 0000 NEWCREST MNG LTD SPN ADR	12/1/2006	12/2/2011	509 59	262 56	247 03 LT
15 0000 NEWCREST MNG LTD SPN ADR	12/1/2006	1/9/2012	479 08	281 32	197 76 LT
1 0000 NEWCREST MNG LTD SPN ADR	12/1/2006	1/9/2012	31 94	18 75	13 19 LT
1 0000 NEWCREST MNG LTD SPN ADR	8/12/2008	1/9/2012	31 94	20 79	11 15 LT
29 0000 NEWCREST MNG LTD SPN ADR	8/12/2008	1/10/2012	947 62	602 82	344 80 LT
44 0000 NEWCREST MNG LTD SPN ADR	7/31/2009	1/10/2012	1,437 78	1,094 82	342 96 LT
17 0000 NEWCREST MNG LTD SPN ADR	5/28/2010	1/10/2012	555 51	465 25	90 26 LT
2 0000 NEXEN INC CANADA COM	8/7/2008	1/9/2012	33 29	60 34	(27 05) LT
46 0000 NEXEN INC CANADA COM	1/28/2009	1/9/2012	765 67	685 42	80 25 LT
15 0000 NEXEN INC CANADA COM	1/28/2009	1/10/2012	273 85	223 50	50 35 LT
51 0000 NEXEN INC CANADA COM	10/27/2009	1/10/2012	931 12	1,156 73	(225 61) LT
54 0000 NEXEN INC CANADA COM	5/18/2010	1/10/2012	985 89	1,159 01	(173 12) LT
28 0000 NEXEN INC CANADA COM	10/25/2010	1/10/2012	511 20	617 68	(106 48) LT
11 0000 NINTENDO LTD ADR	8/3/2009	12/2/2011	196 29	373 45	(177 16) LT
3 0000 NINTENDO LTD ADR	8/20/2009	12/2/2011	53 54	97 11	(43 57) LT
34 0000 NIPPON TELG&TEL SPDN ADR	11/30/2006	10/5/2011	799 38	860 81	(61 43) LT
14 0000 NIPPON TELG&TEL SPDN ADR	11/30/2006	10/6/2011	330 58	354 45	(23 87) LT
22 0000 NIPPON TELG&TEL SPDN ADR	5/15/2007	10/6/2011	519 50	534 27	(14 77) LT
11 0000 NIPPON TELG&TEL SPDN ADR	5/15/2007	12/2/2011	271 91	267 13	4 78 LT
10 0000 NIPPON TELG&TEL SPDN ADR	5/30/2007	12/2/2011	247 20	228 65	18 55 LT
18 0000 NIPPON TELG&TEL SPDN ADR	5/30/2007	1/9/2012	460 36	411 57	48 79 LT
36 0000 NIPPON TELG&TEL SPDN ADR	5/30/2007	1/10/2012	918 73	823 13	95 60 LT
15 0000 NIPPON TELG&TEL SPDN ADR	6/12/2007	1/10/2012	382 80	339 69	43 11 LT
25 0000 NIPPON TELG&TEL SPDN ADR	6/13/2007	1/10/2012	638 01	562 56	75 45 LT
15 0000 NIPPON TELG&TEL SPDN ADR	6/14/2007	1/10/2012	382 80	336 24	46 56 LT
60 0000 NIPPON TELG&TEL SPDN ADR	9/27/2007	1/10/2012	1,531 23	1,375 85	155 38 LT
46 0000 NIPPON TELG&TEL SPDN ADR	4/13/2009	1/10/2012	1,173 95	867 73	306 22 LT
61 0000 NIPPON TELG&TEL SPDN ADR	12/16/2010	1/10/2012	1,556 77	1,374 02	182 75 LT
35 0000 NOKIA CORP SPON ADR	1/30/2009	12/2/2011	195 91	428 22	(232 31) LT
78 0000 NOKIA CORP SPON ADR	1/30/2009	3/26/2012	415 35	954 31	(538 96) LT
2 0000 NOKIA CORP SPON ADR	1/30/2009	3/27/2012	10 87	24 47	(13 60) LT
58 0000 NOKIA CORP SPON ADR	2/19/2009	3/27/2012	315 31	617 96	(302 65) LT
49 0000 NOKIA CORP SPON ADR	7/20/2009	3/27/2012	266 38	642 47	(376 09) LT
91 0000 NOKIA CORP SPON ADR	11/18/2009	3/27/2012	494 71	1,266 81	(772 10) LT
48 0000 NOKIA CORP SPON ADR	4/30/2010	3/27/2012	260 95	585 12	(324 17) LT
12 0000 NOKIA CORP SPON ADR	5/24/2010	3/27/2012	65 24	120 90	(55 66) LT
23 0000 NOKIA CORP SPON ADR	5/24/2010	6/18/2012	57 67	231 73	(174 06) LT
153 0000 NOKIA CORP SPON ADR	2/14/2011	6/18/2012	383 65	1,366 32	(982 67) LT
186 0000 NOKIA CORP SPON ADR	6/1/2011	6/18/2012	466 41	1,258 53	(792 12) LT
99 0000 OAO GAZPROM SPON ADR	10/18/2010	12/2/2011	1,163 23	1,052 33	110 90 LT
20 0000 OAO GAZPROM SPON ADR	10/18/2010	1/9/2012	221 36	212 59	8 77 LT

45 0000	OAO GAZPROM SPON ADR	10/18/2010	1/11/2012	508 29	478 33	29 96	LT
17 0000	PANASONIC CORP SHS	3/23/2005	1/9/2012	143 87	254 10	(110 23)	LT
40 0000	PANASONIC CORP SHS	3/23/2005	1/10/2012	336 39	597 89	(261 50)	LT
65 0000	PANASONIC CORP SHS	8/16/2007	1/10/2012	546 64	1,125 00	(578 36)	LT
11 0000	PANASONIC CORP SHS	8/17/2007	1/10/2012	92 50	194 62	(102 12)	LT
40 0000	PANASONIC CORP SHS	9/10/2007	1/10/2012	336 40	687 94	(351 54)	LT
35 0000	PANASONIC CORP SHS	9/11/2007	1/10/2012	294 35	600 57	(306 22)	LT
42 0000	PANASONIC CORP SHS	9/27/2010	1/10/2012	353 22	578 33	(225 11)	LT
10 0000	ROHM CO LTD SHS	1/6/2009	5/31/2012	179 59	258 24	(78 65)	LT
50 0000	ROHM CO LTD SHS	1/6/2009	5/31/2012	897 98	1,291 18	(393 20)	LT
10 0000	ROHM CO LTD SHS	8/30/2010	5/31/2012	179 60	303 46	(123 86)	LT
1 0000	ROYAL DUTCH SHEL PLC	3/23/2005	8/4/2011	66 41	63 36	3 05	LT
7 0000	ROYAL DUTCH SHEL PLC	3/3/2006	8/4/2011	464 88	452 96	11 92	LT
7 0000	ROYAL DUTCH SHEL PLC	11/30/2006	8/4/2011	464 88	503 58	(38 70)	LT
19 0000	ROYAL DUTCH SHEL PLC	11/30/2006	10/10/2011	1,277 80	1,366 86	(89 06)	LT
13 0000	ROYAL DUTCH SHEL PLC	11/30/2006	10/7/2011	845 72	935 22	(89 50)	LT
11 0000	ROYAL DUTCH SHEL PLC	2/27/2007	10/7/2011	715 61	741 37	(25 76)	LT
11 0000	ROYAL DUTCH SHEL PLC	2/13/2008	10/7/2011	715 61	767 74	(52 13)	LT
13 0000	ROYAL DUTCH SHEL PLC	2/2/2010	10/7/2011	845 73	716 13	129 60	LT
18 0000	SANOFI ADR	10/2/2007	12/2/2011	621 51	764 10	(142 59)	LT
3 0000	SANOFI ADR	4/8/2008	12/2/2011	103 59	115 26	(11 67)	LT
16 0000	SANOFI ADR	4/8/2008	5/31/2012	545 40	614 71	(69 31)	LT
4 0000	SANOFI ADR	4/14/2008	5/31/2012	136 36	152 51	(16 15)	LT
16 0000	SEKISUI HSE LD SPONS ADR	9/11/2007	12/2/2011	137 27	192 35	(55 08)	LT
19 0000	SEKISUI HSE LD SPONS ADR	9/12/2007	12/2/2011	163 02	229 27	(66 25)	LT
15 0000	SEKISUI HSE LD SPONS ADR	9/12/2007	3/27/2012	145 72	181 00	(35 28)	LT
65 0000	SEKISUI HSE LD SPONS ADR	10/11/2007	3/27/2012	631 45	792 56	(161 11)	LT
50 0000	SEKISUI HSE LD SPONS ADR	10/12/2007	3/27/2012	485 74	609 97	(124 23)	LT
7 0000	SEKISUI HSE LD SPONS ADR	3/6/2008	3/27/2012	68 01	64 39	3 62	LT
130 0000	SEKISUI HSE LD SPONS ADR	3/6/2008	3/28/2012	1,255 02	1,195 91	59 11	LT
1 0000	SEVEN AND I HOLDINGS CO	1/7/2009	10/3/2011	56 28	59 02	(2 74)	LT
21 0000	SEVEN AND I HOLDINGS CO	1/8/2009	10/3/2011	1,181 98	1,242 55	(60 57)	LT
1 0000	SEVEN AND I HOLDINGS CO	1/8/2009	12/2/2011	54 31	59 17	(4 86)	LT
4 0000	SEVEN AND I HOLDINGS CO	1/8/2009	12/21/2011	218 17	236 67	(18 50)	LT
8 0000	SEVEN AND I HOLDINGS CO	2/17/2009	12/21/2011	436 36	399 69	36 67	LT
4 0000	SEVEN AND I HOLDINGS CO	1/28/2009	5/31/2012	239 39	243 73	(4 34)	LT
11 0000	SEVEN AND I HOLDINGS CO	2/17/2009	5/31/2012	658 33	549 57	108 76	LT
8 0000	SEVEN AND I HOLDINGS CO	4/13/2009	5/31/2012	478 80	342 25	136 55	LT
10 0000	SHISEIDO LTD SPONSRD ADR	12/1/2006	5/31/2012	156 29	204 54	(48 25)	LT
3 0000	SIEMENS AG ADR	9/29/2008	6/28/2011	390 75	279 87	110 88	LT
4 0000	SIEMENS AG ADR	9/29/2008	12/2/2011	399 27	373 17	26 10	LT
2 0000	SIEMENS AG ADR	9/29/2008	5/31/2012	165 19	186 58	(21 39)	LT
5 0000	SK TELECOM ADR	4/24/2008	12/2/2011	72 51	110 51	(38 00)	LT
24 0000	SK TELECOM ADR	4/28/2008	12/2/2011	348 08	540 48	(192 40)	LT
17 0000	SK TELECOM ADR	6/10/2008	12/2/2011	246 57	360 44	(113 87)	LT
19 0000	SK TELECOM ADR	6/10/2008	1/9/2012	245 88	402 85	(156 97)	LT
85 0000	SK TELECOM ADR	4/9/2009	1/9/2012	1,100 04	1,332 14	(232 10)	LT
15 0000	SK TELECOM ADR	4/9/2009	1/11/2012	192 80	235 08	(42 28)	LT
40 0000	SK TELECOM ADR	5/15/2009	1/11/2012	514 13	636 21	(122 08)	LT
8 0000	SK TELECOM ADR	5/18/2009	1/11/2012	102 83	126 61	(23 78)	LT
81 0000	SK TELECOM ADR	5/18/2009	1/10/2012	1,067 47	1,281 97	(214 50)	LT
14 0000	SK TELECOM ADR	8/19/2009	1/10/2012	184 51	219 76	(35 25)	LT
20 0000	SK TELECOM ADR	8/19/2009	1/10/2012	262 60	313 94	(51 34)	LT
14 0000	SOCIETE GENERAL SPN ADR	1/15/2009	1/30/2012	72 26	103 37	(31 11)	LT
21 0000	SOCIETE GENERAL SPN ADR	1/15/2009	1/30/2012	108 40	141 54	(33 14)	LT
37 0000	SOCIETE GENERAL SPN ADR	1/15/2009	2/24/2012	235 24	249 41	(14 17)	LT
71 0000	SOCIETE GENERAL SPN ADR	5/17/2010	2/24/2012	451 42	627 51	(176 09)	LT
36 0000	SOCIETE GENERAL SPN ADR	5/17/2010	3/7/2012	219 11	318 18	(99 07)	LT
58 0000	SOCIETE GENERAL SPN ADR	1/15/2009	12/2/2011	286 51	428 24	(141 73)	LT
4 0000	SUMITOMO MITSUI TR HLDGS	4/4/2011	5/31/2012	9 75	14 00	(4 25)	LT
29 0000	SUNCOR ENERGY INC NEW	5/20/2010	7/22/2011	1,201 83	827 91	373 92	LT
29 0000	SUNCOR ENERGY INC NEW	5/20/2010	7/25/2011	1,207 65	827 91	379 74	LT
10 0000	SWISSCOM AG ADR	3/29/2005	7/28/2011	473 18	367 28	105 90	LT
8 0000	SWISSCOM AG ADR	1/26/2006	7/28/2011	378 56	245 98	132 58	LT

2 0000	SWISSCOM AG	ADR	1/26/2006	1/9/2012	73 67	61 49	12 18	LT
12 0000	SWISSCOM AG	ADR	1/27/2006	1/9/2012	442 03	372 08	69 95	LT
1 0000	SWISSCOM AG	ADR	1/27/2006	1/10/2012	37 28	31 01	6 27	LT
73 0000	SWISSCOM AG	ADR	12/1/2006	1/10/2012	2,721 83	2,713 97	7 86	LT
11 0000	SWISSCOM AG	ADR	6/8/2007	1/10/2012	410 14	371 75	38 39	LT
4 0000	TELECOM ITALIA SPA	ADR	6/1/2005	6/19/2012	29 41	105 56	(76 15)	LT
24 0000	TELECOM ITALIA SPA	ADR	9/14/2005	6/19/2012	176 50	655 18	(478 68)	LT
23 0000	TELECOM ITALIA SPA	ADR	11/18/2005	6/19/2012	169 15	534 53	(365 38)	LT
35 0000	TELECOM ITALIA SPA	ADR	11/18/2005	6/19/2012	257 40	813 42	(556 02)	LT
23 0000	TELECOM ITALIA SPA	ADR	5/9/2006	6/19/2012	169 15	616 49	(447 34)	LT
91 0000	TELECOM ITALIA SPA	ADR	12/1/2006	6/19/2012	669 26	2,402 84	(1,733 58)	LT
5 0000	TOYOTA MOTOR CORP	ADR	9/9/2010	12/2/2011	331 17	350 63	(19 46)	LT
16 0000	TOYOTA MOTOR CORP	ADR	9/9/2010	1/9/2012	1,093 74	1,122 02	(28 28)	LT
3 0000	TOYOTA MOTOR CORP	ADR	9/9/2010	1/10/2012	205 08	210 38	(5 30)	LT
7 0000	TOYOTA MOTOR CORP	ADR	9/13/2010	1/10/2012	478 52	495 80	(17 28)	LT
7 0000	TOYOTA MOTOR CORP	ADR	10/21/2010	1/10/2012	478 52	501 07	(22 55)	LT
11 0000	TOYOTA MOTOR CORP	ADR	10/22/2010	1/10/2012	751 98	792 04	(40 06)	LT
30 0000	UBS AG	REG	1/18/2008	1/9/2012	337 38	1,186 28	(848 90)	LT
35 0000	UBS AG	REG	1/22/2008	1/9/2012	393 61	1,288 94	(895 33)	LT
34 0000	UBS AG	REG	2/29/2008	1/9/2012	382 36	1,080 46	(698 10)	LT
5 0000	UBS AG	REG	5/6/2008	1/9/2012	56 23	100 75	(44 52)	LT
23 0000	UBS AG	REG	6/19/2008	1/9/2012	258 66	463 45	(204 79)	LT
57 0000	UBS AG	REG	1/22/2010	1/9/2012	641 04	814 47	(173 43)	LT
28 0000	VODAFONE GROUPO PLC	SP ADR	11/30/2006	12/2/2011	750 47	738 36	12 11	LT
44 0000	VODAFONE GROUPO PLC	SP ADR	11/30/2006	1/9/2012	1,212 05	1,160 28	51 77	LT
45 0000	VODAFONE GROUPO PLC	SP ADR	9/18/2008	1/9/2012	1,239 60	985 63	253 97	LT
93 0000	VODAFONE GROUPO PLC	SP ADR	10/27/2008	1/9/2012	2,561 86	1,482 48	1,079 38	LT
17 0000	WACOAL HOLDINGS CORP	ADR	3/29/2005	12/2/2011	1,086 55	1,147 35	(60 80)	LT
2 0000	WACOAL HOLDINGS CORP	ADR	3/29/2005	1/9/2012	126 64	134 98	(8 34)	LT
4 0000	WACOAL HOLDINGS CORP	ADR	3/29/2005	1/11/2012	251 14	269 96	(18 82)	LT
1 0000	WACOAL HOLDINGS CORP	ADR	3/29/2005	1/10/2012	62 74	67 49	(4 75)	LT
4 0000	WACOAL HOLDINGS CORP	ADR	3/29/2005	1/11/2012	253 46	269 97	(16 51)	LT
3 0000	WACOAL HOLDINGS CORP	ADR	12/1/2006	1/12/2012	188 28	197 29	(9 01)	LT
3 0000	WACOAL HOLDINGS CORP	ADR	12/1/2006	1/17/2012	187 90	197 29	(9 39)	LT
2 0000	WACOAL HOLDINGS CORP	ADR	12/1/2006	1/18/2012	124 47	131 52	(7 05)	LT
2 0000	WACOAL HOLDINGS CORP	ADR	8/7/2007	1/18/2012	124 47	126 11	(1 64)	LT
3 0000	WACOAL HOLDINGS CORP	ADR	8/7/2007	1/18/2012	187 65	189 17	(1 52)	LT
1 0000	WACOAL HOLDINGS CORP	ADR	8/8/2007	1/18/2012	62 56	62 74	(0 18)	LT
2 0000	WACOAL HOLDINGS CORP	ADR	8/8/2007	1/19/2012	124 69	125 48	(0 79)	LT
3 0000	WACOAL HOLDINGS CORP	ADR	8/8/2007	1/20/2012	188 61	188 21	0 40	LT
1 0000	WACOAL HOLDINGS CORP	ADR	10/25/2007	1/20/2012	62 88	57 92	4 96	LT
4 0000	WACOAL HOLDINGS CORP	ADR	10/25/2007	1/23/2012	253 49	231 67	21 82	LT
4 0000	WACOAL HOLDINGS CORP	ADR	10/26/2007	1/24/2012	250 94	234 16	16 78	LT
4 0000	WACOAL HOLDINGS CORP	ADR	10/26/2007	1/25/2012	249 89	234 17	15 72	LT
3 0000	WACOAL HOLDINGS CORP	ADR	10/26/2007	1/26/2012	187 54	175 62	11 92	LT
12 0000	WOLTERS KLUWER NV	SPN ADR	2/23/2009	5/31/2012	172 91	196 64	(23 73)	LT
	Miscellaneous adjustment		99/99/99	06/30/12	1,717 43	-	1,717 43	LT
					133,582 59	158,071 00	(24,488 41)	
8 0000	AEGON N V	NY REG SHS	1/9/2012	5/7/2012	34 80	31 47	3 33	ST
476 0000	AEGON N V	NY REG SHS	1/10/2012	5/7/2012	2,070 65	1,976 02	94 63	ST
91 0000	ALLIANZ SE	SPD ADR	8/10/2011	1/10/2012	850 18	975 76	(125 58)	ST
111 0000	ALSTOM SA-UNSPON	ADR	8/22/2011	12/2/2011	370 73	476 37	(105 64)	ST
14 0000	ALSTOM SA-UNSPON	ADR	8/22/2011	1/10/2012	39 75	60 08	(20 33)	ST
199 0000	ALSTOM SA-UNSPON	ADR	8/22/2011	1/11/2012	555 79	854 03	(298 24)	ST
184 0000	ALSTOM SA-UNSPON	ADR	8/23/2011	1/11/2012	513 90	797 42	(283 52)	ST
185 0000	ALSTOM SA-UNSPON	ADR	10/4/2011	1/11/2012	516 70	536 50	(19 80)	ST
77 0000	ALUMINA LTD	SP ADR	1/5/2012	1/10/2012	359 47	359 63	(0 16)	ST
41 0000	BAE SYS PLC	SPN ADR	1/10/2012	5/31/2012	695 75	771 69	(75 94)	ST
39 0000	CAMECO CORP	COM	3/16/2011	1/10/2012	728 23	1,159 42	(431 19)	ST
15 0000	CAMECO CORP	COM	6/3/2011	1/10/2012	280 09	422 63	(142 54)	ST
88 0000	CAMECO CORP	COM	8/10/2011	1/10/2012	1,643 21	1,918 03	(274 82)	ST
275 0000	CARREFOUR SA		10/5/2011	1/11/2012	1,160 00	1,284 22	(124 22)	ST
101 0000	CARREFOUR SA		1/5/2012	1/11/2012	426 04	433 29	(7 25)	ST

8 0000	CHINA MOBILE LTD SPN ADR	1/9/2012	5/31/2012	405 12	396 16	8 96	ST
3 0000	CHINA MOBILE LTD SPN ADR	1/10/2012	5/31/2012	151 93	149 42	2 51	ST
17 0000	DAIICHI SANKYO CO LTD	4/18/2011	12/2/2011	305 65	325 82	(20 17)	ST
26 0000	DAIICHI SANKYO CO LTD	4/18/2011	1/9/2012	497 64	498 32	(0 68)	ST
22 0000	DAIICHI SANKYO CO LTD	4/18/2011	1/10/2012	420 57	421 65	(1 08)	ST
3 0000	DAIICHI SANKYO CO LTD	4/29/2011	1/10/2012	57 35	59 28	(1 93)	ST
58 0000	DAIICHI SANKYO CO LTD	5/2/2011	1/10/2012	1,108 80	1,145 29	(36 49)	ST
9 0000	DEUTSCHE BK AG REG SHS	1/9/2012	2/2/2012	398 71	300 94	97 77	ST
4 0000	DEUTSCHE BK AG REG SHS	1/9/2012	2/3/2012	177 06	133 75	43 31	ST
1 0000	DEUTSCHE BK AG REG SHS	1/9/2012	5/31/2012	36 00	33 44	2 56	ST
67 0000	DEUTSCHE POST AG SHS	1/10/2012	2/24/2012	1,173 38	1,079 73	93 65	ST
115 0000	DEUTSCHE POST AG SHS	1/10/2012	3/27/2012	2,230 53	1,853 27	377 26	ST
22 0000	EAST JAPAN RY CO ADR	2/25/2011	12/2/2011	220 43	253 42	(32 99)	ST
16 0000	EAST JAPAN RY CO ADR	2/25/2011	1/9/2012	165 36	184 30	(18 94)	ST
71 0000	EAST JAPAN RY CO ADR	2/25/2011	1/10/2012	740 59	817 84	(77 25)	ST
108 0000	EAST JAPAN RY CO ADR	3/3/2011	1/10/2012	1,126 54	1,276 99	(150 45)	ST
65 0000	ELECTRICITE DE FRANCE	4/13/2011	1/11/2012	293 54	521 71	(228 17)	ST
121 0000	ELECTRICITE DE FRANCE	12/22/2011	1/11/2012	546 45	577 96	(31 51)	ST
13 0000	ERICSSON AMERICAN	3/27/2012	5/31/2012	110 42	134 08	(23 66)	ST
392 0000	FINMECCANICA SPA SHS	8/24/2011	1/11/2012	673 33	1,368 94	(695 61)	ST
129 0000	FINMECCANICA SPA SHS	8/25/2011	1/11/2012	221 58	459 16	(237 58)	ST
719 0000	FINMECCANICA SPA SHS	1/5/2012	1/11/2012	1,235 03	1,258 25	(23 22)	ST
26 0000	GLAXOSMITHKLINE PLC ADR	2/9/2011	1/9/2012	1,150 84	994 33	156 51	ST
5 0000	GLAXOSMITHKLINE PLC ADR	2/10/2011	1/9/2012	221 32	189 71	31 61	ST
19 0000	GLAXOSMITHKLINE PLC ADR	2/10/2011	1/10/2012	834 25	720 92	113 33	ST
32 0000	HOME RETAIL GROUP PLC	3/15/2011	2/24/2012	209 85	405 93	(196 08)	ST
28 0000	HOME RETAIL GROUP PLC	3/15/2011	2/27/2012	185 75	355 19	(169 44)	ST
13 0000	HOME RETAIL GROUP PLC	3/16/2011	2/27/2012	86 25	163 92	(77 67)	ST
1 0000	HUANENG PWR INTL SP ADR	1/9/2012	3/8/2012	23 79	21 80	1 99	ST
3 0000	HUANENG PWR INTL SP ADR	1/10/2012	3/8/2012	71 39	68 11	3 28	ST
20 0000	HUANENG PWR INTL SP ADR	1/10/2012	3/8/2012	475 97	452 41	23 56	ST
17 0000	HUANENG PWR INTL SP ADR	1/10/2012	3/8/2012	410 07	384 55	25 52	ST
15 0000	HUANENG PWR INTL SP ADR	1/10/2012	3/9/2012	375 85	339 30	36 55	ST
2 0000	HUANENG PWR INTL SP ADR	1/12/2012	3/9/2012	50 12	45 91	4 21	ST
1 0000	HUANENG PWR INTL SP ADR	1/12/2012	3/9/2012	25 06	22 96	2 10	ST
39 0000	HUANENG PWR INTL SP ADR	1/12/2012	3/9/2012	964 56	895 28	69 28	ST
6 0000	HUANENG PWR INTL SP ADR	1/12/2012	3/12/2012	148 50	137 74	10 76	ST
3 0000	HUANENG PWR INTL SP ADR	1/12/2012	3/12/2012	74 25	68 72	5 53	ST
1 0000	HUANENG PWR INTL SP ADR	1/12/2012	5/31/2012	25 01	22 91	2 10	ST
7 0000	HUANENG PWR INTL SP ADR	1/13/2012	5/31/2012	175 10	160 02	15 08	ST
5 0000	HUANENG PWR INTL SP ADR	1/17/2012	5/31/2012	125 07	114 20	10 87	ST
6 0000	HUANENG PWR INTL SP ADR	1/18/2012	5/31/2012	150 09	137 75	12 34	ST
14 0000	HUANENG PWR INTL SP ADR	1/19/2012	5/31/2012	350 21	331 71	18 50	ST
67 0000	INTESA SANPAOLO SPON ADR	1/10/2012	2/3/2012	823 26	599 23	224 03	ST
19 0000	KAO CORP SPD ADR	1/10/2012	5/31/2012	488 67	523 83	(35 16)	ST
21 0000	KONINKLIJKE AHOLD NV ADR	4/26/2012	5/31/2012	246 53	264 01	(17 48)	ST
8 0000	LLOYDS BANKING GROUP PLC	1/9/2012	5/31/2012	12 48	12 71	(0 23)	ST
183 0000	LLOYDS BANKING GROUP PLC	1/10/2012	5/31/2012	285 49	303 96	(18 47)	ST
6 0000	MAGNA INTL INC CL A VTG	1/9/2012	2/6/2012	259 62	217 51	42 11	ST
4 0000	MAGNA INTL INC CL A VTG	1/9/2012	2/7/2012	172 71	145 01	27 70	ST
4 0000	MAGNA INTL INC CL A VTG	1/9/2012	5/31/2012	160 26	145 01	15 25	ST
6 0000	MAGNA INTL INC CL A VTG	1/10/2012	5/31/2012	240 39	226 36	14 03	ST
7 0000	MARINE HARVEST ASA SHS	9/9/2011	1/9/2012	68 80	76 80	(8 00)	ST
66 0000	MARINE HARVEST ASA SHS	9/9/2011	1/11/2012	637 84	724 14	(86 30)	ST
23 0000	MARINE HARVEST ASA SHS	9/12/2011	1/11/2012	222 27	243 88	(21 61)	ST
68 0000	MARINE HARVEST ASA SHS	9/22/2011	1/11/2012	657 17	699 41	(42 24)	ST
24 0000	MARINE HARVEST ASA SHS	9/23/2011	1/11/2012	231 95	239 75	(7 80)	ST
13 0000	MARINE HARVEST ASA SHS	9/23/2011	1/11/2012	127 01	129 87	(2 86)	ST
45 0000	NEWCREST MNG LTD SPN ADR	12/23/2011	1/10/2012	1,470 47	1,437 79	32 68	ST
22 0000	NEXEN INC CANADA COM	9/13/2011	1/10/2012	401 66	422 28	(20 62)	ST
57 0000	NEXEN INC CANADA COM	9/28/2011	1/10/2012	1,040 68	937 39	103 29	ST
18 0000	NOKIA CORP SPON ADR	1/9/2012	6/18/2012	45 14	94 05	(48 91)	ST
46 0000	NOKIA CORP SPON ADR	1/9/2012	6/19/2012	116 47	240 35	(123 88)	ST
323 0000	NOKIA CORP SPON ADR	1/10/2012	6/19/2012	817 89	1,720 33	(902 44)	ST

8 0000 NOVARTIS ADR	1/9/2012	5/31/2012	417 13	456 12	(38 99) ST
122 0000 OAO GAZPROM SPON ADR	8/12/2011	1/11/2012	1,378 03	1,392 12	(14 09) ST
145 0000 OAO GAZPROM SPON ADR	10/4/2011	1/11/2012	1,637 84	1,313 42	324 42 ST
9 0000 PANASONIC CORP SHS	3/17/2011	1/10/2012	75 69	106 80	(31 11) ST
17 0000 PANASONIC CORP SHS	3/18/2011	1/10/2012	142 97	202 64	(59 67) ST
14 0000 PANASONIC CORP SHS	3/21/2011	1/10/2012	117 74	173 69	(55 95) ST
6 0000 PANASONIC CORP SHS	3/22/2011	1/10/2012	50 47	74 61	(24 14) ST
22 0000 POLYUS GOLD INTL LTD	6/21/2011	1/11/2012	68 82	85 24	(16 42) ST
89 0000 POLYUS GOLD INTL LTD	6/21/2011	1/11/2012	278 42	337 60	(59 18) ST
29 0000 POLYUS GOLD INTL LTD	6/22/2011	1/11/2012	90 73	111 41	(20 68) ST
1 0000 POLYUS GOLD INTL LTD	6/22/2011	1/10/2012	3 13	3 84	(0 71) ST
56 0000 POLYUS GOLD INTL LTD	6/22/2011	1/11/2012	174 36	208 63	(34 27) ST
56 0000 POLYUS GOLD INTL LTD	6/23/2011	1/10/2012	175 08	213 04	(37 96) ST
29 0000 POLYUS GOLD INTL LTD	6/23/2011	1/11/2012	90 30	110 32	(20 02) ST
18 0000 POLYUS GOLD INTL LTD	8/12/2011	1/11/2012	56 05	59 65	(3 60) ST
66 0000 POLYUS GOLD INTL LTD	8/12/2011	1/12/2012	208 52	218 71	(10 19) ST
51 0000 POLYUS GOLD INTL LTD	8/16/2011	1/12/2012	161 13	178 97	(17 84) ST
28 0000 POLYUS GOLD INTL LTD	8/17/2011	1/12/2012	88 46	100 49	(12 03) ST
58 0000 POLYUS GOLD INTL LTD	8/18/2011	1/12/2012	183 26	208 20	(24 94) ST
89 0000 POLYUS GOLD INTL LTD	6/21/2011	1/9/2012	275 14	344 85	(69 71) ST
56 0000 POLYUS GOLD INTL LTD	6/22/2011	1/10/2012	175 07	215 14	(40 07) ST
38 0000 SECOM CO LTD ADR	3/27/2012	5/31/2012	416 85	474 77	(57 92) ST
202 0000 SEGA SAMMY HOLDINGS INC	1/10/2012	5/31/2012	929 18	1,135 64	(206 46) ST
15 0000 SEKISUI HSE LD SPONS ADR	8/4/2011	3/28/2012	144 82	136 75	8 07 ST
58 0000 SEKISUI HSE LD SPONS ADR	8/4/2011	3/29/2012	563 36	528 75	34 61 ST
90 0000 SEKISUI HSE LD SPONS ADR	1/10/2012	3/29/2012	874 18	815 23	58 95 ST
16 0000 SK TELECOM ADR	3/2/2011	1/10/2012	210 08	280 05	(69 97) ST
32 0000 SK TELECOM ADR	3/3/2011	1/10/2012	420 16	567 89	(147 73) ST
6 0000 SK TELECOM ADR	3/4/2011	1/10/2012	78 79	108 27	(29 48) ST
212 0000 SOCIETE GENERAL SPN ADR	11/21/2011	3/7/2012	1,290 34	910 92	379 42 ST
8 0000 STATOIL ASA SHS	11/10/2010	10/20/2011	196 06	173 68	22 38 ST
45 0000 STATOIL ASA SHS	11/11/2010	10/20/2011	1,102 89	973 08	129 81 ST
23 0000 STATOIL ASA SHS	11/11/2010	10/20/2011	563 70	494 89	68 81 ST
10 0000 STATOIL ASA SHS	11/12/2010	10/20/2011	245 10	215 13	29 97 ST
38 0000 STORA ENSO OYJ SPD ADR	1/10/2012	5/31/2012	204 87	249 51	(44 64) ST
56 0000 SUMITOMO MITSUI TR HLDGS	4/4/2011	1/9/2012	163 42	196 00	(32 58) ST
68 0000 SUMITOMO MITSUI TR HLDGS	4/4/2011	1/10/2012	199 77	238 00	(38 23) ST
9 0000 SUNCOR ENERGY INC NEW	1/9/2012	5/31/2012	241 21	278 90	(37 69) ST
13 0000 TALISMAN ENERGY INC COM	10/27/2011	12/2/2011	175 54	189 29	(13 75) ST
66 0000 TALISMAN ENERGY INC COM	10/27/2011	1/9/2012	803 99	961 00	(157 01) ST
76 0000 TALISMAN ENERGY INC COM	10/28/2011	1/9/2012	925 81	1,125 87	(200 06) ST
3 0000 TELEKOMUNIKASI INDONESIA	2/17/2011	12/2/2011	97 91	101 26	(3 35) ST
8 0000 TELEKOMUNIKASI INDONESIA	2/18/2011	12/2/2011	261 12	272 04	(10 92) ST
4 0000 TELEKOMUNIKASI INDONESIA	2/18/2011	12/2/2011	130 56	136 28	(5 72) ST
12 0000 TELEKOMUNIKASI INDONESIA	2/22/2011	1/9/2012	367 10	411 52	(44 42) ST
7 0000 TELEKOMUNIKASI INDONESIA	2/22/2011	1/9/2012	214 15	235 10	(20 95) ST
2 0000 TELEKOMUNIKASI INDONESIA	2/23/2011	1/9/2012	61 19	66 93	(5 74) ST
1 0000 TELEKOMUNIKASI INDONESIA	2/23/2011	1/10/2012	31 05	33 46	(2 41) ST
4 0000 TELEKOMUNIKASI INDONESIA	2/28/2011	1/10/2012	124 20	136 39	(12 19) ST
5 0000 TELEKOMUNIKASI INDONESIA	3/1/2011	1/10/2012	155 27	170 75	(15 48) ST
29 0000 TELEKOMUNIKASI INDONESIA	3/1/2011	1/10/2012	884 84	990 33	(105 49) ST
21 0000 TNT EXPRESS NV SHS ADR	8/17/2011	12/2/2011	153 92	212 21	(58 29) ST
23 0000 TNT EXPRESS NV SHS ADR	8/18/2011	12/2/2011	168 59	213 53	(44 94) ST
22 0000 TNT EXPRESS NV SHS ADR	8/18/2011	1/9/2012	174 66	204 24	(29 58) ST
21 0000 TNT EXPRESS NV SHS ADR	8/18/2011	1/11/2012	158 24	194 96	(36 72) ST
69 0000 TNT EXPRESS NV SHS ADR	8/19/2011	1/11/2012	519 95	623 13	(103 18) ST
24 0000 TNT EXPRESS NV SHS ADR	8/22/2011	1/11/2012	180 86	219 11	(38 25) ST
8 0000 TNT EXPRESS NV SHS ADR	8/22/2011	1/10/2012	61 76	73 03	(11 27) ST
34 0000 TNT EXPRESS NV SHS ADR	8/23/2011	1/10/2012	262 50	303 12	(40 62) ST
34 0000 TNT EXPRESS NV SHS ADR	9/15/2011	1/10/2012	262 50	292 07	(29 57) ST
60 0000 TNT EXPRESS NV SHS ADR	9/16/2011	1/10/2012	463 24	520 21	(56 97) ST
31 0000 TNT EXPRESS NV SHS ADR	9/19/2011	1/10/2012	239 34	264 94	(25 60) ST
31 0000 TNT EXPRESS NV SHS ADR	9/20/2011	1/10/2012	239 34	261 57	(22 23) ST
63 0000 TNT EXPRESS NV SHS ADR	10/3/2011	1/10/2012	486 41	419 79	66 62 ST

22 0000	TRANSOCEAN LTD	12/8/2011	1/9/2012	865 73	956 01	(90 28) ST
22 0000	TRANSOCEAN LTD	12/12/2011	1/9/2012	865 73	939 61	(73 88) ST
6 0000	UBS AG REG	8/5/2011	1/9/2012	67 48	87 31	(19 83) ST
35 0000	UBS AG REG	8/5/2011	1/10/2012	405 11	509 34	(104 23) ST
	Miscellaneous adjustment	99/99/99	6/30/12	109 78	-	109 78 ST
				60,812 35	65,760 67	(4,948 32)

Kerith Foundation
EIN 20-2043179
June 30, 2012

ML 04026

QUANTITY	DESCRIPTION	ACQUISITION DATE	LIQUIDATION DATE	SALE AMOUNT	COST BASIS	Gain Loss	TERM
9 0000	AEGON NV	8/23/2007	12/2/2011	174 56	215 70	(41 14)	LT
1 0000	AEGON NV	8/23/2007	12/2/2011	20 66	25 21	(4 55)	LT
2 0000	AEGON NV	10/17/2007	12/2/2011	43 61	50 50	(6 89)	LT
27 0000	AEGON NV	8/23/2007	5/31/2012	618 29	647 11	(28 82)	LT
5 0000	AEGON NV	8/23/2007	5/31/2012	116 29	126 05	(9 76)	LT
6 0000	AEGON NV	10/17/2007	5/31/2012	145 61	151 50	(5 89)	LT
4 0000	AEGON NV PFD	10/26/2007	12/2/2011	78 07	91 53	(13 46)	LT
5 0000	AEGON NV PFD	10/26/2007	5/31/2012	112 44	114 42	(1 98)	LT
14 0000	ALLIANZ SE	6/17/2008	12/19/2011	348 60	349 70	(1 10)	LT
28 0000	ALLIANZ SE	6/17/2008	5/31/2012	729 40	699 41	29 99	LT
5 0000	AMERIPRISE FINANCIAL INC	6/9/2009	12/2/2011	138 59	109 67	28 92	LT
11 0000	AMERIPRISE FINANCIAL INC	6/9/2009	5/31/2012	306 45	241 27	65 18	LT
3 0000	ARCH CAPITAL GROUP	10/13/2008	12/2/2011	75 95	42 75	33 20	LT
10 0000	ARCH CAPITAL GROUP	10/13/2008	3/7/2012	253 25	142 50	110 75	LT
2 0000	ARCH CAPITAL GROUP	12/5/2008	3/7/2012	50 66	35 20	15 46	LT
4 0000	ARCH CAPITAL GROUP	12/5/2008	3/8/2012	101 16	70 40	30 76	LT
19 0000	ARCH CAPITAL GROUP CLD	12/5/2008	5/2/2012	475 00	334 40	140 60	LT
8 0000	ARCH CAPITAL GROUP CLD	12/30/2008	5/2/2012	200 00	149 04	50 96	LT
16 0000	ARCH CAPITAL GROUP CLD	12/31/2008	5/2/2012	400 00	312 50	87 50	LT
8 0000	ARCH CAPITAL GROUP CLD	1/2/2009	5/2/2012	199 99	162 69	37 30	LT
8 0000	ARCH CAPITAL GROUP CLD	3/12/2009	5/2/2012	200 00	137 94	62 06	LT
5 0000	ARCH CAPITAL GROUP CLD	3/13/2009	5/2/2012	125 00	89 16	35 84	LT
3 0000	ARCH CAPITAL GROUP CLD	3/16/2009	5/2/2012	75 01	57 12	17 89	LT
1 0000	ARCH CAPITAL GROUP L CLD	12/29/2008	5/2/2012	25 00	18 56	6 44	LT
1 0000	ARCH CAPITAL GROUP L CLD	12/30/2008	5/2/2012	25 00	19 22	5 78	LT
20 0000	ARCH CAPITAL GROUP L CLD	4/14/2010	5/2/2012	500 00	501 00	(1 00)	LT
11 0000	ARCH CAPITAL GROUP L CLD	5/4/2010	5/2/2012	275 00	268 97	6 03	LT
5 0000	ARCH CAPITAL GROUP L CLD	5/5/2010	5/2/2012	125 00	122 18	2 82	LT
3 0000	ARCH CAPITAL GROUP LTD	12/23/2008	12/2/2011	75 38	52 84	22 54	LT
3 0000	ARCH CAPITAL GROUP LTD	12/23/2008	3/7/2012	75 32	52 83	22 49	LT
3 0000	ARCH CAPITAL GROUP LTD	12/29/2008	3/7/2012	75 33	55 67	19 66	LT
3 0000	ARCH CAPITAL GROUP LTD	12/29/2008	3/8/2012	75 40	55 67	19 73	LT
4 0000	ARCH CAPITAL GROUP LTD	12/29/2008	3/9/2012	100 30	74 22	26 08	LT
3 0000	BARCLAYS BANK PLC	8/23/2007	12/2/2011	58 41	74 39	(15 98)	LT
5 0000	BARCLAYS BANK PLC	9/19/2008	12/2/2011	107 74	79 71	28 03	LT
7 0000	BARCLAYS BANK PLC	5/16/2008	12/2/2011	158 38	176 54	(18 16)	LT
11 0000	BARCLAYS BANK PLC	8/23/2007	5/31/2012	256 73	272 77	(16 04)	LT
10 0000	BARCLAYS BANK PLC	9/7/2007	5/31/2012	242 19	248 30	(6 11)	LT
2 0000	BARCLAYS BANK PLC	9/19/2008	5/31/2012	49 19	31 88	17 31	LT
8 0000	BARCLAYS BANK PLC	9/22/2008	5/31/2012	196 80	153 28	43 52	LT
19 0000	BARCLAYS BANK PLC	5/16/2008	5/31/2012	475 18	479 19	(4 01)	LT
21 0000	BB&T CAPITAL TRUST V	9/9/2008	7/8/2011	552 05	517 66	34 39	LT
11 0000	BB&T CAPITAL TRUST V	12/5/2008	7/8/2011	289 17	265 65	23 52	LT
5 0000	BB&T CAPITAL TRUST VI	8/3/2009	6/29/2011	134 54	128 50	6 04	LT
6 0000	BB&T CAPITAL TRUST VI	8/3/2009	6/30/2011	161 79	154 20	7 59	LT
6 0000	BB&T CAPITAL TRUST VI	8/3/2009	7/1/2011	161 81	154 20	7 61	LT
7 0000	BB&T CAPITAL TRUST VI	8/3/2009	7/5/2011	189 16	179 89	9 27	LT
9 0000	BB&T CAPITAL TRUST VI	8/3/2009	7/18/2011	245 04	231 29	13 75	LT
9 0000	BB&T CAPITAL TRUST VI	8/3/2009	7/19/2011	245 13	231 30	13 83	LT
12 0000	BB&T CAPITAL TRUST VI	8/3/2009	7/20/2011	326 29	308 39	17 90	LT
3 0000	BB&T CAPITAL TRUST VI	8/3/2009	10/27/2011	78 62	77 10	1 52	LT
9 0000	BB&T CAPITAL TRUST VI	8/26/2009	10/27/2011	235 87	234 67	1 20	LT
9 0000	BB&T CAPITAL TRUST VI	8/26/2009	10/28/2011	234 99	234 67	0 32	LT
7 0000	BB&T CAPITAL TRUST VI	8/26/2009	10/31/2011	182 46	182 52	(0 06)	LT
5 0000	BNY CAPITAL V	12/5/2008	7/11/2011	124 17	101 47	22 70	LT
4 0000	BNY CAPITAL V	12/5/2008	7/12/2011	99 22	81 17	18 05	LT
12 0000	BNY CAPITAL V	12/5/2008	7/13/2011	295 26	243 52	51 74	LT
2 0000	BNY CAPITAL V	12/5/2008	5/31/2012	50 49	40 59	9 90	LT

13 0000 CBS CORPORATION	8/23/2007	12/2/2011	330 92	304 70	26 22 LT
150 0000 CBS CORPORATION	8/23/2007	3/15/2012	3,744 06	3,515 77	228 29 LT
24 0000 CBS CORPORATION	9/22/2008	3/15/2012	599 05	432 47	166 58 LT
49 0000 CBS CORPORATION	12/5/2008	3/15/2012	1,223 06	553 87	669 19 LT
29 0000 CBS CORPORATION	3/12/2009	3/15/2012	723 86	304 05	419 81 LT
4 0000 CITIGROUP CAP TRUST IX	10/11/2007	12/2/2011	85 51	90 46	(4 95) LT
17 0000 CITIGROUP CAP TRUST IX	10/11/2007	5/31/2012	407 48	384 47	23 01 LT
2 0000 CITIGROUP CAPITAL VIII	11/21/2008	5/31/2012	49 45	19 22	30 23 LT
4 0000 CITIGROUP CAPITAL X	10/26/2007	12/2/2011	84 29	89 66	(5 37) LT
7 0000 CITIGROUP CAPITAL X	10/26/2007	5/31/2012	168 19	156 91	11 28 LT
4 0000 CITIGROUP CAPITAL XIII	10/4/2010	12/2/2011	102 51	104 08	(1 57) LT
14 0000 CITIGROUP CAPITAL XIII	10/4/2010	5/31/2012	370 29	364 28	6 01 LT
1 0000 CITIGROUP CAPITAL XVI	9/19/2008	12/2/2011	21 89	12 26	9 63 LT
1 0000 CITIGROUP CAPITAL XVI	9/22/2008	12/2/2011	21 90	15 36	6 54 LT
4 0000 CITIGROUP CAPITAL XVI	9/22/2008	5/31/2012	96 79	61 43	35 36 LT
2 0000 CITIGROUP CAPITAL XVII	8/23/2007	12/2/2011	43 28	46 07	(2 79) LT
8 0000 CITIGROUP CAPITAL XVII	8/23/2007	5/31/2012	190 32	184 30	6 02 LT
5 0000 COMCAST CORP	8/23/2007	7/6/2011	127 00	123 48	3 52 LT
4 0000 COMCAST CORP	8/23/2007	7/8/2011	101 63	98 79	2 84 LT
4 0000 COMCAST CORP	8/23/2007	7/11/2011	101 61	98 79	2 82 LT
10 0000 COMCAST CORP	8/23/2007	7/13/2011	254 14	246 96	7 18 LT
1 0000 COMCAST CORP	8/23/2007	7/14/2011	25 41	24 70	0 71 LT
5 0000 COMCAST CORP	8/23/2007	8/23/2011	127 52	123 48	4 04 LT
3 0000 COMCAST CORP	8/23/2007	8/24/2011	76 57	74 09	2 48 LT
4 0000 COMCAST CORP	8/23/2007	8/25/2011	102 24	98 79	3 45 LT
3 0000 COMCAST CORP	8/23/2007	8/26/2011	76 85	74 09	2 76 LT
17 0000 COMCAST CORP	8/23/2007	8/25/2011	435 91	420 21	15 70 LT
7 0000 COMCAST CORP	8/23/2007	10/7/2011	180 14	173 02	7 12 LT
1 0000 COMCAST CORP	8/23/2007	10/13/2011	25 57	24 72	0 85 LT
4 0000 COMCAST CORP	12/5/2008	10/13/2011	102 28	75 31	26 97 LT
3 0000 COMCAST CORP	12/5/2008	10/14/2011	77 13	56 49	20 64 LT
1 0000 COMCAST CORP	5/13/2009	10/14/2011	25 71	22 63	3 08 LT
1 0000 COMCAST CORP	5/14/2009	10/14/2011	25 71	22 89	2 82 LT
3 0000 COMCAST CORP	5/14/2009	10/17/2011	77 11	68 66	8 45 LT
3 0000 COMCAST CORP	5/14/2009	10/18/2011	76 99	68 66	8 33 LT
5 0000 COMCAST CORP	5/15/2009	10/18/2011	128 33	116 22	12 11 LT
5 0000 COMCAST CORP	8/23/2007	12/2/2011	127 54	123 48	4 06 LT
78 0000 COMCAST CORP	8/23/2007	2/27/2012	1,950 00	1,926 32	23 68 LT
7 0000 COMCAST CORP	8/23/2007	3/16/2012	176 80	172 87	3 93 LT
19 0000 COMCAST CORP	12/5/2008	3/16/2012	479 92	324 78	155 14 LT
23 0000 COMCAST CORP	12/5/2008	3/28/2012	578 48	393 16	185 32 LT
38 0000 COMCAST CORP	6/16/2010	3/28/2012	955 76	948 10	7 66 LT
8 0000 COMCAST CORPORATION	9/26/2007	12/2/2011	208 08	186 47	21 61 LT
9 0000 COMCAST CORPORATION	9/26/2007	5/31/2012	230 48	209 77	20 71 LT
3 0000 COMCAST CORPORATION	9/27/2007	5/31/2012	76 83	70 23	6 60 LT
5 0000 COMMONWEALTH REIT	8/23/2007	12/2/2011	119 49	122 00	(2 51) LT
4 0000 COMMONWEALTH REIT	12/17/2009	12/2/2011	84 83	75 40	9 43 LT
13 0000 COMMONWEALTH REIT	8/23/2007	5/31/2012	326 29	317 19	9 10 LT
5 0000 COMMONWEALTH REIT	12/17/2009	5/31/2012	109 24	94 25	14 99 LT
19 0000 CREDIT SUISSE	4/16/2008	12/2/2011	485 47	480 08	5 39 LT
18 0000 CREDIT SUISSE	4/16/2008	5/31/2012	469 23	454 82	14 41 LT
14 0000 CREDIT SUISSE	5/2/2008	5/31/2012	364 97	357 00	7 97 LT
7 0000 DB CAPITAL FDG VIII	8/23/2007	9/6/2011	148 99	166 34	(17 35) LT
5 0000 DB CAPITAL FDG VIII	8/23/2007	9/7/2011	109 66	118 82	(9 16) LT
5 0000 DB CAPITAL FDG VIII	8/23/2007	9/8/2011	108 65	118 82	(10 17) LT
6 0000 DB CAPITAL FDG VIII	8/23/2007	9/9/2011	127 64	142 58	(14 94) LT
3 0000 DB CAPITAL FDG VIII	8/23/2007	12/2/2011	56 82	71 29	(14 47) LT
6 0000 DB CAPITAL FDG VIII	8/23/2007	5/31/2012	133 19	142 58	(9 39) LT
12 0000 DB CONT CAP TRST II	8/27/2007	12/2/2011	231 95	282 60	(50 65) LT
29 0000 DB CONT CAP TRST II	8/27/2007	5/31/2012	663 69	682 95	(19 26) LT
6 0000 DB CONT CAP TRUST III	12/23/2008	12/2/2011	132 50	88 86	43 64 LT
14 0000 DB CONT CAP TRUST III	12/23/2008	5/31/2012	346 36	207 34	139 02 LT
3 0000 DEUTSCHE BK CAP TRUST V	9/2/2009	12/2/2011	72 08	68 11	3 97 LT
8 0000 DEUTSCHE BK CAP TRUST V	9/2/2009	5/31/2012	206 07	181 62	24 45 LT

3 0000	DEUTSCHE BK CAPITAL FDG	11/18/2008	12/2/2011	64 64	43 78	20 86	LT
1 0000	DEUTSCHE BK CAPITAL FDG	11/18/2008	5/31/2012	24 25	14 59	9 66	LT
3 0000	DEUTSCHE BK CAPITAL FDG	11/19/2008	5/31/2012	72 75	41 24	31 51	LT
7 0000	DOMINION RESOURCES	6/18/2009	12/2/2011	205 79	177 24	28 55	LT
13 0000	DOMINION RESOURCES	6/18/2009	5/31/2012	375 43	329 16	46 27	LT
22 0000	DUKE REALTY CORPORAT CLD	3/24/2010	3/5/2012	550 00	492 80	57 20	LT
21 0000	DUKE REALTY CORPORAT CLD	1/6/2011	3/5/2012	525 00	504 42	20 58	LT
1 0000	DUKE REALTY CORPORATION	3/24/2010	12/2/2011	25 19	22 40	2 79	LT
1 0000	ENTERGY ARKANSAS	10/8/2010	12/2/2011	26 77	25 00	1 77	LT
4 0000	ENTERGY ARKANSAS	10/8/2010	5/31/2012	110 39	100 00	10 39	LT
1 0000	ENTERGY LA LLC	11/24/2010	12/2/2011	26 89	24 58	2 31	LT
1 0000	ENTERGY LA LLC	11/24/2010	5/31/2012	27 40	24 58	2 82	LT
2 0000	ENTERGY LOUISIANA LLC	3/19/2010	12/2/2011	54 67	49 92	4 75	LT
3 0000	ENTERGY LOUISIANA LLC	3/19/2010	5/31/2012	84 74	74 88	9 86	LT
4 0000	ENTERGY MISSISSIPPI INC	4/14/2011	5/31/2012	112 55	98 36	14 19	LT
3 0000	ENTERGY TEXAS INC	5/19/2009	12/2/2011	87 38	75 60	11 78	LT
5 0000	ENTERGY TEXAS INC	5/19/2009	5/31/2012	143 24	126 00	17 24	LT
10 0000	EVEREST RE CAP TRUST II	8/23/2007	12/2/2011	246 63	211 98	34 65	LT
18 0000	EVEREST RE CAP TRUST II	8/23/2007	5/31/2012	447 37	381 56	65 81	LT
3 0000	FIFTH THIRD CAP TRUST V	1/13/2009	12/2/2011	74 79	49 64	25 15	LT
6 0000	FIFTH THIRD CAP TRUST V	1/13/2009	5/31/2012	151 46	99 28	52 18	LT
3 0000	FIFTH THIRD CAPITAL TR	12/12/2007	12/2/2011	75 09	70 95	4 14	LT
10 0000	FIFTH THIRD CAPITAL TR	12/12/2007	5/31/2012	253 13	236 50	16 63	LT
1 0000	FLORIDA PWR & LT CAP TR	11/19/2010	12/2/2011	25 77	24 59	1 18	LT
4 0000	FLORIDA PWR & LT CAP TR	11/19/2010	1/20/2012	103 16	98 38	4 78	LT
3 0000	FLORIDA PWR & LT CAP TR	11/19/2010	1/23/2012	77 28	73 78	3 50	LT
3 0000	FLORIDA PWR & LT CAP TR	11/19/2010	1/25/2012	77 59	73 78	3 81	LT
4 0000	FLORIDA PWR & LT CAP TR	11/19/2010	1/30/2012	102 99	98 38	4 61	LT
14 0000	FLORIDA PWR & LT CAP TR	11/19/2010	3/13/2012	352 31	344 31	8 00	LT
16 0000	GENERAL ELEC CAP CORP	8/23/2007	7/27/2011	403 83	411 04	(7 21)	LT
4 0000	GENERAL ELEC CAP CORP	8/23/2007	8/30/2011	102 18	102 76	(0 58)	LT
4 0000	GENERAL ELEC CAP CORP	8/23/2007	8/31/2011	102 10	102 76	(0 66)	LT
2 0000	GENERAL ELEC CAP CORP	8/23/2007	9/1/2011	50 94	51 38	(0 44)	LT
1 0000	GENERAL ELEC CAP CORP	8/23/2007	9/2/2011	25 49	25 69	(0 20)	LT
1 0000	GENERAL ELEC CAP CORP	8/23/2007	9/6/2011	25 47	25 69	(0 22)	LT
4 0000	GENERAL ELEC CAP CORP	8/23/2007	9/7/2011	102 24	102 76	(0 52)	LT
15 0000	GENERAL ELEC CAP CORP	8/23/2007	11/3/2011	385 15	385 35	(0 20)	LT
5 0000	GENERAL ELEC CAP CORP	8/23/2007	11/21/2011	128 83	128 45	0 38	LT
16 0000	GENERAL ELEC CAP CORP	8/23/2007	11/22/2011	413 28	411 05	2 23	LT
1 0000	GENERAL ELEC CAP CORP	8/23/2007	12/2/2011	26 04	25 69	0 35	LT
1 0000	GENERAL ELEC CAP CORP	8/23/2007	1/25/2012	25 81	25 69	0 12	LT
3 0000	GENERAL ELEC CAP CORP	12/5/2008	1/25/2012	77 44	67 50	9 94	LT
4 0000	GENERAL ELEC CAP CORP	12/5/2008	1/27/2012	103 27	90 00	13 27	LT
7 0000	GENERAL ELEC CAP CORP	12/5/2008	1/30/2012	180 74	157 50	23 24	LT
6 0000	GENERAL ELEC CAP CORP	12/5/2008	1/31/2012	155 47	135 00	20 47	LT
17 0000	GENERAL ELECTRIC CAP COR	8/23/2007	9/8/2011	433 49	413 95	19 54	LT
3 0000	GENERAL ELECTRIC CAP COR	8/23/2007	12/2/2011	76 46	73 05	3 41	LT
19 0000	GENERAL ELECTRIC CAP COR	8/23/2007	3/29/2012	481 65	462 65	19 00	LT
5 0000	GENERAL ELECTRIC CAP COR	8/23/2007	3/30/2012	126 66	121 75	4 91	LT
2 0000	GENERAL ELECTRIC CAP COR	8/23/2007	4/2/2012	50 67	48 70	1 97	LT
2 0000	GENERAL ELECTRIC CAP COR	8/23/2007	4/3/2012	50 64	48 70	1 94	LT
8 0000	GENERAL ELECTRIC CAP COR	8/23/2007	5/3/2012	202 08	194 80	7 28	LT
4 0000	GENERAL ELECTRIC CAP COR	8/23/2007	5/4/2012	101 01	97 40	3 61	LT
2 0000	GENERAL ELECTRIC CAP COR	8/23/2007	5/7/2012	50 61	48 70	1 91	LT
1 0000	GENERAL ELECTRIC CAP COR	8/23/2007	5/8/2012	25 29	24 35	0 94	LT
4 0000	GENERAL ELECTRIC CAP COR	8/23/2007	5/30/2012	101 93	97 40	4 53	LT
6 0000	GENERAL ELECTRIC CAP COR	8/23/2007	6/1/2012	151 58	146 10	5 48	LT
4 0000	GENERAL ELECTRIC CAP COR	8/23/2007	6/4/2012	101 33	97 40	3 93	LT
2 0000	GENERAL ELECTRIC CAP COR	8/23/2007	6/5/2012	50 82	48 70	2 12	LT
5 0000	GENERAL ELECTRIC CAPITAL	8/23/2007	12/2/2011	127 79	119 75	8 04	LT
4 0000	GENERAL ELECTRIC CAPITAL	8/23/2007	4/19/2012	100 52	95 80	4 72	LT
6 0000	GENERAL ELECTRIC CAPITAL	8/23/2007	4/20/2012	150 79	143 70	7 09	LT
6 0000	GENERAL ELECTRIC CAPITAL	8/23/2007	4/23/2012	150 99	143 70	7 29	LT
6 0000	GENERAL ELECTRIC CAPITAL	8/23/2007	4/30/2012	151 61	143 70	7 91	LT

18 0000	GENERAL ELECTRIC CAPITAL	8/23/2007	5/1/2012	453 38	431 10	22 28	LT
8 0000	GENERAL ELECTRIC CAPITAL	8/23/2007	5/3/2012	202 24	191 60	10 64	LT
4 0000	GENERAL ELECTRIC CAPITAL	8/23/2007	5/4/2012	100 98	95 80	5 18	LT
2 0000	GENERAL ELECTRIC CAPITAL	8/23/2007	5/7/2012	50 64	47 90	2 74	LT
1 0000	GENERAL ELECTRIC CAPITAL	8/23/2007	5/8/2012	25 30	23 95	1 35	LT
5 0000	GENERAL ELECTRIC CAPITAL	8/23/2007	5/11/2012	126 82	119 75	7 07	LT
9 0000	GENERAL ELECTRIC CAPITAL	8/23/2007	5/14/2012	227 04	215 56	11 48	LT
1 0000	GENERAL ELECTRIC CAPITAL	12/18/2007	5/14/2012	25 23	24 46	0 77	LT
4 0000	GENERAL ELECTRIC CAPITAL	12/18/2007	5/31/2012	102 31	97 83	4 48	LT
8 0000	GOLDMAN SACHS GROUP INC	11/5/2010	12/2/2011	196 28	198 24	(1 96)	LT
2 0000	GOLDMAN SACHS GROUP INC	8/23/2007	12/2/2011	34 91	47 02	(12 11)	LT
2 0000	GOLDMAN SACHS GROUP INC	10/1/2009	12/2/2011	35 13	37 68	(2 55)	LT
23 0000	GOLDMAN SACHS GROUP INC	11/5/2010	5/31/2012	581 43	569 94	11 49	LT
6 0000	GOLDMAN SACHS GROUP INC	8/23/2007	5/31/2012	113 21	141 06	(27 85)	LT
1 0000	GOLDMAN SACHS GROUP INC	10/1/2009	5/31/2012	18 98	18 84	0 14	LT
4 0000	HSBC HLDGS PLC	8/23/2007	12/2/2011	93 03	92 84	0 19	LT
9 0000	HSBC HLDGS PLC	6/23/2010	12/2/2011	232 01	224 73	7 28	LT
12 0000	HSBC HLDGS PLC	8/23/2007	5/31/2012	297 71	278 52	19 19	LT
18 0000	HSBC HLDGS PLC	6/23/2010	5/31/2012	482 39	449 46	32 93	LT
20 0000	HSBC HLDGS PLC	6/24/2010	5/31/2012	535 99	499 69	36 30	LT
1 0000	HSBC HOLDINGS PLC	4/16/2008	12/2/2011	25 82	25 93	(0 11)	LT
3 0000	HSBC HOLDINGS PLC	7/18/2008	12/2/2011	77 49	76 14	1 35	LT
6 0000	HSBC HOLDINGS PLC	7/18/2008	5/31/2012	156 83	152 28	4 55	LT
16 0000	ING GROEP NV	8/23/2007	5/31/2012	296 63	375 80	(79 17)	LT
5 0000	ING GROEP NV	8/23/2007	12/2/2011	81 69	117 44	(35 75)	LT
5 0000	ING GROUP NV	1/13/2009	12/2/2011	95 14	82 62	12 52	LT
8 0000	ING GROUP NV	9/24/2009	12/2/2011	144 03	127 28	16 75	LT
6 0000	ING GROUP NV	3/30/2010	12/2/2011	110 15	130 01	(19 86)	LT
5 0000	ING GROUP NV	1/13/2009	5/31/2012	110 34	82 61	27 73	LT
3 0000	ING GROUP NV	1/14/2009	5/31/2012	66 21	48 52	17 69	LT
20 0000	ING GROUP NV	9/24/2009	5/31/2012	408 08	318 21	89 87	LT
8 0000	ING GROUP NV	3/30/2010	5/31/2012	165 99	173 35	(7 36)	LT
7 0000	ING GROUP NV	3/31/2010	5/31/2012	145 25	151 70	(6 45)	LT
2 0000	JP MORGAN CHASE CAP XIV	10/26/2007	12/2/2011	49 72	45 02	4 70	LT
1 0000	JP MORGAN CHASE CAP XIV	10/26/2007	2/2/2012	25 38	22 51	2 87	LT
12 0000	JP MORGAN CHASE CAP XIV	12/21/2007	2/2/2012	304 62	241 15	63 47	LT
9 0000	JP MORGAN CHASE CAP XIV	12/21/2007	2/2/2012	228 48	181 96	46 52	LT
8 0000	JP MORGAN CHASE CAP XIV	12/21/2007	3/8/2012	201 56	161 75	39 81	LT
6 0000	JP MORGAN CHASE CAP XIV	12/5/2008	3/9/2012	150 86	111 35	39 51	LT
5 0000	JP MORGAN CHASE CAP XIV	12/5/2008	3/12/2012	125 85	92 79	33 06	LT
3 0000	JP MORGAN CHASE CAP XIV	12/5/2008	3/13/2012	75 62	55 68	19 94	LT
7 0000	JPM CAPXXVIII SER BB \$25	1/14/2010	8/29/2011	182 37	180 87	1 50	LT
8 0000	JPM CAPXXVIII SER BB \$25	1/14/2010	8/30/2011	207 59	206 71	0 88	LT
8 0000	JPM CAPXXVIII SER BB \$25	1/14/2010	8/31/2011	207 47	206 71	0 76	LT
1 0000	JPM CAPXXVIII SER BB \$25	1/14/2010	12/2/2011	25 42	25 84	(0 42)	LT
7 0000	JPM CAPXXVIII SER BB \$25	1/14/2010	3/15/2012	182 27	180 87	1 40	LT
24 0000	JPM CAPXXVIII SER BB \$25	2/23/2010	3/15/2012	624 92	625 40	(0 48)	LT
1 0000	JPM CAPXXVIII SER BB \$25	2/24/2010	3/15/2012	26 03	26 21	(0 18)	LT
12 0000	JPM CAPXXVIII SER BB \$25	3/25/2010	3/15/2012	312 48	320 82	(8 34)	LT
14 0000	JPM CAPXXVIII SER BB \$25	3/25/2010	3/16/2012	359 44	374 30	(14 86)	LT
9 0000	JPM CHASE CAP TR XI	8/23/2007	3/28/2012	225 41	200 88	24 53	LT
4 0000	JPM CHASE CAP TR XI	8/23/2007	3/29/2012	100 05	89 28	10 77	LT
8 0000	JPM CHASE CAP TR XI	8/23/2007	12/2/2011	197 30	178 56	18 74	LT
8 0000	JPM CHASE CAP TR XI	8/23/2007	3/26/2012	200 52	178 56	21 96	LT
10 0000	JPM CHASE CAP TR XI	8/23/2007	3/27/2012	250 24	223 21	27 03	LT
10 0000	JPM CHASE CAP TR XI	8/23/2007	5/31/2012	249 47	223 21	26 26	LT
7 0000	JPM CHASE CAP TR XI	12/5/2008	6/20/2012	175 63	137 57	38 06	LT
7 0000	JPM CHASE CAP TR XI	12/5/2008	6/21/2012	175 62	137 57	38 05	LT
2 0000	JPM CHASE CAP TR XI	12/5/2008	6/22/2012	50 14	39 31	10 83	LT
4 0000	JPM CHASE CAP TR XI	9/24/2009	6/22/2012	100 30	87 83	12 47	LT
6 0000	JPM CHASE CAP TR XI	9/24/2009	6/25/2012	150 05	131 75	18 30	LT
5 0000	JPM CHASE CAPITAL XXVI	1/13/2009	8/16/2011	130 04	119 37	10 67	LT
5 0000	JPM CHASE CAPITAL XXVI	1/13/2009	8/17/2011	130 14	119 37	10 77	LT
10 0000	JPM CHASE CAPITAL XXVI	1/13/2009	8/18/2011	259 80	238 74	21 06	LT

8 0000	JPMORGAN CHASE CAP XXIX	4/1/2010	12/2/2011	203 67	196 00	7 67	LT
19 0000	JPMORGAN CHASE CAP XXIX	4/1/2010	5/31/2012	492 47	465 50	26 97	LT
14 0000	JPMORGAN CHASE CAP XXIX	4/1/2010	6/25/2012	363 52	343 00	20 52	LT
11 0000	JPMORGAN CHASE CAP XXIX	4/1/2010	6/26/2012	280 94	269 50	11 44	LT
1 0000	JPMORGAN CHASE CAP XXIX	4/16/2010	6/26/2012	25 55	24 20	1 35	LT
7 0000	KIMCO REALTY CORP	10/18/2007	12/2/2011	179 26	176 81	2 45	LT
4 0000	KIMCO REALTY CORP	8/30/2010	12/2/2011	107 41	99 64	7 77	LT
14 0000	KIMCO REALTY CORP	10/18/2007	5/31/2012	360 63	353 61	7 02	LT
7 0000	KIMCO REALTY CORP	8/30/2010	5/31/2012	198 16	174 37	23 79	LT
101 0000	LINCOLN NATIONAL COR CLD	8/23/2007	7/7/2011	2,525 00	2,452 48	72 52	LT
29 0000	LINCOLN NATIONAL COR CLD	12/5/2008	7/7/2011	725 00	375 42	349 58	LT
20 0000	LLOYDS BANKING GRP PLC	7/6/2010	5/31/2012	526 98	496 60	30 38	LT
13 0000	LLOYDS BANKING GRP PLC	7/7/2010	5/31/2012	342 55	322 87	19 68	LT
7 0000	M&T CAPITAL TRUST IV	9/22/2008	10/14/2011	181 36	154 54	26 82	LT
6 0000	M&T CAPITAL TRUST IV	9/22/2008	10/18/2011	155 10	132 46	22 64	LT
6 0000	M&T CAPITAL TRUST IV	9/22/2008	10/24/2011	156 28	132 46	23 82	LT
3 0000	M&T CAPITAL TRUST IV	12/5/2008	10/24/2011	78 15	71 07	7 08	LT
1 0000	M&T CAPITAL TRUST IV	12/5/2008	10/25/2011	25 95	23 69	2 26	LT
3 0000	M&T CAPITAL TRUST IV	12/5/2008	10/26/2011	77 48	71 07	6 41	LT
15 0000	MARKEL CORPORATION	8/23/2007	10/31/2011	382 62	367 65	14 97	LT
4 0000	MARKEL CORPORATION	8/23/2007	11/2/2011	101 99	98 04	3 95	LT
5 0000	MARKEL CORPORATION	8/23/2007	11/30/2011	126 35	122 55	3 80	LT
10 0000	MARKEL CORPORATION	8/23/2007	12/1/2011	250 69	245 10	5 59	LT
4 0000	MARKEL CORPORATION	8/23/2007	12/2/2011	101 18	98 04	3 14	LT
4 0000	MARKEL CORPORATION	8/23/2007	5/1/2012	102 21	98 04	4 17	LT
3 0000	MARKEL CORPORATION	8/23/2007	5/2/2012	76 65	73 53	3 12	LT
4 0000	MARKEL CORPORATION	8/23/2007	5/8/2012	102 04	98 04	4 00	LT
5 0000	MARKEL CORPORATION	8/23/2007	5/9/2012	127 22	122 55	4 67	LT
7 0000	MARKEL CORPORATION	8/23/2007	5/31/2012	177 09	171 57	5 52	LT
8 0000	METLIFE INC	8/23/2007	12/2/2011	201 27	201 14	0 13	LT
5 0000	METLIFE INC	8/23/2007	12/22/2011	126 91	125 71	1 20	LT
9 0000	METLIFE INC	8/23/2007	12/23/2011	227 32	226 29	1 03	LT
11 0000	METLIFE INC	8/23/2007	12/27/2011	278 58	276 57	2 01	LT
8 0000	METLIFE INC	8/23/2007	1/4/2012	204 59	201 14	3 45	LT
10 0000	METLIFE INC	8/23/2007	1/5/2012	255 79	251 43	4 36	LT
10 0000	METLIFE INC	8/23/2007	3/6/2012	255 59	251 43	4 16	LT
10 0000	METLIFE INC	8/23/2007	3/7/2012	254 81	251 43	3 38	LT
6 0000	METLIFE INC	8/23/2007	3/12/2012	152 72	150 86	1 86	LT
2 0000	METLIFE INC	8/23/2007	3/13/2012	50 94	50 29	0 65	LT
5 0000	METLIFE INC	8/23/2007	4/18/2012	126 33	125 71	0 62	LT
8 0000	METLIFE INC	8/23/2007	4/19/2012	202 08	201 14	0 94	LT
11 0000	METLIFE INC	8/23/2007	4/20/2012	277 43	276 57	0 86	LT
5 0000	METLIFE INC	8/23/2007	4/23/2012	125 99	125 72	0 27	LT
3 0000	METLIFE INC	8/23/2007	5/1/2012	76 08	75 43	0 65	LT
12 0000	METLIFE INC	8/23/2007	5/2/2012	303 76	301 71	2 05	LT
6 0000	METLIFE INC	8/23/2007	5/9/2012	152 93	150 86	2 07	LT
4 0000	METLIFE INC	8/23/2007	5/10/2012	102 24	100 57	1 67	LT
4 0000	METLIFE INC	12/5/2008	5/10/2012	102 25	54 19	48 06	LT
5 0000	METLIFE INC	12/5/2008	5/11/2012	127 16	67 74	59 42	LT
4 0000	METLIFE INC	12/5/2008	5/14/2012	101 59	54 19	47 40	LT
3 0000	METLIFE INC	12/5/2008	5/31/2012	75 77	40 64	35 13	LT
5 0000	MORGAN STANLEY	8/23/2007	12/2/2011	75 17	122 47	(47 30)	LT
7 0000	MORGAN STANLEY	8/23/2007	5/31/2012	118 43	171 45	(53 02)	LT
6 0000	MORGAN STANLEY CAP TR IV	9/24/2007	12/2/2011	124 20	133 60	(9 40)	LT
1 0000	MORGAN STANLEY CAP TR IV	9/24/2007	5/31/2012	23 31	22 27	1 04	LT
6 0000	MORGAN STANLEY CAP TR IV	9/27/2007	5/31/2012	139 89	135 78	4 11	LT
5 0000	MORGAN STANLEY CAP TR V	10/26/2007	12/2/2011	100 81	103 95	(3 14)	LT
7 0000	MORGAN STANLEY CAP TR V	10/26/2007	5/31/2012	159 79	145 54	14 25	LT
2 0000	MORGAN STANLEY CAP TR VI	2/24/2010	12/2/2011	42 91	44 20	(1 29)	LT
4 0000	MORGAN STANLEY CAP TR VI	2/24/2010	5/31/2012	95 79	88 40	7 39	LT
6 0000	MORGAN STANLEY CAP TRVII	8/23/2007	12/2/2011	130 87	141 58	(10 71)	LT
10 0000	MORGAN STANLEY CAP TRVII	8/23/2007	5/31/2012	238 69	235 97	2 72	LT
3 0000	MORGAN STANLEY CAP VIII	8/19/2010	12/2/2011	64 97	72 75	(7 78)	LT
5 0000	MORGAN STANLEY CAP VIII	8/19/2010	5/31/2012	119 44	121 25	(1 81)	LT

7 0000	MORGAN STANLEY CP TR III	9/21/2007	12/2/2011	142 47	156 35	(13 88) LT
10 0000	MORGAN STANLEY CP TR III	9/21/2007	5/31/2012	232 32	223 35	8 97 LT
26 0000	NATIONAL CITY CAP TR CLD	11/21/2008	11/15/2011	649 99	325 88	324 11 LT
7 0000	NATIONAL CITY CAP TR CLD	12/5/2008	11/15/2011	175 00	111 30	63 70 LT
31 0000	NATIONAL CITY CAP TR CLD	12/23/2008	11/15/2011	775 00	538 69	236 31 LT
19 0000	NATIONAL CITY CAP TR CLD	1/26/2009	11/15/2011	475 00	313 18	161 82 LT
13 0000	NATIONAL CITY CAP TR CLD	1/27/2009	11/15/2011	325 00	217 57	107 43 LT
20 0000	NATIONAL CITY CAP TR CLD	3/3/2009	11/15/2011	500 00	215 67	284 33 LT
19 0000	NATIONAL CITY CAP TR CLD	3/4/2009	11/15/2011	475 00	214 63	260 37 LT
34 0000	NATIONAL CITY CAP TR CLD	9/9/2010	11/15/2011	850 01	838 10	11 91 LT
3 0000	NATIONAL CITY CAPITAL TR	1/13/2009	12/2/2011	75 78	52 80	22 98 LT
5 0000	NATIONAL CITY CAPITAL TR	1/13/2009	3/29/2012	126 71	87 99	38 72 LT
21 0000	NATIONAL CITY CAPITAL TR	1/14/2009	3/29/2012	532 20	360 08	172 12 LT
5 0000	NATIONAL CITY CAPITAL TR	1/14/2009	5/25/2012	124 99	85 73	39 26 LT
9 0000	NATIONAL CITY CAPITAL TR	5/12/2009	5/25/2012	225 00	155 75	69 25 LT
17 0000	NATIONAL CITY CAPITAL TR	5/13/2009	5/25/2012	425 00	291 92	133 08 LT
14 0000	NATIONAL CITY CAPITAL TR	5/14/2009	5/25/2012	350 01	238 53	111 48 LT
20 0000	NATL RURAL UTILITY CFC	8/23/2007	11/22/2011	507 48	447 54	59 94 LT
1 0000	NATL RURAL UTILITY CFC	8/23/2007	12/2/2011	25 32	22 38	2 94 LT
14 0000	NATL RURAL UTILITY CFC	8/23/2007	12/29/2011	355 36	313 28	42 08 LT
5 0000	NATL RURAL UTILITY CFC	8/23/2007	3/9/2012	126 01	111 88	14 13 LT
9 0000	NATL RURAL UTILITY CFC	8/23/2007	3/12/2012	226 38	201 39	24 99 LT
3 0000	NATL RURAL UTILITY CFC	8/23/2007	3/13/2012	75 44	67 13	8 31 LT
2 0000	NATL RURAL UTILITY CFC	8/23/2007	3/14/2012	50 28	44 76	5 52 LT
2 0000	NATL RURAL UTILITY CFC	8/23/2007	3/15/2012	50 22	44 75	5 47 LT
1 0000	NEXTERA ENERGY CAP HLDGS	3/20/2009	12/2/2011	28 83	25 32	3 51 LT
2 0000	NEXTERA ENERGY CAP HLDGS	3/20/2009	5/31/2012	56 03	50 64	5 39 LT
16 0000	NEXTERA ENERGY CAP HLDGS	3/20/2009	6/13/2012	443 79	405 12	38 67 LT
3 0000	NEXTERA ENERGY CAPITAL H	8/23/2007	8/18/2011	76 21	73 33	2 88 LT
4 0000	NEXTERA ENERGY CAPITAL H	8/23/2007	8/19/2011	101 59	97 78	3 81 LT
1 0000	NEXTERA ENERGY CAPITAL H	8/23/2007	8/22/2011	25 39	24 44	0 95 LT
4 0000	NEXTERA ENERGY CAPITAL H	8/23/2007	8/23/2011	101 52	97 78	3 74 LT
3 0000	NEXTERA ENERGY CAPITAL H	8/23/2007	8/24/2011	76 08	73 33	2 75 LT
15 0000	NEXTERA ENERGY CAPITAL H	8/23/2007	9/9/2011	385 79	366 66	19 13 LT
4 0000	NEXTERA ENERGY CAPITAL H	12/5/2008	9/27/2011	102 87	87 60	15 27 LT
5 0000	NEXTERA ENERGY CAPITAL H	12/5/2008	9/28/2011	125 91	109 50	16 41 LT
1 0000	NEXTERA ENERGY CAPITAL H	12/5/2008	9/29/2011	25 22	21 90	3 32 LT
4 0000	NEXTERA ENERGY CAPITAL H	12/5/2008	9/30/2011	100 48	87 60	12 88 LT
1 0000	NEXTERA ENERGY CAPITAL H	12/5/2008	10/3/2011	25 20	21 90	3 30 LT
4 0000	NEXTERA ENERGY CAPITAL H	12/5/2008	10/27/2011	104 25	87 60	16 65 LT
3 0000	NEXTERA ENERGY CAPITAL H	12/5/2008	10/28/2011	77 60	65 70	11 90 LT
9 0000	NEXTERA ENERGY CAPITAL H	12/5/2008	11/3/2011	229 00	197 10	31 90 LT
5 0000	NEXTERA ENERGY CAPITAL H	10/28/2009	11/3/2011	127 22	126 96	0 26 LT
10 0000	NEXTERA ENERGY CAPITAL H	10/29/2009	11/3/2011	254 44	254 10	0 34 LT
4 0000	NEXTERA ENERGY CAPITAL H	10/30/2009	11/3/2011	101 79	101 68	0 11 LT
2 0000	PARTNER RE LTD	11/12/2008	12/2/2011	49 45	37 77	11 68 LT
8 0000	PARTNER RE LTD	11/12/2008	5/31/2012	200 95	151 07	49 88 LT
8 0000	PARTNERRE LTD	8/23/2007	12/2/2011	198 87	176 00	22 87 LT
24 0000	PARTNERRE LTD	8/23/2007	5/1/2012	603 11	528 00	75 11 LT
13 0000	PARTNERRE LTD	8/23/2007	5/31/2012	326 16	286 00	40 16 LT
3 0000	PNC CAPITAL TRUST D	8/23/2007	12/2/2011	75 33	66 31	9 02 LT
26 0000	PNC CAPITAL TRUST D	8/23/2007	12/9/2011	653 04	574 67	78 37 LT
7 0000	PNC CAPITAL TRUST D	8/23/2007	3/13/2012	176 51	154 72	21 79 LT
21 0000	PNC CAPITAL TRUST D	12/5/2008	3/13/2012	529 55	399 16	130 39 LT
27 0000	PNC CAPITAL TRUST D	12/5/2008	3/23/2012	675 78	513 20	162 58 LT
1 0000	PNC CAPITAL TRUST E	5/21/2008	12/2/2011	25 79	25 01	0 78 LT
6 0000	PNC CAPITAL TRUST E	5/21/2008	2/6/2012	155 44	150 09	5 35 LT
8 0000	PNC CAPITAL TRUST E	5/22/2008	2/8/2012	207 23	199 97	7 26 LT
4 0000	PNC CAPITAL TRUST E	5/28/2008	2/13/2012	102 95	97 31	5 64 LT
5 0000	PNC CAPITAL TRUST E	5/28/2008	2/14/2012	128 16	121 64	6 52 LT
1 0000	PNC CAPITAL TRUST E	5/28/2008	2/15/2012	25 62	24 33	1 29 LT
4 0000	PNC CAPITAL TRUST E	12/5/2008	2/15/2012	102 48	89 19	13 29 LT
2 0000	PNC CAPITAL TRUST E	12/5/2008	2/16/2012	51 34	44 59	6 75 LT
3 0000	PPL CAPITAL FUNDING INC	4/29/2008	12/2/2011	78 69	73 58	5 11 LT

5 0000 PPL CAPITAL FUNDING INC	4/29/2008	5/31/2012	125 78	122 64	3 14 LT
55 0000 PPL ENERGY SUPPLY LL CLD	8/23/2007	7/15/2011	1,374 99	1,389 78	(14 79) LT
20 0000 PPL ENERGY SUPPLY LL CLD	12/5/2008	7/15/2011	500 00	442 05	57 95 LT
19 0000 PPL ENERGY SUPPLY LL CLD	3/4/2010	7/15/2011	475 01	488 25	(13 24) LT
1 0000 PPL ENERGY SUPPLY LLC	8/23/2007	7/11/2011	24 86	25 27	(0 41) LT
3 0000 PROLOGIS INC	8/23/2007	5/2/2012	74 69	70 62	4 07 LT
3 0000 PROLOGIS INC	8/23/2007	5/3/2012	74 51	70 62	3 89 LT
7 0000 PROLOGIS INC	8/23/2007	5/4/2012	174 21	164 78	9 43 LT
1 0000 PROLOGIS INC	8/23/2007	5/31/2012	24 99	23 54	1 45 LT
2 0000 PROTECTIVE LIFE CORP	12/21/2007	12/2/2011	49 60	43 54	6 06 LT
2 0000 PROTECTIVE LIFE CORP	12/21/2007	5/31/2012	50 06	43 55	6 51 LT
13 0000 PROTECTIVE LIFE CORP	12/21/2007	6/20/2012	325 39	283 04	42 35 LT
7 0000 PROTECTIVE LIFE CORP	12/5/2008	6/20/2012	175 21	75 93	99 28 LT
9 0000 PROTECTIVE LIFE CORP	12/21/2007	6/14/2012	225 00	195 95	29 05 LT
8 0000 PRUDENTIAL FINANCIAL	7/2/2008	12/2/2011	215 59	199 12	16 47 LT
11 0000 PRUDENTIAL FINANCIAL	7/2/2008	5/31/2012	294 35	273 79	20 56 LT
2 0000 PRUDENTIAL PLC	11/21/2008	12/2/2011	50 06	20 14	29 92 LT
1 0000 PRUDENTIAL PLC	11/21/2008	12/2/2011	25 03	9 81	15 22 LT
3 0000 PRUDENTIAL PLC	8/23/2007	12/2/2011	75 24	72 29	2 95 LT
4 0000 PRUDENTIAL PLC	8/23/2007	5/8/2012	100 47	96 39	4 08 LT
4 0000 PRUDENTIAL PLC	8/23/2007	5/9/2012	100 33	96 38	3 95 LT
11 0000 PRUDENTIAL PLC	8/23/2007	5/11/2012	276 22	265 06	11 16 LT
3 0000 PRUDENTIAL PLC	11/21/2008	5/31/2012	75 55	29 44	46 11 LT
3 0000 PRUDENTIAL PLC	8/23/2007	5/31/2012	75 49	72 29	3 20 LT
1 0000 PRUDENTIAL PLC	5/16/2008	5/31/2012	25 17	22 93	2 24 LT
35 0000 FS BUSINESS PARKS IN CLD	3/23/2011	6/15/2012	875 00	866 25	8 75 LT
1 0000 FS BUSINESS PARKS INC	4/9/2009	12/2/2011	25 07	16 82	8 25 LT
1 0000 FS BUSINESS PARKS INC	4/6/2010	12/2/2011	24 99	22 00	2 99 LT
1 0000 FS BUSINESS PARKS INC	10/13/2010	12/2/2011	25 69	24 75	0 94 LT
15 0000 FS BUSINESS PARKS INC	4/9/2009	3/15/2012	380 62	252 35	128 27 LT
1 0000 FS BUSINESS PARKS INC	4/9/2009	5/31/2012	25 36	16 82	8 54 LT
2 0000 FS BUSINESS PARKS INC	3/23/2011	5/31/2012	50 74	49 50	1 24 LT
2 0000 FS BUSINESS PARKS INC	4/6/2010	5/31/2012	50 73	44 00	6 73 LT
2 0000 FS BUSINESS PARKS INC	10/13/2010	5/31/2012	53 45	49 50	3 95 LT
1 0000 PUBLIC STORAGE	1/19/2010	12/2/2011	25 39	22 45	2 94 LT
2 0000 PUBLIC STORAGE	10/11/2007	12/2/2011	50 89	44 90	5 99 LT
1 0000 PUBLIC STORAGE	10/7/2010	12/2/2011	26 64	24 97	1 67 LT
1 0000 PUBLIC STORAGE	10/6/2008	12/2/2011	25 59	17 24	8 35 LT
1 0000 PUBLIC STORAGE	4/14/2010	12/2/2011	27 55	24 72	2 83 LT
1 0000 PUBLIC STORAGE	1/19/2010	4/20/2012	25 42	22 45	2 97 LT
7 0000 PUBLIC STORAGE	1/19/2010	4/25/2012	176 91	157 15	19 76 LT
6 0000 PUBLIC STORAGE	1/19/2010	4/27/2012	151 40	134 70	16 70 LT
1 0000 PUBLIC STORAGE	1/19/2010	4/30/2012	25 21	22 45	2 76 LT
6 0000 PUBLIC STORAGE	1/19/2010	5/1/2012	151 41	134 70	16 71 LT
10 0000 PUBLIC STORAGE	10/11/2007	5/2/2012	252 60	224 50	28 10 LT
5 0000 PUBLIC STORAGE	10/11/2007	5/14/2012	126 54	112 25	14 29 LT
1 0000 PUBLIC STORAGE	10/11/2007	5/15/2012	25 35	22 45	2 90 LT
1 0000 PUBLIC STORAGE	10/11/2007	5/16/2012	25 35	22 45	2 90 LT
1 0000 PUBLIC STORAGE	10/11/2007	5/17/2012	25 36	22 45	2 91 LT
2 0000 PUBLIC STORAGE	10/11/2007	5/31/2012	50 85	44 90	5 95 LT
2 0000 PUBLIC STORAGE	10/7/2010	5/31/2012	55 91	49 94	5 97 LT
2 0000 PUBLIC STORAGE	4/14/2010	5/31/2012	56 33	49 44	6 89 LT
10 0000 PUBLIC STORAGE CLD	10/6/2008	2/21/2012	249 99	172 42	77 57 LT
4 0000 PUBLIC STORAGE CLD	12/5/2008	2/21/2012	100 01	71 60	28 41 LT
2 0000 PUBLIC STORAGE INC	12/5/2008	7/20/2011	50 18	40 86	9 32 LT
30 0000 PUBLIC STORAGE INC	10/22/2009	7/20/2011	752 81	717 42	35 39 LT
2 0000 PUBLIC STORAGE INC	2/4/2009	12/2/2011	50 89	38 96	11 93 LT
9 0000 PUBLIC STORAGE INC	2/4/2009	2/9/2012	225 00	175 30	49 70 LT
45 0000 PUBLIC STORAGE INC	2/10/2009	2/9/2012	1,125 00	860 28	264 72 LT
17 0000 PUBLIC STORAGE INC CLD	1/30/2009	11/28/2011	425 00	343 30	81 70 LT
7 0000 PUBLIC STORAGE PFD SHR	4/14/2011	5/31/2012	193 82	171 92	21 90 LT
36 0000 PUBLIC STORAGE, INC	8/23/2007	10/27/2011	922 88	809 19	113 69 LT
3 0000 PUBLIC STORAGE, INC	8/23/2007	12/2/2011	76 40	67 43	8 97 LT
61 0000 PUBLIC STORAGE, INC	8/23/2007	3/9/2012	1,551 50	1,371 13	180 37 LT

46 0000	PUBLIC STORAGE, INC	12/5/2008	3/9/2012	1,170 00	812 36	357 64	LT
4 0000	REALTY INCOME CORP	8/23/2007	12/2/2011	101 63	91 99	9 64	LT
5 0000	REALTY INCOME CORP	8/23/2007	2/23/2012	126 13	114 98	11 15	LT
4 0000	REALTY INCOME CORP	8/23/2007	2/24/2012	101 18	91 99	9 19	LT
3 0000	REALTY INCOME CORP	12/5/2008	2/24/2012	75 89	54 00	21 89	LT
1 0000	REALTY INCOME CORP	12/5/2008	2/27/2012	25 37	18 00	7 37	LT
8 0000	REALTY INCOME CORP	12/5/2008	2/28/2012	202 57	144 00	58 57	LT
7 0000	REALTY INCOME CORP	12/5/2008	3/2/2012	178 05	126 00	52 05	LT
2 0000	REALTY INCOME CORP	12/5/2008	3/5/2012	50 81	36 00	14 81	LT
2 0000	REALTY INCOME CORP	12/5/2008	3/7/2012	50 75	36 00	14 75	LT
17 0000	REALTY INCOME CORP	10/30/2009	3/7/2012	431 44	384 16	47 28	LT
11 0000	REALTY INCOME CORP	11/2/2009	3/7/2012	279 16	251 58	27 58	LT
6 0000	REALTY INCOME CORP	11/3/2009	3/7/2012	152 28	137 21	15 07	LT
2 0000	REGENCY CENTERS CORP	1/17/2008	12/2/2011	49 31	40 72	8 59	LT
1 0000	REGENCY CENTERS CORP	2/4/2009	12/2/2011	25 04	17 60	7 44	LT
5 0000	REGENCY CENTERS CORP	12/5/2008	1/12/2012	127 96	80 50	47 46	LT
1 0000	REGENCY CENTERS CORP	5/1/2009	1/12/2012	25 60	19 25	6 35	LT
16 0000	REGENCY CENTERS CORP	5/1/2009	1/13/2012	409 27	308 00	101 27	LT
2 0000	REGENCY CENTERS CORP	1/17/2008	5/31/2012	50 23	40 72	9 51	LT
31 0000	REGENCY CENTERS CORP CLD	2/4/2009	4/2/2012	775 00	545 61	229 39	LT
6 0000	RENAISSANCERE HLDGS LTD	8/23/2007	12/2/2011	147 35	132 97	14 38	LT
1 0000	RENAISSANCERE HLDGS LTD	12/4/2008	12/2/2011	23 94	12 22	11 72	LT
16 0000	RENAISSANCERE HLDGS LTD	8/23/2007	5/31/2012	400 79	354 59	46 20	LT
6 0000	RENAISSANCERE HLDGS LTD	12/4/2008	5/31/2012	149 15	73 30	75 85	LT
1 0000	RENAISSANCERE HLDGS LTD	12/8/2008	5/31/2012	24 86	12 33	12 53	LT
11 0000	SANTANDER FIN PFD SA UNI	12/5/2008	3/19/2012	298 29	241 13	57 16	LT
8 0000	SANTANDER FIN PFD SA UNI	1/13/2009	3/19/2012	216 94	187 11	29 83	LT
6 0000	SANTANDER FIN PFD SA UNI	1/13/2009	3/20/2012	162 49	140 33	22 16	LT
6 0000	SANTANDER FIN PFD SA UNI	1/13/2009	3/22/2012	161 87	140 33	21 54	LT
7 0000	SANTANDER FIN PFD SA UNI	1/13/2009	3/23/2012	188 86	163 72	25 14	LT
4 0000	SANTANDER FIN PFD SA UNI	1/13/2009	3/26/2012	107 96	93 55	14 41	LT
5 0000	SANTANDER FIN PFD SA UNI	1/13/2009	3/27/2012	134 85	116 94	17 91	LT
5 0000	SANTANDER FIN PFD SA UNI	1/13/2009	3/28/2012	134 77	116 94	17 83	LT
2 0000	SANTANDER FIN PFD SA UNI	1/13/2009	3/29/2012	53 55	46 78	6 77	LT
8 0000	SANTANDER FIN PFD SA UNI	1/13/2009	4/3/2012	216 78	187 10	29 68	LT
10 0000	SANTANDER FIN PFD SA UNI	1/26/2009	4/3/2012	270 98	236 02	34 96	LT
7 0000	SANTANDER FIN PFD SA UNI	1/27/2009	4/3/2012	189 69	133 55	56 14	LT
5 0000	SANTANDER FIN PFD SA UNI	1/27/2009	4/25/2012	132 38	95 40	36 98	LT
6 0000	SANTANDER FIN PFD SA UNI	10/1/2009	4/25/2012	158 87	163 74	(4 87)	LT
5 0000	SANTANDER FIN PFD SA UNI	12/5/2008	7/6/2011	141 52	112 20	29 32	LT
6 0000	SANTANDER FIN PFD SA UNI	12/5/2008	7/7/2011	169 86	134 64	35 22	LT
3 0000	SANTANDER FIN PFD SA UNI	12/5/2008	7/8/2011	84 87	67 32	17 55	LT
1 0000	SANTANDER FIN PFD SA UNI	12/5/2008	7/11/2011	28 08	22 44	5 64	LT
2 0000	SANTANDER FIN PFD SA UNI	12/5/2008	12/2/2011	52 51	44 88	7 63	LT
9 0000	SANTANDER FIN PFD SA UNI	12/5/2008	12/2/2011	236 30	197 29	39 01	LT
5 0000	SANTANDER FIN PFD SA UNI	10/1/2009	4/26/2012	131 99	136 45	(4 46)	LT
1 0000	SANTANDER FIN PFD SA UNI	10/2/2009	4/26/2012	26 40	27 50	(1 10)	LT
4 0000	SANTANDER FIN PFD SA UNI	10/2/2009	4/27/2012	105 00	110 00	(5 00)	LT
1 0000	SANTANDER FIN PFD SA UNI	10/2/2009	4/30/2012	26 19	27 50	(1 31)	LT
25 0000	SANTANDER FIN PFD SA UNI	10/2/2009	5/9/2012	652 49	687 50	(35 01)	LT
9 0000	SANTANDER FIN PFD SA UNI	10/2/2009	5/31/2012	226 43	247 50	(21 07)	LT
1 0000	SANTANDER FIN PFD SA UNI	10/14/2009	5/31/2012	25 16	27 50	(2 34)	LT
12 0000	SANTANDER FIN PFD SA UNI	10/14/2009	6/22/2012	310 23	330 00	(19 77)	LT
9 0000	SANTANDER FIN PFD SA UNI	10/14/2009	6/25/2012	231 75	247 50	(15 75)	LT
1 0000	SCANA CORPORATION	12/1/2009	12/2/2011	28 50	25 40	3 10	LT
1 0000	SCANA CORPORATION	12/1/2009	5/31/2012	28 17	25 40	2 77	LT
19 0000	SUNTRUST CAPITAL IX	3/28/2008	11/25/2011	489 13	467 96	21 17	LT
1 0000	SUNTRUST CAPITAL IX	3/28/2008	12/2/2011	25 23	24 63	0 60	LT
3 0000	SUNTRUST CAPITAL IX	3/28/2008	1/31/2012	77 68	73 89	3 79	LT
9 0000	SUNTRUST CAPITAL IX	5/19/2008	1/31/2012	233 06	225 63	7 43	LT
8 0000	SUNTRUST CAPITAL IX	5/20/2008	1/31/2012	207 17	200 33	6 84	LT
7 0000	SUNTRUST CAPITAL IX	5/20/2008	2/21/2012	182 53	175 28	7 25	LT
1 0000	SUNTRUST CAPITAL IX	5/20/2008	2/22/2012	26 06	25 04	1 02	LT
9 0000	SUNTRUST CAPITAL IX	12/5/2008	2/22/2012	234 63	190 80	43 83	LT

5 0000 SUNTRUST CAPITAL IX	12/5/2008	2/23/2012	130 43	106 00	24 43	LT
1 0000 TELEPHONE & DATA SYSTEM	12/1/2010	12/2/2011	25 35	24 88	0 47	LT
3 0000 TELEPHONE & DATA SYSTEM	12/1/2010	5/31/2012	79 28	74 64	4 64	LT
6 0000 TELEPHONE & DATA SYSTEM	3/28/2011	5/31/2012	162 05	149 38	12 67	LT
1 0000 TELEPHONE & DATA SYSTEMS	3/30/2009	12/2/2011	25 13	14 62	10 51	LT
4 0000 TELEPHONE & DATA SYSTEMS	3/30/2009	5/1/2012	100 80	58 48	42 32	LT
15 0000 TELEPHONE & DATA SYSTEMS	3/30/2009	5/2/2012	375 87	219 30	156 57	LT
10 0000 UBS PREF FNDNG TRUST IV	8/23/2007	12/2/2011	126 89	247 00	(120 11)	LT
17 0000 UBS PREF FNDNG TRUST IV	8/23/2007	5/31/2012	227 79	419 90	(192 11)	LT
2 0000 US BANCORP	8/23/2007	12/2/2011	43 83	49 74	(5 91)	LT
3 0000 US BANCORP	8/23/2007	5/31/2012	67 79	74 60	(6 81)	LT
2 0000 US CELLULAR CORP (USM)	5/17/2011	5/31/2012	53 49	49 76	3 73	LT
30 0000 USB CAPITAL VI CLD	9/21/2007	9/8/2011	750 00	639 43	110 57	LT
7 0000 USB CAPITAL VI CLD	12/5/2008	9/8/2011	174 99	126 77	48 22	LT
17 0000 USB CAPITAL VI CLD	11/9/2009	9/8/2011	425 00	354 64	70 36	LT
5 0000 USB CAPITAL VI CLD	11/10/2009	9/8/2011	125 01	104 50	20 51	LT
17 0000 USB CAPITAL VII CLD	9/26/2007	9/8/2011	425 00	365 80	59 20	LT
10 0000 USB CAPITAL VII CLD	10/2/2007	9/8/2011	250 00	216 50	33 50	LT
30 0000 USB CAPITAL VII CLD	10/29/2007	9/8/2011	749 99	651 00	98 99	LT
17 0000 USB CAPITAL VII CLD	12/5/2008	9/8/2011	425 01	321 64	103 37	LT
5 0000 USB CAPITAL X	8/26/2009	7/12/2011	125 21	111 85	13 36	LT
11 0000 USB CAPITAL X	8/26/2009	7/14/2011	275 23	246 07	29 16	LT
10 0000 USB CAPITAL X	8/27/2009	7/14/2011	250 22	223 74	26 48	LT
5 0000 USB CAPITAL X	8/28/2009	7/14/2011	125 11	111 72	13 39	LT
2 0000 USB CAPITAL X	8/31/2009	7/14/2011	50 05	44 70	5 35	LT
8 0000 USB CAPITAL XI	8/23/2007	8/31/2011	203 34	191 64	11 70	LT
10 0000 USB CAPITAL XI	8/23/2007	9/6/2011	254 45	239 55	14 90	LT
27 0000 USB CAPITAL XI	8/23/2007	9/8/2011	688 64	646 78	41 86	LT
2 0000 USB CAPITAL XI	8/23/2007	12/2/2011	50 75	47 91	2 84	LT
6 0000 USB CAPITAL XI	8/23/2007	12/13/2011	150 75	143 73	7 02	LT
5 0000 USB CAPITAL XI	8/23/2007	12/15/2011	125 72	119 77	5 95	LT
17 0000 USB CAPITAL XI	8/23/2007	12/22/2011	428 93	407 23	21 70	LT
9 0000 USB CAPITAL XI	9/19/2008	12/22/2011	227 08	163 19	63 89	LT
9 0000 USB CAPITAL XI	9/22/2008	12/22/2011	227 08	189 30	37 78	LT
7 0000 USB CAPITAL XI	12/5/2008	12/22/2011	176 63	160 16	16 47	LT
21 0000 USB CAPITAL XI	12/5/2008	1/18/2012	529 62	480 48	49 14	LT
7 0000 USB CAPITAL XI	12/5/2008	1/19/2012	176 55	160 16	16 39	LT
1 0000 USB CAPITAL XII	11/21/2008	12/2/2011	25 14	16 70	8 44	LT
7 0000 USB CAPITAL XII CLD	11/21/2008	5/18/2012	175 00	116 90	58 10	LT
3 0000 USB CAPITAL XII CLD	12/5/2008	5/18/2012	75 00	58 20	16 80	LT
8 0000 USB CAPITAL XII CLD	1/8/2009	5/18/2012	200 00	176 00	24 00	LT
19 0000 USB CAPITAL XII CLD	1/9/2009	5/18/2012	475 00	418 00	57 00	LT
17 0000 VIACOM INC	8/23/2007	12/2/2011	429 24	402 64	26 60	LT
117 0000 VIACOM INC	8/23/2007	1/9/2012	2,924 99	2,771 11	153 88	LT
25 0000 VIACOM INC	7/18/2008	1/9/2012	625 00	545 69	79 31	LT
5 0000 VIACOM INC	9/19/2008	1/9/2012	125 00	85 53	39 47	LT
7 0000 VIACOM INC	9/22/2008	1/9/2012	175 00	133 09	41 91	LT
6 0000 VIACOM INC	9/23/2008	1/9/2012	150 00	112 48	37 52	LT
89 0000 VIACOM INC	12/5/2008	1/9/2012	2,225 00	1,323 98	901 02	LT
28 0000 VIACOM INC	11/17/2009	1/9/2012	700 01	651 78	48 23	LT
4 0000 VORNADO REALTY TR SER J	4/26/2011	5/31/2012	108 99	99 52	9 47	LT
15 0000 VORNADO RLTY LP	9/30/2009	12/2/2011	412 64	375 49	37 15	LT
15 0000 VORNADO RLTY LP	9/30/2009	5/31/2012	420 89	375 49	45 40	LT
5 0000 VORNADO RLTY LP	9/30/2009	5/31/2012	140 30	125 16	15 14	LT
9 0000 W R BERKLEY CAPTL TR II	8/23/2007	12/2/2011	226 34	204 84	21 50	LT
20 0000 W R BERKLEY CAPTL TR II	8/23/2007	5/31/2012	506 99	455 20	51 79	LT
12 0000 WACHOVIA PFD FUNDING	8/23/2007	12/2/2011	312 39	304 21	8 18	LT
27 0000 WACHOVIA PFD FUNDING	8/23/2007	5/31/2012	736 54	684 48	52 06	LT
6 0000 WACHOVIA PFD FUNDING	8/23/2007	6/13/2012	160 39	152 11	8 28	LT
5 0000 WACHOVIA PFD FUNDING	8/23/2007	6/15/2012	134 20	126 76	7 44	LT
10 0000 WACHOVIA PFD FUNDING	8/23/2007	6/18/2012	269 23	253 51	15 72	LT
6 0000 WACHOVIA PFD FUNDING	8/23/2007	6/19/2012	161 04	152 11	8 93	LT
2 0000 WACHOVIA PFD FUNDING	8/23/2007	6/19/2012	53 90	50 70	3 20	LT
15 0000 WACHOVIA PFD FUNDING	8/23/2007	6/20/2012	397 78	380 26	17 52	LT

7 0000 WACHOVIA PFD FUNDING	8/23/2007	6/21/2012	186 90	177 46	9 44	LT
2 0000 WACHOVIA PFD FUNDING	8/23/2007	6/22/2012	53 29	50 70	2 59	LT
11 0000 WEINGARTEN REALTY	8/23/2007	12/2/2011	265 39	244 08	21 31	LT
18 0000 WEINGARTEN REALTY	8/23/2007	3/6/2012	456 68	399 40	57 28	LT
26 0000 WEINGARTEN REALTY	8/23/2007	4/24/2012	656 65	576 90	79 75	LT
14 0000 WEINGARTEN REALTY	8/23/2007	5/31/2012	353 91	310 64	43 27	LT
2 0000 WEINGARTEN RLTY	8/26/2009	12/2/2011	47 01	40 19	6 82	LT
4 0000 WEINGARTEN RLTY	8/26/2009	5/31/2012	90 39	80 37	10 02	LT
3 0000 WELLS FARGO CAPITAL IX	8/23/2007	12/2/2011	74 26	65 39	8 87	LT
6 0000 WELLS FARGO CAPITAL IX	8/23/2007	3/14/2012	149 05	130 78	18 27	LT
16 0000 WELLS FARGO CAPITAL IX	8/23/2007	3/15/2012	394 65	348 75	45 90	LT
7 0000 WELLS FARGO CAPITAL IX	8/23/2007	3/16/2012	172 63	152 58	20 05	LT
4 0000 WELLS FARGO CAPITAL IX	8/23/2007	4/24/2012	100 15	87 19	12 96	LT
7 0000 WELLS FARGO CAPITAL IX	8/23/2007	4/25/2012	174 76	152 57	22 19	LT
2 0000 WELLS FARGO CAPITAL IX	8/23/2007	4/26/2012	50 02	43 59	6 43	LT
1 0000 WELLS FARGO CAPITAL IX	8/23/2007	4/27/2012	25 00	21 80	3 20	LT
4 0000 WELLS FARGO CAPITAL IX	8/23/2007	4/30/2012	100 08	87 19	12 89	LT
2 0000 WELLS FARGO CAPITAL IX	8/23/2007	5/31/2012	49 95	43 59	6 36	LT
9 0000 WELLS FARGO CAPITAL XI	8/23/2007	12/2/2011	225 30	209 30	16 00	LT
10 0000 WELLS FARGO CAPITAL XI	8/23/2007	3/15/2012	251 65	232 56	19 09	LT
19 0000 WELLS FARGO CAPITAL XI	8/23/2007	3/16/2012	477 18	441 86	35 32	LT
7 0000 WELLS FARGO CAPITAL XI	8/23/2007	3/19/2012	176 47	162 79	13 68	LT
2 0000 WELLS FARGO CAPITAL XI	8/23/2007	3/20/2012	50 32	46 51	3 81	LT
10 0000 WELLS FARGO CAPITAL XI	8/23/2007	5/31/2012	250 36	232 56	17 80	LT
71 0000 WELLS FARGO CAPITAL XI	8/23/2007	6/15/2012	1,774 99	1,651 15	123 84	LT
41 0000 WELLS FARGO CAPITAL XI	12/5/2008	6/15/2012	1,025 01	804 46	220 55	LT
2 0000 WELLS FARGO CAPITAL XII	6/12/2008	12/2/2011	52 25	49 80	2 45	LT
15 0000 WELLS FARGO CAPITAL XII	6/12/2008	3/8/2012	393 01	373 50	19 51	LT
6 0000 WELLS FARGO CAPITAL XII	6/12/2008	3/9/2012	157 28	149 40	7 88	LT
7 0000 WELLS FARGO CAPITAL XII	12/5/2008	3/9/2012	183 51	167 72	15 79	LT
4 0000 WELLS FARGO CAPTL TR VII	8/23/2007	12/2/2011	99 75	90 23	9 52	LT
9 0000 WELLS FARGO CAPTL TR VII	8/23/2007	3/14/2012	224 99	203 02	21 97	LT
18 0000 WELLS FARGO CAPTL TR VII	8/23/2007	3/15/2012	447 35	406 04	41 31	LT
10 0000 WELLS FARGO CAPTL TR VII	8/23/2007	3/16/2012	248 39	225 58	22 81	LT
13 0000 WELLS FARGO CAPTL TR VII	8/23/2007	5/1/2012	325 56	293 25	32 31	LT
17 0000 WELLS FARGO CAPTL TR VII	12/5/2008	5/1/2012	425 75	320 91	104 84	LT
4 0000 XCEL ENERGY INC	1/23/2008	12/2/2011	110 87	99 92	10 95	LT
5 0000 XCEL ENERGY INC	1/23/2008	12/20/2011	136 98	124 90	12 08	LT
5 0000 XCEL ENERGY INC	1/23/2008	12/23/2011	137 65	124 90	12 75	LT
8 0000 XCEL ENERGY INC	1/23/2008	12/27/2011	219 39	199 84	19 55	LT
9 0000 XCEL ENERGY INC	1/23/2008	5/31/2012	238 12	224 82	13 30	LT
Miscellaneous adjustment	99/99/99	6/30/12	35 75		35 75	LT
			137,880 86	122,121 00	15,759 86	
8 0000 AEGON N V (AEG)	1/27/2012	5/31/2012	205 67	196 73	8 94	ST
1 0000 ALEXANDRIA REAL ESTATE	3/14/2012	5/31/2012	25 38	24 80	0 58	ST
10 0000 ARCH CAPITAL GROUP LTD	3/28/2012	5/31/2012	258 29	250 40	7 89	ST
4 0000 ASPEN INSURANCE HLDG LTD	4/11/2012	5/31/2012	100 67	99 71	0 96	ST
9 0000 AXIS CAPITAL HLDGS LTD	3/13/2012	5/31/2012	233 00	225 00	8 00	ST
5 0000 BB&T CORPORATION	4/27/2012	5/31/2012	125 04	124 56	0 48	ST
4 0000 CITIGROUP CAPITAL XI	8/4/2011	5/31/2012	94 80	92 16	2 64	ST
3 0000 COMMONWEALTH REIT PFD SH	6/1/2011	5/31/2012	76 67	73 95	2 72	ST
1 0000 DIGITAL REALTY TRUST INC	9/15/2011	12/2/2011	25 42	24 98	0 44	ST
3 0000 DIGITAL REALTY TRUST INC	9/15/2011	5/31/2012	78 38	74 94	3 44	ST
3 0000 DIGITAL REALTY TRUST INC	4/3/2012	5/31/2012	76 22	74 79	1 43	ST
3 0000 DTE ENERGY CO (DTE)	12/12/2011	5/31/2012	81 68	76 95	4 73	ST
1 0000 ENTERGY MISSISSIPPI INC	4/14/2011	12/2/2011	26 79	24 59	2 20	ST
6 0000 FIRST NIAGARA FINCL GRP	1/3/2012	5/31/2012	163 97	155 17	8 80	ST
16 0000 GOLDMAN SACHS GP	11/1/2011	5/31/2012	415 99	395 03	20 96	ST
4 0000 GOLDMAN SACHS GP	11/1/2011	5/31/2012	104 00	99 24	4 76	ST
4 0000 GOLDMAN SACHS GP	11/1/2011	12/2/2011	98 51	98 76	(0 25)	ST
6 0000 HARTFORD FINL SVCS GRP	4/11/2012	5/31/2012	155 57	154 61	0 96	ST
6 0000 HEALTH CARE REIT INC	3/6/2012	5/31/2012	156 29	150 33	5 96	ST
8 0000 HOSPITALITY PROP TRUST	1/17/2012	5/31/2012	210 95	198 31	12 64	ST

5 0000	ING GROEP N V	3/23/2012	5/31/2012	96 69	109 30	(12 61) ST
9 0000	KIMCO REALTY CORP (KIM)	3/12/2012	5/31/2012	225 35	224 00	1 35 ST
4 0000	LINCOLN NATIONAL COR CLD	11/18/2010	7/7/2011	100 00	98 78	1 22 ST
1 0000	LINCOLN NATIONAL COR CLD	11/23/2010	7/7/2011	25 00	24 65	0 35 ST
14 0000	LINCOLN NATIONAL COR CLD	11/29/2010	7/7/2011	350 00	345 84	4 16 ST
7 0000	NATL RETAIL PPTY INC	2/22/2012	5/31/2012	177 44	175 43	2 01 ST
6 0000	NEXEN INC	10/12/2011	5/31/2012	149 12	146 27	2 85 ST
4 0000	NEXEN INC	10/13/2011	5/31/2012	99 41	97 85	1 56 ST
5 0000	NEXEN INC	10/14/2011	5/31/2012	124 28	123 15	1 13 ST
1 0000	NEXEN INC	10/20/2011	5/31/2012	24 85	24 91	(0 06) ST
2 0000	NEXEN INC	10/21/2011	5/31/2012	49 72	49 93	(0 21) ST
3 0000	NEXTERA ENERGY CAPITAL	4/11/2012	5/31/2012	77 09	75 71	1 38 ST
1 0000	PARTNERRE LTD (PRE)SER E	6/16/2011	12/2/2011	26 15	24 85	1 30 ST
5 0000	PARTNERRE LTD (PRE)SER E	6/16/2011	5/31/2012	131 24	124 26	6 98 ST
9 0000	PB BUSINESS PARKS,INC	5/4/2012	5/31/2012	222 65	224 13	(1 48) ST
13 0000	PNC FINANCIAL SERVICES	4/23/2012	5/31/2012	327 33	324 74	2 59 ST
6 0000	PROTECTIVE LIFE CORP	5/17/2012	5/31/2012	150 05	147 95	2 10 ST
6 0000	PS BUSINESS PARKS INC	1/18/2012	5/31/2012	157 49	149 66	7 83 ST
3 0000	PUBLIC STORAGE (PSA)	7/26/2011	12/2/2011	79 85	74 87	4 98 ST
11 0000	PUBLIC STORAGE (PSA)	3/8/2012	5/31/2012	284 45	272 83	11 62 ST
10 0000	PUBLIC STORAGE (PSA)	7/26/2011	5/31/2012	274 99	249 57	25 42 ST
11 0000	PUBLIC STORAGE (PSA)	1/10/2012	5/31/2012	288 08	274 79	13 29 ST
2 0000	PUBLIC STORAGE PFD SHR	4/14/2011	12/2/2011	53 35	49 12	4 23 ST
3 0000	QWEST CORP	6/8/2011	12/2/2011	76 91	74 90	2 01 ST
11 0000	QWEST CORP	6/8/2011	5/31/2012	286 43	274 64	11 79 ST
4 0000	QWEST CORP (CTL) \$25 PAR	9/21/2011	12/2/2011	103 67	99 56	4 11 ST
12 0000	QWEST CORP (CTL) \$25 PAR	9/21/2011	5/31/2012	319 07	298 69	20 38 ST
6 0000	QWEST CORPORATION	3/27/2012	5/31/2012	153 59	149 92	3 67 ST
8 0000	RAYMOND JAMES FINANCIAL	3/6/2012	5/31/2012	207 51	201 88	5 63 ST
9 0000	REALTY INCOME	2/2/2012	5/31/2012	236 78	224 10	12 68 ST
6 0000	REGENCY CENTERS CORP	2/13/2012	5/31/2012	154 73	150 43	4 30 ST
6 0000	ROYAL BK OF SCOT GRP PLC	6/7/2011	5/31/2012	104 39	114 72	(10 33) ST
1 0000	ROYAL BK OF SCOT GRP PLC	6/20/2011	5/31/2012	17 40	18 08	(0 68) ST
7 0000	ROYAL BK OF SCOT GRP PLC	6/7/2011	5/31/2012	121 80	133 84	(12 04) ST
6 0000	ROYAL BK OF SCOT GRP PLC	6/7/2011	5/31/2012	104 40	114 72	(10 32) ST
4 0000	ROYAL BK OF SCOT GRP PLC	6/7/2011	5/31/2012	69 60	76 48	(6 88) ST
5 0000	ROYAL BK OF SCOT GRP PLC	6/7/2011	5/31/2012	87 00	95 60	(8 60) ST
2 0000	ROYAL BK OF SCOT GRP PLC	6/7/2011	5/31/2012	34 80	38 24	(3 44) ST
1 0000	ROYAL BK OF SCOT GRP PLC	6/7/2011	5/31/2012	17 40	19 12	(1 72) ST
2 0000	TELEPHONE & DATA SYSTEM	3/28/2011	12/2/2011	51 87	49 79	2 08 ST
3 0000	US BANCORP	4/20/2012	5/31/2012	77 90	76 26	1 64 ST
1 0000	US CELLULAR CORP (USM)	5/17/2011	12/2/2011	25 95	24 88	1 07 ST
1 0000	VORNADO REALTY TR SER J	4/26/2011	12/2/2011	25 89	24 88	1 01 ST
2 0000	WEINGARTEN REALTY INVST	4/24/2012	5/31/2012	49 74	49 81	(0 07) ST
	Miscellaneous adjustment	99/99/99	6/30/12	44 73		44 73 ST
				8,579 43	8,338 14	241 29

Kerith Foundation
 EIN 20-2043179
 June 30, 2012

ML 04027

<u>QUANTITY</u>	<u>DESCRIPTION</u>	<u>ACQUISITION DATE</u>	<u>LIQUIDATION DATE</u>	<u>SALE AMOUNT</u>	<u>COST BASIS</u>	<u>GAIN LOSS</u>	<u>TERM</u>
299 0000	FIXED INCOME SHRS SER R	3/23/2005	12/14/2011	3,626 87	3,067 74	559 13	LT
545 0000	FIXED INCOME SHRS SER R	3/23/2005	5/31/2012	6,327 45	5,591 70	735 75	LT
24000 0000	U S TRSY INFLATION NOTE	1/16/2009	11/14/2011	31,038 83	30,327 06	711 77	LT
38000 0000	U S TRSY INFLATION NOTE	1/21/2011	3/28/2012	49,426 04	47,201 64	2,224 40	LT
9000 0000	U S TRSY INFLATION NTE	1/21/2011	3/28/2012	10,700 71	9,485 57	1,215 14	LT
1000 0000	U S TSY INFLATION BOND	3/23/2005	12/15/2011	2,144 00	1,686 55	457 45	LT
1000 0000	U S TSY INFLATION BOND	3/23/2005	5/31/2012	2,285 44	1,696 32	589 12	LT
				105,549 34	99,056 58	6,492 76	
30000 0000	U S TRSY INFLATION NOTE	1/21/2011	11/14/2011	38,798 56	38,899 50	(100 94)	ST
38000 0000	U S TRSY INFLATION NOTE	11/14/2011	3/28/2012	49,972 33	49,385 97	586 36	ST
4000 0000	U S TRSY INFLATION NOTE	3/28/2012	5/31/2012	4,573 33	4,405 16	168 17	ST
				93,344 22	92,690 63	653 59	

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns e - h

(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)
630,394		550,554	79,840
781,315		791,432	-10,117
133,583		158,071	-24,488
60,812		65,761	-4,949
137,881		122,121	15,760
8,579		8,338	241
105,549		99,057	6,492
93,344		92,691	653

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns i - l

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	
			79,840
			-10,117
			-24,488
			-4,949
			15,760
			241
			6,492
			653

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year				
ARCHMERE ACADEMY3600 PHILADELPHIA PIKE CLAYMONT,DE 19703		PUBLIC	PUBLIC OPERATING EXPENSESPUBLIC OPERATING EXPENSES	66,666
CAMPUS CRUSADE FOR CHRIST 559 W UWCHLAN AVE EXTON,PA 19341		PUBLIC	PUBLIC OPERATING EXPENSES	15,000
CHINESE ENTREPRENEUR ASSOCIATION71 CEDAR GROVE LANE SOMERSET,NJ 08873		PUBLIC	PUBLIC OPERATING EXPENSES	2,750
CRMA8595 EXPLORER DRIVE COLORADO SPRINGS,CO 80920		PUBLIC	PUBLIC OPERATING EXPENSES	1,000
DOCTORS WITHOUT BORDERS333 7TH AVE 2ND FL NEW YORK,NY 100015004		PUBLIC	PUBLIC OPERATING EXPENSES	1,000
FAMILY KEEPERS20672 CARREY ROAD WALNUT,CA 91789		PUBLIC	PUBLIC OPERATING EXPENSES	500
FOCUS ON FAMILY8605 EXPLORER DRIVE COLORADO SPRINGS,CO 80920		PUBLIC	PUBLIC OPERATING EXPENSES	1,700
FIRST STATE ROBOTICS200 BEDFORD ST MANCHESTER,NH 03101		PUBLIC	PUBLIC OPERATING EXPENSES	500
OVERSEAS CAMPUS MAGAZINES 1753 CABRILLO AVE TORRANCE,CA 90501		PUBLIC	PUBLIC OPERATING EXPENSES	500
SALVATION ARMY400 NORTH ORANGE STREET WILMINGTON,DE 19807		PUBLIC	PUBLIC OPERATING EXPENSES	500
			PUBLIC OPERATING EXPENSES	0
SUNDAY BREAKFAST MISSION110 N POPLAR ST WILMINGTON,DE 19801		PUBLIC	PUBLIC OPERATING EXPENSES	1,000
UNIVERSITY OF DELAWARE413 ACADEMY STREET NEWARK,DE 197166410		PUBLIC	PUBLIC OPERATING EXPENSES	10,000
URBAN PROMISES2401 THATCHER ST NEWARK,DE 19802		PUBLIC	PUBLIC OPERATING EXPENSES	13,000
VILLAGE GOSPEL MISSIONPO BOX 18850 STANFORD,CA 94309		PUBLIC	PUBLIC OPERATING EXPENSES	2,000
WCECPO BOX 289 ZEPHR COVE,NV 89448		PUBLIC	PUBLIC OPERATING EXPENSES	10,000
Total  3a				126,116

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns a - d

(a) List and describe the kind(s) of property sold (e g , real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co)	(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo , day, yr)	(d) Date sold (mo , day, yr)
ACCT 4022 - DETAILS ATTACHED	P	2011-06-30	2012-06-30
ACCT 4022 - DETAILS ATTACHED	P	2011-07-01	2012-06-30
ACCT 4024 - DETAILS ATTACHED	P	2011-06-30	2012-06-30
ACCT 4024 - DETAILS ATTACHED	P	2011-07-01	2012-06-30
ACCT 4026 - DETAILS ATTACHED	P	2011-07-01	2012-06-30
ACCT 4026 - DETAILS ATTACHED	P	2011-07-01	2012-06-30
ACCT 4027 - DETAILS ATTACHED	P	2011-06-30	2012-06-30
ACCT 4027 - DETAILS ATTACHED	P	2011-07-01	2012-06-30