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 7/01 **, 2011, and ending** 6/30 **, 2012**

WELLS FAMILY FOUNDATION, INC
680 VIA LUGANO
WINTER PARK, FL 32789

A Employer identification number 20-4003386

B Telephone number (see the instructions) 407-628-1411

C If exemption application is pending, check here ☐

D 1 Foreign organizations, check here ☐

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

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

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

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

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

I Fair market value of all assets at end of year *(from Part II, column (c), line 16)* ► $ 4,610,418.

J Accounting method [X] Cash ☐ Accrual ☐ Other (specify) *(Part I, column (d) must be on cash basis)*

Part I **Analysis of Revenue and Expenses** *(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))*

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
REVENUE	1 Contributions, gifts, grants, etc, received (att sch)	75,000.			
	2 Ck ► ☐ if the foundn is not req to att Sch B				
	3 Interest on savings and temporary cash investments	148.	148.	148.	
	4 Dividends and interest from securities	114,350.	114,350.	114,350.	
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain/(loss) from sale of assets not on line 10	329,425.			
	b Gross sales price for all assets on line 6a 4,619,360.				
	7 Capital gain net income (from Part IV, line 2)		329,425.		
	8 Net short-term capital gain			0.	
	9 Income modifications				
	10a Gross sales less returns and allowances				
	b Less Cost of goods sold				
	c Gross profit/(loss) (att sch)				
	11 Other income (attach schedule)				
	12 **Total.** Add lines 1 through 11	518,923.	443,923.	114,498.	
OPERATING AND ADMINISTRATIVE EXPENSES	13 Compensation of officers, directors, trustees, etc	7,500.			7,500.
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule)				
	b Accounting fees (attach sch) SEE ST 1	4,093.	2,047.		2,046.
	c Other prof fees (attach sch) SEE ST 2	16,344.	16,344.		
	17 Interest				
	18 Taxes (attach schedule)(see instrs) SEE STM 3	10,451.	493.		
	19 Depreciation (attach sch) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule) SEE STATEMENT 4	648.	494.		
	24 **Total operating and administrative expenses.** Add lines 13 through 23	39,036.	19,378.		9,546.
	25 Contributions, gifts, grants paid PART XV	197,540.			197,540.
	26 **Total expenses and disbursements.** Add lines 24 and 25	236,576.	19,378.	0.	207,086.
	27 Subtract line 26 from line 12:				
	a **Excess of revenue over expenses and disbursements**	282,347.			
	b **Net investment income** (if negative, enter -0-)		424,545.		
	c **Adjusted net income** (if negative, enter -0-)			114,498.	

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Part II Balance Sheets

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

		Beginning of year (a) Book Value	End of year (b) Book Value	End of year (c) Fair Market Value
ASSETS	1 Cash – non-interest-bearing	121,973.	852,393.	852,392.
	2 Savings and temporary cash investments			
	3 Accounts receivable ►			
	Less· allowance for doubtful accounts ►			
	4 Pledges receivable ►			
	Less allowance for doubtful accounts ►			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7 Other notes and loans receivable (attach sch) ►			
	Less· allowance for doubtful accounts ►			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments – U.S and state government obligations (attach schedule)			
	b Investments – corporate stock (attach schedule)	1,950,360.	592,600.	592,600.
	c Investments – corporate bonds (attach schedule)			
	11 Investments – land, buildings, and equipment. basis ►			
	Less. accumulated depreciation (attach schedule) ►			
	12 Investments – mortgage loans			
	13 Investments – other (attach schedule)	2,210,854.	3,120,541.	3,165,426.
	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)	4,283,187.	4,565,534.	4,610,418.
LIABILITIES	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, & other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ►)			
	23 **Total liabilities** (add lines 17 through 22)	0.	0.	
NET ASSETS OR FUND BALANCES	**Foundations that follow SFAS 117, check here ► [X] and complete lines 24 through 26 and lines 30 and 31.**			
	24 Unrestricted	4,283,187.	4,565,534.	
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ► [ ] and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds			
	28 Paid-in or capital surplus, or land, building, and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 **Total net assets or fund balances** (see instructions)	4,283,187.	4,565,534.	
	31 **Total liabilities and net assets/fund balances** (see instructions)	4,283,187.	4,565,534.	

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year – Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	4,283,187.
2	Enter amount from Part I, line 27a	2	282,347.
3	Other increases not included in line 2 (itemize) ►	3	
4	Add lines 1, 2, and 3	4	4,565,534.
5	Decreases not included in line 2 (itemize) ►	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5) – Part II, column (b), line 30	6	4,565,534.

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 shares MLC Company)	(b) How acquired P — Purchase D — Donation	(c) Date acquired (month, day, year)	(d) Date sold (month, day, year)
1a	UBS STCG - SEE ATTACHED STMT	P	VARIOUS	VARIOUS
b	UBS LTCL - SEE ATTACHED STMT	P	VARIOUS	VARIOUS
c	UBS CAPTIAL DISTRIBUTIONS	P	VARIOUS	VARIOUS
d				
e				

	(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a	1,509,893.		1,529,965.	-20,072.
b	3,109,150.		2,759,970.	349,180.
c	317.			317.
d				
e				

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

	(i) Fair Market Value as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of column (i) over column (j), if any	(l) Gains (Column (h) gain minus column (k), but not less than -0-) or Losses (from column (h))
a				-20,072.
b				349,180.
c				317.
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	329,425.
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8	3	-20,072.

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) N/A

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☐ No

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (column (b) divided by column (c))
2010			
2009			
2008			
2007			
2006			

2	**Total** of line 1, column (d)	2	
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	
4	Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	
5	Multiply line 4 by line 3	5	
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	
7	Add lines 5 and 6	7	
8	Enter qualifying distributions from Part XII, line 4	8	

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

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

1 a Exempt operating foundations described in section 4940(d)(2), check here ► [ ] and enter 'N/A' on line 1. Date of ruling or determination letter: ________ (attach copy of letter if necessary – see instrs)				
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ► [ ] and enter 1% of Part I, line 27b			1	8,491.
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, column (b).				
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)			2	0.
3 Add lines 1 and 2			3	8,491.
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	8,491.
6 Credits/Payments:				
a 2011 estimated tax pmts and 2010 overpayment credited to 2011	6a	5,720.		
b Exempt foreign organizations – tax withheld at source	6b			
c Tax paid with application for extension of time to file (Form 8868)	6c	4,750.		
d Backup withholding erroneously withheld	6d			
7 Total credits and payments. Add lines 6a through 6d			7	10,470.
8 Enter any **penalty** for underpayment of estimated tax. Check here [X] if Form 2220 is attached			8	25.
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed ►			9	0.
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid ►			10	1,954.
11 Enter the amount of line 10 to be: Credited to 2012 estimated tax ►	1,954.	Refunded ►	11	0.

Part VII-A — Statements Regarding Activities

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

Part VII-A Statements Regarding Activities (continued)

			Yes	No
11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If 'Yes', attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If 'Yes,' attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ► N/A

14 The books are in care of ► STEPHEN WELLS Telephone no ► 407-628-1411

Located at ► 680 VIA LUGANO WINTER PARK FL ZIP + 4 ► 32789

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 – Check here N/A ► ☐

and enter the amount of tax-exempt interest received or accrued during the year ► 15 N/A

			Yes	No
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?	16		X

See the *instructions for exceptions and filing requirements for Form TD F 90-22 1.* If 'Yes,' enter the name of the foreign country ►

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

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

				Yes	No
1a	During the year did the foundation (either directly or indirectly):				
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No			
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No			
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes ☒ No			
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☐ Yes ☒ No			
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No			
	(6) Agree to pay money or property to a government official? (**Exception.** Check 'No' if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days)	☐ Yes ☒ No			
b	If any answer is 'Yes' to 1a(1)-(6), did **any** of the acts fail to qualify under the exceptions described in Regulations section 53 4941(d)-3 or in a current notice regarding disaster assistance (see instructions)?		1b	N/A	
	Organizations relying on a current notice regarding disaster assistance check here	► ☐			
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011?		1c		X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))				
a	At the end of tax year 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011?	☐ Yes ☒ No			
	If 'Yes,' list the years ► 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 instructions)		2b	N/A	
c	If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here ► 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?	☐ Yes ☒ No			
b	If 'Yes,' did it have excess business holdings in 2011 as a result of **(1)** any purchase by the foundation or disqualified persons after May 26, 1969; **(2)** the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or **(3)** the lapse of the 10-, 15-, or 20-year first phase holding period? *(Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2011)*		3b	N/A	
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		4a		X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011?		4b		X

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

5a During the year did the foundation pay or incur any amount to

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc, organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions) ☐ Yes ☒ No

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

b If any answer is 'Yes' to 5a(1)-(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see instructions)? **5b** N/A

Organizations relying on a current notice regarding disaster assistance check here ► ☐

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

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

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

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

If 'Yes' to 6b, file Form 8870

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

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

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

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

(a) Name and address	**(b)** Title, and average hours per week devoted to position	**(c)** Compensation **(If not paid, enter -0-)**	**(d)** Contributions to employee benefit plans and deferred compensation	**(e)** Expense account, other allowances
STEPHEN WELLS 680 VIA LUGANO WINTER PARK, FL 32789	DIRECTOR 1.00	0.	0.	0.
KRISTI WELLS 680 VIA LUGANO WINTER PARK, FL 32789	DIRECTOR 1.00	0.	0.	0.
STEPHANIE W. SHACKELFORD 867 CHEROKEE AVE, S E ATLANTA, GA 30315	DIRECTOR 5.00	7,500.	0.	0.

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

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

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

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

3 Five highest-paid independent contractors for professional services (see instructions). If none, enter 'NONE.'

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

Part IX-A Summary of Direct Charitable Activities

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

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

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc, purposes		
a	Average monthly fair market value of securities	1a	3,811,727.
b	Average of monthly cash balances	1b	201,384.
c	Fair market value of all other assets (see instructions)	1c	
d	**Total** (add lines 1a, b, and c)	1d	4,013,111.
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	4,013,111.
4	Cash deemed held for charitable activities Enter 1-1/2% of line 3 (for greater amount, see instructions)	4	60,197.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3. Enter here and on Part V, line 4	5	3,952,914.
6	**Minimum investment return.** Enter 5% of line 5	6	197,646.

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

1	Minimum investment return from Part X, line 6	1	197,646.
2a	Tax on investment income for 2011 from Part VI, line 5 — 2a: 8,491.		
b	Income tax for 2011 (This does not include the tax from Part VI.) — 2b:		
c	Add lines 2a and 2b	2c	8,491.
3	Distributable amount before adjustments Subtract line 2c from line 1	3	189,155.
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	189,155.
6	Deduction from distributable amount (see instructions)	6	
7	**Distributable amount** as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1	7	189,155.

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc, purposes		
a	Expenses, contributions, gifts, etc — total from Part I, column (d), line 26	1a	207,086.
b	Program-related investments — total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc, purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	207,086.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see instructions)	5	
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	207,086.

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				189,155.
2 Undistributed income, if any, as of the end of 2011:				
a Enter amount for 2010 only			196,511.	
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				
f **Total** of lines 3a through e	0.			
4 Qualifying distributions for 2011 from Part XII, line 4 ► $ 207,086.				
a Applied to 2010, but not more than line 2a			196,511.	
b Applied to undistributed income of prior years (Election required — see instructions)		0.		
c Treated as distributions out of corpus (Election required — see instructions)	0.			
d Applied to 2011 distributable amount				10,575.
e Remaining amount distributed out of corpus	0.			
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	0.			
b Prior years' undistributed income Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount — see instructions		0.		
e Undistributed income for 2010. Subtract line 4a from line 2a. Taxable amount — see instructions			0.	
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012				178,580.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)	0.			
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)	0.			
9 **Excess distributions carryover to 2012.** Subtract lines 7 and 8 from line 6a	0.			
10 Analysis of line 9.				
a Excess from 2007				
b Excess from 2008				
c Excess from 2009				
d Excess from 2010				
e Excess from 2011				

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

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

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

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

Part XV Supplementary Information (Complete this part only if the organization had $5,000 or more in assets at any time during the year — see instructions.)

1 **Information Regarding Foundation Managers:**

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

STEPHEN WELLS

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

NONE

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

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

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

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

c Any submission deadlines:

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

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
Z88.3 1065 RAINER DRIVE ALTAMONTE SPRINGS, FL 32714	NONE	EXEMPT	CONTINUE FAMILY ORIENTED RADIO PROGRAMMING	1,000.
FLORIDA BAPTIST CHILDREN'S HOMES 3125 BRUTON BLVD, SUITE B ORLANDO, FL 32805	NONE	EXEMPT	CHILDRENS ASSISTANCE	53,540.
DISCOVERY CHURCH 4400 S. ORANGE AVENUE ORLANDO, FL 32806	NONE	EXEMPT	MINISTRY SERVICES	142,000.
CAMPUS CRUSADE FOR CHRIST INTERNATIONAL 100 LAKE HART DRIVE ORLANDO, FL 32832	NONE	EXEMPT	CAMPUS MINISTRY	1,000.
Total			► 3a	197,540.
b *Approved for future payment*				
Total			► 3b	

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See 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			14	148.	
4 Dividends and interest from securities			14	114,350.	
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			18	329,425.	
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)				443,923.	

13 **Total.** Add line 12, columns (b), (d), and (e) 13 443,923.

(See worksheet in line 13 instructions to verify calculations)

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes). (See instructions)
N/A	

Part XVII Information Regarding Transfers To and Transactions and Relationships With Noncharitable Exempt Organizations

		Yes	No
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?			
a Transfers from the reporting foundation to a noncharitable exempt organization of			
(1) Cash	1a(1)		X
(2) Other assets	1a(2)		X
b Other transactions			
(1) Sales of assets to a noncharitable exempt organization	1b(1)		X
(2) Purchases of assets from a noncharitable exempt organization	1b(2)		X
(3) Rental of facilities, equipment, or other assets	1b(3)		X
(4) Reimbursement arrangements	1b(4)		X
(5) Loans or loan guarantees	1b(5)		X
(6) Performance of services or membership or fundraising solicitations	1b(6)		X
c Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c		X

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

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
N/A			

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
N/A		

Sign Here

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge

Stephen Wells | 12-13-13 | DIRECTOR

Signature of officer or trustee | Date | Title

May the IRS discuss this return with the preparer shown below (see instructions)? ☒ Yes ☐ No

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
KENNETH L. SCEARCE	KL Scearce, CPA	02/13/13		P00074818

Firm's name ► SCEARCE, SATCHER & JUNG, P.A. Firm's EIN ► 59-1935870

Firm's address ► 243 W PARK AVE SUITE 200 WINTER PARK, FL 32789 Phone no (407) 647-6441

TEEA0503L 07/15/11

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

Department of the Treasury
Internal Revenue Service

Schedule of Contributors

► **Attach to Form 990, Form 990-EZ, or Form 990-PF**

OMB No 1545-0047

2011

Name of the organization	Employer identification number
WELLS FAMILY FOUNDATION, INC	20-4003386

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	[X] 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

[X] 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 33-1/3% 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, total 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 total 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 on line H of its Form 990-EZ or on Part I, 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: WELLS FAMILY FOUNDATION, INC

Employer identification number: 20-4003386

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

(a) Number	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	STEPHEN L. WELLS 680 VIA LUGANA WINTER PARK, FL 32789	$ 75,000.	Person [X] 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	Employer identification number
WELLS FAMILY FOUNDATION, INC	20-4003386

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
	N/A	$	

(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: WELLS FAMILY FOUNDATION, INC

Employer identification number: 20-4003386

Part III *Exclusively* **religious, charitable, etc, individual contributions to section 501(c)(7), (8), or (10) organizations that total more than $1,000 for the year.** Complete cols **(a)** through **(e)** and the following line entry

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

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
	N/A		

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee

(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

(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

(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

STATEMENT 1
FORM 990-PF, PART I, LINE 16B
ACCOUNTING FEES

	(A) EXPENSES PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING FEES	$ 4,093.	$ 2,047.		$ 2,046.
TOTAL	$ 4,093.	$ 2,047.	$ 0.	$ 2,046.

STATEMENT 2
FORM 990-PF, PART I, LINE 16C
OTHER PROFESSIONAL FEES

	(A) EXPENSES PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INVESTMENT MANAGEMENT FEES	$ 16,344.	$ 16,344.		
TOTAL	$ 16,344.	$ 16,344.	$ 0.	$ 0.

STATEMENT 3
FORM 990-PF, PART I, LINE 18
TAXES

	(A) EXPENSES PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
EXCISE TAX	$ 9,958.			
FOREIGN TAXES	493.	$ 493.		
TOTAL	$ 10,451.	$ 493.	$ 0.	$ 0.

STATEMENT 4
FORM 990-PF, PART I, LINE 23
OTHER EXPENSES

	(A) EXPENSES PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
BANK FEES	$ 433.	$ 433.		
LICENSES AND PERMITS	61.	61.		
	154.			
TOTAL	$ 648.	$ 494.	$ 0.	$ 0.

UBS

Consolidated report prepared for Found. checking

RU 06920 Found. checking
RU 06921 Found INV-CORE

Realized gain/(loss)

from 07/01/2011 to 06/30/2012

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
AARONS INC CL A	002535300	246.00	08/28/2009	4,453.83	03/14/2012	6,429.09	1,975.26	44.35%	L
AARONS INC CL A	002535300	12.00	12/17/2009	223.66	03/14/2012	313.61	89.95	40.22%	L
ABB LTD SPON ADR	000375204	58.00	08/05/2011	1,260.22	03/13/2012	1,187.67	-72.55	-5.76%	S
ABB LTD SPON ADR	000375204	79.00	08/05/2011	1,716.50	03/15/2012	1,649.02	-67.48	-3.93%	S
ABB LTD SPON ADR	000375204	49.00	09/13/2011	878.31	03/15/2012	1,022.80	144.49	16.45%	S
ABB LTD SPON ADR	000375204	34.00	11/09/2011	612.96	03/15/2012	709.70	96.74	15.78%	S
ABB LTD SPON ADR	000375204	115.00	01/03/2012	2,279.60	03/15/2012	2,400.47	120.87	5.30%	S
ACTELION LTD ALLSCHWIL CHF	H0032X135	75.00	08/28/2009	4,385.39	03/14/2012	2,760.10	-1,625.29	-37.06%	L
ACUITY BRANDS INC	00508Y102	20.00	02/25/2010	767.74	03/14/2012	1,263.57	495.83	64.58%	L
ACUITY BRANDS INC	00508Y102	41.00	02/26/2010	1,603.17	03/14/2012	2,590.32	987.15	61.57%	L
ACUITY BRANDS INC	00508Y102	23.00	05/13/2010	1,020.79	03/14/2012	1,453.11	432.32	42.35%	L
ACUITY BRANDS INC	00508Y102	61.00	07/06/2010	2,183.92	03/14/2012	3,853.89	1,669.97	76.47%	L
ADVANCED INFO SVC PUB CO LTD SPONS ADR THAILAND ADR	00753G103	453.00	02/04/2011	1,203.21	07/21/2011	1,734.95	531.74	44.19%	S
ADVANCED INFO SVC PUB CO LTD SPONS ADR THAILAND ADR	00753G103	219.00	02/04/2011	581.69	07/28/2011	830.38	248.69	42.75%	S
ADVANCED INFO SVC PUB CO LTD SPONS ADR THAILAND ADR	00753G103	84.00	02/04/2011	223.11	09/09/2011	325.91	102.80	46.08%	S
ADVANCED INFO SVC PUB CO LTD SPONS ADR THAILAND ADR	00753G103	116.00	02/04/2011	308.11	09/12/2011	456.66	148.55	48.21%	S
ADVANCED INFO SVC PUB CO LTD SPONS ADR THAILAND ADR	00753G103	32.00	02/07/2011	85.64	09/12/2011	125.97	40.33	47.09%	S
ADVANCED INFO SVC PUB CO LTD SPONS ADR THAILAND ADR	00753G103	190.00	02/07/2011	508.46	11/15/2011	856.60	348.14	68.47%	S
ADVANCED INFO SVC PUB CO LTD SPONS ADR THAILAND ADR	00753G103	166.00	02/07/2011	444.23	01/06/2012	747.50	303.27	68.27%	S
ADVANCED INFO SVC PUB CO LTD SPONS ADR THAILAND ADR	00753G103	174.00	05/11/2011	563.31	01/06/2012	783.52	220.21	39.09%	S
ADVANCED INFO SVC PUB CO LTD SPONS ADR THAILAND ADR	00753G103	105.00	06/29/2011	346.85	01/06/2012	472.81	125.96	36.32%	S

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
ADVANCED INFO SVC PUB CO LTD SPONS ADR THAILAND ADR	00753G103	182.00	06/30/2011	623.31	01/06/2012	819.55	196.24	31.48%	S
AFFILIATED MANAGERS GROUP	008252108	157.00	08/28/2009	10,353.76	03/14/2012	17,483.42	7,129.66	68.86%	L
AFFILIATED MANAGERS GROUP	008252108	16.00	06/16/2010	1,112.22	03/14/2012	1,781.75	669.53	60.20%	L
AIA GROUP LTD SPON ADR	001317205	253.00	02/28/2011	2,948.31	03/14/2012	3,650.72	702.41	23.82%	L
AIA GROUP LTD SPON ADR	001317205	71.00	02/28/2011	827.39	07/29/2011	1,033.75	206.36	24.94%	S
AIA GROUP LTD SPON ADR	001317205	55.00	02/28/2011	640.94	10/06/2011	608.39	-32.55	-5.08%	S
AIR LIQUIDE ADR FRANCE ADR	009126202	139.00	08/28/2009	2,800.42	03/14/2012	3,573.63	773.21	27.61%	L
AIR LIQUIDE ADR FRANCE ADR	009126202	34.00	01/21/2011	869.72	03/14/2012	874.12	4.40	0.51%	L
AIR LIQUIDE ADR FRANCE ADR	009126202	21.00	06/29/2011	584.98	03/14/2012	539.90	-45.08	-7.71%	S
ALLERGAN INC	018490102	27.00	09/21/2011	2,228.12	03/14/2012	2,520.67	292.55	13.13%	S
ALLERGAN INC	018490102	40.00	09/29/2011	3,378.37	03/14/2012	3,734.33	355.96	10.54%	S
ALLIANZ SE ADR	018805101	348.00	10/27/2011	4,184.18	01/05/2012	3,287.28	-896.90	-21.44%	S
ALLIANZ SE ADR	018805101	162.00	10/27/2011	1,947.81	12/13/2011	1,565.59	-382.22	-19.62%	S
AMADEUS IT HLDG SA EUR	E04908112	167.00	06/29/2010	2,619.01	11/07/2011	2,975.58	356.57	13.61%	L
AMADEUS IT HLDG SA EUR	E04908112	19.00	06/01/2011	395.43	11/07/2011	338.53	-56.90	-14.39%	S
AMADEUS IT HLDG SA EUR	E04908112	34.00	06/29/2011	684.69	11/07/2011	605.81	-78.88	-11.52%	S
AMAZON.COM INC	023135106	6.00	09/21/2010	911.43	10/20/2011	1,401.22	489.79	53.74%	L
AMAZON.COM INC	023135106	4.00	09/22/2010	605.50	10/20/2011	934.14	328.64	54.28%	L
AMAZON.COM INC	023135106	9.00	09/22/2010	1,362.39	10/26/2011	1,796.06	433.67	31.83%	L
AMAZON.COM INC	023135106	7.00	09/22/2010	1,059.63	12/06/2011	1,347.93	288.30	27.21%	L
AMAZON.COM INC	023135106	8.00	10/05/2010	1,284.73	12/14/2011	1,388.74	104.01	8.10%	L
AMAZON.COM INC	023135106	7.00	10/05/2010	1,124.13	12/21/2011	1,228.77	104.64	9.31%	L
AMAZON.COM INC	023135106	3.00	06/24/2011	576.74	12/21/2011	526.62	-50.12	-8.69%	S
AMAZON.COM INC	023135106	2.00	06/24/2011	384.50	02/16/2012	360.19	-24.31	-6.32%	S
AMAZON.COM INC	023135106	8.00	08/11/2011	1,577.81	02/16/2012	1,440.74	-137.07	-8.69%	S
AMAZON.COM INC	023135106	6.00	08/30/2011	1,260.35	03/14/2012	1,088.50	-171.85	-13.64%	S
AMAZON.COM INC	023135106	5.00	09/15/2011	1,113.16	03/14/2012	907.08	-206.08	-18.51%	S
AMER EXPRESS CO	025816109	65.00	05/24/2011	3,307.40	03/15/2012	3,631.48	324.08	9.80%	S
AMER EXPRESS CO	025816109	33.00	06/17/2011	1,597.93	03/15/2012	1,843.68	245.75	15.38%	S

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
AMERICAN TOWER CORP REIT	03027X100	8.00	04/17/2009	267.36	03/15/2012	503.83	236.47	88.45%	L
AMERICAN TOWER CORP REIT	03027X100	60.00	09/08/2010	2,966.21	03/15/2012	3,778.73	812.52	27.39%	L
AMERICAN TOWER CORP REIT	03027X100	14.00	09/12/2011	725.56	03/15/2012	881.70	156.14	21.52%	S
AMETEK INC (NEW)	031100100	235.00	08/28/2009	4,894.06	03/15/2012	11,437.12	6,543.06	133.69%	L
AMETEK INC (NEW)	031100100	8.00	02/11/2010	184.20	03/15/2012	389.35	205.15	111.37%	L
AMGEN INC	031162100	17.00	08/31/2009	1,012.83	12/08/2011	1,020.00	7.17	0.71%	L
AMGEN INC	031162100	20.00	08/31/2009	1,191.56	10/12/2011	1,141.30	-50.26	-4.22%	L
AMGEN INC	031162100	38.00	08/31/2009	2,263.97	10/13/2011	2,168.25	-95.72	-4.23%	L
AMGEN INC	031162100	46.00	08/31/2009	2,740.60	11/07/2011	2,680.85	-59.75	-2.18%	L
AMGEN INC	031162100	57.00	09/23/2009	3,448.65	12/08/2011	3,420.00	-28.65	-0.83%	L
AMGEN INC	031162100	54.00	05/25/2010	2,818.35	12/08/2011	3,240.00	421.65	14.96%	L
AMGEN INC	031162100	20.00	03/18/2011	1,057.52	12/08/2011	1,200.00	142.48	13.47%	S
AMGEN INC	031162100	17.00	03/22/2011	897.77	12/20/2011	1,034.81	137.04	15.26%	S
AMGEN INC	031162100	5.00	03/22/2011	264.05	12/08/2011	300.00	35.95	13.61%	S
AMGEN INC	031162100	4.00	03/22/2011	211.24	12/19/2011	240.82	29.58	14.00%	S
AMP LTD ADR	0017EP103	87.00	08/28/2009	1,953.15	03/14/2012	1,505.07	-448.08	-22.94%	L
AMP LTD ADR	0017EP103	16.00	09/30/2009	364.54	03/14/2012	276.79	-87.75	-24.07%	L
AMP LTD ADR	0017EP103	18.00	02/11/2010	405.36	03/14/2012	311.40	-93.96	-23.18%	L
AMP LTD ADR	0017EP103	49.00	04/21/2010	1,168.88	03/14/2012	847.68	-321.20	-27.48%	L
AMP LTD ADR	0017EP103	23.00	02/28/2011	496.74	03/14/2012	397.89	-98.85	-19.90%	L
ANGLO AMERN PLC NEW ADR	03485P201	12.00	09/08/2009	201.54	08/04/2011	261.95	60.41	29.97%	L
ANGLO AMERN PLC NEW ADR	03485P201	80.00	09/09/2009	1,337.53	08/04/2011	1,746.32	408.79	30.56%	L
ANGLO AMERN PLC NEW ADR	03485P201	23.00	09/23/2009	392.88	08/04/2011	502.07	109.19	27.79%	L
ANGLO AMERN PLC NEW ADR	03485P201	91.00	09/23/2009	1,554.43	08/08/2011	1,759.85	205.42	13.22%	L
ANGLO AMERN PLC NEW ADR	03485P201	5.00	11/25/2009	111.93	08/08/2011	96.70	-15.23	-13.61%	L
ANGLO AMERN PLC NEW ADR	03485P201	8.00	11/27/2009	175.08	08/08/2011	154.71	-20.37	-11.63%	L
ANGLO AMERN PLC NEW ADR	03485P201	7.00	12/21/2009	149.03	08/08/2011	135.37	-13.66	-9.17%	L
ANGLO AMERN PLC NEW ADR	03485P201	33.00	08/03/2010	681.74	08/08/2011	638.19	-43.55	-6.39%	L
ANGLO AMERN PLC NEW ADR	03485P201	26.00	11/09/2010	626.18	08/08/2011	502.81	-123.37	-19.70%	S
ANGLO AMERN PLC NEW ADR	03485P201	45.00	07/14/2011	1,085.15	08/08/2011	870.26	-214.89	-19.80%	S

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
ANGLOGOLD ASHANTI LTD NEW SPON ADR	035128206	261.00	08/31/2009	9,993.69	03/15/2012	9,966.03	-27.66	-0.28%	L
ANGLOGOLD ASHANTI LTD NEW SPON ADR	035128206	40.00	09/01/2009	1,441.60	03/15/2012	1,527.36	85.76	5.95%	L
ANGLOGOLD ASHANTI LTD NEW SPON ADR	035128206	12.00	02/25/2010	418.25	03/15/2012	458.21	39.96	9.55%	L
ANGLOGOLD ASHANTI LTD NEW SPON ADR	035128206	12.00	01/10/2011	534.89	03/15/2012	458.20	-76.69	-14.34%	L
ANGLOGOLD ASHANTI LTD NEW SPON ADR	035128206	54.00	01/13/2011	2,409.57	03/15/2012	2,061.94	-347.63	-14.43%	L
ANGLOGOLD ASHANTI LTD NEW SPON ADR	035128206	18.00	01/14/2011	793.92	03/15/2012	687.31	-106.61	-13.43%	L
ANGLOGOLD ASHANTI LTD NEW SPON ADR	035128206	2.00	01/18/2011	89.94	03/15/2012	76.37	-13.57	-15.09%	L
ANHEUSER BUSCH INBEV SPON ADR	03524A108	70.00	05/06/2010	3,207.44	03/15/2012	4,996.04	1,788.60	55.76%	L
ANHEUSER BUSCH INBEV SPON ADR	03524A108	9.00	05/19/2010	432.48	03/15/2012	642.35	209.87	48.53%	L
ANHEUSER BUSCH INBEV SPON ADR	03524A108	11.00	06/28/2011	626.06	03/15/2012	785.10	159.04	25.40%	S
ANHEUSER BUSCH INBEV SPON ADR	03524A108	60.00	03/08/2012	4,188.09	03/15/2012	4,282.32	94.23	2.25%	S
ANSYS INC	03662Q105	42.00	06/09/2008	1,961.15	03/15/2012	2,723.14	761.99	38.85%	L
ANSYS INC	03662Q105	1.00	06/12/2008	44.81	03/15/2012	64.84	20.03	44.70%	L
ANSYS INC	03662Q105	4.00	10/08/2008	116.52	03/15/2012	259.35	142.83	122.58%	L
ANSYS INC	03662Q105	8.00	04/17/2009	216.24	03/15/2012	518.69	302.45	139.87%	L
ANSYS INC	03662Q105	90.00	04/24/2009	2,451.79	03/15/2012	5,835.30	3,383.51	138.00%	L
ANSYS INC	03662Q105	49.00	08/28/2009	1,784.47	03/15/2012	3,177.00	1,392.53	78.04%	L
ANSYS INC	03662Q105	22.00	05/13/2010	1,024.55	03/15/2012	1,426.41	401.86	39.22%	L
AON CORP **MERGER EFF: 04/2012**	037389103	126.00	08/31/2009	5,263.02	03/15/2012	6,159.37	896.35	17.03%	L
AON CORP **MERGER EFF: 04/2012**	037389103	25.00	10/30/2009	948.56	03/15/2012	1,222.10	273.54	28.84%	L
AON CORP **MERGER EFF: 04/2012**	037389103	30.00	12/02/2009	1,153.91	03/15/2012	1,466.51	312.60	27.09%	L
AON CORP **MERGER EFF: 04/2012**	037389103	40.00	12/03/2009	1,535.54	03/15/2012	1,955.36	419.82	27.34%	L
AON CORP **MERGER EFF: 04/2012**	037389103	5.00	12/04/2009	192.10	03/15/2012	244.42	52.32	27.24%	L
APACHE CORP	037411105	35.00	06/09/2008	4,910.45	03/15/2012	3,714.13	-1,196.32	-24.36%	L
APACHE CORP	037411105	18.00	06/09/2008	2,525.37	09/06/2011	1,699.56	-825.81	-32.70%	L
APACHE CORP	037411105	21.00	06/09/2008	2,946.27	10/04/2011	1,577.51	-1,368.76	-46.46%	L
APACHE CORP	037411105	4.00	06/11/2008	561.96	03/15/2012	424.47	-137.49	-24.47%	L
APACHE CORP	037411105	5.00	06/12/2008	687.75	03/15/2012	530.59	-157.16	-22.85%	L
APACHE CORP	037411105	7.00	09/09/2008	711.27	03/15/2012	742.83	31.56	4.44%	L
APACHE CORP	037411105	13.00	10/08/2008	1,096.94	03/15/2012	1,379.53	282.59	25.76%	L

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
APACHE CORP	037411105	9.00	10/29/2008	689.68	03/15/2012	955.07	265.39	38.48%	L
APACHE CORP	037411105	55.00	01/04/2011	6,626.75	03/15/2012	5,836.49	-790.26	-11.93%	L
APACHE CORP	037411105	10.00	03/30/2011	1,305.23	03/15/2012	1,061.18	-244.05	-18.70%	S
APPLE INC	037833100	4.00	12/09/2008	407.52	03/15/2012	2,382.28	1,974.76	484.58%	L
APPLE INC	037833100	10.00	12/09/2008	1,018.80	11/30/2011	3,792.90	2,774.10	272.29%	L
APPLE INC	037833100	11.00	04/17/2009	1,331.44	03/15/2012	6,551.26	5,219.82	392.04%	L
APPLE INC	037833100	15.00	08/28/2009	2,537.05	03/15/2012	8,933.53	6,396.48	252.12%	L
APTARGROUP INC	038336103	180.00	08/28/2009	6,296.76	03/15/2012	9,796.14	3,499.38	55.57%	L
APTARGROUP INC	038336103	4.00	12/17/2009	144.84	03/15/2012	217.69	72.85	50.30%	L
ASSOCIATED BRITISH FOODS PLC NEW ADR	045519402	44.00	09/14/2010	723.98	07/22/2011	775.15	51.17	7.07%	S
ASSOCIATED BRITISH FOODS PLC NEW ADR	045519402	130.00	09/14/2010	2,139.02	03/15/2012	2,416.65	277.63	12.98%	L
ASSOCIATED BRITISH FOODS PLC NEW ADR	045519402	57.00	12/21/2010	1,027.79	03/15/2012	1,059.61	31.82	3.10%	L
ASTELLAS PHARMA INC ADR	04623U102	90.00	01/05/2012	3,717.48	03/15/2012	3,694.43	-23.05	-0.62%	S
BAIDU INC ADS REPSNTG CL A ORD SHS SPON ADR	056752108	18.00	11/10/2010	1,982.84	09/30/2011	2,028.78	45.94	2.32%	S
BAIDU INC ADS REPSNTG CL A ORD SHS SPON ADR	056752108	7.00	03/24/2011	943.46	12/15/2011	792.14	-151.32	-16.04%	S
BAIDU INC ADS REPSNTG CL A ORD SHS SPON ADR	056752108	8.00	03/24/2011	901.68	09/30/2011	901.68	0.00	0.00%	S
BAIDU INC ADS REPSNTG CL A ORD SHS SPON ADR	056752108	2.00	08/30/2011	294.18	03/15/2012	272.01	-22.17	-7.54%	S
BAIDU INC ADS REPSNTG CL A ORD SHS SPON ADR	056752108	5.00	08/30/2011	735.45	12/15/2011	565.82	-169.63	-23.06%	S
BAIDU INC ADS REPSNTG CL A ORD SHS SPON ADR	056752108	11.00	09/15/2011	1,801.36	03/15/2012	1,496.08	-305.28	-16.95%	S
BANGKOK BANK PUB CO LTD THB	Y06070109	1,300.00	09/15/2011	6,427.46	03/16/2012	7,760.21	1,332.75	20.74%	S
BANGKOK DUSIT MEDICAL NON VTG DEP RCPT THB	Y06071131	400.00	02/04/2011	647.96	03/13/2012	1,067.82	419.86	64.80%	L
BANGKOK DUSIT MEDICAL NON VTG DEP RCPT THB	Y06071131	1,600.00	02/04/2011	2,591.84	03/16/2012	4,449.52	1,857.68	71.67%	L
BANGKOK DUSIT MEDICAL NON VTG DEP RCPT THB	Y06071131	500.00	06/07/2011	869.90	03/16/2012	1,390.47	520.57	59.84%	S
BANK OF AYUDHYA PCL NVDR THB	Y0644Q123	6,200.00	08/28/2009	3,410.00	09/15/2011	4,697.02	1,287.02	37.74%	L
BANK OF AYUDHYA PCL NVDR THB	Y0644Q123	700.00	03/03/2010	453.18	11/11/2011	411.80	-41.38	-9.13%	L
BANK OF AYUDHYA PCL NVDR THB	Y0644Q123	1,400.00	03/17/2010	949.62	11/11/2011	823.61	-126.01	-13.27%	L
BANK OF AYUDHYA PCL NVDR THB	Y0644Q123	1,300.00	07/23/2010	846.17	11/11/2011	764.77	-81.40	-9.62%	L
BANK SARASIN & CIE REG B CHF	H3822H286	103.00	08/28/2009	3,818.17	03/15/2012	3,127.30	-690.87	-18.09%	L
BARCLAYS PLC ADR	06738E204	152.00	03/21/2011	2,121.25	08/03/2011	2,121.25	0.00	0.00%	S
BARCLAYS PLC ADR	06738E204	81.00	03/21/2011	869.30	12/20/2011	869.30	0.00	0.00%	S

UBS

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
BARCLAYS PLC ADR	06738E204	66.00	03/29/2011	870.26	12/20/2011	708.31	-161.95	-18.61%	S
BARCLAYS PLC ADR	06738E204	8.00	04/11/2011	161.37	12/20/2011	85.86	-75.51	-46.79%	S
BARCLAYS PLC ADR	06738E204	38.00	04/11/2011	766.51	01/18/2012	469.21	-297.30	-38.79%	S
BARCLAYS PLC ADR	06738E204	253.00	07/21/2011	4,775.30	01/18/2012	3,123.99	-1,651.31	-34.58%	S
BARCLAYS PLC ADR	06738E204	64.00	08/25/2011	681.85	01/18/2012	790.26	108.41	15.90%	S
BARCLAYS PLC ADR	06738E204	46.00	09/19/2011	439.66	01/18/2012	567.99	128.33	29.19%	S
BARCLAYS PLC ADR	06738E204	126.00	11/21/2011	2,270.50	01/18/2012	1,555.82	-714.68	-31.48%	S
BARRICK GOLD CORP CAD	067901108	292.00	08/31/2009	10,081.30	03/15/2012	12,673.56	2,592.26	25.71%	L
BARRICK GOLD CORP CAD	067901108	29.00	08/31/2009	1,001.22	03/15/2012	1,263.50	262.28	26.20%	L
BARRICK GOLD CORP CAD	067901108	26.00	08/31/2009	897.65	11/21/2011	1,237.16	339.51	37.82%	L
BARRICK GOLD CORP CAD	067901108	14.00	11/06/2009	584.63	03/15/2012	609.97	25.34	4.33%	L
BARRICK GOLD CORP CAD	067901108	12.00	08/19/2010	539.79	03/15/2012	522.83	-16.96	-3.14%	L
BAYER A G SPON ADR	072730302	37.00	06/09/2008	3,209.75	03/15/2012	2,637.68	-572.07	-17.82%	L
BAYER A G SPON ADR	072730302	2.00	06/11/2008	166.10	03/15/2012	142.58	-23.52	-14.16%	L
BAYER A G SPON ADR	072730302	5.00	06/12/2008	411.50	03/15/2012	356.44	-55.06	-13.38%	L
BAYER A G SPON ADR	072730302	12.00	10/29/2008	669.60	03/15/2012	855.46	185.86	27.76%	L
BAYER A G SPON ADR	072730302	9.00	11/09/2009	658.76	03/15/2012	641.60	-17.16	-2.60%	L
BAYER A G SPON ADR	072730302	20.00	02/10/2010	1,331.59	03/15/2012	1,425.77	94.18	7.07%	L
BAYER A G SPON ADR	072730302	6.00	02/11/2010	395.34	03/15/2012	427.74	32.40	8.20%	L
BAYER A G SPON ADR	072730302	4.00	06/06/2011	329.16	03/15/2012	285.15	-44.01	-13.37%	S
BAYER A G SPON ADR	072730302	15.00	10/27/2011	1,007.40	03/15/2012	1,069.33	61.93	6.15%	S
BELLE INTL HLDGS LTD ADR	078454105	10.00	12/15/2009	648.98	03/15/2012	940.28	291.30	44.89%	L
BELLE INTL HLDGS LTD ADR	078454105	12.00	12/15/2009	778.78	07/05/2011	1,286.49	507.71	65.19%	L
BELLE INTL HLDGS LTD ADR	078454105	10.00	02/11/2010	597.50	03/15/2012	940.29	342.79	57.37%	L
BELLE INTL HLDGS LTD ADR	078454105	10.00	01/10/2011	886.93	03/15/2012	940.28	53.35	6.02%	L
BELLE INTL HLDGS LTD ADR	078454105	22.00	03/05/2012	1,900.81	03/15/2012	2,068.62	167.81	8.83%	S
BHP BILLITON LTD SPON ADR	088606108	17.00	04/15/2010	1,390.09	07/21/2011	1,605.57	215.48	15.50%	L
BHP BILLITON LTD SPON ADR	088606108	18.00	04/15/2010	1,471.86	03/15/2012	1,335.46	-136.40	-9.27%	L
BHP BILLITON LTD SPON ADR	088606108	23.00	07/29/2010	1,661.98	03/15/2012	1,706.41	44.43	2.67%	L
BHP BILLITON LTD SPON ADR	088606108	4.00	08/03/2010	299.81	03/15/2012	296.77	-3.04	-1.01%	L

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
BHP BILLITON LTD SPON ADR	088606108	28.00	09/07/2010	1,946.00	03/15/2012	2,077.38	131.38	6.75%	L
BHP BILLITON LTD SPON ADR	088606108	8.00	10/06/2010	639.52	03/15/2012	593.53	-45.99	-7.19%	L
BHP BILLITON LTD SPON ADR	088606108	6.00	11/09/2010	552.91	03/15/2012	445.16	-107.75	-19.49%	L
BHP BILLITON LTD SPON ADR	088606108	36.00	02/07/2011	3,405.21	03/15/2012	2,670.91	-734.30	-21.56%	L
BIO RAD LABORATORIES INC CL A	090572207	87.00	08/28/2009	7,565.52	03/15/2012	8,927.43	1,361.91	18.00%	L
BIO RAD LABORATORIES INC CL A	090572207	4.00	02/11/2010	369.56	03/15/2012	410.46	40.90	11.07%	L
BIO RAD LABORATORIES INC CL A	090572207	17.00	08/17/2011	1,722.31	03/15/2012	1,744.44	22.13	1.28%	S
BIOSTIME INTL HLDG HKD	G11259101	2,000.00	04/08/2011	3,156.60	03/16/2012	4,030.92	874.32	27.70%	S
BLACKBAUD INC	09227Q100	267.00	08/28/2009	5,282.49	03/15/2012	8,584.40	3,301.91	62.51%	L
BLACKBAUD INC	09227Q100	27.00	02/11/2010	573.48	03/15/2012	868.09	294.61	51.37%	L
BLACKBAUD INC	09227Q100	99.00	04/28/2010	2,269.19	03/15/2012	3,182.98	913.79	40.27%	L
BNP PARIBAS SA ADR	05565A202	56.00	03/16/2011	1,678.73	08/03/2011	1,678.73	0.00	0.00%	S
BNP PARIBAS SA ADR	05565A202	6.00	03/16/2011	209.30	09/07/2011	132.26	-77.04	-36.81%	S
BNP PARIBAS SA ADR	05565A202	47.00	03/21/2011	1,782.32	09/07/2011	1,036.02	-746.30	-41.87%	S
BNP PARIBAS SA ADR	05565A202	52.00	07/21/2011	2,092.24	09/07/2011	1,146.25	-945.99	-45.21%	S
BNP PARIBAS SA ADR	05565A202	31.00	08/08/2011	894.56	09/07/2011	683.33	-211.23	-23.61%	S
BNP PARIBAS SA ADR	05565A202	32.00	08/11/2011	839.32	09/07/2011	705.38	-133.94	-15.96%	S
BNP PARIBAS SA ADR	05565A202	82.00	11/22/2011	1,507.18	12/05/2011	1,836.48	329.30	21.85%	S
BNP PARIBAS SA ADR	05565A202	83.00	11/22/2011	1,525.55	01/13/2012	1,669.19	143.64	9.42%	S
BNP PARIBAS SA ADR	05565A202	91.00	11/22/2011	1,672.60	01/19/2012	2,018.39	345.79	20.67%	S
BNP PARIBAS SA ADR	05565A202	44.00	12/20/2011	864.91	01/19/2012	975.92	111.01	12.83%	S
BNP PARIBAS SA ADR	05565A202	5.00	12/20/2011	98.28	01/26/2012	119.95	21.67	22.05%	S
BNP PARIBAS SA ADR	05565A202	164.00	12/21/2011	3,265.24	01/26/2012	3,934.33	669.09	20.49%	S
BOEING COMPANY	097023105	23.00	03/05/2010	1,549.44	09/14/2011	1,468.58	-80.86	-5.22%	L
BOEING COMPANY	097023105	5.00	03/05/2010	336.83	08/05/2011	318.54	-18.29	-5.43%	L
BOEING COMPANY	097023105	26.00	03/11/2010	1,824.19	09/14/2011	1,660.14	-164.05	-8.99%	L
BOEING COMPANY	097023105	13.00	03/11/2010	912.10	03/15/2012	974.33	62.23	6.82%	L
BOEING COMPANY	097023105	32.00	05/03/2011	2,534.93	03/15/2012	2,398.35	-136.58	-5.39%	S
BOEING COMPANY	097023105	24.00	12/27/2011	1,781.50	03/15/2012	1,798.77	17.27	0.97%	S
BORG WARNER INC	099724106	5.00	04/23/2010	204.66	07/19/2011	381.16	176.50	86.24%	L

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
BORG WARNER INC	099724106	9.00	04/23/2010	368.40	07/20/2011	682.46	314.06	85.25%	L
BORG WARNER INC	099724106	28.00	04/23/2010	1,146.11	08/10/2011	1,853.08	706.97	61.68%	L
BORG WARNER INC	099724106	33.00	05/25/2010	1,136.97	08/10/2011	2,183.98	1,047.01	92.09%	L
BOWLEVEN PLC GBP	G1488U105	38.00	02/05/2010	65.90	03/15/2012	55.10	-10.80	-16.39%	L
BOWLEVEN PLC GBP	G1488U105	359.00	02/08/2010	634.21	03/15/2012	520.54	-113.67	-17.92%	L
BOWLEVEN PLC GBP	G1488U105	210.00	02/09/2010	375.90	03/15/2012	304.49	-71.41	-19.00%	L
BOWLEVEN PLC GBP	G1488U105	85.00	02/10/2010	155.11	03/15/2012	123.25	-31.86	-20.54%	L
BOWLEVEN PLC GBP	G1488U105	198.00	08/03/2011	558.87	03/15/2012	287.09	-271.78	-48.63%	S
BOWLEVEN PLC GBP	G1488U105	574.00	02/22/2012	1,103.86	03/15/2012	832.28	-271.58	-24.60%	S
BOWLEVEN PLC GBP	G1488U105	90.00	02/23/2012	174.57	03/15/2012	130.50	-44.07	-25.24%	S
BRITISH AMER TOBACCO PLC GB SPON ADR	110448107	62.00	08/28/2009	3,798.52	03/15/2012	6,305.90	2,507.38	66.01%	L
BRITISH AMER TOBACCO PLC GB SPON ADR	110448107	3.00	02/11/2010	199.40	03/15/2012	305.13	105.73	53.02%	L
BRITISH AMER TOBACCO PLC GB SPON ADR	110448107	11.00	02/01/2011	827.90	03/15/2012	1,118.79	290.89	35.14%	L
BRITISH AMER TOBACCO PLC GB SPON ADR	110448107	4.00	08/08/2011	342.58	03/15/2012	406.83	64.25	18.75%	S
BRITISH SKY BROADCASTING GROUP PLC SPONSORED ADR	111013108	68.00	09/13/2011	2,916.21	03/15/2012	2,952.50	36.29	1.24%	S
BROADCOM CORP CL A	111320107	44.00	02/29/2012	1,649.50	03/15/2012	1,634.57	-14.93	-0.91%	S
CA INC	12673P105	730.00	08/31/2009	16,278.12	03/15/2012	19,929.88	3,651.76	22.43%	L
CA INC	12673P105	159.00	05/17/2010	3,271.79	03/15/2012	4,340.89	1,069.10	32.68%	L
CA INC	12673P105	38.00	01/26/2011	886.81	03/15/2012	1,037.45	150.64	16.99%	L
CANADIAN NAT RESOURCES LTD CAD	136385101	80.00	11/16/2009	2,771.09	03/15/2012	2,740.07	-31.02	-1.12%	L
CANADIAN NAT RESOURCES LTD CAD	136385101	96.00	11/20/2009	3,160.02	03/15/2012	3,288.08	128.06	4.05%	L
CANADIAN NAT RESOURCES LTD CAD	136385101	28.00	01/25/2010	931.79	03/15/2012	959.03	27.24	2.92%	L
CANADIAN NAT RESOURCES LTD CAD	136385101	84.00	01/26/2010	2,766.19	03/15/2012	2,877.07	110.88	4.01%	L
CANON INC ADR JAPAN SPON ADR	138006309	16.00	10/09/2009	614.57	08/18/2011	721.37	106.80	17.38%	L
CANON INC ADR JAPAN SPON ADR	138006309	8.00	12/02/2009	309.24	08/18/2011	360.68	51.44	16.63%	L
CANON INC ADR JAPAN SPON ADR	138006309	5.00	02/11/2010	197.58	08/18/2011	225.43	27.85	14.10%	L
CANON INC ADR JAPAN SPON ADR	138006309	25.00	02/18/2010	1,031.10	08/18/2011	1,127.13	96.03	9.31%	L
CANON INC ADR JAPAN SPON ADR	138006309	5.00	07/28/2010	210.06	08/18/2011	225.43	15.37	7.32%	L
CANON INC ADR JAPAN SPON ADR	138006309	29.00	02/16/2011	1,375.60	08/18/2011	1,307.48	-68.12	-4.95%	S

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
CAPITAL ONE FINCL CORP	14040H105	10.00	08/28/2009	366.36	08/08/2011	407.09	40.73	11.12%	L
CAPITAL ONE FINCL CORP	14040H105	38.00	06/22/2010	1,654.32	03/15/2012	1,984.51	330.19	19.96%	L
CAPITAL ONE FINCL CORP	14040H105	21.00	06/22/2010	914.23	08/08/2011	854.90	-59.33	-6.49%	L
CAPITAL ONE FINCL CORP	14040H105	41.00	04/27/2011	2,264.39	03/15/2012	2,141.17	-123.22	-5.44%	S
CAPITAL ONE FINCL CORP	14040H105	32.00	09/19/2011	1,370.73	03/15/2012	1,671.16	300.43	21.92%	S
CAPITAL ONE FINCL CORP	14040H105	24.00	10/12/2011	1,031.11	03/15/2012	1,253.38	222.27	21.56%	S
CAPITAL ONE FINCL CORP	14040H105	51.00	11/09/2011	2,286.92	03/15/2012	2,663.41	376.49	16.46%	S
CARLISLE COS INC	142339100	73.00	08/28/2009	2,428.71	03/15/2012	3,660.11	1,231.40	50.70%	L
CARLISLE COS INC	142339100	56.00	09/23/2009	1,935.38	03/15/2012	2,807.76	872.38	45.08%	L
CARLISLE COS INC	142339100	37.00	10/20/2009	1,226.59	03/15/2012	1,855.12	628.53	51.24%	L
CARLISLE COS INC	142339100	32.00	04/23/2010	1,308.32	03/15/2012	1,604.43	296.11	22.63%	L
CARLISLE COS INC	142339100	41.00	08/12/2011	1,474.13	03/15/2012	2,055.68	581.55	39.45%	S
CARMAX INC	143130102	168.00	08/28/2009	2,924.63	03/15/2012	5,724.46	2,799.83	95.73%	L
CARMAX INC	143130102	3.00	12/17/2009	65.51	03/15/2012	102.22	36.71	56.04%	L
CARMAX INC	143130102	13.00	02/11/2010	270.27	03/15/2012	442.97	172.70	63.90%	L
CARMAX INC	143130102	34.00	06/17/2011	987.67	03/15/2012	1,158.52	170.85	17.30%	S
CARNIVAL CORP NEW (PAIRED STOCK)	143658300	89.00	04/12/2011	3,458.12	08/25/2011	2,732.86	-725.26	-20.97%	S
CATERPILLAR INC	149123101	28.00	01/26/2012	3,137.53	03/15/2012	3,126.42	-11.11	-0.35%	S
CATERPILLAR INC	149123101	14.00	02/28/2012	1,617.93	03/15/2012	1,563.21	-54.72	-3.38%	S
CENTRICA PLC NEW 2004 SPON ADR	15639K300	178.00	08/11/2011	3,408.79	03/15/2012	3,513.65	104.86	3.08%	S
CENTRICA PLC NEW 2004 SPON ADR	15639K300	29.00	11/15/2011	560.98	03/15/2012	572.45	11.47	2.04%	S
CENTRICA PLC NEW 2004 SPON ADR	15639K300	44.00	12/01/2011	839.67	03/15/2012	868.54	28.87	3.44%	S
CENTRICA PLC NEW 2004 SPON ADR	15639K300	59.00	03/06/2012	1,159.61	03/15/2012	1,164.64	5.03	0.43%	S
CHEVRON CORP	166764100	16.00	04/15/2011	1,700.20	08/08/2011	1,502.17	-198.03	-11.65%	S
CHEVRON CORP	166764100	16.00	04/15/2011	1,700.20	08/09/2011	1,470.36	-229.84	-13.52%	S
CHINA MOBILE LTD SPON ADR	16941M109	63.00	01/26/2011	3,104.09	03/15/2012	3,409.71	305.62	9.85%	L
CHINA MOBILE LTD SPON ADR	16941M109	14.00	07/21/2011	685.50	03/15/2012	757.71	72.21	10.53%	S
CHINA MOBILE LTD SPON ADR	16941M109	7.00	08/03/2011	337.16	03/15/2012	378.86	41.70	12.37%	S
CHURCH & DWIGHT CO INC	171340102	42.00	06/09/2008	1,149.33	09/27/2011	1,905.54	756.21	65.80%	L
CHURCH & DWIGHT CO INC	171340102	29.00	06/09/2008	793.58	03/15/2012	1,419.15	625.57	78.83%	L

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
CHURCH & DWIGHT CO INC	171340102	6.00	02/13/2009	154.83	03/15/2012	293.62	138.79	89.64%	L
CHURCH & DWIGHT CO INC	171340102	4.00	04/17/2009	106.72	03/15/2012	195.74	89.02	83.41%	L
CHURCH & DWIGHT CO INC	171340102	52.00	08/28/2009	1,487.98	03/15/2012	2,544.68	1,056.70	71.02%	L
CHURCH & DWIGHT CO INC	171340102	8.00	12/17/2009	232.64	03/15/2012	391.49	158.85	68.28%	L
CHURCH & DWIGHT CO INC	171340102	62.00	03/01/2011	2,324.83	03/15/2012	3,034.04	709.21	30.51%	L
CISCO SYSTEMS INC	17275R102	233.00	05/12/2011	3,928.89	03/15/2012	4,653.32	724.43	18.44%	S
CISCO SYSTEMS INC	17275R102	69.00	05/12/2011	1,163.49	12/21/2011	1,233.14	69.65	5.99%	S
CISCO SYSTEMS INC	17275R102	6.00	05/13/2011	101.17	03/15/2012	119.83	18.66	18.44%	S
CISCO SYSTEMS INC	17275R102	44.00	05/13/2011	741.92	03/15/2012	878.74	136.82	18.44%	S
CISCO SYSTEMS INC	17275R102	50.00	05/16/2011	840.09	03/15/2012	998.57	158.48	18.86%	S
CISCO SYSTEMS INC	17275R102	209.00	09/08/2011	3,384.84	03/15/2012	4,174.00	789.16	23.31%	S
CISCO SYSTEMS INC	17275R102	83.00	10/06/2011	1,379.37	03/15/2012	1,657.62	278.25	20.17%	S
CISCO SYSTEMS INC	17275R102	82.00	10/10/2011	1,398.20	03/15/2012	1,637.65	239.45	17.13%	S
CISCO SYSTEMS INC	17275R102	69.00	11/11/2011	1,305.58	03/15/2012	1,378.03	72.45	5.55%	S
CISCO SYSTEMS INC	17275R102	74.00	01/31/2012	1,456.88	03/15/2012	1,477.87	20.99	1.44%	S
CISCO SYSTEMS INC	17275R102	102.00	02/10/2012	2,027.27	03/15/2012	2,037.08	9.81	0.48%	S
CITIGROUP INC	172967424	54.00	04/15/2010	2,657.50	01/17/2012	1,556.01	-1,101.49	-41.45%	L
CITIGROUP INC	172967424	17.00	04/15/2010	836.62	03/15/2012	599.45	-237.17	-28.35%	L
CITIGROUP INC	172967424	135.00	01/03/2011	6,015.28	03/15/2012	4,760.34	-1,254.94	-20.86%	L
CITIGROUP INC	172967424	66.00	01/05/2011	3,300.07	03/15/2012	2,327.27	-972.80	-29.48%	L
CITIGROUP INC	172967424	40.00	03/09/2011	1,860.24	03/15/2012	1,410.47	-449.77	-24.18%	L
CITIGROUP INC	172967424	60.00	03/31/2011	2,564.33	03/15/2012	2,115.71	-448.62	-17.49%	S
CITIGROUP INC	172967424	30.00	05/12/2011	1,259.99	03/15/2012	1,057.85	-202.14	-16.04%	S
CITIGROUP INC	172967424	10.00	05/13/2011	418.89	03/15/2012	352.62	-66.27	-15.82%	S
CITIGROUP INC	172967424	13.00	06/01/2011	522.37	03/15/2012	458.40	-63.97	-12.25%	S
CITIGROUP INC	172967424	33.00	06/01/2011	1,326.03	03/15/2012	1,163.64	-162.39	-12.25%	S
CITIGROUP INC	172967424	62.00	10/18/2011	1,826.57	03/15/2012	2,186.23	359.66	19.69%	S
CITIGROUP INC	172967424	56.00	10/19/2011	1,713.17	03/15/2012	1,974.65	261.48	15.26%	S
CITIGROUP INC	172967424	63.00	10/31/2011	2,031.28	03/15/2012	2,221.49	190.21	9.36%	S
CITIGROUP INC	172967424	43.00	03/14/2012	2,099.91	03/15/2012	1,516.26	-583.65	-27.79%	S

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
CITY NATIONAL CORP	178566105	136.00	08/28/2009	5,397.84	03/15/2012	6,774.56	1,376.72	25.51%	L
CITY NATIONAL CORP	178566105	4.00	12/17/2009	162.27	03/15/2012	199.25	36.98	22.79%	L
CITY NATIONAL CORP	178566105	11.00	06/17/2011	590.74	03/15/2012	547.94	-42.80	-7.25%	S
CITY NATIONAL CORP	178566105	1.00	07/21/2011	54.84	03/15/2012	49.81	-5.03	-9.17%	S
CITY NATIONAL CORP	178566105	26.00	07/27/2011	1,388.10	03/15/2012	1,295.14	-92.96	-6.70%	S
CLARCOR INC	179895107	4.00	08/12/2011	171.21	03/15/2012	205.10	33.89	19.79%	S
CLARCOR INC	179895107	14.00	08/15/2011	614.18	03/15/2012	717.86	103.68	16.88%	S
CLARCOR INC	179895107	9.00	08/18/2011	372.47	03/15/2012	461.48	89.01	23.90%	S
CLARCOR INC	179895107	31.00	08/25/2011	1,300.10	03/15/2012	1,589.54	289.44	22.26%	S
CLARCOR INC	179895107	11.00	08/29/2011	495.50	03/15/2012	564.03	68.53	13.83%	S
CLARCOR INC	179895107	34.00	08/31/2011	1,583.51	03/15/2012	1,743.37	159.86	10.10%	S
COACH INC	189754104	26.00	09/30/2011	1,380.06	01/11/2012	1,584.04	203.98	14.78%	S
COLUMBIA SPORTSWEAR CO	198516106	46.00	08/28/2009	1,857.48	03/15/2012	2,254.42	396.94	21.37%	L
COLUMBIA SPORTSWEAR CO	198516106	8.00	12/17/2009	314.16	03/15/2012	392.07	77.91	24.80%	L
COLUMBIA SPORTSWEAR CO	198516106	23.00	01/13/2010	941.49	03/15/2012	1,127.21	185.72	19.73%	L
COMPASS GROUP PLC SPON ADR	20449X203	298.00	12/13/2011	2,747.08	03/15/2012	3,093.18	346.10	12.60%	S
CONOCOPHILLIPS	20825C104	12.00	02/07/2011	869.74	08/08/2011	779.93	-89.81	-10.33%	S
CONOCOPHILLIPS	20825C104	1.00	02/08/2011	72.08	08/08/2011	64.99	-7.09	-9.84%	S
CONOCOPHILLIPS	20825C104	12.00	03/23/2011	935.65	08/08/2011	779.93	-155.72	-16.64%	S
CONOCOPHILLIPS	20825C104	23.00	03/23/2011	1,793.32	08/09/2011	1,451.02	-342.30	-19.09%	S
COPART INC	217204106	77.00	08/28/2009	2,757.29	03/15/2012	4,058.14	1,300.85	47.18%	L
COPART INC	217204106	14.00	12/17/2009	493.32	03/15/2012	737.84	244.52	49.57%	L
COPART INC	217204106	13.00	02/11/2010	429.65	03/15/2012	685.14	255.49	59.46%	L
CSX CORPORATION	126408103	57.00	01/25/2011	1,311.41	09/21/2011	1,073.85	-237.56	-18.11%	S
CSX CORPORATION	126408103	77.00	01/25/2011	1,771.56	09/22/2011	1,434.90	-336.66	-19.00%	S
CSX CORPORATION	126408103	157.00	01/25/2011	3,612.13	08/23/2011	3,206.92	-405.21	-11.22%	S
CULLEN FROST BANKERS INC	229899109	48.00	04/23/2010	2,847.12	03/15/2012	2,836.74	-10.38	-0.36%	L
CULLEN FROST BANKERS INC	229899109	30.00	04/27/2010	1,751.95	03/15/2012	1,772.97	21.02	1.20%	L
CVS CAREMARK CORP	126650100	36.00	05/29/2009	1,070.07	02/07/2012	1,551.79	481.72	45.02%	L
CVS CAREMARK CORP	126650100	63.00	05/29/2009	1,872.61	03/15/2012	2,839.66	967.05	51.64%	L

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
CVS CAREMARK CORP	126650100	108.00	02/04/2011	3,523.22	03/15/2012	4,867.99	1,344.77	38.17%	L
CVS CAREMARK CORP	126650100	14.00	02/04/2011	456.71	03/15/2012	631.04	174.33	38.17%	L
CVS CAREMARK CORP	126650100	86.00	06/02/2011	3,312.87	03/15/2012	3,876.36	563.49	17.01%	S
CVS CAREMARK CORP	126650100	40.00	08/24/2011	1,359.09	03/15/2012	1,802.96	443.87	32.66%	S
CVS CAREMARK CORP	126650100	40.00	09/07/2011	1,461.05	03/15/2012	1,802.96	341.91	23.40%	S
CVS CAREMARK CORP	126650100	41.00	09/15/2011	1,494.90	03/15/2012	1,848.03	353.13	23.62%	S
DENTSPLY INTL INC	249030107	270.00	08/28/2009	9,190.21	03/15/2012	10,652.92	1,462.71	15.92%	L
DENTSPLY INTL INC	249030107	11.00	12/17/2009	380.38	03/15/2012	434.01	53.63	14.10%	L
DENTSPLY INTL INC	249030107	13.00	02/11/2010	427.57	03/15/2012	512.92	85.35	19.96%	L
DENTSPLY INTL INC	249030107	44.00	09/22/2010	1,348.90	03/15/2012	1,736.03	387.13	28.70%	L
DENTSPLY INTL INC	249030107	15.00	09/23/2010	460.89	03/15/2012	591.83	130.94	28.41%	L
DENTSPLY INTL INC	249030107	32.00	10/26/2010	1,060.52	03/15/2012	1,262.57	202.05	19.05%	L
DNB ASA SPON ADR	23328E106	22.00	09/08/2010	2,587.34	03/15/2012	2,753.25	165.91	6.41%	L
DNB ASA SPON ADR	23328E106	8.00	02/24/2011	1,201.78	03/15/2012	1,001.18	-200.60	-16.69%	L
DNB ASA SPON ADR	23328E106	4.00	03/21/2011	616.43	03/15/2012	500.59	-115.84	-18.79%	S
DNB ASA SPON ADR	23328E106	14.00	07/13/2011	2,008.80	03/15/2012	1,752.07	-256.73	-12.78%	S
DNB ASA SPON ADR	23328E106	3.00	11/15/2011	329.20	03/15/2012	375.44	46.24	14.05%	S
DNB ASA SPON ADR	23328E106	22.00	02/09/2012	2,652.92	03/15/2012	2,753.25	100.33	3.78%	S
DON QUIJOTE CO LTD ADR	257569103	34.00	11/24/2010	2,982.91	03/15/2012	3,360.84	377.93	12.67%	L
DON QUIJOTE CO LTD ADR	257569103	11.00	01/06/2011	1,007.73	03/15/2012	1,087.33	79.60	7.90%	L
DON QUIJOTE CO LTD ADR	257569103	10.00	03/16/2011	887.16	03/15/2012	988.48	101.32	11.42%	S
DON QUIJOTE CO LTD ADR	257569103	9.00	06/29/2011	913.80	03/15/2012	889.63	-24.17	-2.64%	S
DOW CHEMICAL	260543103	50.00	05/04/2010	1,530.81	09/06/2011	1,298.99	-231.82	-15.14%	L
DOW CHEMICAL	260543103	45.00	05/04/2010	1,377.72	09/21/2011	1,199.19	-178.53	-12.96%	L
DRIL-QUIP INC	262037104	28.00	04/20/2010	1,842.68	03/15/2012	1,856.93	14.25	0.77%	L
DRIL-QUIP INC	262037104	39.00	04/21/2010	2,580.56	03/15/2012	2,586.43	5.87	0.23%	L
DU PONT DE NEMOURS	263534109	43.00	04/26/2010	1,746.20	09/23/2011	1,745.36	-0.84	-0.05%	L
DU PONT DE NEMOURS	263534109	2.00	09/17/2010	87.18	09/23/2011	81.18	-6.00	-6.88%	L
DU PONT DE NEMOURS	263534109	68.00	09/17/2010	2,964.12	03/15/2012	3,598.49	634.37	21.40%	L

UBS

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
EATON VANCE ATLANTA CAPITAL SMID-CAP FUND CLASS A	277902656	239.05	03/22/2012	3,913.31	04/18/2012	3,939.61	26.30	0.67%	S
EATON VANCE ATLANTA CAPITAL SMID-CAP FUND CLASS A	277902656	2,401.71	03/22/2012	39,316.01	06/26/2012	37,178.48	-2,137.53	-5.44%	S
EMC CORP MASS	268648102	22.00	04/20/2011	608.52	03/15/2012	635.64	27.12	4.46%	S
EMC CORP MASS	268648102	99.00	04/20/2011	2,738.34	08/18/2011	1,997.08	-741.26	-27.07%	S
EMC CORP MASS	268648102	58.00	04/21/2011	1,645.67	03/15/2012	1,675.79	30.12	1.83%	S
EMC CORP MASS	268648102	66.00	05/13/2011	1,833.64	03/15/2012	1,906.93	73.29	4.00%	S
EMC CORP MASS	268648102	32.00	10/18/2011	767.23	03/15/2012	924.57	157.34	20.51%	S
EMC CORP MASS	268648102	6.00	10/18/2011	143.85	03/15/2012	173.36	29.51	20.51%	S
EMC CORP MASS	268648102	59.00	10/24/2011	1,434.43	03/15/2012	1,704.68	270.25	18.84%	S
EMC CORP MASS	268648102	178.00	01/23/2012	4,158.76	03/15/2012	5,142.93	984.17	23.66%	S
ENERGY DEV CORP ADR	29269D106	92.00	12/08/2010	1,273.55	03/15/2012	1,205.18	-68.37	-5.37%	L
ENERGY DEV CORP ADR	29269D106	17.00	12/08/2010	235.33	07/22/2011	270.38	35.05	14.89%	S
ENERGY DEV CORP ADR	29269D106	61.00	12/09/2010	847.42	03/15/2012	799.08	-48.34	-5.70%	L
ENERGY DEV CORP ADR	29269D106	48.00	12/10/2010	667.75	03/15/2012	628.79	-38.96	-5.83%	L
ENERGY DEV CORP ADR	29269D106	23.00	12/07/2011	324.18	03/15/2012	301.29	-22.89	-7.06%	S
ENSCO INTL LTD **EXCHANGE 05/2012** SPON ADR	29358Q109	31.00	09/27/2011	1,385.19	03/15/2012	1,727.72	342.53	24.73%	S
ENSCO INTL LTD **EXCHANGE 05/2012** SPON ADR	29358Q109	36.00	10/11/2011	1,553.76	03/15/2012	2,006.39	452.63	29.13%	S
EQUIFAX INC	294429105	105.00	03/02/2010	3,442.01	03/15/2012	4,594.17	1,152.16	33.47%	L
EQUIFAX INC	294429105	52.00	05/25/2010	1,517.15	03/15/2012	2,275.21	758.06	49.97%	L
EQUIFAX INC	294429105	58.00	12/02/2010	2,077.39	03/15/2012	2,537.73	460.34	22.16%	L
EQUIFAX INC	294429105	55.00	03/01/2011	1,958.82	03/15/2012	2,406.47	447.65	22.85%	L
EQUIFAX INC	294429105	44.00	08/17/2011	1,346.04	03/15/2012	1,925.18	579.14	43.03%	S
EXPRESS SCRIPTS INC *MERGER EFF: 04/2012*	302182100	15.00	08/28/2009	537.33	10/06/2011	585.54	48.21	8.97%	L
EXPRESS SCRIPTS INC *MERGER EFF: 04/2012*	302182100	16.00	02/11/2010	694.00	10/06/2011	624.58	-69.42	-10.00%	L
EXPRESS SCRIPTS INC *MERGER EFF: 04/2012*	302182100	43.00	07/13/2010	2,083.06	03/15/2012	2,333.71	250.65	12.03%	L
EXPRESS SCRIPTS INC *MERGER EFF: 04/2012*	302182100	49.00	07/13/2010	2,373.71	10/06/2011	1,912.76	-460.95	-19.42%	L
EXPRESS SCRIPTS INC *MERGER EFF: 04/2012*	302182100	28.00	08/02/2011	1,486.90	03/15/2012	1,519.63	32.73	2.20%	S
EXPRESS SCRIPTS INC *MERGER EFF: 04/2012*	302182100	37.00	02/07/2012	1,883.87	03/15/2012	2,008.08	124.21	6.59%	S
EXXON MOBIL CORP	30231G102	26.00	02/23/2011	2,273.81	02/09/2012	2,209.75	-64.06	-2.82%	S

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
EXXON MOBIL CORP	30231G102	13.00	02/23/2011	1,136.90	03/15/2012	1,116.55	-20.35	-1.79%	L
EXXON MOBIL CORP	30231G102	42.00	04/04/2011	3,559.83	03/15/2012	3,607.31	47.48	1.33%	S
EXXON MOBIL CORP	30231G102	40.00	04/05/2011	3,432.90	03/15/2012	3,435.54	2.64	0.08%	S
FACTSET RESH SYSTEMS INC	303075105	17.00	06/09/2008	1,084.26	03/15/2012	1,647.27	563.01	51.93%	L
FACTSET RESH SYSTEMS INC	303075105	1.00	06/11/2008	61.89	03/15/2012	96.90	35.01	56.57%	L
FACTSET RESH SYSTEMS INC	303075105	1.00	10/08/2008	46.10	03/15/2012	96.90	50.80	110.20%	L
FACTSET RESH SYSTEMS INC	303075105	4.00	04/17/2009	196.56	03/15/2012	387.59	191.03	97.19%	L
FACTSET RESH SYSTEMS INC	303075105	20.00	04/24/2009	1,005.50	03/15/2012	1,937.97	932.47	92.74%	L
FACTSET RESH SYSTEMS INC	303075105	26.00	08/28/2009	1,452.62	03/15/2012	2,519.35	1,066.73	73.43%	L
FACTSET RESH SYSTEMS INC	303075105	3.00	02/11/2010	189.75	03/15/2012	290.70	100.95	53.20%	L
FAIR ISAAC CORP	303250104	227.00	08/28/2009	5,377.02	03/15/2012	9,636.81	4,259.79	79.22%	L
FAIR ISAAC CORP	303250104	15.00	12/17/2009	300.45	03/15/2012	636.80	336.35	111.95%	L
FAIR ISAAC CORP	303250104	76.00	12/21/2009	1,599.04	03/15/2012	3,226.42	1,627.38	101.77%	L
FAIRHOLME FUND	304871106	9,184.75	02/08/2011	334,692.44	03/15/2012	278,481.75	-56,210.69	-16.79%	L
FAIRHOLME FUND	304871106	355.83	12/16/2011	8,343.05	03/15/2012	10,773.48	2,430.43	29.13%	S
FAMILYMART CO LTD ADR	30706U107	22.00	09/15/2009	680.00	03/14/2012	871.60	191.60	28.18%	L
FAMILYMART CO LTD ADR	30706U107	32.00	09/15/2009	989.10	03/15/2012	1,257.58	268.48	27.14%	L
FAMILYMART CO LTD ADR	30706U107	20.00	09/16/2009	622.18	03/15/2012	785.98	163.80	26.33%	L
FAMILYMART CO LTD ADR	30706U107	14.00	02/11/2010	352.77	03/15/2012	432.29	79.52	22.54%	L
FAMILYMART CO LTD ADR	30706U107	33.00	07/05/2011	1,206.18	03/15/2012	1,296.88	90.70	7.52%	S
FANUC CORP ADR	307305102	115.00	09/12/2011	2,549.58	03/15/2012	3,472.93	923.35	36.22%	S
FANUC CORP ADR	307305102	27.00	11/15/2011	747.08	03/15/2012	815.39	68.31	9.14%	S
FANUC CORP ADR	307305102	32.00	01/05/2012	828.93	03/15/2012	966.38	137.45	16.58%	S
FIRST EAGLE OVERSEAS FUND CLASS A	32008F101	295.37	03/22/2012	6,498.18	04/18/2012	6,371.17	-127.01	-1.95%	S
FLIR SYSTEMS INC	302445101	155.00	08/28/2009	3,597.21	03/15/2012	4,043.25	446.04	12.40%	L
FLIR SYSTEMS INC	302445101	15.00	02/11/2010	411.86	03/15/2012	391.29	-20.57	-4.99%	L
FLIR SYSTEMS INC	302445101	48.00	08/24/2010	1,173.00	03/15/2012	1,252.10	79.10	6.74%	L
FLIR SYSTEMS INC	302445101	61.00	09/07/2010	1,621.39	03/15/2012	1,591.22	-30.17	-1.86%	L
FLIR SYSTEMS INC	302445101	93.00	07/20/2011	2,646.50	03/15/2012	2,425.95	-220.55	-8.33%	S
FORD MOTOR CO COM NEW	345370860	120.00	03/29/2010	1,626.82	07/07/2011	1,695.49	68.67	4.22%	L

UBS

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
FORD MOTOR CO COM NEW	345370860	112.00	03/29/2010	1,518.36	08/04/2011	1,240.59	-277.77	-18.29%	L
FORD MOTOR CO COM NEW	345370860	220.00	04/21/2010	3,099.18	08/04/2011	2,436.86	-662.32	-21.37%	L
FOREST CITY ENTERPRISES INC CL A	345550107	239.00	08/28/2009	2,198.82	03/15/2012	3,503.80	1,304.98	59.35%	L
FOREST CITY ENTERPRISES INC CL A	345550107	281.00	02/11/2010	3,003.89	03/15/2012	4,119.52	1,115.63	37.14%	L
FPA CRESCENT FUND	30254T759	132.97	03/22/2012	3,678.57	04/18/2012	3,678.57	0.00	0.00%	S
FRANKLIN/TEMPLETON GLOBAL BOND FUND CLASS A	880208103	474.77	02/08/2011	6,466.31	04/18/2012	6,171.96	-294.35	-4.55%	L
FRANKLIN/TEMPLETON GLOBAL BOND FUND CLASS A	880208103	10,334.70	02/08/2011	140,758.64	03/22/2012	135,074.55	-5,684.09	-4.04%	L
FRESENIUS MEDICAL CARE AG & CO KGAA SPON ADR	358029106	8.00	08/28/2009	354.16	07/22/2011	619.76	265.60	74.99%	L
FRESENIUS MEDICAL CARE AG & CO KGAA SPON ADR	358029106	10.00	08/28/2009	442.70	07/21/2011	777.43	334.73	75.61%	L
FRESENIUS MEDICAL CARE AG & CO KGAA SPON ADR	358029106	13.00	08/28/2009	575.51	03/15/2012	874.62	299.11	51.97%	L
FRESENIUS MEDICAL CARE AG & CO KGAA SPON ADR	358029106	6.00	11/04/2009	301.32	03/15/2012	403.68	102.36	33.97%	L
FRESENIUS MEDICAL CARE AG & CO KGAA SPON ADR	358029106	5.00	02/19/2010	253.88	03/15/2012	336.39	82.51	32.50%	L
FRESENIUS MEDICAL CARE AG & CO KGAA SPON ADR	358029106	3.00	02/22/2010	153.22	03/15/2012	201.83	48.61	31.73%	L
FRESENIUS MEDICAL CARE AG & CO KGAA SPON ADR	358029106	20.00	01/06/2011	1,133.50	03/15/2012	1,345.58	212.08	18.71%	L
FRESENIUS MEDICAL CARE AG & CO KGAA SPON ADR	358029106	30.00	03/13/2012	2,060.02	03/15/2012	2,018.36	-41.66	-2.02%	S
GABELLI EQUITY INCOME FD	36239T202	237.96	03/22/2012	5,230.38	04/18/2012	5,204.30	-26.08	-0.50%	S
GENERAL MOTORS CO	37045V100	136.00	01/11/2011	5,292.78	03/15/2012	3,586.48	-1,706.30	-32.24%	L
GENERAL MOTORS CO	37045V100	20.00	02/03/2011	711.19	03/15/2012	527.43	-183.76	-25.84%	L
GENERAL MOTORS CO	37045V100	22.00	02/15/2011	792.31	03/15/2012	580.16	-212.15	-26.78%	L
GENERAL MOTORS CO	37045V100	26.00	02/22/2011	927.21	03/15/2012	685.66	-241.55	-26.05%	L
GENERAL MOTORS CO	37045V100	2.00	02/23/2011	70.99	03/15/2012	52.74	-18.25	-25.71%	L
GENERAL MOTORS CO	37045V100	46.00	04/04/2011	1,490.07	03/15/2012	1,213.07	-277.00	-18.59%	S
GENERAL MOTORS CO	37045V100	60.00	10/21/2011	1,451.27	03/15/2012	1,582.28	131.01	9.03%	S
GENERAL MOTORS CO	37045V100	36.00	10/24/2011	900.44	03/15/2012	949.36	48.92	5.43%	S
GENERAL MOTORS CO	37045V100	23.00	10/24/2011	575.28	03/15/2012	606.54	31.26	5.43%	S
GENERAL MOTORS CO	37045V100	84.00	01/06/2012	1,901.81	03/15/2012	2,215.18	313.37	16.48%	S
GENERAL MOTORS CO	37045V100	60.00	01/26/2012	1,504.44	03/16/2012	1,582.27	77.83	5.17%	S
GENERAL MOTORS CO	37045V100	74.00	02/01/2012	1,806.46	03/15/2012	1,951.47	145.01	8.03%	S
GENERAL MOTORS CO	37045V100	22.00	02/02/2012	539.06	03/16/2012	580.17	41.11	7.63%	S
GENL ELECTRIC CO	369604103	176.00	12/14/2011	2,938.67	03/15/2012	3,509.80	571.13	19.43%	S

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
GENL ELECTRIC CO	369604103	83.00	12/15/2011	1,397.72	03/15/2012	1,655.18	257.46	18.42%	S
GENL ELECTRIC CO	369604103	84.00	12/16/2011	1,428.84	03/15/2012	1,675.13	246.29	17.24%	S
GENL ELECTRIC CO	369604103	166.00	12/21/2011	2,895.49	03/15/2012	3,310.38	414.89	14.33%	S
GENTEX CORP	371901109	49.00	04/26/2011	1,473.96	03/15/2012	1,233.80	-240.16	-16.29%	S
GENTEX CORP	371901109	27.00	04/27/2011	820.83	03/15/2012	679.84	-140.99	-17.18%	S
GENTEX CORP	371901109	96.00	04/28/2011	2,963.60	03/15/2012	2,417.24	-546.36	-18.44%	S
GENTEX CORP	371901109	65.00	06/16/2011	1,789.79	03/15/2012	1,636.67	-153.12	-8.56%	S
GENTEX CORP	371901109	36.00	07/22/2011	1,115.65	03/15/2012	906.46	-209.19	-18.75%	S
GENTEX CORP	371901109	49.00	08/12/2011	1,230.48	03/15/2012	1,233.80	3.32	0.27%	S
GENTEX CORP	371901109	54.00	08/17/2011	1,316.78	03/15/2012	1,359.70	42.92	3.26%	S
GENTEX CORP	371901109	33.00	03/01/2012	800.91	03/15/2012	830.92	30.01	3.75%	S
GENWORTH FINANCIAL INC CL A	37247D106	345.00	08/31/2009	3,463.63	03/15/2012	3,060.92	-402.71	-11.63%	L
GENWORTH FINANCIAL INC CL A	37247D106	170.00	10/29/2010	1,938.94	03/15/2012	1,508.28	-430.66	-22.21%	L
GENWORTH FINANCIAL INC CL A	37247D106	53.00	11/01/2010	610.03	03/15/2012	470.23	-139.80	-22.92%	L
GENWORTH FINANCIAL INC CL A	37247D106	75.00	11/03/2010	864.74	03/15/2012	665.42	-199.32	-23.05%	L
GENWORTH FINANCIAL INC CL A	37247D106	40.00	12/03/2010	499.22	03/15/2012	354.89	-144.33	-28.91%	L
GENWORTH FINANCIAL INC CL A	37247D106	42.00	12/06/2010	521.67	03/15/2012	372.63	-149.04	-28.57%	L
GENWORTH FINANCIAL INC CL A	37247D106	52.00	12/07/2010	660.21	03/15/2012	461.36	-198.85	-30.12%	L
GENWORTH FINANCIAL INC CL A	37247D106	54.00	12/08/2010	703.41	03/15/2012	479.10	-224.31	-31.89%	L
GENWORTH FINANCIAL INC CL A	37247D106	15.00	12/09/2010	195.04	03/15/2012	133.08	-61.96	-31.77%	L
GERRY WEBER INTL AG EUR	D95473225	12.00	11/29/2010	273.82	03/15/2012	466.84	193.02	70.49%	L
GERRY WEBER INTL AG EUR	D95473225	72.00	11/30/2010	1,658.64	03/15/2012	2,801.06	1,142.42	68.88%	L
GERRY WEBER INTL AG EUR	D95473225	20.00	12/01/2010	456.35	03/15/2012	778.07	321.72	70.50%	L
GILEAD SCIENCES INC	375558103	37.00	12/05/2011	1,479.80	03/15/2012	1,726.53	246.73	16.67%	S
GILEAD SCIENCES INC	375558103	21.00	02/06/2012	1,169.13	03/15/2012	979.93	-189.20	-16.18%	S
GLAXO SMITHKLINE PLC ADR	37733W105	100.00	08/28/2009	3,933.65	03/15/2012	4,490.14	556.49	14.15%	L
GLAXO SMITHKLINE PLC ADR	37733W105	15.00	08/28/2009	590.04	07/22/2011	653.40	63.36	10.74%	L
GLAXO SMITHKLINE PLC ADR	37733W105	9.00	02/11/2010	341.00	03/15/2012	404.12	63.12	18.51%	L
GLAXO SMITHKLINE PLC ADR	37733W105	13.00	06/14/2010	460.83	03/15/2012	583.71	122.88	26.66%	L
GLAXO SMITHKLINE PLC ADR	37733W105	18.00	11/29/2010	692.93	03/15/2012	808.23	115.30	16.64%	L

UBS

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
GOLDMAN SACHS GROUP INC	38141G104	12.00	10/20/2010	1,907.55	08/08/2011	1,444.84	-462.71	-24.26%	S
GOLDMAN SACHS GROUP INC	38141G104	3.00	10/20/2010	476.89	09/02/2011	318.60	-158.29	-33.19%	S
GOLDMAN SACHS GROUP INC	38141G104	34.00	12/09/2010	5,673.08	09/02/2011	3,610.75	-2,062.33	-36.35%	S
GOLDMAN SACHS GROUP INC	38141G104	5.00	12/09/2010	834.28	03/15/2012	604.04	-230.24	-27.60%	L
GOLDMAN SACHS GROUP INC	38141G104	20.00	12/23/2010	3,360.34	03/15/2012	2,416.15	-944.19	-28.10%	L
GOLDMAN SACHS GROUP INC	38141G104	14.00	03/17/2011	2,164.70	03/15/2012	1,691.31	-473.39	-21.87%	S
GOLDMAN SACHS GROUP INC	38141G104	5.00	04/15/2011	774.93	03/15/2012	604.04	-170.89	-22.05%	S
GOLDMAN SACHS GROUP INC	38141G104	6.00	04/29/2011	899.00	03/15/2012	724.85	-174.15	-19.37%	S
GOLDMAN SACHS GROUP INC	38141G104	5.00	05/06/2011	749.93	03/15/2012	604.04	-145.89	-19.45%	S
GOLDMAN SACHS GROUP INC	38141G104	11.00	05/23/2011	1,504.20	03/15/2012	1,328.88	-175.32	-11.66%	S
GOLDMAN SACHS GROUP INC	38141G104	15.00	07/01/2011	2,038.27	03/15/2012	1,812.12	-226.15	-11.10%	S
GOME ELECTRICAL APPLIANCES HLDGS LTD ADR	381735109	63.00	06/22/2010	2,192.70	03/15/2012	1,835.15	-357.55	-16.31%	L
GOME ELECTRICAL APPLIANCES HLDGS LTD ADR	381735109	17.00	06/22/2010	591.68	08/16/2011	825.17	233.49	39.46%	L
GOOGLE INC CL A	38259P508	2.00	07/13/2010	972.98	01/25/2012	1,137.00	164.02	16.86%	L
GOOGLE INC CL A	38259P508	2.00	07/23/2010	977.54	01/25/2012	1,136.99	159.45	16.31%	L
GOOGLE INC CL A	38259P508	4.00	07/23/2010	1,955.07	03/15/2012	2,468.75	513.68	26.27%	L
GOOGLE INC CL A	38259P508	4.00	09/20/2010	2,026.84	03/15/2012	2,468.76	441.92	21.80%	L
GOOGLE INC CL A	38259P508	5.00	08/11/2011	2,824.86	03/15/2012	3,085.94	261.08	9.24%	S
GOOGLE INC CL A	38259P508	4.00	08/30/2011	2,148.39	03/15/2012	2,468.76	320.37	14.91%	S
GOOGLE INC CL A	38259P508	2.00	09/15/2011	1,086.01	03/15/2012	1,234.37	148.36	13.66%	S
GOOGLE INC CL A	38259P508	2.00	09/20/2011	1,110.98	03/15/2012	1,234.38	123.40	11.11%	S
GRACO INC	384109104	132.00	08/28/2009	3,346.93	03/15/2012	6,823.74	3,476.81	103.88%	L
GRACO INC	384109104	13.00	02/11/2010	345.24	03/15/2012	672.04	326.80	94.66%	L
GREENHILL & CO INC	395259104	21.00	08/28/2009	1,603.98	07/18/2011	1,008.54	-595.44	-37.12%	L
GREENHILL & CO INC	395259104	37.00	08/28/2009	2,826.06	07/19/2011	1,718.36	-1,107.70	-39.20%	L
GREENHILL & CO INC	395259104	5.00	02/11/2010	370.80	07/19/2011	232.21	-138.59	-37.38%	L
GREENHILL & CO INC	395259104	15.00	07/13/2010	1,022.91	07/19/2011	696.63	-326.28	-31.90%	L
GREENHILL & CO INC	395259104	12.00	07/13/2010	818.33	07/21/2011	573.97	-244.36	-29.86%	L
GREENHILL & CO INC	395259104	31.00	03/15/2011	1,921.27	07/21/2011	1,482.76	-438.51	-22.82%	S
GREENHILL & CO INC	395259104	11.00	06/17/2011	581.49	07/21/2011	526.14	-55.35	-9.52%	S

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
HALLIBURTON CO (HOLDING COMPANY)	406216101	16.00	08/31/2009	374.20	09/20/2011	616.64	242.44	64.79%	L
HALLIBURTON CO (HOLDING COMPANY)	406216101	50.00	12/23/2010	2,020.29	02/15/2012	1,761.51	-258.78	-12.81%	L
HALLIBURTON CO (HOLDING COMPANY)	406216101	16.00	12/23/2010	646.49	09/20/2011	616.64	-29.85	-4.62%	S
HALLIBURTON CO (HOLDING COMPANY)	406216101	32.00	12/23/2010	1,292.99	09/21/2011	1,174.43	-118.56	-9.17%	S
HALLIBURTON CO (HOLDING COMPANY)	406216101	55.00	12/23/2010	2,222.33	11/23/2011	1,809.08	-413.25	-18.60%	S
HALLIBURTON CO (HOLDING COMPANY)	406216101	10.00	12/23/2010	404.06	12/14/2011	308.39	-95.67	-23.68%	S
HALLIBURTON CO (HOLDING COMPANY)	406216101	45.00	04/21/2011	2,241.23	02/15/2012	1,585.35	-655.88	-29.26%	S
HALLIBURTON CO (HOLDING COMPANY)	406216101	34.00	04/21/2011	1,693.37	03/15/2012	1,154.02	-539.35	-31.85%	S
HALLIBURTON CO (HOLDING COMPANY)	406216101	32.00	08/15/2011	1,526.87	03/15/2012	1,086.13	-440.74	-28.87%	S
HALLIBURTON CO (HOLDING COMPANY)	406216101	39.00	08/30/2011	1,663.42	03/15/2012	1,323.73	-339.69	-20.42%	S
HARTFORD FINCL SERVICES GROUP INC	416515104	285.00	08/31/2009	6,679.89	03/15/2012	5,962.58	-717.31	-10.74%	L
HARTFORD FINCL SERVICES GROUP INC	416515104	48.00	12/22/2009	1,119.56	03/15/2012	1,004.22	-115.34	-10.30%	L
HARTFORD FINCL SERVICES GROUP INC	416515104	172.00	09/22/2011	2,727.73	03/15/2012	3,598.47	870.74	31.92%	S
HARTFORD FINCL SERVICES GROUP INC	416515104	44.00	11/15/2011	783.79	03/15/2012	920.54	136.75	17.45%	S
HARTFORD FINCL SERVICES GROUP INC	416515104	60.00	11/16/2011	1,060.92	03/15/2012	1,255.28	194.36	18.32%	S
HARTFORD FINCL SERVICES GROUP INC	416515104	54.00	11/17/2011	932.19	03/15/2012	1,129.75	197.56	21.19%	S
HCC INSURANCE HLDGS INC	404132102	193.00	08/28/2009	5,166.13	03/15/2012	5,981.77	815.64	15.79%	L
HCC INSURANCE HLDGS INC	404132102	39.00	09/23/2009	1,090.08	03/15/2012	1,208.76	118.68	10.89%	L
HCC INSURANCE HLDGS INC	404132102	78.00	12/15/2009	2,093.86	03/15/2012	2,417.50	323.64	15.46%	L
HCC INSURANCE HLDGS INC	404132102	44.00	05/13/2010	1,148.59	03/15/2012	1,363.72	215.13	18.73%	L
HCC INSURANCE HLDGS INC	404132102	90.00	04/26/2011	2,881.18	03/15/2012	2,789.43	-91.75	-3.18%	S
HCC INSURANCE HLDGS INC	404132102	93.00	08/17/2011	2,626.98	03/15/2012	2,882.41	255.43	9.72%	S
HENRY JACK & ASSOC INC	426281101	205.00	08/28/2009	4,788.35	03/15/2012	7,021.12	2,232.77	46.63%	L
HENRY JACK & ASSOC INC	426281101	17.00	12/17/2009	391.97	03/15/2012	582.24	190.27	48.54%	L
HENRY JACK & ASSOC INC	426281101	19.00	02/11/2010	402.17	03/15/2012	650.74	248.57	61.81%	L
HESS CORP	42809H107	45.00	06/01/2009	3,098.76	01/03/2012	2,631.27	-467.49	-15.09%	L
HESS CORP	42809H107	36.00	06/01/2009	2,479.00	01/04/2012	2,110.99	-368.01	-14.85%	L
HEWLETT PACKARD CO	428236103	129.00	03/05/2012	3,212.13	03/15/2012	3,128.63	-83.50	-2.60%	S
HEWLETT PACKARD CO	428236103	91.00	03/06/2012	2,236.51	03/15/2012	2,207.02	-29.49	-1.32%	S
HEWLETT PACKARD CO	428236103	64.00	03/13/2012	1,567.63	03/15/2012	1,552.19	-15.44	-0.98%	S

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
HEWLETT PACKARD CO	428236103	78.00	03/14/2012	1,893.93	03/15/2012	1,891.73	-2.20	-0.12%	S
HITACHI CONSTR MACHY CO LTD ADR	43358L101	33.00	03/08/2011	1,728.26	03/15/2012	1,438.77	-289.49	-16.75%	L
HITACHI CONSTR MACHY CO LTD ADR	43358L101	32.00	03/08/2011	1,675.89	12/05/2011	1,153.84	-522.05	-31.15%	S
HITACHI CONSTR MACHY CO LTD ADR	43358L101	43.00	03/15/2011	2,051.52	03/15/2012	1,874.77	-176.75	-8.62%	S
HITACHI CONSTR MACHY CO LTD ADR	43358L101	43.00	02/23/2012	1,819.73	03/15/2012	1,874.76	55.03	3.02%	S
HITACHI CONSTR MACHY CO LTD ADR	43358L101	24.00	03/14/2012	1,078.72	03/15/2012	1,046.38	-32.34	-3.00%	S
HOME DEPOT INC	437076102	84.00	10/18/2011	2,952.49	03/15/2012	4,132.92	1,180.43	39.98%	S
HOME DEPOT INC	437076102	37.00	10/21/2011	1,355.52	03/15/2012	1,820.46	464.94	34.30%	S
HOME DEPOT INC	437076102	31.00	11/23/2011	1,247.15	03/15/2012	1,672.85	425.70	34.13%	S
HUABAO INTL HLDGS LTD ADR	44330E108	12.00	04/07/2011	893.39	03/15/2012	489.71	-403.68	-45.19%	S
HUABAO INTL HLDGS LTD ADR	44330E108	20.00	04/08/2011	1,482.67	03/15/2012	816.18	-666.49	-44.95%	S
HUABAO INTL HLDGS LTD ADR	44330E108	4.00	04/11/2011	300.89	03/15/2012	163.24	-137.65	-45.75%	S
HUABAO INTL HLDGS LTD ADR	44330E108	7.00	04/12/2011	520.32	03/15/2012	285.66	-234.66	-45.10%	S
HUNT J B TRANS SVCS INC	445658107	172.00	12/03/2010	6,674.23	03/15/2012	9,213.52	2,539.29	38.05%	L
HUNT J B TRANS SVCS INC	445658107	5.00	04/25/2011	235.39	03/15/2012	267.84	32.45	13.79%	S
HYPERMARCAS S A SPON ADR	44915J100	305.00	08/06/2010	4,033.96	11/14/2011	1,422.80	-2,611.16	-64.73%	L
HYPERMARCAS S A SPON ADR	44915J100	52.00	12/20/2010	732.68	11/14/2011	242.58	-490.10	-66.89%	S
HYPERMARCAS S A SPON ADR	44915J100	82.00	07/14/2011	704.38	11/14/2011	382.52	-321.86	-45.69%	S
ICAP PLC SPON ADR	450936109	52.00	08/28/2009	728.52	03/05/2012	665.06	-63.46	-8.71%	L
ICAP PLC SPON ADR	450936109	55.00	08/28/2009	770.55	03/06/2012	686.80	-83.75	-10.87%	L
ICAP PLC SPON ADR	450936109	152.00	08/28/2009	2,129.52	03/13/2012	1,886.98	-242.54	-11.39%	L
ICAP PLC SPON ADR	450936109	23.00	02/11/2010	234.83	03/13/2012	285.53	50.70	21.59%	L
ICAP PLC SPON ADR	450936109	35.00	12/01/2010	855.24	03/13/2012	682.79	-172.45	-20.16%	L
ICAP PLC SPON ADR	450936109	39.00	04/08/2011	678.86	03/13/2012	484.16	-194.70	-28.68%	S
IDEX CORP	45167R104	218.00	08/28/2009	5,917.94	03/15/2012	9,253.93	3,335.99	56.37%	L
IDEX CORP	45167R104	20.00	02/11/2010	582.60	03/15/2012	848.98	266.38	45.72%	L
IMAGINATION TECH GROUP PLC ORD GBP	G47104107	34.00	11/26/2010	181.31	10/07/2011	220.76	39.45	21.76%	S
IMAGINATION TECH GROUP PLC ORD GBP	G47104107	31.00	11/29/2010	165.75	10/07/2011	201.28	35.53	21.44%	S
IMAGINATION TECH GROUP PLC ORD GBP	G47104107	149.00	11/29/2010	796.69	10/10/2011	985.45	188.76	23.69%	S
IMAGINATION TECH GROUP PLC ORD GBP	G47104107	19.00	11/30/2010	104.80	10/10/2011	125.66	20.86	19.90%	S

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
IMAGINATION TECH GROUP PLC ORD GBP	G47104107	53.00	11/30/2010	292.35	12/07/2011	398.40	106.05	36.28%	L
IMAGINATION TECH GROUP PLC ORD GBP	G47104107	38.00	11/30/2010	209.61	12/13/2011	282.99	73.38	35.01%	L
IMAGINATION TECH GROUP PLC ORD GBP	G47104107	76.00	11/30/2010	419.22	12/28/2011	648.66	229.44	54.73%	L
IMAGINATION TECH GROUP PLC ORD GBP	G47104107	59.00	11/30/2010	325.44	01/03/2012	519.73	194.29	59.70%	L
IMAGINATION TECH GROUP PLC ORD GBP	G47104107	134.00	12/01/2010	774.56	01/03/2012	1,180.41	405.85	52.40%	L
IMAGINATION TECH GROUP PLC ORD GBP	G47104107	87.00	09/13/2011	498.14	01/03/2012	766.39	268.25	53.85%	S
IMPERIAL TOBACCO GROUP PLC SPON ADR	453142101	50.00	04/18/2011	3,332.99	03/15/2012	3,962.93	629.94	18.90%	S
IMPERIAL TOBACCO GROUP PLC SPON ADR	453142101	13.00	07/18/2011	894.18	03/15/2012	1,030.36	136.18	15.23%	S
IMPERIAL TOBACCO GROUP PLC SPON ADR	453142101	17.00	07/27/2011	1,182.15	03/15/2012	1,347.39	165.24	13.98%	S
IMPERIAL TOBACCO GROUP PLC SPON ADR	453142101	12.00	08/09/2011	776.09	03/15/2012	951.10	175.01	22.55%	S
IMPERIAL TOBACCO GROUP PLC SPON ADR	453142101	9.00	09/20/2011	579.93	03/15/2012	713.33	133.40	23.00%	S
INGERSOLL-RAND PLC	G47791101	161.00	08/31/2009	4,875.64	03/15/2012	6,490.60	1,614.96	33.12%	L
INGERSOLL-RAND PLC	G47791101	14.00	08/31/2009	423.97	02/21/2012	572.19	148.22	34.96%	L
INPEX CORP ADR	45790H101	72.00	08/28/2009	1,457.10	08/10/2011	1,182.06	-275.04	-18.88%	L
INPEX CORP ADR	45790H101	68.00	11/27/2009	1,341.79	08/10/2011	1,116.40	-225.39	-16.80%	L
INPEX CORP ADR	45790H101	80.00	07/23/2010	920.43	08/10/2011	1,313.40	392.97	42.69%	L
INPEX CORP ADR	45790H101	11.00	11/09/2010	147.48	03/15/2012	187.55	40.07	27.17%	L
INPEX CORP ADR	45790H101	37.00	11/09/2010	496.09	08/10/2011	607.45	111.36	22.45%	S
INPEX CORP ADR	45790H101	68.00	01/26/2011	1,073.31	03/15/2012	1,159.37	86.06	8.02%	L
INPEX CORP ADR	45790H101	40.00	02/02/2011	669.91	03/15/2012	681.99	12.08	1.80%	L
INPEX CORP ADR	45790H101	56.00	05/27/2011	978.17	03/15/2012	954.78	-23.39	-2.39%	S
INPEX CORP ADR	45790H101	45.00	12/07/2011	767.67	03/15/2012	767.24	-0.43	-0.06%	S
INTEL CORP	458140100	57.00	09/27/2011	1,306.01	03/01/2012	1,526.44	220.43	16.88%	S
INTEL CORP	458140100	66.00	09/27/2011	1,512.22	11/17/2011	1,619.33	107.11	7.08%	S
INTEL CORP	458140100	63.00	10/05/2011	1,373.39	03/01/2012	1,687.11	313.72	22.84%	S
INTESA SANPAOLO SPON ADR	46115H107	205.00	07/22/2011	3,301.20	09/07/2011	1,785.41	-1,515.79	-45.92%	S
INTESA SANPAOLO SPON ADR	46115H107	308.00	08/08/2011	3,388.12	09/07/2011	2,682.47	-705.65	-20.83%	S
INTL BUSINESS MACH	459200101	10.00	08/28/2009	1,183.89	12/22/2011	1,812.88	628.99	53.13%	L
INTL BUSINESS MACH	459200101	20.00	08/28/2009	2,367.78	10/18/2011	3,566.42	1,198.64	50.62%	L
INTL BUSINESS MACH	459200101	1.00	02/11/2010	124.05	12/22/2011	181.29	57.24	46.14%	L

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
INTL BUSINESS MACH	459200101	27.00	06/22/2010	3,548.78	03/15/2012	5,544.62	1,995.84	56.24%	L
INTL BUSINESS MACH	459200101	21.00	06/23/2010	2,736.85	03/15/2012	4,312.48	1,575.63	57.57%	L
INTL BUSINESS MACH	459200101	7.00	09/15/2011	1,181.25	03/15/2012	1,437.49	256.24	21.69%	S
INVESCO BALANCED-RISK ALLOCATION FUND A	00141V747	408.36	03/22/2012	5,031.03	04/18/2012	5,051.45	20.42	0.41%	S
ISHARES INC MSCI JAPAN INDEX FD	464286848	1,451.00	02/07/2012	14,120.12	03/15/2012	14,560.52	440.40	3.12%	S
ISHARES TRUST RUSSELL 1000 GROWTH INDEX FUND	464287614	103.00	08/28/2009	4,621.61	03/22/2012	6,755.88	2,134.27	46.18%	L
ISHARES TRUST RUSSELL 1000 GROWTH INDEX FUND	464287614	1,853.00	08/28/2009	83,144.11	06/26/2012	113,627.11	30,483.00	36.66%	L
ISHARES TRUST RUSSELL 1000 GROWTH INDEX FUND	464287614	179.00	08/28/2009	8,031.73	04/18/2012	11,708.75	3,677.02	45.78%	L
ISHARES TRUST RUSSELL 1000 GROWTH INDEX FUND	464287614	1,210.00	08/28/2009	54,292.70	04/24/2012	77,924.79	23,632.09	43.53%	L
ISHARES TRUST RUSSELL 1000 VALUE INDEX FUND	464287598	1,123.00	08/28/2009	60,731.05	06/26/2012	73,605.13	12,874.08	21.20%	L
ISHARES TRUST RUSSELL 1000 VALUE INDEX FUND	464287598	112.00	08/28/2009	6,056.89	04/18/2012	7,678.54	1,621.65	26.77%	L
ISHARES TRUST S&P MID CAP 400 INDEX FUND	464287507	1,434.00	08/28/2009	94,562.26	03/15/2012	142,127.21	47,564.95	50.30%	L
ISHARES TRUST S&P MID CAP 400 INDEX FUND	464287507	21.00	12/07/2009	1,473.36	03/15/2012	2,081.36	608.00	41.27%	L
ISHARES TRUST S&P MID CAP 400 INDEX FUND	464287507	8.00	01/06/2011	729.52	03/15/2012	792.90	63.38	8.69%	L
ISHARES TRUST S&P MID CAP 400 INDEX FUND	464287507	10.00	09/30/2011	791.10	03/15/2012	991.12	200.02	25.28%	S
JACOBS ENGINEERING GROUP INC	469814107	1.00	06/09/2008	88.62	03/15/2012	45.74	-42.88	-48.39%	L
JACOBS ENGINEERING GROUP INC	469814107	1.00	06/12/2008	85.74	03/15/2012	45.75	-39.99	-46.64%	L
JACOBS ENGINEERING GROUP INC	469814107	3.00	06/30/2008	243.33	03/15/2012	137.23	-106.10	-43.60%	L
JACOBS ENGINEERING GROUP INC	469814107	31.00	09/19/2008	2,014.07	03/15/2012	1,418.07	-596.00	-29.59%	L
JACOBS ENGINEERING GROUP INC	469814107	45.00	10/08/2008	1,800.36	03/15/2012	2,058.49	258.13	14.34%	L
JACOBS ENGINEERING GROUP INC	469814107	94.00	08/28/2009	4,245.98	03/15/2012	4,299.95	53.97	1.27%	L
JACOBS ENGINEERING GROUP INC	469814107	53.00	12/16/2009	1,961.56	03/15/2012	2,424.45	462.89	23.60%	L
JACOBS ENGINEERING GROUP INC	469814107	2.00	02/11/2010	73.27	03/15/2012	91.49	18.22	24.87%	L
JACOBS ENGINEERING GROUP INC	469814107	25.00	06/17/2011	1,027.35	03/15/2012	1,143.60	116.25	11.32%	S
JARDINE MATHESON HD-UNSP ADR	471115402	92.00	08/28/2009	2,612.80	03/16/2012	4,857.51	2,244.71	85.91%	L
JARDINE MATHESON HD-UNSP ADR	471115402	11.00	02/11/2010	334.95	03/15/2012	580.79	245.84	73.40%	L
JEFFERIES COMMODITY STRATEGY ALLOCATION FUND CLASS A	317609675	329.17	03/22/2012	3,759.74	04/18/2012	3,592.36	-167.38	-4.45%	S
JOHNSON & JOHNSON COM	478160104	21.00	05/02/2011	1,391.99	02/09/2012	1,364.63	-27.36	-1.97%	S
JOHNSON & JOHNSON COM	478160104	3.00	05/02/2011	198.86	03/15/2012	195.21	-3.65	-1.84%	S

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
JOHNSON & JOHNSON COM	478160104	55.00	05/02/2011	3,645.70	10/19/2011	3,427.29	-218.41	-5.99%	S
JOHNSON & JOHNSON COM	478160104	23.00	05/13/2011	1,539.07	03/15/2012	1,496.58	-42.49	-2.76%	S
JOHNSON & JOHNSON COM	478160104	24.00	06/29/2011	1,596.90	03/15/2012	1,561.66	-35.24	-2.21%	S
JPMORGAN CHASE & CO	46625H100	245.00	04/15/2010	11,735.79	03/15/2012	10,643.16	-1,092.63	-9.31%	L
JPMORGAN CHASE & CO	46625H100	66.00	04/15/2010	3,161.48	03/15/2012	2,867.14	-294.34	-9.31%	L
JPMORGAN CHASE & CO	46625H100	34.00	08/15/2011	1,250.32	03/15/2012	1,477.01	226.69	18.13%	S
JPMORGAN CHASE & CO	46625H100	33.00	08/29/2011	1,228.40	03/15/2012	1,433.57	205.17	16.70%	S
JPMORGAN CHASE & CO	46625H100	51.00	10/19/2011	1,696.84	03/15/2012	2,215.51	518.67	30.57%	S
JUNIPER NETWORKS INC	48203R104	86.00	05/13/2011	3,409.33	09/16/2011	1,708.88	-1,700.45	-49.88%	S
KIRBY CORPORATION	497266106	1.00	06/04/2009	34.06	09/27/2011	55.36	21.30	62.54%	L
KIRBY CORPORATION	497266106	141.00	08/28/2009	5,156.37	03/15/2012	9,811.86	4,655.49	90.29%	L
KIRBY CORPORATION	497266106	24.00	08/28/2009	877.68	09/27/2011	1,328.65	450.97	51.38%	L
KIRBY CORPORATION	497266106	21.00	12/17/2009	741.77	03/15/2012	1,461.35	719.58	97.01%	L
KIRBY CORPORATION	497266106	24.00	02/11/2010	769.92	03/15/2012	1,670.10	900.18	116.92%	L
KIRIN HOLDINGS LTD SPON ADR	497350306	115.00	08/28/2009	1,692.80	03/15/2012	1,394.92	-297.88	-17.60%	L
KIRIN HOLDINGS LTD SPON ADR	497350306	67.00	08/28/2009	986.24	11/15/2011	781.29	-204.95	-20.78%	L
KIRIN HOLDINGS LTD SPON ADR	497350306	62.00	01/04/2010	1,010.62	03/15/2012	752.05	-258.57	-25.59%	L
KIRIN HOLDINGS LTD SPON ADR	497350306	7.00	02/11/2010	252.45	03/15/2012	206.20	-46.25	-18.32%	L
KIRIN HOLDINGS LTD SPON ADR	497350306	87.00	10/01/2010	1,242.18	03/15/2012	1,055.29	-186.89	-15.05%	L
KRAFT FOODS INC CL A	50075N104	83.00	09/07/2011	2,895.96	03/15/2012	3,167.50	271.54	9.38%	S
KRAFT FOODS INC CL A	50075N104	35.00	12/21/2011	1,305.46	03/15/2012	1,335.70	30.24	2.32%	S
KRAFT FOODS INC CL A	50075N104	42.00	01/18/2012	1,625.98	03/15/2012	1,602.83	-23.15	-1.42%	S
LAS VEGAS SANDS CORP	517834107	31.00	02/02/2012	1,579.62	03/15/2012	1,746.20	166.58	10.55%	S
LAS VEGAS SANDS CORP	517834107	30.00	02/09/2012	1,586.55	03/15/2012	1,689.86	103.31	6.51%	S
LAS VEGAS SANDS CORP	517834107	29.00	02/28/2012	1,581.38	03/15/2012	1,633.54	52.16	3.30%	S
LIFE HEALTHCARE GROUP HOLDIN ZAR	S4682C100	1,297.00	06/10/2011	3,368.31	03/16/2012	4,057.58	689.27	20.46%	S
LINCOLN NATL CORP IND	534187109	108.00	06/23/2010	2,908.74	03/15/2012	2,837.47	-71.27	-2.45%	L
LINCOLN NATL CORP IND	534187109	106.00	06/24/2010	2,819.99	03/15/2012	2,784.93	-35.06	-1.24%	L
LKQ CORP NEW	501889208	250.00	08/28/2009	4,307.53	03/15/2012	7,849.96	3,542.43	82.24%	L
LKQ CORP NEW	501889208	89.00	08/28/2009	1,533.48	11/15/2011	2,664.57	1,131.09	73.76%	L

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
LKQ CORP NEW	501889208	9.00	02/11/2010	165.51	03/15/2012	282.59	117.08	70.74%	L
LKQ CORP NEW	501889208	111.00	05/26/2010	2,041.80	03/15/2012	3,485.38	1,443.58	70.70%	L
LKQ CORP NEW	501889208	11.00	08/11/2011	247.57	03/15/2012	345.40	97.83	39.52%	S
LKQ CORP NEW	501889208	5.00	08/12/2011	121.04	03/15/2012	157.00	35.96	29.71%	S
LKQ CORP NEW	501889208	118.00	08/17/2011	2,765.02	03/15/2012	3,705.18	940.16	34.00%	S
LOCKHEED MARTIN CORP	539830109	18.00	01/23/2009	1,471.41	07/07/2011	1,467.40	-4.01	-0.27%	L
LOCKHEED MARTIN CORP	539830109	14.00	01/23/2009	1,144.43	07/08/2011	1,132.01	-12.42	-1.09%	L
LOCKHEED MARTIN CORP	539830109	4.00	01/23/2009	326.98	07/13/2011	321.25	-5.73	-1.75%	L
LOCKHEED MARTIN CORP	539830109	4.00	04/17/2009	312.12	07/13/2011	321.24	9.12	2.92%	L
LOCKHEED MARTIN CORP	539830109	7.00	04/17/2009	546.21	08/16/2011	496.11	-50.10	-9.17%	L
LOCKHEED MARTIN CORP	539830109	21.00	05/13/2009	1,684.88	08/16/2011	1,488.32	-196.56	-11.67%	L
LOCKHEED MARTIN CORP	539830109	1.00	09/01/2009	75.51	08/16/2011	70.87	-4.64	-6.14%	L
LOCKHEED MARTIN CORP	539830109	12.00	09/01/2009	906.08	08/17/2011	854.61	-51.47	-5.68%	L
LOCKHEED MARTIN CORP	539830109	8.00	09/01/2009	604.06	08/18/2011	552.58	-51.48	-8.52%	L
LOCKHEED MARTIN CORP	539830109	1.00	09/01/2009	75.51	08/19/2011	69.65	-5.86	-7.76%	L
LOCKHEED MARTIN CORP	539830109	3.00	09/02/2009	225.23	08/19/2011	208.93	-16.30	-7.24%	L
LOEWS CORP	540424108	264.00	08/31/2009	8,951.98	03/15/2012	10,241.69	1,289.71	14.41%	L
LONZA GROUP AG CHF	H50524133	29.00	08/28/2009	2,867.02	03/05/2012	1,484.28	-1,382.74	-48.23%	L
LONZA GROUP AG CHF	H50524133	9.00	06/07/2011	770.25	03/05/2012	460.64	-309.61	-40.20%	S
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	17,844.69	08/28/2009	229,304.29	03/15/2012	270,525.53	41,221.24	17.98%	L
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	296.75	12/07/2009	4,065.47	03/15/2012	4,498.73	433.26	10.66%	L
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	117.20	12/22/2009	1,608.01	03/15/2012	1,776.78	168.77	10.50%	L
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	115.41	01/26/2010	1,603.07	03/15/2012	1,749.65	146.58	9.14%	L
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	104.04	02/23/2010	1,443.03	03/15/2012	1,577.25	134.22	9.30%	L
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	94.83	03/23/2010	1,356.13	03/15/2012	1,437.68	81.55	6.01%	L
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	97.90	04/27/2010	1,413.63	03/15/2012	1,484.12	70.49	4.99%	L
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	101.58	05/26/2010	1,402.83	03/15/2012	1,539.97	137.14	9.78%	L
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	102.55	06/22/2010	1,439.77	03/15/2012	1,554.62	114.85	7.98%	L
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	108.83	07/27/2010	1,555.21	03/15/2012	1,649.90	94.69	6.09%	L
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	90.95	08/24/2010	1,301.55	03/15/2012	1,378.86	77.31	5.94%	L

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	97.20	09/21/2010	1,419.05	03/15/2012	1,473.48	54.43	3.84%	L
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	93.82	10/26/2010	1,395.16	03/15/2012	1,422.37	27.21	1.95%	L
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	97.46	11/23/2010	1,431.63	03/15/2012	1,477.43	45.80	3.20%	L
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	142.34	12/21/2010	2,079.62	03/15/2012	2,157.90	78.28	3.76%	L
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	100.93	01/25/2011	1,508.93	03/15/2012	1,530.13	21.20	1.40%	L
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	2,606.74	02/08/2011	39,101.07	03/15/2012	39,518.15	417.08	1.07%	L
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	114.07	02/22/2011	1,712.22	03/15/2012	1,729.33	17.11	1.00%	L
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	109.50	03/22/2011	1,645.79	03/15/2012	1,660.02	14.23	0.86%	S
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	106.60	04/26/2011	1,648.07	03/15/2012	1,616.09	-31.98	-1.94%	S
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	108.26	05/24/2011	1,672.63	03/15/2012	1,641.24	-31.39	-1.88%	S
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	97.54	06/21/2011	1,490.49	03/15/2012	1,478.78	-11.71	-0.79%	S
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	96.97	07/26/2011	1,506.01	03/15/2012	1,470.12	-35.89	-2.38%	S
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	103.37	08/23/2011	1,532.98	03/15/2012	1,567.09	34.11	2.23%	S
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	101.23	09/20/2011	1,487.13	03/15/2012	1,534.71	47.58	3.20%	S
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	97.61	10/25/2011	1,440.66	03/15/2012	1,479.71	39.05	2.71%	S
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	137.01	11/22/2011	1,953.72	03/15/2012	2,077.02	123.30	6.31%	S
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	281.09	12/20/2011	4,002.76	03/15/2012	4,261.37	258.61	6.46%	S
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	79.73	01/24/2012	1,175.97	03/15/2012	1,208.67	32.70	2.78%	S
LOOMIS SAYLES STRATEGIC INCOME FUND CLASS A	543487284	105.37	02/23/2012	1,589.02	03/15/2012	1,597.45	8.43	0.53%	S
LOREAL CO ADR FRANCE ADR	502117203	82.00	02/11/2010	1,701.49	03/15/2012	1,913.84	212.35	12.48%	L
LOREAL CO ADR FRANCE ADR	502117203	72.00	02/16/2010	1,452.07	03/15/2012	1,680.45	228.38	15.73%	L
LOREAL CO ADR FRANCE ADR	502117203	64.00	03/05/2012	1,481.38	03/15/2012	1,493.73	12.35	0.83%	S
MACARTHUR COAL LTD ADR	55421N104	82.00	08/25/2010	1,648.81	07/13/2011	2,632.67	983.86	59.67%	S
MACARTHUR COAL LTD ADR	55421N104	48.00	08/25/2010	864.62	07/13/2011	1,418.54	553.92	64.07%	S
MACARTHUR COAL LTD ADR	55421N104	39.00	01/27/2011	1,032.21	07/13/2011	1,286.58	254.37	24.64%	S
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	12,779.07	08/28/2009	68,751.41	03/15/2012	76,163.27	7,411.86	10.78%	L
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	405.24	08/31/2009	2,164.00	03/15/2012	2,415.25	251.25	11.61%	L
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	396.16	09/25/2009	2,178.87	03/15/2012	2,361.10	182.23	8.36%	L
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	394.50	10/30/2009	2,193.41	03/15/2012	2,351.21	157.80	7.19%	L
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	395.68	11/30/2009	2,207.89	03/15/2012	2,358.24	150.35	6.81%	L

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	395.45	12/18/2009	2,222.41	03/15/2012	2,356.87	134.46	6.05%	L
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	393.82	01/29/2010	2,236.92	03/15/2012	2,347.19	110.27	4.93%	L
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	120.19	02/26/2010	679.09	03/15/2012	716.35	37.26	5.49%	L
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	119.25	03/30/2010	683.31	03/15/2012	710.74	27.43	4.01%	L
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	119.15	04/30/2010	687.50	03/15/2012	710.14	22.64	3.29%	L
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	122.86	05/28/2010	691.68	03/15/2012	732.22	40.54	5.86%	L
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	120.80	06/29/2010	682.49	03/15/2012	719.94	37.45	5.49%	L
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	119.22	07/30/2010	686.73	03/15/2012	710.57	23.84	3.47%	L
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	119.95	08/31/2010	690.92	03/15/2012	714.91	23.99	3.47%	L
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	119.23	09/29/2010	695.13	03/15/2012	710.63	15.50	2.23%	L
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	118.13	10/29/2010	699.31	03/15/2012	704.03	4.72	0.67%	L
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	120.25	11/30/2010	703.46	03/15/2012	716.69	13.23	1.88%	L
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	120.97	12/20/2010	707.68	03/15/2012	720.99	13.31	1.88%	L
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	119.65	01/31/2011	714.93	03/15/2012	713.73	-1.20	-0.17%	L
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	317.86	02/07/2011	1,900.79	03/15/2012	1,894.43	-6.36	-0.33%	L
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	28,204.58	02/08/2011	168,663.37	03/15/2012	168,099.28	-564.09	-0.33%	L
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	287.17	02/28/2011	1,717.26	03/15/2012	1,711.52	-5.74	-0.33%	L
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	289.82	03/30/2011	1,727.34	03/15/2012	1,727.34	0.00	0.00%	S
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	289.59	04/29/2011	1,737.52	03/15/2012	1,725.94	-11.58	-0.67%	S
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	291.77	05/31/2011	1,747.68	03/15/2012	1,738.92	-8.76	-0.50%	S
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	275.33	06/29/2011	1,624.44	03/15/2012	1,640.96	16.52	1.02%	S
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	274.18	07/29/2011	1,634.10	03/15/2012	1,634.10	0.00	0.00%	S
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	285.87	08/31/2011	1,643.73	03/15/2012	1,703.76	60.03	3.65%	S
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	292.70	09/29/2011	1,653.76	03/15/2012	1,744.50	90.74	5.49%	S
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	284.94	10/31/2011	1,664.04	03/15/2012	1,698.23	34.19	2.05%	S
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	292.66	11/30/2011	1,674.04	03/15/2012	1,744.28	70.24	4.20%	S
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	292.92	12/13/2011	1,684.31	03/15/2012	1,745.82	61.51	3.65%	S
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	287.71	01/31/2012	1,694.59	03/15/2012	1,714.73	20.14	1.19%	S
MAINSTAY FUNDS HIGH YLD CORP BOND A	56062F772	286.02	02/29/2012	1,704.69	03/15/2012	1,704.69	0.00	0.00%	S
MAKITA CORP ADR JAPAN ADR	560877300	63.00	06/17/2010	1,836.22	08/04/2011	2,760.83	924.61	50.35%	L

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
MAKITA CORP ADR JAPAN ADR	560877300	23.00	11/12/2010	848.12	08/04/2011	1,007.92	159.80	18.84%	S
MAN WAH HOLDINGS LTD HKD	G5800U107	1200.00	06/02/2010	1,111.80	03/16/2012	885.10	-226.70	-20.39%	L
MAN WAH HOLDINGS LTD HKD	G5800U107	400.00	07/09/2010	398.56	03/16/2012	295.04	-103.52	-25.97%	L
MAN WAH HOLDINGS LTD HKD	G5800U107	1600.00	11/23/2010	2,691.20	03/16/2012	1,180.13	-1,511.07	-56.15%	L
MARKEL CORP (HOLDING CO)	570535104	41.00	08/28/2009	13,493.51	03/15/2012	17,370.57	3,877.06	28.73%	L
MARKEL CORP (HOLDING CO)	570535104	5.00	08/28/2009	1,645.55	08/17/2011	1,915.94	270.39	16.43%	L
MARKEL CORP (HOLDING CO)	570535104	1.00	12/17/2009	338.34	03/15/2012	423.67	85.33	25.22%	L
MARKEL CORP (HOLDING CO)	570535104	7.00	10/27/2010	2,395.34	03/15/2012	2,965.71	570.37	23.81%	L
MARKEL CORP (HOLDING CO)	570535104	4.00	02/27/2012	1,633.08	03/15/2012	1,694.69	61.61	3.77%	S
MARKEL CORP (HOLDING CO)	570535104	2.00	02/28/2012	817.75	03/15/2012	847.34	29.59	3.62%	S
MASTERCARD INC CL A	57636Q104	4.00	09/16/2011	1,384.25	01/23/2012	1,354.94	-29.31	-2.12%	S
MASTERCARD INC CL A	57636Q104	5.00	09/16/2011	1,730.31	03/15/2012	2,093.66	363.35	21.00%	S
MASTERCARD INC CL A	57636Q104	7.00	09/23/2011	2,352.00	03/15/2012	2,931.12	579.12	24.62%	S
MCDONALDS CORP	580135101	45.00	12/09/2010	3,540.66	03/15/2012	4,386.97	846.31	23.90%	L
MCDONALDS CORP	580135101	15.00	08/11/2011	1,274.19	03/15/2012	1,462.32	188.13	14.76%	S
MERCK & CO INC NEW COM	58933Y105	10.00	07/12/2010	361.49	03/15/2012	381.81	20.32	5.62%	L
MERCK & CO INC NEW COM	58933Y105	167.00	07/16/2010	6,029.62	03/15/2012	6,376.26	346.64	5.75%	L
MERCK & CO INC NEW COM	58933Y105	80.00	12/19/2011	2,916.44	03/15/2012	3,054.49	138.05	4.73%	S
METLIFE INC	59156R108	11.00	12/08/2008	336.63	09/06/2011	323.79	-12.84	-3.81%	L
METLIFE INC	59156R108	15.00	02/13/2009	406.60	09/06/2011	441.52	34.92	8.59%	L
METLIFE INC	59156R108	20.00	02/13/2009	542.14	03/15/2012	749.79	207.65	38.30%	L
METLIFE INC	59156R108	85.00	12/03/2009	2,911.25	03/15/2012	3,186.59	275.34	9.46%	L
METLIFE INC	59156R108	141.00	08/03/2010	5,983.07	03/15/2012	5,285.99	-697.08	-11.65%	L
METLIFE INC	59156R108	101.00	09/03/2010	4,134.59	03/15/2012	3,786.42	-348.17	-8.42%	L
METLIFE INC	59156R108	34.00	09/03/2010	1,391.84	03/15/2012	1,274.64	-117.20	-8.42%	L
METLIFE INC	59156R108	34.00	12/06/2010	1,388.25	03/15/2012	1,274.63	-113.62	-8.18%	L
METLIFE INC	59156R108	84.00	01/06/2011	3,922.30	03/15/2012	3,149.11	-773.19	-19.71%	L
METLIFE INC	59156R108	51.00	03/02/2011	2,237.93	03/15/2012	1,911.95	-325.98	-14.57%	L
METLIFE INC	59156R108	32.00	06/29/2011	1,388.41	03/15/2012	1,199.66	-188.75	-13.59%	S
METROPOLITAN WEST TOTAL RETURN BOND FUND	592905103	713.87	03/22/2012	7,509.92	04/18/2012	7,567.03	57.11	0.76%	S

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
METTLER-TOLEDO INTL	592688105	31.00	08/28/2009	2,729.86	03/15/2012	5,499.30	2,769.44	101.45%	L
METTLER-TOLEDO INTL	592688105	5.00	02/11/2010	470.95	03/15/2012	886.98	416.03	88.34%	L
MICROSOFT CORP	594918104	226.00	05/07/2010	6,371.87	03/15/2012	7,399.96	1,028.09	16.13%	L
MICROSOFT CORP	594918104	126.00	07/08/2011	3,380.96	03/15/2012	4,125.65	744.69	22.03%	S
MICROSOFT CORP	594918104	54.00	07/19/2011	1,486.53	03/15/2012	1,768.13	281.60	18.94%	S
MICROSOFT CORP	594918104	58.00	07/19/2011	1,596.65	03/15/2012	1,899.11	302.46	18.94%	S
MICROSOFT CORP	594918104	71.00	08/04/2011	1,879.33	03/15/2012	2,324.76	445.43	23.70%	S
MICROSOFT CORP	594918104	112.00	08/15/2011	2,851.21	03/15/2012	3,667.24	816.03	28.62%	S
MICROSOFT CORP	594918104	52.00	08/31/2011	1,374.51	03/15/2012	1,702.65	328.14	23.87%	S
MICROSOFT CORP	594918104	45.00	03/01/2012	1,455.64	03/15/2012	1,473.44	17.80	1.22%	S
MINDRAY MEDICAL INTL LTD SPON ADR	602675100	95.00	09/10/2010	2,792.21	03/15/2012	3,006.31	214.10	7.67%	L
MITSUBISHI CORP SPONS ADR ADR	606769305	10.00	10/14/2009	433.54	10/06/2011	374.86	-58.68	-13.54%	L
MITSUBISHI CORP SPONS ADR ADR	606769305	19.00	12/07/2009	947.11	10/06/2011	712.25	-234.86	-24.80%	L
MITSUBISHI CORP SPONS ADR ADR	606769305	5.00	02/11/2010	241.40	10/06/2011	187.43	-53.97	-22.36%	L
MITSUBISHI CORP SPONS ADR ADR	606769305	8.00	05/26/2010	354.99	10/06/2011	299.89	-55.10	-15.52%	L
MITSUBISHI CORP SPONS ADR ADR	606769305	9.00	05/26/2010	399.37	12/13/2011	367.65	-31.72	-7.94%	L
MITSUBISHI CORP SPONS ADR ADR	606769305	15.00	09/29/2010	721.67	12/13/2011	612.75	-108.92	-15.09%	L
MITSUBISHI CORP SPONS ADR ADR	606769305	6.00	01/04/2011	333.83	12/13/2011	245.10	-88.73	-26.58%	S
MITSUBISHI CORP SPONS ADR ADR	606769305	26.00	01/05/2011	1,466.49	12/13/2011	1,062.09	-404.40	-27.58%	S
MITSUBISHI CORP SPONS ADR ADR	606769305	11.00	06/29/2011	542.13	12/13/2011	449.35	-92.78	-17.11%	S
MITSUBISHI ESTATE LTD ADR ADR	606783207	160.00	02/15/2011	3,249.62	03/15/2012	2,977.54	-272.08	-8.37%	L
MITSUBISHI ESTATE LTD ADR ADR	606783207	50.00	07/06/2011	909.18	03/15/2012	930.48	21.30	2.34%	S
MITSUBISHI ESTATE LTD ADR ADR	606783207	90.00	07/21/2011	1,668.11	03/15/2012	1,674.87	6.76	0.41%	S
MONSANTO CO NEW	61166W101	14.00	11/14/2011	1,043.21	02/29/2012	1,081.46	38.25	3.67%	S
MONSANTO CO NEW	61166W101	6.00	11/14/2011	447.09	03/15/2012	474.68	27.59	6.17%	S
MONSANTO CO NEW	61166W101	18.00	11/30/2011	1,379.07	03/15/2012	1,503.16	124.09	9.00%	S
MONSANTO CO NEW	61166W101	17.00	02/01/2012	1,415.15	03/15/2012	1,344.93	-70.22	-4.96%	S
MORNINGSTAR INC	617700109	3.00	12/10/2008	102.48	08/17/2011	172.09	69.61	67.93%	L
MORNINGSTAR INC	617700109	7.00	02/05/2009	242.90	08/17/2011	401.54	158.64	65.31%	L
MORNINGSTAR INC	617700109	14.00	04/17/2009	471.10	08/17/2011	803.09	331.99	70.47%	L

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
MORNINGSTAR INC	617700109	6.00	04/17/2009	201.90	03/15/2012	360.93	159.03	78.77%	L
MORNINGSTAR INC	617700109	181.00	08/28/2009	8,051.24	03/15/2012	10,888.20	2,836.96	35.24%	L
MORNINGSTAR INC	617700109	14.00	02/11/2010	630.59	03/15/2012	842.18	211.59	33.55%	L
MORNINGSTAR INC	617700109	51.00	04/29/2010	2,470.94	03/15/2012	3,067.95	597.01	24.16%	L
MOSAIC CO	61945C103	28.00	02/16/2012	1,538.57	03/15/2012	1,539.69	1.12	0.07%	S
MOSAIC CO	61945C103	10.00	02/27/2012	588.23	03/15/2012	549.89	-38.34	-6.52%	S
MOSAIC CO	61945C103	28.00	02/29/2012	1,622.91	03/15/2012	1,539.69	-83.22	-5.13%	S
MOSAIC CO	61945C103	3.00	03/01/2012	163.42	03/15/2012	139.91	-23.51	-5.07%	S
MOTOROLA MOBILITY HOLDINGS **MERGER 05/2012**	620097105	25.00	06/09/2008	754.07	08/15/2011	957.57	203.50	26.99%	L
MOTOROLA MOBILITY HOLDINGS **MERGER 05/2012**	620097105	1.00	06/30/2008	47.07	08/15/2011	38.30	-8.77	-18.63%	L
MOTOROLA MOBILITY HOLDINGS **MERGER 05/2012**	620097105	31.00	10/29/2008	596.77	08/15/2011	1,187.39	590.62	98.97%	L
MOTOROLA MOBILITY HOLDINGS **MERGER 05/2012**	620097105	60.00	02/13/2009	797.34	08/15/2011	2,298.17	1,500.83	188.23%	L
MOTOROLA MOBILITY HOLDINGS **MERGER 05/2012**	620097105	14.00	12/01/2009	400.53	08/15/2011	536.24	135.71	33.88%	L
MOTOROLA MOBILITY HOLDINGS **MERGER 05/2012**	620097105	9.00	12/02/2009	261.13	08/15/2011	344.73	83.60	32.01%	L
MOTOROLA MOBILITY HOLDINGS **MERGER 05/2012**	620097105	23.00	01/29/2010	496.90	08/15/2011	880.96	384.06	77.29%	L
MOTOROLA MOBILITY HOLDINGS **MERGER 05/2012**	620097105	11.00	02/01/2010	152.46	08/15/2011	421.34	268.88	176.36%	L
MOTOROLA MOBILITY HOLDINGS **MERGER 05/2012**	620097105	26.00	03/08/2011	696.56	08/15/2011	995.87	299.31	42.97%	S
MOTOROLA MOBILITY HOLDINGS **MERGER 05/2012**	620097105	42.00	03/09/2011	1,122.79	08/15/2011	1,608.72	485.93	43.28%	S
MOTOROLA MOBILITY HOLDINGS **MERGER 05/2012**	620097105	40.00	03/11/2011	973.32	08/15/2011	1,532.11	558.79	57.41%	S
MOTOROLA MOBILITY HOLDINGS **MERGER 05/2012**	620097105	74.00	03/11/2011	1,830.35	08/15/2011	2,834.41	1,004.06	54.86%	S

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
MOTOROLA MOBILITY HOLDINGS **MERGER 05/2012**	620097105	48.00	03/15/2011	1,145.88	08/15/2011	1,838.54	692.66	60.45%	S
MOTOROLA SOLUTIONS INC	620076307	8.00	06/09/2008	289.71	12/07/2011	375.62	85.91	29.65%	L
MOTOROLA SOLUTIONS INC	620076307	6.00	06/09/2008	217.28	12/08/2011	281.98	64.70	29.78%	L
MOTOROLA SOLUTIONS INC	620076307	36.00	06/09/2008	1,303.69	10/24/2011	1,673.79	370.10	28.39%	L
MOTOROLA SOLUTIONS INC	620076307	2.00	06/09/2008	72.43	10/25/2011	91.74	19.31	26.66%	L
MOTOROLA SOLUTIONS INC	620076307	12.00	06/09/2008	434.57	10/26/2011	550.16	115.59	26.60%	L
MOTOROLA SOLUTIONS INC	620076307	6.00	06/09/2008	217.28	11/16/2011	277.45	60.17	27.69%	L
MOTOROLA SOLUTIONS INC	620076307	10.00	06/09/2008	362.14	11/18/2011	461.59	99.45	27.46%	L
MOTOROLA SOLUTIONS INC	620076307	8.00	06/09/2008	289.71	11/28/2011	361.54	71.83	24.79%	L
MOTOROLA SOLUTIONS INC	620076307	2.00	06/30/2008	64.20	12/08/2011	94.00	29.80	46.42%	L
MOTOROLA SOLUTIONS INC	620076307	2.00	10/29/2008	46.51	12/08/2011	93.99	47.48	102.09%	L
MOTOROLA SOLUTIONS INC	620076307	26.00	10/29/2008	604.57	12/09/2011	1,221.80	617.23	102.09%	L
MOTOROLA SOLUTIONS INC	620076307	7.00	10/29/2008	162.77	02/01/2012	327.42	164.65	101.16%	L
MOTOROLA SOLUTIONS INC	620076307	4.00	02/13/2009	63.04	02/03/2012	187.52	124.48	197.46%	L
MOTOROLA SOLUTIONS INC	620076307	46.00	02/13/2009	724.91	03/15/2012	2,326.09	1,601.18	220.88%	L
MOTOROLA SOLUTIONS INC	620076307	19.00	02/13/2009	299.42	02/01/2012	888.72	589.30	196.81%	L
MOTOROLA SOLUTIONS INC	620076307	16.00	12/01/2009	546.23	03/15/2012	809.07	262.84	48.12%	L
MOTOROLA SOLUTIONS INC	620076307	10.00	12/02/2009	356.11	03/15/2012	505.67	149.56	42.00%	L
MOTOROLA SOLUTIONS INC	620076307	27.00	01/29/2010	677.64	03/15/2012	1,365.31	687.67	101.48%	L
MOTOROLA SOLUTIONS INC	620076307	12.00	02/01/2010	207.91	03/15/2012	606.81	398.90	191.86%	L
MOTOROLA SOLUTIONS INC	620076307	26.00	08/12/2011	1,040.57	03/15/2012	1,314.74	274.17	26.35%	S
MTN GROUP LTD SPON ADR	62474M108	177.00	03/19/2010	3,008.47	03/15/2012	3,200.10	191.63	6.37%	L
MTN GROUP LTD SPON ADR	62474M108	20.00	06/30/2011	426.86	03/15/2012	361.59	-65.27	-15.29%	S
NESTLE S A SPONSORED ADR REPSTG REG SHS SWITZ ADR	641069406	49.00	02/24/2009	1,633.66	03/15/2012	2,999.23	1,365.57	83.59%	L
NESTLE S A SPONSORED ADR REPSTG REG SHS SWITZ ADR	641069406	54.00	08/28/2009	2,214.54	03/15/2012	3,305.28	1,090.74	49.25%	L
NESTLE S A SPONSORED ADR REPSTG REG SHS SWITZ ADR	641069406	9.00	02/11/2010	414.36	03/15/2012	550.88	136.52	32.95%	L

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
NESTLE S A SPONSORED ADR REPSTG REG SHS SWITZ ADR	641069406	16.00	02/19/2010	780.58	03/15/2012	979.34	198.76	25.46%	L
NESTLE S A SPONSORED ADR REPSTG REG SHS SWITZ ADR	641069406	39.00	04/18/2011	2,265.48	03/15/2012	2,387.15	121.67	5.37%	S
NESTLE S A SPONSORED ADR REPSTG REG SHS SWITZ ADR	641069406	19.00	12/02/2011	1,052.60	03/15/2012	1,162.97	110.37	10.49%	S
NESTLE S A SPONSORED ADR REPSTG REG SHS SWITZ ADR	641069406	16.00	12/13/2011	883.06	03/15/2012	979.34	96.28	10.90%	S
NETAPP INC	64110D104	23.00	11/09/2010	1,308.62	08/02/2011	1,050.87	-257.75	-19.70%	S
NETAPP INC	64110D104	26.00	12/03/2010	1,406.09	08/02/2011	1,187.95	-218.14	-15.51%	S
NETAPP INC	64110D104	39.00	12/03/2010	2,109.13	08/18/2011	1,311.45	-797.68	-37.82%	S
NETAPP INC	64110D104	31.00	04/25/2011	1,602.22	08/18/2011	1,042.43	-559.79	-34.94%	S
NEWCREST MINING LTD SPON AUSTRALIA ADR	651191108	180.00	08/28/2009	4,473.00	03/15/2012	5,713.10	1,240.10	27.72%	L
NEWCREST MINING LTD SPON AUSTRALIA ADR	651191108	28.00	09/12/2011	1,165.25	03/15/2012	888.70	-276.55	-23.73%	S
NEWS CORP INC DELA CL A	65248E104	138.00	07/21/2011	2,267.60	01/26/2012	2,590.91	323.31	14.26%	S
NEWS CORP INC DELA CL A	65248E104	63.00	07/21/2011	1,035.21	03/15/2012	1,270.94	235.73	22.77%	S
NEWS CORP INC DELA CL A	65248E104	182.00	08/12/2011	2,975.19	03/15/2012	3,671.59	696.40	23.41%	S
NEWS CORP INC DELA CL A	65248E104	90.00	08/24/2011	1,485.12	03/15/2012	1,815.63	330.51	22.25%	S
NEXANS SA ACT EUR	F65277109	26.00	02/07/2011	2,168.68	03/15/2012	1,833.24	-335.44	-15.47%	L
NEXANS SA ACT EUR	F65277109	13.00	02/10/2011	1,142.12	03/15/2012	916.62	-225.50	-19.74%	L
NEXEN INC CAD	65334H102	126.00	02/24/2011	3,359.63	03/15/2012	2,508.93	-850.70	-25.32%	L
NEXEN INC CAD	65334H102	60.00	06/02/2011	1,358.60	03/15/2012	1,194.73	-163.87	-12.06%	S
NIKE INC CL B	654106103	17.00	11/09/2011	1,569.89	03/15/2012	1,882.37	312.48	19.90%	S
NIKE INC CL B	654106103	14.00	11/23/2011	1,273.16	03/15/2012	1,550.19	277.03	21.76%	S
NIKE INC CL B	654106103	15.00	12/15/2011	1,434.90	03/15/2012	1,660.92	226.02	15.75%	S
NINTENDO LTD ADR NEW JAPAN ADR	654445303	46.00	08/28/2009	1,541.00	08/19/2011	890.63	-650.37	-42.20%	L
NINTENDO LTD ADR NEW JAPAN ADR	654445303	9.00	02/11/2010	304.92	08/19/2011	174.25	-130.67	-42.85%	L
NINTENDO LTD ADR NEW JAPAN ADR	654445303	7.00	03/02/2010	253.04	08/19/2011	135.53	-117.51	-46.44%	L
NINTENDO LTD ADR NEW JAPAN ADR	654445303	28.00	03/03/2010	1,022.81	08/19/2011	542.12	-480.69	-47.00%	L
NIPPON TELEG & TEL CORP SPON ADR	654624105	148.00	08/18/2011	3,389.37	11/15/2011	3,602.50	213.13	6.29%	S
NISSAN MTR LTD SPONS ADR JAPAN ADR	654744408	148.00	02/23/2012	3,026.26	03/15/2012	3,128.66	102.40	3.38%	S

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
NISSAN MTR LTD SPONS ADR JAPAN ADR	654744408	95.00	03/13/2012	1,956.30	03/15/2012	2,008.26	51.96	2.66%	S
NOBLE ENERGY INC	655044105	104.00	08/31/2009	6,240.99	03/15/2012	10,347.35	4,106.36	65.80%	L
NOMURA HOLDINGS INC NEW SPON ADR	65535H208	83.00	10/01/2009	486.65	03/15/2012	395.21	-91.44	-18.79%	L
NOMURA HOLDINGS INC NEW SPON ADR	65535H208	259.00	11/20/2009	1,730.17	03/15/2012	1,233.26	-496.91	-28.72%	L
NOMURA HOLDINGS INC NEW SPON ADR	65535H208	140.00	11/25/2009	938.41	03/15/2012	666.63	-271.78	-28.96%	L
NOMURA HOLDINGS INC NEW SPON ADR	65535H208	99.00	11/27/2009	682.41	03/15/2012	471.39	-211.02	-30.92%	L
NOMURA HOLDINGS INC NEW SPON ADR	65535H208	158.00	12/03/2009	1,207.09	03/15/2012	752.34	-454.75	-37.67%	L
NOMURA HOLDINGS INC NEW SPON ADR	65535H208	68.00	02/11/2010	479.35	03/15/2012	323.79	-155.56	-32.45%	L
NOMURA HOLDINGS INC NEW SPON ADR	65535H208	177.00	02/17/2011	1,181.83	03/15/2012	842.80	-339.03	-28.69%	L
NOMURA HOLDINGS INC NEW SPON ADR	65535H208	60.00	10/27/2011	246.16	03/15/2012	285.70	39.54	16.06%	S
NOMURA HOLDINGS INC NEW SPON ADR	65535H208	207.00	10/28/2011	877.89	03/15/2012	985.65	107.76	12.27%	S
NOMURA HOLDINGS INC NEW SPON ADR	65535H208	96.00	11/14/2011	310.83	03/15/2012	457.12	146.29	47.06%	S
NOMURA HOLDINGS INC NEW SPON ADR	65535H208	71.00	11/15/2011	233.83	03/15/2012	338.07	104.24	44.58%	S
NORDSTROM INC	655664100	31.00	03/02/2012	1,660.45	03/15/2012	1,697.21	36.76	2.21%	S
NOVARTIS AG SPON ADR	66987V109	66.00	09/18/2008	3,517.68	03/15/2012	3,587.26	69.58	1.98%	L
NOVARTIS AG SPON ADR	66987V109	20.00	02/13/2009	854.25	03/15/2012	1,087.05	232.80	27.25%	L
NOVARTIS AG SPON ADR	66987V109	25.00	10/15/2009	1,290.93	03/15/2012	1,358.81	67.88	5.26%	L
NOVARTIS AG SPON ADR	66987V109	12.00	02/11/2010	638.38	03/15/2012	652.22	13.84	2.17%	L
NOVARTIS AG SPON ADR	66987V109	15.00	04/19/2011	839.59	03/15/2012	815.29	-24.30	-2.89%	S
NRG ENERGY INC NEW	629377508	24.00	10/08/2008	438.45	03/15/2012	393.85	-44.60	-10.17%	L
NRG ENERGY INC NEW	629377508	9.00	02/13/2009	199.80	03/15/2012	147.69	-52.11	-26.08%	L
NRG ENERGY INC NEW	629377508	28.00	04/17/2009	507.08	03/15/2012	459.49	-47.59	-9.39%	L
NRG ENERGY INC NEW	629377508	140.00	08/31/2009	3,842.65	03/15/2012	2,297.46	-1,545.19	-40.21%	L
NTT DOCOMO INC ECH REPSTG 1/200TH COM SHS SPON ADR	62942M201	208.00	11/15/2011	3,699.97	03/15/2012	3,524.16	-175.81	-4.75%	S
NTT DOCOMO INC ECH REPSTG 1/200TH COM SHS SPON ADR	62942M201	17.00	01/04/2012	317.52	03/15/2012	288.04	-29.48	-9.28%	S
NTT DOCOMO INC ECH REPSTG 1/200TH COM SHS SPON ADR	62942M201	27.00	01/05/2012	503.43	03/15/2012	457.46	-45.97	-9.13%	S
O REILLY AUTOMOTIVE INC	67103H107	32.00	08/28/2009	1,226.09	08/23/2011	2,006.51	780.42	63.65%	L
O REILLY AUTOMOTIVE INC	67103H107	5.00	08/28/2009	191.58	11/15/2011	390.53	198.95	103.85%	L

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
O REILLY AUTOMOTIVE INC	67103H107	94.00	11/12/2009	3,692.08	03/15/2012	8,453.83	4,761.75	128.97%	L
O REILLY AUTOMOTIVE INC	67103H107	9.00	11/12/2009	353.50	11/15/2011	702.96	349.46	98.86%	L
O REILLY AUTOMOTIVE INC	67103H107	21.00	11/12/2009	824.83	01/18/2012	1,760.11	935.28	113.39%	L
O REILLY AUTOMOTIVE INC	67103H107	15.00	12/17/2009	560.51	03/15/2012	1,349.01	788.50	140.68%	L
O REILLY AUTOMOTIVE INC	67103H107	20.00	01/13/2010	780.15	03/15/2012	1,798.69	1,018.54	130.56%	L
O REILLY AUTOMOTIVE INC	67103H107	41.00	02/18/2010	1,568.49	03/15/2012	3,687.31	2,118.82	135.09%	L
OCCIDENTAL PETROLEUM CRP	674599105	12.00	04/12/2010	1,039.86	03/15/2012	1,178.98	139.12	13.38%	L
OCCIDENTAL PETROLEUM CRP	674599105	38.00	04/14/2010	3,259.28	03/15/2012	3,733.44	474.16	14.55%	L
OCCIDENTAL PETROLEUM CRP	674599105	12.00	04/15/2010	1,027.90	03/15/2012	1,178.98	151.08	14.70%	L
OCCIDENTAL PETROLEUM CRP	674599105	31.00	02/01/2012	3,091.45	03/15/2012	3,045.69	-45.76	-1.48%	S
OCEANEERING INTL INC	675232102	60.00	08/28/2009	1,625.70	02/24/2012	3,362.85	1,737.15	106.86%	L
OCEANEERING INTL INC	675232102	120.00	08/28/2009	3,251.40	03/15/2012	6,415.08	3,163.68	97.30%	L
OCEANEERING INTL INC	675232102	12.00	02/11/2010	320.16	03/15/2012	641.51	321.35	100.37%	L
OPHIR ENERGY CO LTD GBP	G6768E101	148.00	09/14/2011	629.22	02/22/2012	912.93	283.71	45.09%	S
OPHIR ENERGY CO LTD GBP	G6768E101	56.00	09/14/2011	238.09	03/15/2012	372.26	134.17	56.35%	S
OPHIR ENERGY CO LTD GBP	G6768E101	493.00	09/15/2011	2,191.43	03/15/2012	3,277.26	1,085.83	49.55%	S
OPPENHEIMER DEVELOPING MARKETS FUND CL A	683974109	165.38	08/28/2009	4,102.95	03/22/2012	5,483.82	1,380.87	33.66%	L
OPPENHEIMER DEVELOPING MARKETS FUND CL A	683974109	116.76	08/28/2009	2,896.82	04/18/2012	3,878.78	981.96	33.90%	L
ORACLE CORP	68389X105	24.00	11/17/2009	545.76	08/18/2011	601.29	55.53	10.17%	L
ORACLE CORP	68389X105	76.00	11/25/2009	1,719.57	08/18/2011	1,904.08	184.51	10.73%	L
ORACLE CORP	68389X105	60.00	11/25/2009	1,357.55	12/16/2011	1,765.95	408.40	30.08%	L
ORACLE CORP	68389X105	18.00	02/10/2010	417.39	12/16/2011	529.79	112.40	26.93%	L
ORACLE CORP	68389X105	107.00	02/10/2010	2,481.17	01/31/2012	3,025.45	544.28	21.94%	L
ORACLE CORP	68389X105	15.00	02/10/2010	347.83	03/15/2012	446.84	99.01	28.47%	L
ORACLE CORP	68389X105	8.00	02/11/2010	187.50	03/15/2012	238.32	50.82	27.10%	L
ORACLE CORP	68389X105	87.00	07/23/2010	2,134.12	03/15/2012	2,591.68	457.56	21.44%	L
PACCAR INC	693718108	22.00	09/08/2011	804.69	03/15/2012	1,035.41	230.72	28.67%	S
PACCAR INC	693718108	66.00	09/09/2011	2,342.38	03/15/2012	3,106.24	763.86	32.61%	S
PACCAR INC	693718108	20.00	09/12/2011	699.88	03/15/2012	941.29	241.41	34.49%	S
PACCAR INC	693718108	15.00	09/28/2011	525.88	03/15/2012	705.96	180.08	34.24%	S

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
PACCAR INC	693718108	15.00	09/29/2011	530.65	03/15/2012	705.97	175.32	33.04%	S
PACCAR INC	693718108	20.00	09/30/2011	690.75	03/15/2012	941.28	250.53	36.27%	S
PALL CORP	696429307	89.00	08/19/2011	3,945.66	03/15/2012	5,292.73	1,347.07	34.14%	S
PANDORA A/S ADR	698341104	77.00	03/04/2011	1,135.07	08/04/2011	178.00	-957.07	-84.32%	S
PANDORA A/S ADR	698341104	152.00	03/07/2011	2,292.78	08/04/2011	351.39	-1,941.39	-84.67%	S
PANDORA A/S ADR	698341104	109.00	03/15/2011	1,222.35	08/04/2011	251.98	-970.37	-79.39%	S
PARNASSUS WORKPLACE FUND INVESTOR	701765869	466.56	03/22/2012	10,474.29	04/18/2012	10,366.99	-107.30	-1.02%	S
PARNASSUS WORKPLACE FUND INVESTOR	701765869	6,979.58	03/22/2012	156,691.66	06/26/2012	145,245.14	-11,446.52	-7.31%	S
PEABODY ENERGY CORP	704549104	14.00	09/02/2010	632.29	08/25/2011	635.72	3.43	0.54%	S
PEABODY ENERGY CORP	704549104	44.00	12/03/2010	2,788.52	08/25/2011	1,997.98	-790.54	-28.35%	S
PETROLEO BRASILEIRO SA SPON ADR	71654V408	77.00	09/07/2010	2,817.36	03/15/2012	2,167.65	-649.71	-23.06%	L
PETROLEO BRASILEIRO SA SPON ADR	71654V408	31.00	09/21/2010	1,095.56	03/15/2012	872.70	-222.86	-20.34%	L
PETROLEO BRASILEIRO SA SPON ADR	71654V408	36.00	02/01/2011	1,351.81	03/15/2012	1,013.45	-338.36	-25.03%	L
PETROLEO BRASILEIRO SA SPON ADR	71654V408	48.00	01/18/2012	1,437.04	03/15/2012	1,351.26	-85.78	-5.97%	S
PFIZER INC	717081103	199.00	03/29/2010	3,438.56	03/15/2012	4,368.31	929.75	27.04%	L
PFIZER INC	717081103	57.00	04/14/2010	971.86	03/15/2012	1,251.22	279.36	28.74%	L
PFIZER INC	717081103	204.00	04/14/2010	3,478.24	03/15/2012	4,478.07	999.83	28.75%	L
PFIZER INC	717081103	138.00	04/26/2010	2,330.56	03/15/2012	3,029.28	698.72	29.98%	L
PFIZER INC	717081103	106.00	12/22/2010	1,851.70	03/15/2012	2,326.83	475.13	25.66%	L
PFIZER INC	717081103	116.00	12/27/2010	2,031.83	03/15/2012	2,546.35	514.52	25.32%	L
PFIZER INC	717081103	50.00	12/28/2010	883.08	03/15/2012	1,097.57	214.49	24.29%	L
PFIZER INC	717081103	28.00	12/29/2010	493.10	03/15/2012	614.64	121.54	24.65%	L
PFIZER INC	717081103	168.00	03/15/2011	3,311.94	03/15/2012	3,687.82	375.88	11.35%	S
PFIZER INC	717081103	88.00	05/03/2011	1,793.63	03/15/2012	1,931.71	138.08	7.70%	S
PHILIP MORRIS INTL INC	718172109	9.00	08/09/2010	472.70	11/30/2011	683.91	211.21	44.68%	L
PHILIP MORRIS INTL INC	718172109	23.00	09/20/2010	1,283.41	11/30/2011	1,747.77	464.36	36.18%	L
PHILIP MORRIS INTL INC	718172109	19.00	09/20/2010	1,060.20	01/18/2012	1,402.89	342.69	32.32%	L
PHILIP MORRIS INTL INC	718172109	3.00	09/20/2010	167.40	03/15/2012	256.90	89.50	53.46%	L
PHILIP MORRIS INTL INC	718172109	54.00	10/15/2010	3,157.43	03/15/2012	4,624.21	1,466.78	46.45%	L
PHILIP MORRIS INTL INC	718172109	19.00	08/23/2011	1,331.78	03/15/2012	1,627.03	295.25	22.17%	S

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
PHILIP MORRIS INTL INC	718172109	20.00	08/23/2011	1,401.88	03/15/2012	1,712.67	310.79	22.17%	S
PHILIP MORRIS INTL INC	718172109	24.00	10/21/2011	1,676.75	03/15/2012	2,055.20	378.45	22.57%	S
PIMCO ALL ASSETS ALL AUTH A	72200Q232	596.46	03/22/2012	6,274.76	04/18/2012	6,292.65	17.89	0.29%	S
PIMCO TOTAL RETURN FUND CLASS A	693390445	13,042.41	08/28/2009	140,466.79	03/15/2012	144,118.66	3,651.87	2.60%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	4.26	08/31/2009	45.89	03/15/2012	47.04	1.15	2.51%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	139.41	09/30/2009	1,522.32	03/15/2012	1,540.45	18.13	1.19%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	125.93	10/30/2009	1,377.65	03/15/2012	1,391.50	13.85	1.01%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	99.78	11/30/2009	1,101.60	03/15/2012	1,102.61	1.01	0.09%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	73.46	12/09/2009	799.95	03/15/2012	811.70	11.75	1.47%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	264.08	12/09/2009	2,875.80	03/15/2012	2,918.05	42.25	1.47%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	93.58	12/31/2009	1,010.64	03/15/2012	1,034.03	23.39	2.31%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	69.85	01/29/2010	765.53	03/15/2012	771.82	6.29	0.82%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	13,186.51	02/11/2010	143,864.84	03/15/2012	145,710.95	1,846.11	1.28%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	84.57	02/26/2010	929.47	03/15/2012	934.54	5.07	0.55%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	99.01	03/31/2010	1,093.11	03/15/2012	1,094.11	1.00	0.09%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	101.25	04/30/2010	1,126.91	03/15/2012	1,118.81	-8.10	-0.72%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	93.00	05/28/2010	1,032.32	03/15/2012	1,027.67	-4.65	-0.45%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	103.76	06/30/2010	1,168.38	03/15/2012	1,146.60	-21.78	-1.86%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	107.75	07/30/2010	1,228.40	03/15/2012	1,190.68	-37.72	-3.07%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	98.65	08/31/2010	1,138.40	03/15/2012	1,090.06	-48.34	-4.25%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	101.38	09/30/2010	1,176.02	03/15/2012	1,120.26	-55.76	-4.74%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	111.89	10/29/2010	1,307.95	03/15/2012	1,236.34	-71.61	-5.47%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	118.25	11/30/2010	1,358.74	03/15/2012	1,306.70	-52.04	-3.83%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	734.64	12/08/2010	7,934.09	03/15/2012	8,117.75	183.66	2.31%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	1,606.65	12/08/2010	17,351.84	03/15/2012	17,753.51	401.67	2.31%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	138.62	12/31/2010	1,504.07	03/15/2012	1,531.79	27.72	1.84%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	113.72	01/31/2011	1,233.89	03/15/2012	1,256.64	22.75	1.84%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	91.10	02/28/2011	991.11	03/15/2012	1,006.60	15.49	1.56%	L
PIMCO TOTAL RETURN FUND CLASS A	693390445	83.55	03/31/2011	909.02	03/15/2012	923.23	14.21	1.56%	S
PIMCO TOTAL RETURN FUND CLASS A	693390445	83.46	04/30/2011	920.55	03/15/2012	922.22	1.67	0.18%	S

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
PIMCO TOTAL RETURN FUND CLASS A	693390445	85.64	05/31/2011	947.18	03/15/2012	946.32	-0.86	-0.09%	S
PIMCO TOTAL RETURN FUND CLASS A	693390445	79.21	06/30/2011	870.52	03/15/2012	875.27	4.75	0.55%	S
PIMCO TOTAL RETURN FUND CLASS A	693390445	69.18	07/31/2011	767.92	03/15/2012	764.47	-3.45	-0.45%	S
PIMCO TOTAL RETURN FUND CLASS A	693390445	64.81	08/31/2011	713.56	03/15/2012	716.15	2.59	0.36%	S
PIMCO TOTAL RETURN FUND CLASS A	693390445	76.00	09/30/2011	819.99	03/15/2012	839.74	19.75	2.41%	S
PIMCO TOTAL RETURN FUND CLASS A	693390445	75.84	10/31/2011	827.36	03/15/2012	837.98	10.62	1.28%	S
PIMCO TOTAL RETURN FUND CLASS A	693390445	83.74	11/30/2011	902.70	03/15/2012	925.30	22.60	2.50%	S
PIMCO TOTAL RETURN FUND CLASS A	693390445	189.26	12/28/2011	2,049.71	03/15/2012	2,091.35	41.64	2.03%	S
PIMCO TOTAL RETURN FUND CLASS A	693390445	81.30	12/30/2011	883.74	03/15/2012	898.37	14.63	1.66%	S
PIMCO TOTAL RETURN FUND CLASS A	693390445	76.12	01/31/2012	846.51	03/15/2012	841.18	-5.33	-0.63%	S
PIMCO TOTAL RETURN FUND CLASS A	693390445	70.48	02/29/2012	783.75	03/15/2012	778.82	-4.93	-0.63%	S
PITNEY BOWES INC	724479100	195.00	08/31/2009	4,357.95	03/15/2012	3,551.25	-806.70	-18.51%	L
PITNEY BOWES INC	724479100	10.00	08/31/2009	223.48	07/20/2011	223.85	0.37	0.17%	L
PITNEY BOWES INC	724479100	32.00	08/31/2009	715.16	07/21/2011	718.58	3.42	0.48%	L
PITNEY BOWES INC	724479100	20.00	08/31/2009	446.97	07/22/2011	448.02	1.05	0.23%	L
PNC FINANCIAL SERVICES GROUP	693475105	28.00	10/12/2011	1,467.17	03/06/2012	1,596.54	129.37	8.82%	S
PNC FINANCIAL SERVICES GROUP	693475105	27.00	10/12/2011	1,414.78	03/15/2012	1,639.68	224.90	15.90%	S
PNC FINANCIAL SERVICES GROUP	693475105	30.00	01/18/2012	1,791.14	03/15/2012	1,821.87	30.73	1.72%	S
POTASH CORP SASK INC CANADA CAD	73755L107	3.00	12/31/2009	109.75	12/15/2011	117.20	7.45	6.79%	L
POTASH CORP SASK INC CANADA CAD	73755L107	19.00	07/16/2010	616.38	12/15/2011	742.23	125.85	20.42%	L
POTASH CORP SASK INC CANADA CAD	73755L107	14.00	07/16/2010	454.18	03/14/2012	593.13	138.95	30.59%	L
POTASH CORP SASK INC CANADA CAD	73755L107	6.00	08/02/2010	216.72	03/14/2012	254.20	37.48	17.29%	L
POTASH CORP SASK INC CANADA CAD	73755L107	48.00	08/05/2010	1,832.72	03/14/2012	2,033.58	200.86	10.96%	L
POWERSHARES ETF DIVID ACHIEVERS PORTFOLIO	73935X732	916.00	03/22/2012	14,317.00	04/18/2012	14,329.57	12.57	0.09%	S
POWERSHARES ETF DIVID ACHIEVERS PORTFOLIO	73935X732	10,779.00	03/22/2012	168,474.85	06/26/2012	164,592.43	-3,882.42	-2.30%	S
PRECISION CASTPARTS CORP	740189105	2.00	12/07/2009	221.89	03/15/2012	348.05	126.16	56.86%	L
PRECISION CASTPARTS CORP	740189105	20.00	12/18/2009	2,237.02	03/15/2012	3,480.54	1,243.52	55.59%	L
PRECISION CASTPARTS CORP	740189105	13.00	02/11/2010	1,419.41	03/15/2012	2,262.35	842.94	59.39%	L
PROCTER & GAMBLE CO	742718109	24.00	05/13/2011	1,600.16	01/23/2012	1,556.64	-43.52	-2.72%	S
PROCTER & GAMBLE CO	742718109	27.00	05/13/2011	1,800.17	11/14/2011	1,699.46	-100.71	-5.59%	S

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
PTT PUB CO LTD THB	Y6883U121	400.00	09/08/2010	3,725.92	07/08/2011	4,422.91	696.99	18.71%	S
QUAKER EVENT ARBITRAGE FUND A	746935196	205.43	03/22/2012	2,508.31	04/18/2012	2,500.10	-8.21	-0.33%	S
QUALCOMM INC	747525103	36.00	01/05/2011	1,875.63	08/26/2011	1,752.72	-122.91	-6.55%	S
QUALCOMM INC	747525103	6.00	01/27/2011	328.43	08/26/2011	292.12	-36.31	-11.06%	S
QUALCOMM INC	747525103	51.00	01/27/2011	2,791.64	03/15/2012	3,317.49	525.85	18.84%	L
QUALCOMM INC	747525103	36.00	04/14/2011	1,887.18	03/15/2012	2,341.76	454.58	24.09%	S
QUALCOMM INC	747525103	29.00	11/14/2011	1,656.14	03/15/2012	1,886.41	230.27	13.90%	S
QUALCOMM INC	747525103	29.00	11/17/2011	1,628.09	03/15/2012	1,886.42	258.33	15.87%	S
RAYTHEON CO NEW	755111507	109.00	08/31/2009	5,143.66	03/15/2012	5,711.87	568.21	11.05%	L
RAYTHEON CO NEW	755111507	32.00	08/16/2011	1,314.16	03/15/2012	1,676.88	362.72	27.60%	S
RAYTHEON CO NEW	755111507	14.00	08/17/2011	579.17	03/15/2012	733.63	154.46	26.67%	S
RAYTHEON CO NEW	755111507	12.00	08/18/2011	481.26	03/15/2012	628.83	147.57	30.66%	S
RED HAT INC	756577102	24.00	12/03/2010	1,139.25	08/02/2011	977.92	-161.33	-14.16%	S
RED HAT INC	756577102	54.00	12/07/2010	2,572.84	08/02/2011	2,200.32	-372.52	-14.48%	S
ROCHE HLDG LTD SPONS ADR SWITZ ADR	771195104	35.00	11/20/2008	1,114.75	03/15/2012	1,516.17	401.42	36.01%	L
ROCHE HLDG LTD SPONS ADR SWITZ ADR	771195104	14.00	11/20/2008	445.90	07/28/2011	624.38	178.48	40.03%	L
ROCHE HLDG LTD SPONS ADR SWITZ ADR	771195104	18.00	11/20/2008	573.30	11/14/2011	698.38	125.08	21.82%	L
ROCHE HLDG LTD SPONS ADR SWITZ ADR	771195104	27.00	02/13/2009	866.70	03/15/2012	1,169.62	302.92	34.95%	L
ROCHE HLDG LTD SPONS ADR SWITZ ADR	771195104	143.00	08/28/2009	4,508.70	03/15/2012	4,895.07	386.37	8.57%	L
ROCHE HLDG LTD SPONS ADR SWITZ ADR	771195104	9.00	02/11/2010	372.60	03/15/2012	389.88	17.28	4.64%	L
ROCHE HLDG LTD SPONS ADR SWITZ ADR	771195104	9.00	03/15/2010	369.48	03/15/2012	389.87	20.39	5.52%	L
ROCHE HLDG LTD SPONS ADR SWITZ ADR	771195104	29.00	03/16/2010	1,203.43	03/15/2012	1,256.26	52.83	4.39%	L
ROCHE HLDG LTD SPONS ADR SWITZ ADR	771195104	17.00	07/19/2010	582.64	03/15/2012	736.42	153.78	26.39%	L
ROCHE HLDG LTD SPONS ADR SWITZ ADR	771195104	33.00	12/02/2011	1,329.57	03/15/2012	1,429.54	99.97	7.52%	S
ROCHE HLDG LTD SPONS ADR SWITZ ADR	771195104	20.00	12/12/2011	822.80	03/15/2012	866.38	43.58	5.30%	S
ROFIN-SINAR TECHNOLOGIES INC	775043102	40.00	08/28/2009	969.56	08/12/2011	970.39	0.83	0.09%	L
ROFIN-SINAR TECHNOLOGIES INC	775043102	8.00	08/28/2009	193.91	08/15/2011	199.35	5.44	2.81%	L
ROFIN-SINAR TECHNOLOGIES INC	775043102	15.00	09/23/2009	376.58	08/15/2011	373.78	-2.80	-0.74%	L
ROFIN-SINAR TECHNOLOGIES INC	775043102	17.00	09/23/2009	426.78	08/23/2011	375.53	-51.25	-12.01%	L
ROFIN-SINAR TECHNOLOGIES INC	775043102	10.00	09/23/2009	251.05	08/23/2011	216.05	-35.00	-13.94%	L

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
ROFIN-SINAR TECHNOLOGIES INC	775043102	9.00	12/17/2009	210.15	08/23/2011	194.45	-15.70	-7.47%	L
ROFIN-SINAR TECHNOLOGIES INC	775043102	5.00	02/11/2010	97.00	08/23/2011	108.02	11.02	11.36%	L
ROFIN-SINAR TECHNOLOGIES INC	775043102	10.00	02/11/2010	194.00	08/24/2011	228.47	34.47	17.77%	L
ROFIN-SINAR TECHNOLOGIES INC	775043102	17.00	02/11/2010	329.80	08/29/2011	392.24	62.44	18.93%	L
ROSSI RESIDENCIAL S A BRL	778434209	395.00	09/30/2009	1,599.00	12/14/2011	939.76	-659.24	-41.23%	L
ROSSI RESIDENCIAL S A BRL	778434209	278.00	10/01/2009	1,076.14	12/14/2011	661.41	-414.73	-38.54%	L
ROSSI RESIDENCIAL S A BRL	778434209	53.00	02/11/2010	206.60	12/14/2011	126.09	-80.51	-38.97%	L
SAIPEM SPA ADR	79376W208	136.00	10/20/2011	2,835.08	03/15/2012	3,443.45	608.37	21.46%	S
SAKARI RESOURCES LTD UNSPON ADR	79380T100	30.00	07/28/2010	925.72	03/05/2012	1,211.76	286.04	30.90%	L
SAKARI RESOURCES LTD UNSPON ADR	79380T100	21.00	07/28/2010	648.01	03/15/2012	799.04	151.03	23.31%	L
SAKARI RESOURCES LTD UNSPON ADR	79380T100	7.00	10/07/2010	251.99	03/15/2012	266.34	14.35	5.69%	L
SAKARI RESOURCES LTD UNSPON ADR	79380T100	45.00	11/09/2010	1,771.54	03/15/2012	1,712.22	-59.32	-3.35%	L
SALLY BEAUTY CO INC	79546E104	412.00	08/28/2009	3,017.90	03/15/2012	10,222.78	7,204.88	238.74%	L
SALLY BEAUTY CO INC	79546E104	9.00	12/17/2009	68.58	03/15/2012	223.31	154.73	225.62%	L
SALLY BEAUTY CO INC	79546E104	114.00	07/20/2011	2,025.35	03/15/2012	2,828.63	803.28	39.66%	S
SANDS CHINA LTD	G7800X107	800.00	03/11/2010	1,135.04	02/23/2012	3,032.59	1,897.55	167.18%	L
SANDS CHINA LTD	G7800X107	800.00	03/12/2010	1,136.40	02/23/2012	3,032.58	1,896.18	166.86%	L
SANOFI SPON ADR	80105N105	210.00	08/31/2009	7,124.78	03/15/2012	8,076.68	951.90	13.36%	L
SANOFI SPON ADR	80105N105	57.00	05/04/2010	1,892.90	03/15/2012	2,192.24	299.34	15.81%	L
SANOFI SPON ADR	80105N105	42.00	05/05/2010	1,377.12	03/15/2012	1,615.34	238.22	17.30%	L
SANOFI SPON ADR	80105N105	30.00	11/29/2010	928.67	03/15/2012	1,153.81	225.14	24.24%	L
SANOFI SPON ADR	80105N105	54.00	11/30/2010	1,647.83	03/15/2012	2,076.86	429.03	26.04%	L
SANOFI SPON ADR	80105N105	17.00	12/01/2010	533.02	03/15/2012	653.83	120.81	22.67%	L
SANOFI SPON ADR	80105N105	140.00	08/10/2011	4,492.12	03/15/2012	5,381.50	889.38	19.80%	S
SANTOS LTD ORD ORD AUD	Q82869118	290.00	08/28/2009	3,915.00	03/15/2012	4,387.62	472.62	12.07%	L
SANTOS LTD ORD ORD AUD	Q82869118	101.00	12/20/2010	1,364.68	03/15/2012	1,528.10	163.42	11.97%	L
SBM OFFSHORE NV ADR	78404D109	134.00	07/29/2011	3,254.77	10/20/2011	2,719.91	-534.86	-16.43%	S
SCHEIN HENRY INC	806407102	148.00	08/28/2009	7,830.68	03/15/2012	11,198.97	3,368.29	43.01%	L
SCHEIN HENRY INC	806407102	35.00	12/16/2009	1,807.14	03/15/2012	2,648.41	841.27	46.55%	L
SCHLUMBERGER LTD NETHERLANDS ANTILLES	806857108	20.00	06/11/2010	1,175.15	03/14/2012	1,479.32	304.17	25.88%	L

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
SCHLUMBERGER LTD NETHERLANDS ANTILLES	806857108	24.00	06/11/2010	1,410.18	09/20/2011	1,670.37	260.19	18.45%	L
SCHLUMBERGER LTD NETHERLANDS ANTILLES	806857108	51.00	06/22/2010	3,083.06	03/15/2012	3,753.83	670.77	21.76%	L
SCHLUMBERGER LTD NETHERLANDS ANTILLES	806857108	23.00	06/02/2011	1,945.34	03/15/2012	1,692.91	-252.43	-12.98%	S
SCHLUMBERGER LTD NETHERLANDS ANTILLES	806857108	33.00	08/04/2011	2,725.60	03/15/2012	2,428.95	-296.65	-10.88%	S
SCHLUMBERGER LTD NETHERLANDS ANTILLES	806857108	17.00	01/26/2012	1,298.66	03/15/2012	1,251.28	-47.38	-3.65%	S
SCHWAB CHARLES CORP NEW	808513105	120.00	03/06/2012	1,628.40	03/15/2012	1,770.25	141.85	8.71%	S
SCHWAB CHARLES CORP NEW	808513105	112.00	03/09/2012	1,578.28	03/16/2012	1,652.24	73.96	4.69%	S
SCOTTS MIRACLE-GRO CO CL A	810186106	16.00	04/26/2011	921.25	01/18/2012	759.07	-162.18	-17.60%	S
SCOTTS MIRACLE-GRO CO CL A	810186106	3.00	04/27/2011	173.73	01/18/2012	142.33	-31.40	-18.07%	S
SCOTTS MIRACLE-GRO CO CL A	810186106	72.00	04/27/2011	4,169.52	01/19/2012	3,415.46	-754.06	-18.09%	S
SCOTTS MIRACLE-GRO CO CL A	810186106	26.00	06/14/2011	1,356.64	01/19/2012	1,233.36	-123.28	-9.09%	S
SCOTTS MIRACLE-GRO CO CL A	810186106	26.00	06/14/2011	1,356.64	01/20/2012	1,242.60	-114.04	-8.41%	S
SCOTTS MIRACLE-GRO CO CL A	810186106	1.00	07/22/2011	50.11	01/20/2012	47.79	-2.32	-4.63%	S
SCOTTS MIRACLE-GRO CO CL A	810186106	23.00	07/22/2011	1,152.59	01/23/2012	1,090.32	-62.27	-5.40%	S
SCOUT INTERNATIONAL FUND	81063U503	166.76	03/22/2012	5,226.10	04/18/2012	5,087.25	-138.85	-2.66%	S
SCOUT INTERNATIONAL FUND	81063U503	5,238.89	03/22/2012	164,186.71	06/26/2012	147,841.40	-16,345.31	-9.96%	S
SCOUT INTERNATIONAL FUND	81063U503	39.08	06/22/2012	1,116.40	06/26/2012	1,102.72	-13.68	-1.23%	S
SEI INVESTMENTS CO	784117103	266.00	08/28/2009	4,997.74	03/15/2012	5,570.94	573.20	11.47%	L
SEI INVESTMENTS CO	784117103	69.00	12/17/2009	1,221.20	03/15/2012	1,445.10	223.90	18.33%	L
SEI INVESTMENTS CO	784117103	21.00	02/11/2010	354.84	03/15/2012	439.81	84.97	23.95%	L
SEI INVESTMENTS CO	784117103	95.00	09/27/2011	1,548.18	03/15/2012	1,989.62	441.44	28.51%	S
SEVERN TRENT PLC ORD GBP	G8056D159	38.00	02/08/2012	916.62	03/15/2012	950.02	33.40	3.64%	S
SEVERN TRENT PLC ORD GBP	G8056D159	86.00	02/09/2012	2,079.73	03/15/2012	2,150.04	70.31	3.38%	S
SHISEIDO CO LTD SPONS ADR JAPAN	824841407	169.00	06/30/2011	3,153.37	03/15/2012	2,962.51	-190.86	-6.05%	S
SOFTBANK CORP ADR	83404D109	73.00	10/18/2010	1,232.55	11/18/2011	1,248.32	15.77	1.28%	L
SOFTBANK CORP ADR	83404D109	40.00	11/04/2010	642.68	11/18/2011	684.02	41.34	6.43%	L
SOFTBANK CORP ADR	83404D109	98.00	03/28/2011	1,848.88	11/18/2011	1,675.83	-173.05	-9.36%	S
SOFTBANK CORP ADR	83404D109	96.00	06/07/2011	1,829.43	11/18/2011	1,641.63	-187.80	-10.27%	S
SOLERA HOLDINGS INC	83421A104	9.00	07/20/2011	2,893.17	03/15/2012	2,302.27	-590.90	-20.42%	S
SOLERA HOLDINGS INC	83421A104	31.00	07/21/2011	1,836.44	03/15/2012	1,456.54	-379.90	-20.69%	S

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
SOLERA HOLDINGS INC	83421A104	55.00	01/18/2012	2,413.80	03/15/2012	2,584.18	170.38	7.06%	S
SPDR GOLD TRUST	78463V107	16.00	03/22/2012	2,546.06	04/18/2012	2,546.50	0.44	0.02%	S
SSE PLC SPON ADR	78467K107	156.00	04/12/2011	3,371.67	03/15/2012	3,268.14	-103.53	-3.07%	S
SSE PLC SPON ADR	78467K107	38.00	06/01/2011	872.42	03/15/2012	796.09	-76.33	-8.75%	S
SSE PLC SPON ADR	78467K107	32.00	07/19/2011	740.63	03/15/2012	670.38	-70.25	-9.49%	S
SSE PLC SPON ADR	78467K107	23.00	08/04/2011	493.47	03/15/2012	481.85	-11.62	-2.35%	S
SSE PLC SPON ADR	78467K107	67.00	12/13/2011	1,333.47	03/15/2012	1,403.62	70.15	5.26%	S
ST JUDE MEDICAL INC	790849103	27.00	04/01/2011	1,420.03	09/19/2011	1,140.80	-279.23	-19.66%	S
ST JUDE MEDICAL INC	790849103	34.00	04/01/2011	1,788.19	09/22/2011	1,351.72	-436.47	-24.41%	S
ST JUDE MEDICAL INC	790849103	5.00	04/01/2011	262.97	09/23/2011	188.15	-74.82	-28.45%	S
ST JUDE MEDICAL INC	790849103	31.00	05/03/2011	1,672.38	09/23/2011	1,166.54	-505.84	-30.25%	S
STANDARD CHARTERED PLC	G84228157	76.00	08/28/2009	1,746.72	08/01/2011	1,910.79	164.07	9.39%	L
STANDARD CHARTERED PLC	G84228157	30.00	08/28/2009	689.49	10/03/2011	565.50	-123.99	-17.98%	L
STANDARD CHARTERED PLC	G84228157	11.00	02/11/2010	247.03	10/03/2011	207.35	-39.68	-16.06%	L
STANDARD CHARTERED PLC	G84228157	14.00	11/09/2010	289.41	10/03/2011	263.90	-25.51	-8.81%	S
STANDARD CHARTERED PLC	G84228157	43.00	03/18/2011	1,098.99	10/03/2011	810.54	-288.45	-26.25%	S
STANDARD CHARTERED PLC	G84228157	28.00	07/01/2011	748.26	10/03/2011	527.80	-220.46	-29.46%	S
STANDARD CHARTERED PLC	G84228157	30.00	09/20/2011	634.52	10/03/2011	565.50	-69.02	-10.88%	S
STARWOOD HOTELS & RESORTS WORLDWIDE INC NEW	85590A401	87.00	05/11/2010	4,416.45	08/03/2011	4,308.18	-108.27	-2.45%	L
SUMCO CORP ADR	86558P109	79.00	06/28/2010	2,765.20	11/25/2011	1,240.35	-1,524.85	-55.14%	L
SUMCO CORP ADR	86558P109	21.00	11/29/2010	681.30	11/25/2011	329.72	-351.58	-51.60%	S
SUMCO CORP ADR	86558P109	5.00	02/15/2011	158.39	11/25/2011	78.50	-79.89	-50.44%	S
SUMCO CORP ADR	86558P109	36.00	03/31/2011	1,444.60	11/25/2011	565.23	-879.37	-60.87%	S
SUMCO CORP ADR	86558P109	47.00	11/10/2011	852.76	11/25/2011	737.93	-114.83	-13.47%	S
SUMITOMO MITSUI FINANCIAL SPON ADR	86562M209	362.00	10/06/2010	2,151.79	03/15/2012	2,491.60	339.81	15.79%	L
SUMITOMO MITSUI FINANCIAL SPON ADR	86562M209	185.00	10/06/2010	1,099.67	01/23/2012	1,141.38	41.71	3.79%	L
SUMITOMO MITSUI FINANCIAL SPON ADR	86562M209	198.00	01/06/2011	1,374.73	03/15/2012	1,362.81	-11.92	-0.87%	L
SYNGENTA AG SPON ADR	87160A100	46.00	04/24/2009	1,945.05	03/15/2012	2,988.01	1,042.96	53.62%	L
SYNGENTA AG SPON ADR	87160A100	13.00	04/24/2009	549.69	08/18/2011	758.48	208.79	37.98%	L
SYNGENTA AG SPON ADR	87160A100	22.00	07/08/2010	955.03	03/15/2012	1,429.04	474.01	49.63%	L

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
SYNGENTA AG SPON ADR	87160A100	16.00	09/14/2010	807.62	03/15/2012	1,039.31	231.69	28.69%	L
TAIWAN SEMICONDUCTOR MFG CO LTD ADR	874039100	214.00	01/05/2012	2,820.95	03/15/2012	3,189.03	368.08	13.05%	S
TALISMAN ENERGY INC CAD	87425E103	338.00	06/12/2009	5,289.40	03/15/2012	4,438.43	-850.97	-16.09%	L
TALISMAN ENERGY INC CAD	87425E103	74.00	06/29/2011	1,466.02	03/15/2012	971.73	-494.29	-33.72%	S
TALISMAN ENERGY INC CAD	87425E103	34.00	06/30/2011	691.58	03/15/2012	446.47	-245.11	-35.44%	S
TALISMAN ENERGY INC CAD	87425E103	128.00	07/29/2011	2,366.14	03/15/2012	1,680.83	-685.31	-28.96%	S
TALISMAN ENERGY INC CAD	87425E103	56.00	10/20/2011	749.78	03/15/2012	735.36	-14.42	-1.92%	S
TALISMAN ENERGY INC CAD	87425E103	60.00	10/21/2011	831.80	03/15/2012	787.89	-43.91	-5.28%	S
TALISMAN ENERGY INC CAD	87425E103	136.00	11/09/2011	1,829.10	03/15/2012	1,785.87	-43.23	-2.36%	S
TALISMAN ENERGY INC CAD	87425E103	30.00	11/10/2011	406.92	03/15/2012	393.95	-12.97	-3.19%	S
TALISMAN ENERGY INC CAD	87425E103	140.00	02/01/2012	1,679.47	03/15/2012	1,838.40	158.93	9.46%	S
TALISMAN ENERGY INC CAD	87425E103	44.00	02/02/2012	530.38	03/15/2012	577.79	47.41	8.94%	S
TALISMAN ENERGY INC CAD	87425E103	24.00	02/03/2012	298.69	03/15/2012	315.15	16.46	5.51%	S
TCW EMERGING MARKETS INCOME FUND CLASS N	87234N351	556.63	03/22/2012	6,284.66	04/18/2012	6,256.57	-28.09	-0.45%	S
TELIASONERA AB ADR	87960M205	215.00	09/20/2011	2,799.41	03/15/2012	2,926.09	126.68	4.53%	S
TELIASONERA AB ADR	87960M205	49.00	10/13/2011	666.61	03/15/2012	666.88	0.27	0.04%	S
TEVA PHARMACEUTICALS IND LTD ISRAEL ADR	881624209	29.00	06/07/2011	1,440.36	03/13/2012	1,283.92	-156.44	-10.86%	S
TEVA PHARMACEUTICALS IND LTD ISRAEL ADR	881624209	3.00	06/07/2011	149.00	03/15/2012	130.66	-18.34	-12.31%	S
TEVA PHARMACEUTICALS IND LTD ISRAEL ADR	881624209	56.00	06/08/2011	2,784.75	03/15/2012	2,438.89	-345.86	-12.42%	S
TEVA PHARMACEUTICALS IND LTD ISRAEL ADR	881624209	32.00	06/21/2011	1,521.55	03/15/2012	1,393.66	-127.89	-8.41%	S
TEVA PHARMACEUTICALS IND LTD ISRAEL ADR	881624209	16.00	06/22/2011	762.25	03/15/2012	696.82	-65.43	-8.58%	S
TEVA PHARMACEUTICALS IND LTD ISRAEL ADR	881624209	103.00	07/12/2011	5,070.24	03/15/2012	4,485.83	-584.41	-11.53%	S
TEVA PHARMACEUTICALS IND LTD ISRAEL ADR	881624209	16.00	07/12/2011	787.61	03/15/2012	697.94	-89.67	-11.39%	S
TEVA PHARMACEUTICALS IND LTD ISRAEL ADR	881624209	74.00	09/20/2011	2,728.00	03/15/2012	3,227.98	499.98	18.33%	S
THALES SPONS ORD EUR	F9156M108	95.00	08/28/2009	4,358.73	03/15/2012	3,529.38	-829.35	-19.03%	L
THALES SPONS ORD EUR	F9156M108	4.00	02/11/2010	181.63	03/15/2012	148.61	-33.02	-18.18%	L
THALES SPONS ORD EUR	F9156M108	10.00	06/01/2011	421.20	03/15/2012	371.51	-49.69	-11.80%	S
THE DIRECTV GROUP *RECLASSIFICATION EFF:08/2012* CL A	25490A101	26.00	12/07/2009	851.48	12/16/2011	1,093.98	242.50	28.48%	L
THE DIRECTV GROUP *RECLASSIFICATION EFF:08/2012* CL A	25490A101	46.00	12/11/2009	1,521.68	01/10/2012	1,977.20	455.52	29.94%	L

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
THE DIRECTV GROUP *RECLASSIFICATION EFF:08/2012* CL A	25490A101	41.00	12/11/2009	1,356.28	01/06/2012	1,819.13	462.85	34.13%	L
THE DIRECTV GROUP *RECLASSIFICATION EFF:08/2012* CL A	25490A101	21.00	09/17/2010	872.35	01/10/2012	902.64	30.29	3.47%	L
THE DIRECTV GROUP *RECLASSIFICATION EFF:08/2012* CL A	25490A101	47.00	09/17/2010	1,952.41	02/17/2012	2,100.86	148.45	7.60%	L
THE DIRECTV GROUP *RECLASSIFICATION EFF:08/2012* CL A	25490A101	24.00	09/27/2011	1,071.80	02/17/2012	1,072.78	0.98	0.09%	S
TIME WARNER INC NEW	887317303	110.00	10/13/2010	3,469.64	03/15/2012	3,920.33	450.69	12.99%	L
TIME WARNER INC NEW	887317303	75.00	10/14/2010	2,349.28	03/15/2012	2,672.95	323.67	13.78%	L
TIME WARNER INC NEW	887317303	38.00	12/21/2010	1,209.08	03/15/2012	1,354.29	145.21	12.01%	L
TIME WARNER INC NEW	887317303	38.00	12/22/2010	1,214.77	03/15/2012	1,354.30	139.53	11.49%	L
TOSHIBA CORP ADR	891493306	58.00	08/28/2009	1,757.40	03/15/2012	1,516.67	-240.73	-13.70%	L
TOSHIBA CORP ADR	891493306	10.00	10/22/2009	359.88	03/15/2012	261.50	-98.38	-27.34%	L
TOSHIBA CORP ADR	891493306	12.00	02/11/2010	342.48	03/15/2012	313.79	-28.69	-8.38%	L
TOSHIBA CORP ADR	891493306	15.00	07/15/2010	473.17	03/15/2012	392.24	-80.93	-17.10%	L
TOSHIBA CORP ADR	891493306	37.00	12/03/2010	1,189.31	03/15/2012	967.53	-221.78	-18.65%	L
TOSHIBA CORP ADR	891493306	29.00	01/06/2011	991.00	03/15/2012	758.34	-232.66	-23.48%	L
TOTAL S.A. FRANCE SPON ADR	89151E109	72.00	06/09/2008	6,134.40	03/15/2012	3,944.97	-2,189.43	-35.69%	L
TOTAL S.A. FRANCE SPON ADR	89151E109	1.00	06/11/2008	83.59	03/15/2012	54.79	-28.80	-34.45%	L
TOTAL S.A. FRANCE SPON ADR	89151E109	5.00	06/12/2008	405.80	03/15/2012	273.96	-131.84	-32.49%	L
TOTAL S.A. FRANCE SPON ADR	89151E109	6.00	08/28/2009	348.03	03/15/2012	328.74	-19.29	-5.54%	L
TOTAL S.A. FRANCE SPON ADR	89151E109	4.00	12/21/2009	250.64	03/15/2012	219.17	-31.47	-12.56%	L
TOTAL S.A. FRANCE SPON ADR	89151E109	8.00	02/11/2010	452.11	03/15/2012	438.33	-13.78	-3.05%	L
TOTAL S.A. FRANCE SPON ADR	89151E109	36.00	10/07/2011	1,714.76	03/15/2012	1,972.48	257.72	15.03%	S
TOTAL S.A. FRANCE SPON ADR	89151E109	22.00	10/13/2011	1,099.14	03/15/2012	1,205.41	106.27	9.67%	S
TOYOTA MOTOR CORP NEW JAPAN SPON ADR	892331307	46.00	01/14/2010	4,188.13	03/15/2012	3,917.56	-270.57	-6.46%	L
TOYOTA MOTOR CORP NEW JAPAN SPON ADR	892331307	8.00	01/29/2010	617.83	03/15/2012	681.31	63.48	10.27%	L
TOYOTA MOTOR CORP NEW JAPAN SPON ADR	892331307	10.00	02/04/2010	718.02	03/15/2012	851.64	133.62	18.61%	L
TOYOTA MOTOR CORP NEW JAPAN SPON ADR	892331307	7.00	02/11/2010	527.70	03/15/2012	596.15	68.45	12.97%	L
TOYOTA MOTOR CORP NEW JAPAN SPON ADR	892331307	12.00	03/15/2010	935.38	03/15/2012	1,021.97	86.59	9.26%	L

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
TOYOTA MOTOR CORP NEW JAPAN SPON ADR	892331307	13.00	03/16/2010	1,025.19	03/15/2012	1,107.14	81.95	7.99%	L
TOYOTA MOTOR CORP NEW JAPAN SPON ADR	892331307	18.00	03/29/2010	1,455.95	03/15/2012	1,532.95	77.00	5.29%	L
TOYOTA MOTOR CORP NEW JAPAN SPON ADR	892331307	17.00	11/22/2010	1,325.37	03/15/2012	1,447.80	122.43	9.24%	L
TOYOTA MOTOR CORP NEW JAPAN SPON ADR	892331307	14.00	12/02/2010	1,106.64	03/15/2012	1,192.30	85.66	7.74%	L
TOYOTA MOTOR CORP NEW JAPAN SPON ADR	892331307	1.00	03/17/2011	82.01	03/15/2012	85.16	3.15	3.84%	S
TOYOTA MOTOR CORP NEW JAPAN SPON ADR	892331307	10.00	05/26/2011	820.07	03/15/2012	851.64	31.57	3.85%	S
TOYOTA MOTOR CORP NEW JAPAN SPON ADR	892331307	9.00	12/15/2011	590.44	03/15/2012	766.48	176.04	29.82%	S
TRANSDIGM GROUP INC	893641100	9.00	01/30/2012	915.43	03/15/2012	1,030.39	114.96	12.56%	S
TRANSDIGM GROUP INC	893641100	20.00	01/31/2012	2,075.42	03/15/2012	2,289.76	214.34	10.33%	S
TRANSDIGM GROUP INC	893641100	19.00	02/02/2012	2,016.78	03/15/2012	2,175.27	158.49	7.86%	S
TRANSOCEAN LTD CHF	H8817H100	27.00	10/24/2011	1,504.79	12/14/2011	1,080.24	-424.55	-28.21%	S
TURKCELL ILETISIM HIZMETLERI A.S NEW ADR	900111204	17.00	12/08/2010	287.55	07/29/2011	217.48	-70.07	-24.37%	S
ULTA SALON COSMETICS & FRAGRANCE INC	90384S303	9.00	08/20/2010	209.83	08/10/2011	489.73	279.90	133.39%	S
ULTA SALON COSMETICS & FRAGRANCE INC	90384S303	8.00	08/27/2010	189.14	08/10/2011	435.31	246.17	130.15%	S
ULTA SALON COSMETICS & FRAGRANCE INC	90384S303	43.00	08/30/2010	1,003.57	08/10/2011	2,339.82	1,336.25	133.15%	S
ULTA SALON COSMETICS & FRAGRANCE INC	90384S303	21.00	08/30/2010	490.11	08/12/2011	1,235.49	745.38	152.08%	S
UMPQUA HOLDINGS CORP OR	904214103	226.00	04/27/2010	3,453.17	03/15/2012	2,906.30	-546.87	-15.84%	L
UMPQUA HOLDINGS CORP OR	904214103	56.00	04/30/2010	846.61	03/15/2012	720.15	-126.46	-14.94%	L
UMPQUA HOLDINGS CORP OR	904214103	98.00	07/06/2010	1,121.67	03/15/2012	1,260.26	138.59	12.36%	L
UMPQUA HOLDINGS CORP OR	904214103	151.00	10/26/2010	1,682.28	03/15/2012	1,941.82	259.54	15.43%	L
UMPQUA HOLDINGS CORP OR	904214103	76.00	12/02/2010	852.15	03/15/2012	977.34	125.19	14.69%	L
UNION PACIFIC CORP	907818108	16.00	08/28/2009	965.90	02/01/2012	1,862.13	896.23	92.79%	L
UNION PACIFIC CORP	907818108	12.00	08/28/2009	724.42	03/14/2012	1,293.74	569.32	78.59%	L
UNION PACIFIC CORP	907818108	34.00	08/28/2009	2,052.52	08/02/2011	3,416.74	1,364.22	66.47%	L
UNION PACIFIC CORP	907818108	54.00	08/31/2009	3,222.12	03/15/2012	5,928.39	2,706.27	83.99%	L
UNION PACIFIC CORP	907818108	54.00	08/31/2009	3,222.13	03/15/2012	5,928.39	2,706.26	83.99%	L
UNION PACIFIC CORP	907818108	2.00	08/31/2009	119.34	03/14/2012	215.62	96.28	80.68%	L
UNITED PARCEL SERVICE INC CL B	911312106	43.00	09/22/2010	2,910.10	08/01/2011	2,887.31	-22.79	-0.78%	S
UNITED PARCEL SERVICE INC CL B	911312106	5.00	09/22/2010	338.38	08/09/2011	313.15	-25.23	-7.46%	S
UNITED PARCEL SERVICE INC CL B	911312106	24.00	10/05/2010	1,633.71	08/09/2011	1,503.11	-130.60	-7.99%	S

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
UNITED PARCEL SERVICE INC CL B	911312106	19.00	10/05/2010	1,293.35	09/23/2011	1,168.23	-125.12	-9.67%	S
UNITED PARCEL SERVICE INC CL B	911312106	3.00	10/15/2010	208.77	09/23/2011	184.46	-24.31	-11.64%	S
UNITED PARCEL SERVICE INC CL B	911312106	45.00	10/15/2010	3,131.61	03/15/2012	3,511.73	380.12	12.14%	L
UNITED PARCEL SERVICE INC CL B	911312106	20.00	02/01/2012	1,538.39	03/15/2012	1,560.77	22.38	1.45%	S
UNITEDHEALTH GROUP INC	91324P102	5.00	05/05/2011	249.94	03/15/2012	279.94	30.00	12.00%	S
UNITEDHEALTH GROUP INC	91324P102	31.00	05/05/2011	1,549.61	10/12/2011	1,457.31	-92.30	-5.96%	S
UNITEDHEALTH GROUP INC	91324P102	33.00	05/05/2011	1,649.58	10/18/2011	1,460.30	-189.28	-11.47%	S
UNITEDHEALTH GROUP INC	91324P102	33.00	06/03/2011	1,621.27	03/15/2012	1,847.64	226.37	13.96%	S
UNITEDHEALTH GROUP INC	91324P102	28.00	06/20/2011	1,437.19	03/15/2012	1,567.69	130.50	9.08%	S
UNIVERSAL HEALTH SVCS INC CL B	913903100	41.00	01/15/2010	1,325.90	03/06/2012	1,751.42	425.52	32.09%	L
UNIVERSAL HEALTH SVCS INC CL B	913903100	9.00	01/15/2010	291.05	03/13/2012	385.96	94.91	32.61%	L
UNIVERSAL HEALTH SVCS INC CL B	913903100	38.00	01/15/2010	1,228.88	03/14/2012	1,648.28	419.40	34.13%	L
UNIVERSAL HEALTH SVCS INC CL B	913903100	2.00	02/11/2010	61.51	03/14/2012	86.75	25.24	41.03%	L
UNTD OVERSEAS BK LTD SPONS ADR SINGAPORE ADR	911271302	151.00	04/08/2011	4,690.08	03/15/2012	4,410.62	-279.46	-5.96%	S
UNTD OVERSEAS BK LTD SPONS ADR SINGAPORE ADR	911271302	26.00	05/25/2011	796.63	03/15/2012	759.45	-37.18	-4.67%	S
UNTD OVERSEAS BK LTD SPONS ADR SINGAPORE ADR	911271302	15.00	06/29/2011	466.63	03/15/2012	438.14	-28.49	-6.11%	S
UNTD TECHNOLOGIES CORP	913017109	18.00	05/21/2009	905.78	12/15/2011	1,324.23	418.45	46.20%	L
UNTD TECHNOLOGIES CORP	913017109	19.00	05/21/2009	956.10	11/23/2011	1,366.27	410.17	42.90%	L
UNTD TECHNOLOGIES CORP	913017109	23.00	05/21/2009	1,157.38	03/15/2012	1,987.99	830.61	71.77%	L
UNTD TECHNOLOGIES CORP	913017109	13.00	02/11/2010	867.73	03/15/2012	1,123.65	255.92	29.49%	L
UNTD TECHNOLOGIES CORP	913017109	34.00	10/15/2010	2,522.16	03/15/2012	2,938.76	416.60	16.52%	L
UNTD TECHNOLOGIES CORP	913017109	19.00	08/12/2011	1,362.41	03/15/2012	1,642.25	279.84	20.54%	S
UNTD TECHNOLOGIES CORP	913017109	29.00	02/01/2012	2,317.99	03/15/2012	2,506.60	188.61	8.14%	S
UNUM GROUP	91529Y106	262.00	05/20/2010	5,598.44	03/15/2012	6,343.71	745.27	13.31%	L
UNUM GROUP	91529Y106	72.00	09/17/2010	1,599.25	03/15/2012	1,743.31	144.06	9.01%	L
UNUM GROUP	91529Y106	100.00	09/22/2010	2,226.69	03/15/2012	2,421.27	194.58	8.74%	L
UNUM GROUP	91529Y106	10.00	01/24/2012	229.27	03/15/2012	242.12	12.85	5.60%	S
UNUM GROUP	91529Y106	12.00	01/25/2012	276.92	03/15/2012	290.56	13.64	4.93%	S
UNUM GROUP	91529Y106	50.00	01/26/2012	1,145.15	03/15/2012	1,210.63	65.48	5.72%	S
UNUM GROUP	91529Y106	50.00	03/08/2012	1,171.86	03/15/2012	1,210.63	38.77	3.31%	S

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
VALMONT INDUSTRIES INC	920253101	22.00	08/28/2009	1,864.28	08/11/2011	1,910.16	45.88	2.46%	L
VALMONT INDUSTRIES INC	920253101	10.00	08/28/2009	847.40	08/09/2011	851.21	3.81	0.45%	L
VALMONT INDUSTRIES INC	920253101	3.00	12/17/2009	240.96	08/11/2011	260.48	19.52	8.10%	L
VALMONT INDUSTRIES INC	920253101	6.00	02/11/2010	412.86	08/11/2011	520.95	108.09	26.18%	L
VARIAN MEDICAL SYSTEMS INC	92220P105	102.00	08/28/2009	4,158.29	03/15/2012	7,096.62	2,938.33	70.66%	L
VERISK ANALYTICS INC CL A	92345Y106	76.00	02/17/2011	2,544.69	03/15/2012	3,401.70	857.01	33.68%	L
VERISK ANALYTICS INC CL A	92345Y106	10.00	02/18/2011	337.60	03/15/2012	447.59	109.99	32.58%	L
VERISK ANALYTICS INC CL A	92345Y106	30.00	02/22/2011	1,002.19	03/15/2012	1,342.77	340.58	33.98%	L
VERISK ANALYTICS INC CL A	92345Y106	91.00	03/04/2011	2,847.91	03/15/2012	4,073.09	1,225.18	43.02%	L
VIACOM INC NEW CL B	92553P201	40.00	08/31/2009	994.79	01/05/2012	1,851.10	856.31	86.08%	L
VIACOM INC NEW CL B	92553P201	26.00	08/31/2009	646.61	02/06/2012	1,263.31	616.70	95.37%	L
VIACOM INC NEW CL B	92553P201	14.00	08/31/2009	348.18	02/07/2012	681.96	333.78	95.86%	L
VIACOM INC NEW CL B	92553P201	103.00	08/31/2009	2,561.58	03/15/2012	4,860.75	2,299.17	89.76%	L
VIACOM INC NEW CL B	92553P201	184.00	08/31/2009	4,576.02	03/15/2012	8,683.28	4,107.26	89.76%	L
VIACOM INC NEW CL B	92553P201	24.00	08/31/2009	596.87	10/04/2011	886.12	289.25	48.46%	L
VIACOM INC NEW CL B	92553P201	67.00	05/06/2011	3,393.24	03/15/2012	3,161.85	-231.39	-6.82%	S
VIACOM INC NEW CL B	92553P201	30.00	07/08/2011	1,562.70	03/15/2012	1,415.75	-146.95	-9.40%	S
VIACOM INC NEW CL B	92553P201	30.00	01/25/2012	1,455.74	03/15/2012	1,415.75	-39.99	-2.75%	S
VICTORY ESTABLISHED VALUE FUND CLASS A	926464231	94.95	03/22/2012	2,611.08	04/18/2012	2,606.46	-4.62	-0.18%	S
VICTORY ESTABLISHED VALUE FUND CLASS A	926464231	2,981.04	03/22/2012	81,978.67	06/26/2012	76,284.89	-5,693.78	-6.95%	S
VICTORY ESTABLISHED VALUE FUND CLASS A	926464231	2.62	03/28/2012	72.59	06/26/2012	66.92	-5.67	-7.81%	S
VIRTUS MULTI-SECTOR SHORT TERM BOND FUND - CLASS A	92828R644	1,549.69	03/22/2012	7,513.86	04/18/2012	7,500.49	-13.37	-0.18%	S
VMWARE INC CL A	928563402	16.00	03/02/2012	1,630.14	03/15/2012	1,688.92	58.78	3.61%	S
WALT DISNEY CO (HOLDING CO) DISNEY COM	254687106	20.00	02/11/2010	606.77	08/04/2011	716.97	110.20	18.16%	L
WALT DISNEY CO (HOLDING CO) DISNEY COM	254687106	66.00	03/10/2010	2,213.44	08/04/2011	2,365.99	152.55	6.89%	L
WALT DISNEY CO (HOLDING CO) DISNEY COM	254687106	39.00	03/10/2010	1,307.94	10/04/2011	1,128.61	-179.33	-13.71%	L
WALT DISNEY CO (HOLDING CO) DISNEY COM	254687106	34.00	03/10/2010	1,140.26	03/15/2012	1,473.99	333.73	29.27%	L
WALT DISNEY CO (HOLDING CO) DISNEY COM	254687106	58.00	03/01/2011	2,510.90	03/15/2012	2,514.45	3.55	0.14%	L
WALT DISNEY CO (HOLDING CO) DISNEY COM	254687106	35.00	01/25/2012	1,383.21	03/15/2012	1,517.34	134.13	9.70%	S

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
WALT DISNEY CO (HOLDING CO) DISNEY COM	254687106	36.00	02/09/2012	1,496.51	03/15/2012	1,560.69	64.18	4.29%	S
WELLPOINT INC	94973V107	19.00	03/16/2011	1,279.04	01/26/2012	1,214.79	-64.25	-5.02%	S
WELLPOINT INC	94973V107	4.00	03/16/2011	269.27	01/30/2012	257.22	-12.05	-4.48%	S
WELLPOINT INC	94973V107	26.00	03/16/2011	1,750.26	10/18/2011	1,666.22	-84.04	-4.80%	S
WELLPOINT INC	94973V107	21.00	04/14/2011	1,456.83	01/30/2012	1,350.41	-106.42	-7.30%	S
WELLPOINT INC	94973V107	4.00	04/14/2011	277.49	01/31/2012	257.27	-20.22	-7.29%	S
WELLPOINT INC	94973V107	20.00	04/26/2011	1,457.56	01/31/2012	1,286.36	-171.20	-11.75%	S
WELLS FARGO & CO NEW	949746101	159.00	12/10/2010	4,834.89	03/15/2012	5,272.90	438.01	9.06%	L
WELLS FARGO & CO NEW	949746101	97.00	12/22/2010	3,032.50	03/15/2012	3,216.80	184.30	6.08%	L
WELLS FARGO & CO NEW	949746101	64.00	02/09/2011	2,118.14	03/15/2012	2,122.42	4.28	0.20%	L
WELLS FARGO & CO NEW	949746101	66.00	05/02/2011	1,921.07	03/15/2012	2,188.75	267.68	13.93%	S
WHITE ENERGY CO LTD AUD	Q9763G104	305.00	11/12/2009	796.60	03/14/2012	120.62	-675.98	-84.86%	L
WHITE ENERGY CO LTD AUD	Q9763G104	150.00	11/13/2009	386.72	03/14/2012	59.33	-327.39	-84.66%	L
WHITE ENERGY CO LTD AUD	Q9763G104	110.00	11/16/2009	285.88	03/14/2012	43.50	-242.38	-84.78%	L
WHITE ENERGY CO LTD AUD	Q9763G104	95.00	11/17/2009	244.95	03/14/2012	37.57	-207.38	-84.66%	L
WHITE ENERGY CO LTD AUD	Q9763G104	125.00	11/18/2009	318.73	03/14/2012	49.44	-269.29	-84.49%	L
WHITE ENERGY CO LTD AUD	Q9763G104	60.00	11/19/2009	153.69	03/14/2012	23.73	-129.96	-84.56%	L
WHITE ENERGY CO LTD AUD	Q9763G104	70.00	11/20/2009	178.40	03/14/2012	27.68	-150.72	-84.48%	L
WHITE ENERGY CO LTD AUD	Q9763G104	40.00	11/20/2009	101.95	03/15/2012	14.98	-86.97	-85.31%	L
WHITE ENERGY CO LTD AUD	Q9763G104	120.00	11/23/2009	303.67	03/15/2012	44.94	-258.73	-85.20%	L
WHITE ENERGY CO LTD AUD	Q9763G104	132.00	02/11/2010	265.32	03/15/2012	49.42	-215.90	-81.37%	L
WHITE ENERGY CO LTD AUD	Q9763G104	160.00	04/08/2011	524.61	03/15/2012	59.92	-464.69	-88.58%	S
WILEY JOHN & SONS INC CL A	968223206	113.00	08/28/2009	3,659.21	03/15/2012	5,361.91	1,702.70	46.53%	L
WILEY JOHN & SONS INC CL A	968223206	25.00	09/23/2009	870.75	03/15/2012	1,186.27	315.52	36.24%	L
WILEY JOHN & SONS INC CL A	968223206	11.00	02/11/2010	439.67	03/15/2012	521.95	82.28	18.71%	L
WILEY JOHN & SONS INC CL A	968223206	31.00	07/13/2010	1,249.64	03/15/2012	1,470.97	221.33	17.71%	L
WILEY JOHN & SONS INC CL A	968223206	9.00	10/04/2010	376.37	03/15/2012	427.05	50.68	13.47%	L
WILEY JOHN & SONS INC CL A	968223206	22.00	10/05/2010	923.38	03/15/2012	1,043.92	120.54	13.05%	L
WILEY JOHN & SONS INC CL A	968223206	15.00	10/06/2010	632.19	03/15/2012	711.75	79.56	12.58%	L
WILEY JOHN & SONS INC CL A	968223206	9.00	10/07/2010	380.09	03/15/2012	427.06	46.97	12.36%	L

Realized gain/(loss) - from 07/01/2011 to 06/30/2012 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
WILEY JOHN & SONS INC CL A	968223206	16.00	07/25/2011	836.80	03/15/2012	759.21	-77.59	-9.27%	S
WILEY JOHN & SONS INC CL A	968223206	40.00	01/18/2012	1,766.78	03/15/2012	1,898.02	131.24	7.43%	S
WORLEYPARSONS LTD ADR	98161Q101	118.00	12/08/2010	3,119.01	03/15/2012	3,610.73	491.72	15.77%	L
WRIGHT EXPRESS CORP	98233Q105	74.00	08/01/2011	3,650.05	03/15/2012	4,673.76	1,023.71	28.05%	S
WRIGHT EXPRESS CORP	98233Q105	19.00	08/02/2011	920.66	03/15/2012	1,200.02	279.36	30.34%	S
YAMANA GOLD INC CAD	98462Y100	153.00	09/28/2010	1,748.16	03/15/2012	2,396.22	648.06	37.07%	L
YAMANA GOLD INC CAD	98462Y100	116.00	09/28/2010	1,325.40	07/21/2011	1,542.89	217.49	16.41%	S
YAMANA GOLD INC CAD	98462Y100	139.00	09/28/2010	1,588.20	09/09/2011	2,379.87	791.67	49.85%	S
YAMANA GOLD INC CAD	98462Y100	116.00	09/28/2010	1,325.41	12/20/2011	1,704.87	379.46	28.63%	L
YAMANA GOLD INC CAD	98462Y100	62.00	08/03/2011	851.22	03/15/2012	971.02	119.80	14.07%	S
ZURICH FINANCIAL SVCS **NAME CHANGE EFF: 04/2012** SPON ADR	98982M107	138.00	08/28/2009	3,071.38	03/15/2012	3,607.25	535.87	17.45%	L
ZURICH FINANCIAL SVCS **NAME CHANGE EFF: 04/2012** SPON ADR	98982M107	9.00	02/11/2010	201.96	03/15/2012	235.25	33.29	16.48%	L
ZURICH FINANCIAL SVCS **NAME CHANGE EFF: 04/2012** SPON ADR	98982M107	24.00	05/26/2010	469.09	03/15/2012	627.35	158.26	33.74%	L
TOTAL REALIZED GAIN/(LOSS):				4,289,935.00		4,619,042.52	329,107.52	7.67%	

TOTAL GAINS:	549,661.18		
TOTAL LOSSES:	-220,553.66		
SHORT TERM - TOTAL REALIZED GAIN/(LOSS):	-20,071.59	1,529,964.59	1,509,893.00
LONG TERM - TOTAL REALIZED GAIN/(LOSS):	349,179.11	2,759,970.41	3,109,149.52

Form **8868**
(Rev January 2012)
Department of the Treasury
Internal Revenue Service

Application for Extension of Time To File an Exempt Organization Return

OMB No. 1545-1709

► File a separate application for each return.

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

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

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

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

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

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

Enter filer's identifying number, see instructions

Type or print	Name of exempt organization or other filer, see instructions WELLS FAMILY FOUNDATION, INC	Employer identification number (EIN) or [X] 20-4003386
File by the due date for filing your return See instructions	Number, street, and room or suite number If a P.O. box, see instructions 680 VIA LUGANO	Social security number (SSN) [ ]
	City, town or post office, state, and ZIP code For a foreign address, see instructions WINTER PARK, FL 32789	

Enter the Return code for the return that this application is for (file a separate application for each return) 04

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

- The books are in the care of. ► STEPHEN WELLS **COPY**

Telephone No. ► 407-628-1411 FAX No. ►

- If the organization does not have an office or place of business in the United States, check this box.... ► [ ]
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) ______. If this is for the whole group, check this box .... ► [ ] . If it is for part of the group, check this box... ► [ ] and attach a list with the names and EINs of all members the extension is for.

1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until 2/15, 20 13, to file the exempt organization return for the organization named above. The extension is for the organization's return for:
► [ ] calendar year 20____ or
► [X] tax year beginning 7/01, 20 11, and ending 6/30, 20 12.

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

3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions	3a	$ 10,470.
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit	3b	$ 5,720.
c Balance due. Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions	3c	$ 4,750.

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