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 10/01/11 , and ending 09/30/12

Name of foundation: TAYLOR CHRISTIAN FOUNDATION

A Employer identification number: 31-1745034

Number and street (or P O box number if mail is not delivered to street address): P.O. BOX 457 | Room/suite:

B Telephone number (see instructions): 603-569-5905

City or town, state, and ZIP code: WOLFEBORO NH 03896

C If exemption application is pending, check here ▶ ☐

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

D 1. Foreign organizations, check here ▶ ☐
2 Foreign organizations meeting the 85% test, check here and attach computation ▶ ☐

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

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

I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ $ 5,042,977

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

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

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

	Line	Description		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1	Contributions, gifts, grants, etc , received (attach schedule)					
	2	Check ▶ ☒ if the foundation is not required to attach Sch B					
	3	Interest on savings and temporary cash investments		42,253	42,253		
	4	Dividends and interest from securities		139,127	139,127		
	5a	Gross rents					
	b	Net rental income or (loss)					
	6a	Net gain or (loss) from sale of assets not on line 10		213,368			
	b	Gross sales price for all assets on line 6a	3,348,748				
	7	Capital gain net income (from Part IV, line 2)			213,368		
	8	Net short-term capital gain				0	
	9	Income modifications					
	10a	Gross sales less returns & allowances					
	b	Less Cost of goods sold					
	c	Gross profit or (loss) (attach schedule)					
	11	Other income (attach schedule)					
	12	**Total.** Add lines 1 through 11		394,748	394,748	0	
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc		0			
	14	Other employee salaries and wages					
	15	Pension plans, employee benefits					
	16a	Legal fees (attach schedule)					
	b	Accounting fees (attach schedule)	STMT 1	2,239			
	c	Other professional fees (attach schedule)	STMT 2	44,254	44,254		
	17	Interest					
	18	Taxes (attach schedule) (see instructions)	STMT 3	9,005			
	19	Depreciation (attach schedule) and depletion					
	20	Occupancy					
	21	Travel, conferences, and meetings		1,868			
	22	Printing and publications					
	23	Other expenses (att sch)	STMT 4	25	25		
	24	**Total operating and administrative expenses.** Add lines 13 through 23		57,391	44,279	0	0
	25	Contributions, gifts, grants paid		300,000			300,000
	26	**Total expenses and disbursements.** Add lines 24 and 25		357,391	44,279	0	300,000
	27	Subtract line 26 from line 12					
	a	**Excess of revenue over expenses and disbursements**		37,357			
	b	**Net investment income** (if negative, enter -0-)			350,469		
	c	**Adjusted net income** (if negative, enter -0-)				0	

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Part II Balance Sheets

	Line	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	31,687	19,645	19,645
	2	Savings and temporary cash investments	247,696	385,484	385,484
	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 (att schedule) ▶			
		Less allowance for doubtful accounts ▶ 0			
	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) SEE STMT 5	4,142,801	3,302,284	3,621,167
	c	Investments—corporate bonds (attach schedule) SEE STMT 6	254,462	1,006,590	1,016,681
	11	Investments—land, buildings, and equipment basis ▶			
		Less accumulated depreciation (attach sch) ▶			
	12	Investments—mortgage loans			
	13	Investments—other (attach schedule)			
	14	Land, buildings, and equipment basis ▶			
		Less accumulated depreciation (attach sch) ▶			
	15	Other assets (describe ▶)			
	16	**Total assets** (to be completed by all filers—see the instructions Also, see page 1, item I)	4,676,646	4,714,003	5,042,977
Liabilities	17	Accounts payable and accrued expenses			
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶)			
	23	**Total liabilities** (add lines 17 through 22)	0	0	
Net Assets or Fund Balances		**Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.**			
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
		Foundations that do not follow SFAS 117, check here ▶ ☒ and complete lines 27 through 31.			
	27	Capital stock, trust principal, or current funds			
	28	Paid-in or capital surplus, or land, bldg , and equipment fund			
	29	Retained earnings, accumulated income, endowment, or other funds	4,676,646	4,714,003	
	30	**Total net assets or fund balances** (see instructions)	4,676,646	4,714,003	
	31	**Total liabilities and net assets/fund balances** (see instructions)	4,676,646	4,714,003	

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	4,676,646
2	Enter amount from Part I, line 27a	2	37,357
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	4,714,003
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	4,714,003

Part IV Capital Gains and Losses for Tax on Investment Income

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

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

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

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

2	Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 / If (loss), enter -0- in Part I, line 7 }	2	213,368
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	9,379

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

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2010	287,100	5,221,977	0.054979
2009	281,376	4,998,311	0.056294
2008	256,999	4,625,883	0.055557
2007	448,507	7,849,043	0.057142
2006	448,638	9,293,813	0.048273

2	**Total** of line 1, column (d)	2	0.272245
3	Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.054449
4	Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	4,971,452
5	Multiply line 4 by line 3	5	270,691
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	3,505
7	Add lines 5 and 6	7	274,196
8	Enter qualifying distributions from Part XII, line 4	8	300,000

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1 Date of ruling or determination letter (attach copy of letter if necessary—see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ [X] and enter 1% of Part I, line 27b	1	3,505
c	All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	2	0
3	Add lines 1 and 2	3	3,505
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	3,505
6	Credits/Payments		
a	2011 estimated tax payments and 2010 overpayment credited to 2011 — 6a: 7,600		
b	Exempt foreign organizations—tax withheld at source — 6b		
c	Tax paid with application for extension of time to file (Form 8868) — 6c		
d	Backup withholding erroneously withheld — 6d		
7	Total credits and payments Add lines 6a through 6d	7	7,600
8	Enter any **penalty** for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8	
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶	9	
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶	10	4,095
11	Enter the amount of line 10 to be **Credited to 2012 estimated tax** ▶ 4,095 Refunded ▶	11	

Part VII-A Statements Regarding Activities

			Yes	No
1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)?	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 ▶ $ ______ **(2)** On foundation managers ▶ $ ______			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ $ ______			
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? N/A	4b		
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T	5		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either ● By language in the governing instrument, or ● By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X	
7	Did the foundation have at least $5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	7	X	
8a	Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ NONE			
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 SEE STMT 7	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 ▶ G. ROBERT LOCKHART Telephone no ▶ 603-569-5905
P.O. BOX 457
Located at ▶ WOLFEBORO FALLS NH ZIP+4 ▶ 03896

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here ▶ ☐
and enter the amount of tax-exempt interest received or accrued during the year ▶ 15

			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)?	N/A	1b		
	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?	N/A	1c		
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)	N/A	2b		
c	If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here ▶ 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)	N/A	3b		
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		4a		X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011?		4b		X

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

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

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

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

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

(4) Provide a grant to an organization other than a charitable, etc , organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (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)? N/A **5b**

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

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

If "Yes," attach the statement required by Regulations section 53 4945-5(d)

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

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? **6b** 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
G. ROBERT LOCKHART P.O. BOX 457	WOLFEBORO FALLS NH 03896	TRUSTEE 0.00	0	0	0
ROMONA LOCKHART P.O. BOX 457	WOLFEBORO FALLS NH 03896	TRUSTEE 0.00	0	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 ▶		

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 ▶	

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	4,983,011
b	Average of monthly cash balances		1b	64,148
c	Fair market value of all other assets (see instructions)		1c	0
d	**Total** (add lines 1a, b, and c)		1d	5,047,159
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	5,047,159
4	Cash deemed held for charitable activities Enter 1½% of line 3 (for greater amount, see instructions)		4	75,707
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4		5	4,971,452
6	**Minimum investment return.** Enter 5% of line 5		6	248,573

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	248,573
2a	Tax on investment income for 2011 from Part VI, line 5	2a 3,505		
b	Income tax for 2011 (This does not include the tax from Part VI)	2b		
c	Add lines 2a and 2b		2c	3,505
3	Distributable amount before adjustments Subtract line 2c from line 1		3	245,068
4	Recoveries of amounts treated as qualifying distributions		4	
5	Add lines 3 and 4		5	245,068
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	245,068

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	300,000
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	300,000
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	3,505
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	296,495

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					245,068
2 Undistributed income, if any, as of the end of 2011					
a Enter amount for 2010 only					
b Total for prior years 20____ , 20____ , 20____					
3 Excess distributions carryover, if any, to 2011					
a From 2006	15,336				
b From 2007	63,995				
c From 2008	26,707				
d From 2009	42,910				
e From 2010	33,532				
f **Total** of lines 3a through e		182,480			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ $ 300,000					
a Applied to 2010, but not more than line 2a					
b Applied to undistributed income of prior years (Election required—see instructions)					
c Treated as distributions out of corpus (Election required—see instructions)					
d Applied to 2011 distributable amount					245,068
e Remaining amount distributed out of corpus		54,932			
5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a))					
6 **Enter the net total of each column as indicated below:**					
a Corpus Add lines 3f, 4c, and 4e Subtract line 5		237,412			
b Prior years' undistributed income Subtract line 4b from line 2b					
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					
d Subtract line 6c from line 6b Taxable amount—see instructions					
e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount—see instructions					
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012					0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)					
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)		15,336			
9 **Excess distributions carryover to 2012.** Subtract lines 7 and 8 from line 6a		222,076			
10 Analysis of line 9					
a Excess from 2007	63,995				
b Excess from 2008	26,707				
c Excess from 2009	42,910				
d Excess from 2010	33,532				
e Excess from 2011	54,932				

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

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

b Check box to indicate whether the 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 foundation had $5,000 or more in assets at any time during the year—see instructions.)

1 **Information Regarding Foundation Managers:**

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

NONE

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

NONE

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

Check here ▶ [X] 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

N/A

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

N/A

c Any submission deadlines

N/A

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

N/A

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 SEE STATEMENT 8				300,000
Total			▶ 3a	300,000
b Approved for future payment N/A				
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	42,253	
4 Dividends and interest from securities			14	139,127	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	213,368	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a					
b					
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e)		0		394,748	0

13 **Total.** Add line 12, columns (b), (d), and (e) 13 394,748

(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

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

G Robert Lockhart | 12-11-2013 | PRESIDENT

Signature of officer or trustee | Date | Title

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed
HEATHER A. ASHTON	Heather Ashton CPA	11/14/12	
Firm's name ▶ BIGELOW & ASHTON, PA		PTIN	P00217799
Firm's address ▶ PO BOX 1869		Firm's EIN ▶	02-0512256
WOLFEBORO, NH 03894-1869		Phone no	603-569-6200

DAA

Capital Gains and Losses for Tax on Investment Income

Form **990-PF** | For calendar year 2011, or tax year beginning 10/01/11 , and ending 09/30/12 | **2011**

Name: TAYLOR CHRISTIAN FOUNDATION

Employer Identification Number: 31-1745034

	(a) List and describe the kind(s) of property sold, e g , real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co	(b) How acquired P-Purchase D-Donation	(c) Date acquired (mo , day, yr)	(d) Date sold (mo , day, yr)
(1)	BARCLAYS WEALTH A/C 8501 SEE ATTACH	P	VARIOUS	VARIOUS
(2)	BARCLAYS WEALTH A/C 8501 SEE ATTACH	P	VARIOUS	VARIOUS
(3)	BARCLAYS WEALTH A/C 9501 SEE ATTACH	P	VARIOUS	VARIOUS
(4)	BARCLAYS WEALTH A/C 9501 SEE ATTACH	P	VARIOUS	VARIOUS
(5)	BARCLAYS WEALTH A/C 0501 SEE ATTACH	P	VARIOUS	VARIOUS
(6)	BARCLAYS WEALTH A/C 0501 SEE ATTACH	P	VARIOUS	VARIOUS
(7)	BARCLAYS WEALTH A/C 4501 SEE ATTACH	P	VARIOUS	VARIOUS
(8)	BARCLAYS WEALTH A/C 4501 SEE ATTACH	P	VARIOUS	VARIOUS
(9)	BARCLAYS WEALTH A/C 6501 SEE ATTACH	P	VARIOUS	VARIOUS
(10)	BARCLAYS WEALTH A/C 6501 SEE ATTACH	P	VARIOUS	VARIOUS
(11)	CIT GROUP INC	P	09/12/11	03/09/12
(12)	CIT GROUP CAP	P	06/04/10	07/18/12
(13)	BLACKROCK FLOATING	P	VARIOUS	VARIOUS
(14)	CREDIT SUISSE A/C 4624 SEE ATTACH	P	VARIOUS	VARIOUS
(15)	CREDIT SUISSE A/C 4624 SEE ATTACH	P	VARIOUS	VARIOUS

	(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)
(1)	297,567		292,265	5,302
(2)	606,431		591,461	14,970
(3)	8,801		8,501	300
(4)	11,639		7,604	4,035
(5)	59,173		61,140	-1,967
(6)	231,508		229,462	2,046
(7)	27,961		29,558	-1,597
(8)	44,605		36,669	7,936
(9)	1,913		1,852	61
(10)	81,456		64,147	17,309
(11)	50,000		50,000	
(12)	60,000		60,173	-173
(13)	143,368		149,238	-5,870
(14)	600,697		593,417	7,280
(15)	1,121,533		959,893	161,640

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

	(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
(1)				5,302
(2)				14,970
(3)				300
(4)				4,035
(5)				-1,967
(6)				2,046
(7)				-1,597
(8)				7,936
(9)				61
(10)				17,309
(11)				
(12)				-173
(13)				-5,870
(14)				7,280
(15)				161,640

Capital Gains and Losses for Tax on Investment Income

Form **990-PF** For calendar year 2011, or tax year beginning 10/01/11, and ending 09/30/12 **2011**

Name	Employer Identification Number
TAYLOR CHRISTIAN FOUNDATION	31-1745034

	(a) List and describe the kind(s) of property sold, e g , real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co	(b) How acquired P-Purchase D-Donation	(c) Date acquired (mo , day, yr)	(d) Date sold (mo , day, yr)
(1)	BARCLAYS WEALTH A/C 8501			
(2)				
(3)				
(4)				
(5)				
(6)				
(7)				
(8)				
(9)				
(10)				
(11)				
(12)				
(13)				
(14)				
(15)				

	(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)
(1)	2,096			2,096
(2)				
(3)				
(4)				
(5)				
(6)				
(7)				
(8)				
(9)				
(10)				
(11)				
(12)				
(13)				
(14)				
(15)				

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

	(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
(1)				2,096
(2)				
(3)				
(4)				
(5)				
(6)				
(7)				
(8)				
(9)				
(10)				
(11)				
(12)				
(13)				
(14)				
(15)				

Federal Statements

Statement 1 - Form 990-PF, Part I, Line 16b - Accounting Fees

Description	Total	Net Investment	Adjusted Net	Charitable Purpose
ACCOUNTING FEES	$ 2,239	$	$	$
TOTAL	$ 2,239	$ 0	$ 0	$ 0

Statement 2 - Form 990-PF, Part I, Line 16c - Other Professional Fees

Description	Total	Net Investment	Adjusted Net	Charitable Purpose
BARCLAYS WEALTH INVESTMENT FEES	$ 20,729	$ 20,729	$	$
CREDIT SUISSE INVESTMENT FEES	23,525	23,525		
TOTAL	$ 44,254	$ 44,254	$ 0	$ 0

Statement 3 - Form 990-PF, Part I, Line 18 - Taxes

Description	Total	Net Investment	Adjusted Net	Charitable Purpose
NH LICENSE FEE	$ 75	$	$	$
FEDERAL INCOME TAXES	8,930			
TOTAL	$ 9,005	$ 0	$ 0	$ 0

Statement 4 - Form 990-PF, Part I, Line 23 - Other Expenses

Description	Total	Net Investment	Adjusted Net	Charitable Purpose
	$	$	$	$
EXPENSES				
BANK SERVICE CHARGES	25	25		
TOTAL	$ 25	$ 25	$ 0	$ 0

Federal Statements

Statement 5 - Form 990-PF, Part II, Line 10b - Corporate Stock Investments

Description	Beginning of Year	End of Year	Basis of Valuation	Fair Market Value
EQUITIES	$ 4,142,801	$ 3,302,284	COST	$ 3,621,167
TOTAL	$ 4,142,801	$ 3,302,284		$ 3,621,167

Statement 6 - Form 990-PF, Part II, Line 10c - Corporate Bond Investments

Description	Beginning of Year	End of Year	Basis of Valuation	Fair Market Value
BONDS	$ 254,462	$ 1,006,590	COST	$ 1,016,681
TOTAL	$ 254,462	$ 1,006,590		$ 1,016,681

Statement 7 - Form 990-PF, Part VII-A, Line 8b - Not Filing with Attorney General Explanation

Description
NEW HAMPSHIRE LAW EXEMPTS RELIGIOUS ORGANIZATIONS FROM THE ANNUAL REPORTING REQUIREMENTS. THE TAYLOR CHRISTIAN FOUNDATION IS CONSIDERED RELIGIOUS IN NATURE.

Federal Statements

Form 990-PF, Part XV, Line 1a - Managers Who Contributed Over 2% or $5,000

Name of Manager	Amount
NONE	$
TOTAL	$ 0

Form 990-PF, Part XV, Line 1b - Managers Who Own 10% or More Stock

Name of Manager	Amount
NONE	$
TOTAL	$ 0

Statement 8 - Form 990-PF, Part XV, Line 3a - Grants and Contributions Paid During the Year

Name / Address	Address / Relationship	Status	Purpose	Amount
AFRICAN INLAND MISSION PEARL RIVER NY 10965	PO BOX 178 NONE		SPREAD GOD'S WORDS THROUGH MEMBERS	500
CAMPUS CRUSADE ORLANDO FL 32832	100 LAKE HART DRIVE NONE		SPREAD GOD'S WORDS THROUGH MEMBERS	5,000
CHILD EVANGELISM NH CONCORD NH 03301	11 BROOKWOOD DRIVE NONE		SPREAD GOD'S WORDS THROUGH MEMBERS	2,000
CHRISTIAN LEGAL STUDENTS SPRINGFIELD VA 22151	800 BRADDOCK ROAD NONE		SPREAD GOD'S WORDS THROUGH MEMBERS	2,000
CHRIST FOR THE CITY OMAHA NE 68124	PO BOX 3827 NONE		SPREAD GOD'S WORDS THROUGH MEMBERS	500
LIFE BRIDGE NH WOLFEBORO NH 03894	PO BOX 187 NONE		SPREAD GOD'S WORDS THROUGH MEMBERS	20,000
MENDENHALL MINISTRIES, MS MENDENHALL MS 39114	PO BOX 368 NONE		SPREAD GOD'S WORDS THROUGH MEMBERS	5,000
PIONEER CLUBS, ILLINOIS WHEATON IL 60189	PO BOX 738 NONE		SPREAD GOD'S WORDS THROUGH MEMBERS	20,000
TEEN CHALLENGE, CALIF SANTA ANA CA 92702	PO BOX 236 NONE		SPREAD GOD'S WORDS THROUGH MEMBERS	10,000
YOUNG LIFE, NEW JERSEY WESTFIELD NJ 07090-3126	170 ELM STREET NONE		SPREAD GOD'S WORDS THROUGH MEMBERS	5,000
CONCORD CHRISTIAN ACADEMY CONCORD NH 03301	37 REGIONAL DRIVE NONE		SPREAD GOD'S WORDS THROUGH MEMBERS	20,000
CORNERSTONE CHRISTIAN ACA OSSIPEE NH 03864	129 ROUTE 28 NONE		SPREAD GOD'S WORDS THROUGH MEMBERS	25,000
NORWALK YOUTH BAND, CT WOLFEBORO NH 03894	PO BOX 457 NONE		SPREAD GOD'S WORDS THROUGH MEMBERS	2,000
WEST BAY ACADEMY, RI NORTH KINGSTON RI 02852	475 SCHOOL STREET NONE		SPREAD GOD'S WORDS THROUGH MEMBERS	25,000
JH RANCH CALIF BIRMINGHAM AL 35223	402 OFFICE PARK DRIVE 310 NONE		SPREAD GOD'S WORDS THROUGH MEMBERS	2,000
NORTHWOODS CHRISTIAN, MI PICKFORD MI 49744	PO BOX 186 NONE		SPREAD GOD'S WORDS THROUGH MEMBERS	15,000
RAINBOW BIBLE RANCH, SD STURGIS SD 57785	14676 LONGTREE ROAD NONE		SPREAD GOD'S WORDS THROUGH MEMBERS	3,000

Federal Statements

Statement 8 - Form 990-PF, Part XV, Line 3a - Grants and Contributions Paid During the Year (continued)

Name / Address	Address / Relationship	Status	Purpose	Amount
UNION BIBLICA YOUTH, HOND SIGUATEPEQUE, HONDURAS YT	SCRIPTURE UNION BAYS CAMP NONE		SPREAD GOD'S WORDS THROUGH MEMBERS	11,000
INTERVARSITY CHRISTIAN MADISON WI 53707	6400 SCHROEDER ROAD NONE		SPREAD GOD'S WORDS THROUGH MEMBERS	127,000
TOTAL				300,000

Barclays Wealth and Investment Management

REALIZED GAINS AND LOSSES

Account 831-10528-1-8-501

TAYLOR CHRISTIAN FDN.

From 10-01-11 Through 09-30-12

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss Short Term	Gain Or Loss Long Term
04-01-11	10-01-11	0 95	Bwas- Local Currency Emerging Market Debt	949 88		898 28	-51 60	
01-28-10	10-06-11	23,659 000	**Oppenheimer International Bond Fund-Cl C	149,998 06		149,288 29		-709 77
03-01-10	10-06-11	56 592	**Oppenheimer International Bond Fund-Cl C	359 36		357 10		-2 26
04-01-10	10-06-11	71 419	**Oppenheimer International Bond Fund-Cl C	457 08		450 65		-6 43
05-03-10	10-06-11	75 020	**Oppenheimer International Bond Fund-Cl C	481 63		473 38		-8 25
06-23-10	10-06-11	2,000	Vornado Realty L P 7 875% Public Income No	50,405 15		52,270 38		1,865 23
07-08-10	10-06-11	1,250	Western Union Co	19,817 65		19,256 97		-560 68
07-08-10	10-06-11	550	Weyerhaeuser Co	19,585 15		8,643 92		-10,941 23
09-01-10	10-06-11	936	Weyerhaeuser Co	14,545 44		14,710 39		164 95
08-09-11	10-12-11	150	Put Ewp 10/22/11 30 Ishares Msci Spain Ind	30,608 53		666 44	-29,942 09	
08-29-11	10-19-11	75	Put Spy 10/22/11 127 Standard & Poors Depo	17,931 84		39,104 15	21,172 31	
08-03-11	10-24-11	-75	Put Spy 10/22/11 110 Standard & Poors Depo	0 00		8,960 73	8,960 73	
04-01-11	11-01-11	0 90	Bwas- Local Currency Emerging Market Debt	902 73		915 41	12 68	
07-08-10	11-07-11	1,100	Comcast Corp New Cl A	19,750 15		24,611 37		4,861 22
07-02-09	11-21-11	3,000	Powershares Db Commodity Index Tracking Fu	66,062 15		80,993 28		14,931 13
04-01-11	12-01-11	0 99	Bwas- Local Currency Emerging Market Debt	990 40		960 77	-29 63	
04-01-11	02-01-12	240 88	Bwas- Local Currency Emerging Market Debt	240,881 21		246,061 16	5,179 95	
07-01-10	04-01-12	2,500 00	Alternativefocus Halcyon Partners Ltd D I	250,000 00		255,375 74		5,375 74
TOTAL GAINS							35,325 67	27,198 27
TOTAL LOSSES							-30,023 32	-12,228 62
				883,726 41✓	0 00	903,998 41✓	5,302 35	14,969 65
TOTAL REALIZED GAIN/LOSS			20,272 00					
CAPITAL GAIN DISTRIBUTIONS								
	12-09-11		**Pimco Income Fund Class A					46 94
	12-20-11		**Harbor High Yield Bond Fund Institutiona					2,048 98
TOTAL DISTRIBUTIONS			2,095 92				0 00	2,095 92
							5,302.35	**17,065.57**
TOTAL GAIN/LOSS			22,367 92					

gc 11/6/12

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Barclays Wealth and Investment Management

REALIZED GAINS AND LOSSES

Account 831-10683-1-9-501

TAYLOR CHRISTIAN FDN.

From 10-01-11 Through 09-30-12

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss Short Term	Gain Or Loss Long Term
01-30-09	10-05-11	69	General Mills Inc	2,051 37		2,616 32		564 95
11-18-10	11-04-11	102	Assurant Inc	3,638 23		3,911 02	272 79	
12-13-10	11-04-11	29	Assurant Inc	1,117 53		1,111 96	-5 57	
10-05-10	11-08-11	16	Eog Res Inc	1,557.33		1,631 00		73 67
01-30-09	11-08-11	34	Occidental Pete Corp	1,854 02		3,444 76		1,590 74
12-13-10	11-14-11	26	Assurant Inc	1,001 92		992 31	-9 61	
01-27-11	11-14-11	43	Assurant Inc	1,714 99		1,641 13	-73 86	
07-15-11	11-14-11	30	Assurant Inc	1,029 00		1,144 98	115 98	
01-30-09	01-04-12	76	Unitedhealth Group Inc	2,140 54		3,946 44		1,805 90
TOTAL GAINS							388 77	4,035 26
TOTAL LOSSES							-89 04	0 00
				16,104.93 ✓	0.00	20,439.92 ✓	299.73	4,035.26

TOTAL REALIZED GAIN/LOSS 4,334 99

NO CAPITAL GAINS DISTRIBUTIONS

9L11/6/12

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Barclays Wealth and Investment Management

REALIZED GAINS AND LOSSES

Account 831-11300-1-0-501

TAYLOR CHRISTIAN FDN.

From 10-01-11 Through 09-30-12

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss Short Term	Gain Or Loss Long Term
02-05-09	10-04-11	278	***Nippon Telegraph And Telephone Corporat	6,523 64		6,696 42		172 78
02-05-09	10-05-11	447	***Gold Fields Ltd New Sponsored Adr	4,704 31		6,645 87		1,941 56
02-05-09	10-06-11	118	***Royal Dutch Shell Plc Sponsored Adr Rep	5,589 71		7,492 90		1,903 19
11-20-09	10-06-11	91	***Royal Dutch Shell Plc Sponsored Adr Rep	5,357 17		5,778 42		421 25
02-02-10	10-06-11	42	***Royal Dutch Shell Plc Sponsored Adr Rep	2,313 67		2,666 97		353 30
10-16-09	10-12-11	109	***Axis Capital Holdings Ltd	3,292 78		2,855 74		-437 04
02-05-09	10-12-11	183	***Ubs Ag New	1,996 53		2,316 73		320 20
05-24-10	10-12-11	390	***Allianz Se Sponsored Adr Repstg 1/10 Sh	3,905 34		4,332 81		427 47
08-18-11	10-12-11	940	***Alstom Unsponsored Adr	4,134 87		3,393 33	-741 54	
02-05-09	10-12-11	490	***Alumina Ltd Sponsored Adr	1,424 80		3,131 03		1,706 23
02-05-09	10-12-11	180	***Anglogold Ashanti Ltd (New) Sponsored A	4,653 00		7,385 25		2,732 25
01-12-10	10-12-11	77	***Astrazeneca Plc Sponsored Adr	3,660 31		3,652 81		-7 50
01-14-10	10-12-11	63	***Astrazeneca Plc Sponsored Adr	3,112 16		2,988 66		-123 50
04-09-09	10-12-11	34	***Barrick Gold Corp	979 75		1,629 25		649 50
08-17-09	10-12-11	106	***Barrick Gold Corp	3,479 70		5,079.42		1,599 72
02-05-09	10-12-11	138	***Cameco Corp	2,165 22		2,878 54		713 32
03-04-10	10-12-11	137	***Cameco Corp	3,706 80		2,857 68		-849 12
04-05-10	10-12-11	45	***Cameco Corp	1,214 08		938 65		-275 43
09-25-09	10-12-11	365	***Carrefour Sa Sponsored Adr	3,306 54		1,788 47		-1,518 07
10-07-09	10-12-11	357	***Carrefour Sa Sponsored Adr	3,209 00		1,749 26		-1,459 74
10-20-09	10-12-11	394	***Carrefour Sa Sponsored Adr	3,590 64		1,930 56		-1,660 08
10-28-09	10-12-11	154	***Carrefour Sa Sponsored Adr	1,354 06		754 59		-599 47
02-05-09	10-12-11	720	***Centrais Eletricas Brasileiras S A Elet	7,409 52		9,524 26		2,114 74
04-13-11	10-12-11	200	***Daiichi Sankyo Co Ltd Unsponsored Adr	3,740 74		4,169 91	429 17	
02-05-09	10-12-11	410	***Dai Nippon Printing Limited Japan Spons	4,161 50		4,395 11		233 61
03-23-10	10-12-11	430	***Electricite De France Sa Unsponsored Ad	4,450 11		2,743 34		-1,706 77
05-12-10	10-12-11	678	***Finmeccanica Spa Roma Unsponsored Adrs	4,066 58		2,543 60		-1,522 98
05-17-10	10-12-11	63	***Finmeccanica Spa Roma Unsponsored Adrs	355 51		236 35		-119 16
05-17-10	10-12-11	700	***Finmeccanica Spa Roma Unsponsored Adrs	3,950 10		2,610 95		-1,339 15
09-27-10	10-12-11	679	***Finmeccanica Spa Roma Unsponsored Adrs	3,869 01		2,532 62		-1,336 39
02-05-09	10-12-11	50	***Fujifilm Holdings Corporation Adr	1,047 00		1,187 47		140 47

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Barclays Wealth and Investment Management

REALIZED GAINS AND LOSSES

Account 831-11300-1-0-501

TAYLOR CHRISTIAN FDN.

From 10-01-11 Through 09-30-12

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss Short Term	Gain Or Loss Long Term
10-15-10	10-12-11	477	***Gazprom O A O Sponsored Adr	5,114 18		4,941 62	-172 56	
01-11-10	10-12-11	121	***Glaxosmithkline Plc Sponsored Adr(Frm G	5,040 13		5,273 08		232 95
01-14-10	10-12-11	79	***Glaxosmithkline Plc Sponsored Adr(Frm G	3,323 00		3,442 75		119 75
02-05-09	10-12-11	300	***Gold Fields Ltd New Sponsored Adr	3,157 26		4,607 91		1,450 65
02-05-09	10-12-11	25	***Hachijuni Bank Ltd-Adr	1,358 75		1,452.47		93 72
01-04-11	10-12-11	350	***Home Retail Group Plc Sponsored Adr	4,328 42		2,873 44	-1,454 98	
07-30-09	10-12-11	101	***Kinross Gold Corp New	1,904 85		1,458 41		-446 44
10-30-09	10-12-11	188	***Kinross Gold Corp New	3,433 59		2,714 66		-718 93
02-05-09	10-12-11	551	***Ms&ad Insurance Group Hlds Inc Unsponso	7,080 35		5,598 05		-1,482 30
09-02-09	10-12-11	125	***Ms&ad Insurance Group Hlds Inc Unsponso	1,737 61		1,269 97		-467 64
11-20-09	10-12-11	50	***Ms&ad Insurance Group Hlds Inc Unsponso	623 50		507 99		-115 51
08-11-09	10-12-11	167	***Newcrest Mining Ltd Sponsored Adr	4,145 03		6,112 08		1,967 05
02-05-09	10-12-11	81	***Nexen Inc	1,168 52		1,330 80		162 28
10-27-09	10-12-11	172	***Nexen Inc	3,901 13		2,825 91		-1,075 22
08-03-09	10-12-11	4	***Nintendo Co Ltd-Adr New	135 80		75 84		-59 96
08-20-09	10-12-11	98	***Nintendo Co Ltd-Adr New	3,172 19		1,858 04		-1,314 15
08-28-09	10-12-11	106	***Nintendo Co Ltd-Adr New	3,527 64		2,009 72		-1,517.92
11-20-09	10-12-11	20	***Nintendo Co Ltd-Adr New	619 20		379 19		-240 01
02-05-09	10-12-11	333	***Nippon Telegraph And Telephone Corporat	7,814 29		8,341 48		527 19
02-05-09	10-12-11	351	***Nokia Corporation Sponsored Adr Repstg	4,426 11		2,232 31		-2,193 80
02-19-09	10-12-11	184	***Nokia Corporation Sponsored Adr Repstg	1,960 43		1,170 22		-790 21
07-20-09	10-12-11	139	***Nokia Corporation Sponsored Adr Repstg	1,823 33		884 02		-939 31
11-18-09	10-12-11	246	***Nokia Corporation Sponsored Adr Repstg	3,431 82		1,564 53		-1,867 29
02-05-09	10-12-11	380	***Panasonic Corporation Adr	4,613 20		3,689 72		-923 48
02-17-11	10-12-11	117	***P T Telekomunikasi Indonesia Sponsored	3,911 85		3,905.38	-6 47	
05-31-11	10-12-11	631	***Polyus Gold International Limited Spons	2,504 86		2,012 85	-492 01	
02-13-09	10-12-11	112	***Rohm Co Ltd Unsponsored Adr	2,811 20		2,934 34		123 14
02-05-09	10-12-11	305	***Sk Telecom Co Ltd Sponsored Adr	4,933 50		4,553 56		-379 94
02-05-09	10-12-11	163	***Sanofi Sponsored Adr	4,643 87		5,634 80		990 93
02-05-09	10-12-11	532	***Sekisui House Ltd Sponsored Adr	4,383 68		4,851 74		468 06
01-25-11	10-12-11	90	***Seven & I Holdings Co Ltd Unsponsored A	4,746 60		5,282 89	536 29	
02-05-09	10-12-11	260	***Shiseido Co Ltd Sponsored Adr	4,235 40		4,963 30		727 90

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Barclays Wealth and Investment Management

REALIZED GAINS AND LOSSES

Account 831-11300-1-0-501

TAYLOR CHRISTIAN FDN.

From 10-01-11 Through 09-30-12

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss Short Term	Gain Or Loss Long Term
03-30-09	10-12-11	198	***Shiseido Co Ltd Sponsored Adr	3,069 16		3,779 75		710 59
11-20-09	10-12-11	31	***Shiseido Co Ltd Sponsored Adr	579 70		591 78		12 08
02-05-09	10-12-11	41	***Siemens A G Sponsored Adr	2,381 04		4,187 24		1,806 20
11-09-10	10-12-11	101	***Statoil Asa Sponsored Adr	2,149 51		2,442 13	292 62	
02-05-09	10-12-11	153	***Swisscom Sponsored Adr (Ord Shs Equals	4,738 41		6,314 18		1,575 77
07-12-11	10-12-11	346	***Tnt Express Nv Sponsored American Depos	3,453 29		2,532 67	-920 62	
08-05-11	10-12-11	583	***Telecom Italia S P A New Sponsored Adr	6,331 38		6,052 22	-279 16	
09-09-10	10-12-11	63	***Toyota Motor Corporation Ads	4,404 73		4,282 65		-122 08
02-05-09	10-12-11	286	***Vodafone Group Plc Sponsored Adr New	5,587 84		7,761 89		2,174 05
02-05-09	10-12-11	157	***Wacoal Holdings Corporation Adr	9,798 79		9,629 21		-169 58
11-20-09	10-12-11	9	***Wacoal Holdings Corporation Adr	498 54		551 99		53 45
02-05-09	10-12-11	273	***Wolters Kluwer Nv Sponsored Adr	4,843 02		4,930 28		87 26
05-04-09	10-12-11	32	***Wolters Kluwer Nv Sponsored Adr	539 40		577 91		38 51
04-01-11	10-12-11	886	***Sumitomo Mitsui Tr Holdings Inc Sponsor	3,101 00		2,870 58	-230 42	
11-09-10	10-18-11	11	***Statoil Asa Sponsored Adr	234 11		274 30	40 19	
11-10-10	10-18-11	217	***Statoil Asa Sponsored Adr	4,641 50		5,411 16	769 66	
01-25-11	11-03-11	211	***Seven & I Holdings Co Ltd Unsponsored A	11,128 14		11,632 20	504 06	
10-16-09	11-07-11	51	***Axis Capital Holdings Ltd	1,540 66		1,602 93		62 27
02-05-09	12-16-11	36	***Anglogold Ashanti Ltd (New) Sponsored A	930 60		1,490 41		559 81
02-05-09	01-05-12	38	***Vodafone Group Plc Sponsored Adr New	742 44		1,044 11		301 67
07-12-11	01-19-12	132	***Tnt Express Nv Sponsored American Depos	1,317 44		1,049 09	-268 35	
10-15-10	01-20-12	145	***Gazprom O A O Sponsored Adr	1,554 62		1,703 56		148 94
08-11-11	01-20-12	28	***Gazprom O A O Sponsored Adr	301 43		328 96	27 53	
TOTAL GAINS							2,599 52	29,823 81
TOTAL LOSSES							-4,566 10	-27,778 18
				290,602.19 ✓	**0.00**	**290,681.24** ✓	**-1,966.58**	**2,045.63**

TOTAL REALIZED GAIN/LOSS 79 05

NO CAPITAL GAINS DISTRIBUTIONS

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Barclays Wealth and Investment Management

REALIZED GAINS AND LOSSES

Account 831-17550-1-4-501

TAYLOR CHRISTIAN FDN

From 10-01-11 Through 09-30-12

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss Short Term	Gain Or Loss Long Term
01-19-10	10-05-11	15	Tech Data Corp	688 35		679 67		-8 68
12-14-10	10-10-11	59	Best Buy Company Inc	2,094 87		1,490 61	-604 26	
01-19-10	10-11-11	19	Tesoro Corporation	261 25		461 83		200 58
02-03-10	10-11-11	21	Tesoro Corporation	257 89		510 45		252 56
01-19-10	10-12-11	34	Tech Data Corp	1,560 26		1,583 71		23 45
02-03-10	10-12-11	30	Tesoro Corporation	368 41		731 75		363 34
01-19-10	10-12-11	113	Tyson Foods Inc-Cl A	1,570 70		2,059 00		488 30
03-15-10	10-12-11	656	***Banro Corp	1,271 52		2,986 38		1,714 86
03-12-10	10-12-11	1,000	Old Rep Intl Corp Sr Nt Conv 8 000% Due 12-15-12	1,218 90	-125 12	1,021 25		-72 53
02-14-11	10-12-11	1,000	Old Rep Intl Corp Sr Nt Conv 8 000% Due 12-15-12	1,209 83	-75 92	1,021 25	-112 66	
01-21-11	10-18-11	15	Cbiz Inc	101 07		103 51	2 44	
03-15-11	10-18-11	100	Cbiz Inc	687 07		690 03	2 96	
01-07-11	10-18-11	7	Dean Foods Co New	63 85		68.07	4 22	
01-11-11	10-18-11	78	Dean Foods Co New	754 68		758 44	3 76	
01-19-10	10-18-11	78	Kroger Co	1,623 18		1,768 89		145 71
01-19-10	10-18-11	18	***Telus Corporation Non-Voting Shares	575 28		917 33		342 05
02-12-10	10-18-11	18	***Telus Corporation Non-Voting Shares	543 92		917 33		373 41
01-11-11	10-19-11	91	Dean Foods Co New	880 46		873 70	-6 76	
02-14-11	10-20-11	2,000	Old Rep Intl Corp Sr Nt Conv 8 000% Due 12-15-12	2,419 66	-156 92	2,045 00	-217 74	
10-11-11	10-25-11	71	***Royal Caribbean Cruises Ltd	1,670 10		1,998 28	328 18	
01-19-10	10-26-11	19	Agco Corp	660 94		795 56		134 62
06-09-10	10-26-11	39	Agco Corp	1,033 49		1,633 00		599 51
01-19-10	10-27-11	78	Tyson Foods Inc-Cl A	1,084 20		1,522 20		438 00
10-21-10	10-27-11	16	Tyson Foods Inc-Cl A	252 37		312 25		59 88
12-14-10	10-28-11	44	Best Buy Company Inc	1,562 28		1,187 85	-374 43	
03-04-11	10-28-11	28	Best Buy Company Inc	916 31		755 90	-160 41	
11-10-10	11-08-11	10	Alliant Techsystems Inc	756 50		614 01	-142 49	
11-11-10	11-08-11	13	Alliant Techsystems Inc	973 12		798 21	-174 91	
11-12-10	11-08-11	5	Alliant Techsystems Inc	365 36		307 01	-58 35	
03-04-11	11-14-11	40	Best Buy Company Inc	1,309 02		1,109 21	-199 81	
01-19-10	11-16-11	98	***Novagold Resources Inc Com New	631 12		928 32		297 20
09-22-11	12-01-11	54	***Ivanhoe Mines Ltd	877 31		1,147 05	269 74	
03-04-11	12-01-11	20	Best Buy Company Inc	654 51		542 45	-112 06	
03-04-11	12-02-11	35	Best Buy Company Inc	1,145 39		959 00	-186 39	
11-25-11	12-06-11	67	***Royal Caribbean Cruises Ltd	1,555 07		1,874 00	318 93	
10-21-10	12-06-11	87	Tyson Foods Inc-Cl A	1,372 27		1,762 15		389 88
03-04-10	12-08-11	27	Shaw Group Inc	967 41		651 41		-316 00
01-19-10	12-15-11	118	Ameren Corp	3,235 56		3,784 59		549 03
04-19-11	12-15-11	50	Glatfelter	651 35		703 26	51 91	
04-21-11	12-15-11	94	Glatfelter	1,225 22		1,322 12	96 90	
01-19-10	12-22-11	101	Kroger Co	2,101 81		2,455 04		353 23
03-04-10	12-23-11	15	Shaw Group Inc	537 45		391.17		-146 28
05-25-10	12-23-11	52	Shaw Group Inc	1,662 89		1,356 07		-306 82
03-31-11	12-23-11	13	Shaw Group Inc	461 05		339 02	-122 03	
07-20-11	12-23-11	12	Shaw Group Inc	307 55		312 94	5 39	
01-19-10	01-03-12	19	Aetna Inc New	619 02		805 91		186 89

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Barclays Wealth and Investment Management

REALIZED GAINS AND LOSSES

Account 831-17550-1-4-501

TAYLOR CHRISTIAN FDN

From 10-01-11 Through 09-30-12

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss Short Term	Gain Or Loss Long Term
01-19-10	01-03-12	37	***Canadian Pacific Railway Ltd	1,932 14		2,532 37		600 23
01-11-11	01-03-12	30	Dean Foods Co New	290 26		327 99	37 73	
03-10-11	01-03-12	45	Dean Foods Co New	440 88		491 98	51 10	
11-04-10	01-06-12	5	Goodrich Petroleum Corp New	64 39		81 55		17 16
11-30-10	01-06-12	36	Goodrich Petroleum Corp New	472 18		587 14		114 96
01-19-10	01-10-12	89	Ameren Corp	2,440 38		2,878 16		437 78
08-08-11	01-11-12	1,000	Jetblue Airways Corp Debentures Conv 6 750% Due 10-15-39	1,188 34	-1 21	1,397 50	210 37	
11-18-11	01-11-12	1,000	Jetblue Airways Corp Debentures Conv 6 750% Due 10-15-39	1,110 00	-0 21	1,397 50	287 71	
10-07-10	01-11-12	30	Western Digital Corp	852 08		985 84		133 76
04-01-11	01-11-12	710	***Sumitomo Mitsui Tr Holdings Inc Sponsor	2,485 00		2,076 64	-408 36	
04-01-11	01-12-12	432	***Sumitomo Mitsui Tr Holdings Inc Sponsor	1,512 00		1,248 88	-263 12	
01-19-10	01-20-12	47	Kroger Co	978 07		1,121 37		143 30
01-19-10	01-23-12	34	Tech Data Corp	1,560 26		1,789 91		229 65
05-17-10	01-24-12	20	Liberty Media Corp Class A	683 90		769 58		85 68
01-19-10	01-25-12	87	Ingram Micro Inc-Cl A	1,528 59		1,659 92		131 33
05-17-10	01-25-12	57	Liberty Media Corp Class A	1,949 13		2,163 94		214 81
TOTAL GAINS							1,671 36	9,021 16
TOTAL LOSSES							-3,143 78	-850 31
				66,227.40	**-359.38**	**72,566.45**	**-1,472.42**	**8,170.85**

TOTAL REALIZED GAIN/LOSS 6,698 43

NO CAPITAL GAINS DISTRIBUTIONS

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Barclays Wealth and Investment Management

REALIZED GAINS AND LOSSES

Account 831-17764-1-6-501

TAYLOR CHRISTIAN FDN

From 10-01-11 Through 09-30-12

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss Short Term	Gain Or Loss Long Term
01-29-10	10-13-11	237	Bristol Myers Squibb Co	5,825 46		7,776 92		1,951 46
01-29-10	10-13-11	371	Progress Energy Inc	14,517 23		18,717 20		4,199 97
02-01-11	10-13-11	6	Progress Energy Inc	271 74		302 70	30 96	
03-22-11	10-13-11	6	Progress Energy Inc	270 24		302.71	32 47	
10-03-11	10-13-11	3	Progress Energy Inc	152 58		151 35	-1 23	
01-29-10	11-10-11	196	Dominion Resources Inc Va New	7,383 20		10,052 59		2,669 39
05-10-10	11-10-11	417	New York Community Bancorp Inc	6,700 05		5,080 62		-1,619 43
05-14-10	11-10-11	259	New York Community Bancorp Inc	4,166 13		3,155 59		-1,010 54
03-22-11	11-10-11	12	New York Community Bancorp Inc	211 20		146 21	-64 99	
10-03-11	11-10-11	9	New York Community Bancorp Inc	103 68		109 65	5 97	
05-14-10	01-05-12	157	Consolidated Edison Inc	7,018 98		9,423 50		2,404 52
06-08-10	01-05-12	74	Consolidated Edison Inc	3,117 81		4,441 65		1,323 84
02-01-11	01-05-12	6	Consolidated Edison Inc	299 66		360 13	60 47	
10-03-11	01-05-12	3	Consolidated Edison Inc	170 07		180 07	10 00	
12-23-11	01-05-12	6	Consolidated Edison Inc	371 70		360 13	-11 57	
01-29-10	01-05-12	221	Dominion Resources Inc Va New	8,324 93		11,489 48		3,164 55
01-29-10	01-05-12	113	Mcdonalds Corp	7,093 01		11,317 76		4,224 75
TOTAL GAINS							139.87	19,938 48
TOTAL LOSSES							-77 79	-2,629 97
				65,997.67	0.00	83,368.26	62.08	17,308.51

TOTAL REALIZED GAIN/LOSS 17,370 59

NO CAPITAL GAINS DISTRIBUTIONS

Taylor Christian Foundation

Account # 22B004624
Account Sh TC FND EQY

Closing T/D	Opening T/D	Quantity	Symbol/Cusip	Sec Description	Cost Basis	Proceeds	Gain/Loss	ered/ Noncove	Lot Status	Term	sposition Method
10/12/2012	07/20/2010	30 00	CHK	CHESAPEAKE ENERGY CORP	644 93	604 50	-40 43	Noncovered	Frozen	Long	FIRST IN FIRST OUT
10/12/2012	08/05/2010	67 00	CHK	CHESAPEAKE ENERGY CORP	1,500 98	1,350.05	-150.93	Noncovered	Frozen	Long	FIRST IN FIRST OUT
10/12/2012	12/08/2010	188 00	CHK	CHESAPEAKE ENERGY CORP	4,303 32	3,788 20	-515.12	Noncovered	Frozen	Long	FIRST IN FIRST OUT
10/12/2012	12/19/2011	69 00	CHK	CHESAPEAKE ENERGY CORP	1,562.65	1,390.35	-172.30	Noncovered	Frozen	Short	FIRST IN FIRST OUT
10/12/2012	01/12/2012	29.00	CHK	CHESAPEAKE ENERGY CORP	645.07	584.35	-60.72	Noncovered	Frozen	Short	FIRST IN FIRST OUT
10/12/2012	01/19/2010	257.00	NG	NOVAGOLD RES INC COM NEW	1,655.08	1,302 99	-352.09	Noncovered	Frozen	Long	FIRST IN FIRST OUT
10/12/2012	05/04/2011	144 00	NG	NOVAGOLD RES INC COM NEW	1,716 65	730 08	-986.57	Noncovered	Frozen	Long	FIRST IN FIRST OUT
10/12/2012	05/10/2011	191 00	NG	NOVAGOLD RES INC COM NEW	2,120 81	968 37	-1,152.44	Noncovered	Frozen	Long	FIRST IN FIRST OUT
10/12/2012	06/27/2011	145 00	NG	NOVAGOLD RES INC COM NEW	1,276 71	735.15	-541.56	Noncovered	Frozen	Long	FIRST IN FIRST OUT
10/04/2012	03/01/2012	1,175.00	VIV	TELEFONICA BRASIL SA SPONSORED ADR ISIN#US87936R1068	35,163.76	25,861.51	-9,302.25	Covered	Frozen	Short	FIRST IN FIRST OUT
10/03/2012	03/01/2012	825.00	AEP	AMERICAN ELECTRIC POWER CO	31,094 25	36,663 00	5,568.75	Covered	Frozen	Short	FIRST IN FIRST OUT
10/03/2012	01/30/2009	214 00	JNJ	JOHNSON & JOHNSON COM	12,347.80	14,810 94	2,463.14	Noncovered	Frozen	Long	FIRST IN FIRST OUT
10/03/2012	10/06/2009	56 00	JNJ	JOHNSON & JOHNSON COM	3,384 08	3,875 76	491 68	Noncovered	Frozen	Long	FIRST IN FIRST OUT
10/03/2012	01/29/2010	331 00	JNJ	JOHNSON & JOHNSON COM	20,882.69	22,908 51	2,025 82	Noncovered	Frozen	Long	FIRST IN FIRST OUT
08/23/2012	01/29/2010	323.00	T	AT&T INC COM	8,249 39	11,812.11	3,562.72	Noncovered	Frozen	Long	FIRST IN FIRST OUT
08/23/2012	07/24/2012	1,000 00	XLI	SELECT SECTOR SPDR TR INDL	34,940.00	36,681.50	1,741 50	Covered	Frozen	Short	FIRST IN FIRST OUT
08/23/2012	01/30/2009	430.00	SYY	SYSCO CORP	9,709.40	12,968.80	3,259 40	Noncovered	Frozen	Long	FIRST IN FIRST OUT
08/23/2012	07/15/2011	83.00	SYY	SYSCO CORP	2,563 87	2,503.28	-60.59	Covered	Frozen	Long	FIRST IN FIRST OUT
08/23/2012	01/30/2009	185 00	WFC	WELLS FARGO & CO NEW COM	3,605 65	6,288.15	2,682.50	Noncovered	Frozen	Long	FIRST IN FIRST OUT
08/23/2012	12/09/2009	98 00	WFC	WELLS FARGO & CO NEW COM	2,559.76	3,331.02	771.26	Noncovered	Frozen	Long	FIRST IN FIRST OUT
08/23/2012	05/19/2010	66.00	WFC	WELLS FARGO & CO NEW COM	1,981.97	2,243 34	261.37	Noncovered	Frozen	Long	FIRST IN FIRST OUT
08/23/2012	07/22/2010	173.00	WFC	WELLS FARGO & CO NEW COM	4,735.01	5,880.27	1,145.26	Noncovered	Frozen	Long	FIRST IN FIRST OUT
08/23/2012	07/15/2011	62 00	WFC	WELLS FARGO & CO NEW COM	1,687.64	2,107 38	419.74	Covered	Frozen	Long	FIRST IN FIRST OUT
07/24/2012	07/12/2011	59 00	RIG	TRANSOCEAN LTD ZUG NAMEN AKT ISIN#CH0048265513	2,678.75	2,722 21	43 46	Covered	Frozen	Long	FIRST IN FIRST OUT
07/24/2012	08/12/2011	66 00	RIG	TRANSOCEAN LTD ZUG NAMEN AKT ISIN#CH0048265513	2,893.22	3,045 18	151.96	Covered	Frozen	Short	FIRST IN FIRST OUT
07/24/2012	12/15/2011	40 00	RIG	TRANSOCEAN LTD ZUG NAMEN AKT ISIN#CH0048265513	1,605 99	1,845.56	239 57	Noncovered	Frozen	Short	FIRST IN FIRST OUT
07/24/2012	01/10/2012	44.00	RIG	TRANSOCEAN LTD ZUG NAMEN AKT ISIN#CH0048265513	1,794.55	2,030 12	235 57	Noncovered	Frozen	Short	FIRST IN FIRST OUT
07/24/2012	08/27/2010	37 00	BRS	BRISTOW GROUP INC COM	1,264.66	1,682 39	417.73	Noncovered	Frozen	Long	FIRST IN FIRST OUT
07/24/2012	09/29/2011	184 00	JNPR	JUNIPER NETWORKS INC COM	3,442 86	2,714.00	-728 86	Covered	Frozen	Short	FIRST IN FIRST OUT

07/24/2012	10/03/2011	213.00	JNPR	JUNIPER NETWORKS INC COM	3,693 18	3,141 75	-551 43	Covered	Frozen	Short	FIRST IN FIRST OUT
07/24/2012	01/30/2009	152 00	KMB	KIMBERLY CLARK CORP	7,805 20	12,679 84	4,874 64	Noncovered	Frozen	Long	FIRST IN FIRST OUT
07/24/2012	01/29/2010	447.00	KMB	KIMBERLY CLARK CORP	26,773 43	37,288 74	10,515 31	Noncovered	Frozen	Long	FIRST IN FIRST OUT
07/24/2012	01/02/2011	9 00	KMB	KIMBERLY CLARK CORP	578 34	750.78	172 44	Noncovered	Frozen	Long	FIRST IN FIRST OUT
07/24/2012	03/10/2011	6 00	KMB	KIMBERLY CLARK CORP	424 56	500.52	75.96	Noncovered	Frozen	Long	FIRST IN FIRST OUT
07/24/2012	03/22/2011	3 00	KMB	KIMBERLY CLARK CORP	195.30	250.26	54 96	Noncovered	Frozen	Long	FIRST IN FIRST OUT
07/24/2012	12/23/2011	9 00	KMB	KIMBERLY CLARK CORP	662.40	750.78	88.38	Noncovered	Frozen	Short	FIRST IN FIRST OUT
07/24/2012	03/01/2012	250 00	KMB	KIMBERLY CLARK CORP	18,085 00	20,855 00	2,770 00	Covered	Frozen	Short	FIRST IN FIRST OUT
07/24/2012	05/04/2012	30 9999	NCQ	NOVACOPPER INC COM ISIN#CA66988K1021	97 03	56.42	-40.61	Covered	Frozen	Short	FIRST IN FIRST OUT
07/24/2012	05/04/2012	24 00	NCQ	NOVACOPPER INC COM ISIN#CA66988K1021	75 12	43 68	-31 44	Covered	Frozen	Short	FIRST IN FIRST OUT
07/24/2012	05/04/2012	42 8334	NCQ	NOVACOPPER INC COM ISIN#CA66988K1021	134 07	77.96	-56 11	Covered	Frozen	Short	FIRST IN FIRST OUT
07/24/2012	05/04/2012	24 1667	NCQ	NOVACOPPER INC COM ISIN#CA66988K1021	75.64	43 98	-31.66	Covered	Frozen	Short	FIRST IN FIRST OUT
07/24/2012	07/20/2011	99.00	SHAW	SHAW GROUP INC COM	2,537 27	2,500 74	-36 53	Noncovered	Frozen	Long	FIRST IN FIRST OUT
07/24/2012	08/08/2011	91.00	SHAW	SHAW GROUP INC COM	1,992.55	2,298 66	306.11	Noncovered	Frozen	Short	FIRST IN FIRST OUT
07/24/2012	05/04/2009	178 00	WTKWY	WOLTERS KLUWER N V SPON ADR	3,000 42	2,682.46	-317 96	Noncovered	Frozen	Long	FIRST IN FIRST OUT
07/24/2012	05/11/2009	134.00	WTKWY	WOLTERS KLUWER N V SPON ADR	2,508 68	2,019 38	-489.30	Noncovered	Frozen	Long	FIRST IN FIRST OUT
07/24/2012	06/09/2009	16 00	WTKWY	WOLTERS KLUWER N V SPON ADR	281.45	241.12	-40 33	Noncovered	Frozen	Long	FIRST IN FIRST OUT
07/24/2012	11/20/2009	119 00	WTKWY	WOLTERS KLUWER N V SPON ADR	2,593.01	1,793 33	-799.68	Noncovered	Frozen	Long	FIRST IN FIRST OUT
07/24/2012	08/08/2011	164 00	WTKWY	WOLTERS KLUWER N V SPON ADR	2,969 29	2,471 48	-497 81	Covered	Frozen	Short	FIRST IN FIRST OUT
05/04/2012	05/04/2012	0.8335	NCQ	NOVACOPPER INC COM ISIN#CA66988K1021	2 61	3 09	0.48	Covered	Frozen	Short	FIRST IN FIRST OUT
04/12/2012	01/29/2010	223.00	COP	CONOCOPHILLIPS COM	10,732.82	16,568.90	5,836.08	Noncovered	Frozen	Long	FIRST IN FIRST OUT
04/12/2012	04/07/2010	104.00	COP	CONOCOPHILLIPS COM	5,504.28	7,727 20	2,222 92	Noncovered	Frozen	Long	FIRST IN FIRST OUT
04/12/2012	02/01/2011	3.00	COP	CONOCOPHILLIPS COM	215 49	222 90	7.41	Covered	Frozen	Long	FIRST IN FIRST OUT
04/12/2012	03/22/2011	3 00	COP	CONOCOPHILLIPS COM	231.93	222 90	-9 03	Covered	Frozen	Long	FIRST IN FIRST OUT
04/12/2012	10/03/2011	3 00	COP	CONOCOPHILLIPS COM	183 39	222.90	39 51	Covered	Frozen	Short	FIRST IN FIRST OUT
04/12/2012	12/23/2011	6 00	COP	CONOCOPHILLIPS COM	433.20	445 80	12 60	Covered	Frozen	Short	FIRST IN FIRST OUT
04/12/2012	03/01/2012	550 00	COP	CONOCOPHILLIPS COM	42,828 50	40,865 00	-1,963.50	Covered	Frozen	Short	VERSUS PURCHASE
03/15/2012	01/30/2009	110 00	MCD	MCDONALDS CORP	6,331.60	10,786.60	4,455.00	Noncovered	Frozen	Long	VERSUS PURCHASE
03/15/2012	06/01/2010	61.00	MCD	MCDONALDS CORP	3,744 79	5,981.66	2,236 87	Noncovered	Frozen	Long	VERSUS PURCHASE
03/15/2012	07/15/2011	5 00	MCD	MCDONALDS CORP	425 35	490.30	64 95	Covered	Frozen	Short	VERSUS PURCHASE
03/15/2012	01/29/2010	93.00	MCD	MCDONALDS CORP	5,837.61	9,119.58	3,281.97	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/15/2012	12/23/2011	3 00	MCD	MCDONALDS CORP	299.82	294.18	0.00	Noncovered	Frozen	Short	FIRST IN FIRST OUT

03/15/2012	03/01/2012	3 00 MCD	MCDONALDS CORP	303 87	294 18	-9 69	Covered	Frozen	Short	VERSUS PURCHASE
03/15/2012	03/01/2012	357 00 MCD	MCDONALDS CORP	35,489 37	35,007.42	-481 95	Covered	Frozen	Short	VERSUS PURCHASE
03/06/2012	12/28/2011	2,000 00 DNDN GC	DENDREON CORP SR NT CONV FIXED RT 2 875% 01/15/16 B/E DTD 01/20/11 N/C	1,406 25	1,620 00	213 75	Noncovered	Frozen	Short	FIRST IN FIRST OUT
03/06/2012	09/28/2011	2,000 00 GDP3676349	GOODRICH PETE CORP SR NT CONV 5 000% 10/01/29 B/E DTD 09/28/09 CLB PUT CLB 10/01/14 @ 100 000	1,840 91	1,900 00	59 09	Noncovered	Frozen	Short	FIRST IN FIRST OUT
03/06/2012	10/03/2011	1,000 00 GDP3676349	GOODRICH PETE CORP SR NT CONV 5.000% 10/01/29 B/E DTD 09/28/09 CLB PUT CLB 10/01/14 @ 100.000	897.72	950 00	52 28	Noncovered	Frozen	Short	FIRST IN FIRST OUT
03/06/2012	11/15/2011	2,000 00 GDP3676349	GOODRICH PETE CORP SR NT CONV 5 000% 10/01/29 B/E DTD 09/28/09 CLB PUT CLB 10/01/14 @ 100 000	1,878 02	1,900 00	21 98	Noncovered	Frozen	Short	FIRST IN FIRST OUT
03/06/2012	12/16/2011	2,000 00 GDP3676349	GOODRICH PETE CORP SR NT CONV 5 000% 10/01/29 B/E DTD 09/28/09 CLB PUT CLB 10/01/14 @ 100.000	1,840.23	1,900 00	59 77	Noncovered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	10/16/2009	55 00 AXS	AXIS CAPITAL HLDGS LTD SHS ISIN#BMG0692U1099	1,661 50	1,719.30	57.80	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	11/20/2009	51.00 AXS	AXIS CAPITAL HLDGS LTD SHS ISIN#BMG0692U1099	1,478.48	1,594.26	115 78	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	11/20/2009	12 00 AXS	AXIS CAPITAL HLDGS LTD SHS ISIN#BMG0692U1099	347 88	375.12	27 24	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	01/19/2010	25 00 AXS	AXIS CAPITAL HLDGS LTD SHS ISIN#BMG0692U1099	717.25	781 50	64 25	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	01/19/2010	55.00 AXS	AXIS CAPITAL HLDGS LTD SHS ISIN#BMG0692U1099	1,577 95	1,719.30	141 35	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	01/19/2010	26 00 AXS	AXIS CAPITAL HLDGS LTD SHS ISIN#BMG0692U1099	745 94	812 76	66.82	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/15/2010	37.00 AXS	AXIS CAPITAL HLDGS LTD SHS ISIN#BMG0692U1099	1,183 99	1,156 62	-27.37	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/02/2010	147.00 AXS	AXIS CAPITAL HLDGS LTD SHS ISIN#BMG0692U1099	4,183 75	4,595.22	411.47	Noncovered	Frozen	Long	VERSUS PURCHASE
03/01/2012	06/06/2011	47 00 ENH	ENDURANCE SPECIALTY HOLDINGS LTD COM ISIN#BMG303971060	1,873 99	1,806.68	-67.31	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	12/12/2011	20 00 ENH	ENDURANCE SPECIALTY HOLDINGS LTD COM ISIN#BMG303971060	737 99	768 80	30 81	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	05/18/2010	69 00 FDP	FRESH DELMONTE PRODUCE INC SHS ISIN#KYG367381053	1,487 05	1,564 23	77 18	Noncovered	Frozen	Long	FIRST IN FIRST OUT

03/01/2012	05/26/2010	77 00	FDP	FRESH DELMONTE PRODUCE INC SHS ISIN#KYG367381053	1,539.45	1,745.59	206 14	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	06/21/2010	65 00	FDP	FRESH DELMONTE PRODUCE INC SHS ISIN#KYG367381053	1,418 32	1,473.55	55 23	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	02/05/2009	354 00	UBS	UBS AG SHS NEW ISIN#CH0024899483	3,862 14	4,931.22	1,069 08	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	11/20/2009	86 00	UBS	UBS AG SHS NEW ISIN#CH0024899483	1,364 82	1,197.98	-166 84	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	06/28/2011	119 00	UBS	UBS AG SHS NEW ISIN#CH0024899483	2,097.91	1,657 67	-440.24	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/04/2011	95 00	UBS	UBS AG SHS NEW ISIN#CH0024899483	1,456 76	1,323 35	-133 41	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	06/09/2010	15.00	AGCO	AGCO CORP DEL COM	397 49	777.90	380 41	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	09/23/2011	66 00	AGCO	AGCO CORP DEL COM	2,401 05	3,422 76	1,021 71	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/19/2010	56 00	AET	AETNA INC NEW COM	1,824 48	2,625 85	801 37	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	02/12/2010	65 00	AET	AETNA INC NEW COM	1,854 59	3,047 86	1,193.27	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	12/13/2010	33.00	AET	AETNA INC NEW COM	1,022.50	1,547 37	524 87	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	01/25/2011	1,269 00	00844W109	AGEAS SPONS ADR R/S EFF 08/07/12 1 OLD / .10 CU 00844W208 AGEAS SPON ADR	3,673 25	2,741 04	-932 21	Covered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	11/12/2010	19 00	ATK	ALLIANT TECHSYSTEMS INC	1,388.38	1,141.33	-247.05	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	06/08/2011	20 00	ATK	ALLIANT TECHSYSTEMS INC	1,391 09	1,201 40	-189 69	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/02/2011	20 00	ATK	ALLIANT TECHSYSTEMS INC	1,267 13	1,201.40	-65 73	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/22/2011	10 00	ATK	ALLIANT TECHSYSTEMS INC	574 56	600 70	26.14	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/23/2011	16.00	ATK	ALLIANT TECHSYSTEMS INC	921.01	961.12	40.11	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	05/24/2010	369 00	AZSEY	ALLIANZ SE SPONS ADR REPSTG 1/10 SHS	3,695 06	4,505 49	810 43	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	08/09/2011	378 00	AZSEY	ALLIANZ SE SPONS ADR REPSTG 1/10 SHS	4,177 58	4,615.38	437.80	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/18/2011	947 00	ALSMY	ALSTOM ADR ISIN#US0212442075	4,165 67	4,062 63	-103 04	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/18/2011	584 00	ALSMY	ALSTOM ADR ISIN#US0212442075	2,319.05	2,505.36	186.31	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	02/05/2009	455 00	AWC	ALUMINA LTD SPONSORED ADR	1,323 03	2,566.20	1,243 17	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	10/03/2011	415 00	AWC	ALUMINA LTD SPONSORED ADR	2,292 83	2,340 60	47 77	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/19/2010	174 00	AEE	AMEREN CORP COM	4,771 08	5,590 62	819 54	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/04/2010	33.00	AEE	AMEREN CORP COM	837 54	1,060 29	222.75	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	08/05/2011	93.00	AXP	AMERICAN EXPRESS COMPANY	4,407 72	4,973.64	565 92	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/08/2011	122.00	AXP	AMERICAN EXPRESS COMPANY	5,348.68	6,524.56	1,175 88	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/04/2010	63 00	AMGN	AMGEN INC COM	3,512 27	4,261.96	749 69	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/11/2011	43 00	AMGN	AMGEN INC COM	2,541.77	2,908 95	367 18	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	05/17/2011	70 00	AMGN	AMGEN INC COM	4,255 09	4,735 51	480 42	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	07/15/2011	3 00	AMGN	AMGEN INC COM	164 64	202.95	38.31	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/30/2009	267.00	APC	ANADARKO PETE CORP COM	9,967 11	22,791 12	12,824 01	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	07/14/2009	69.00	APC	ANADARKO PETE CORP COM	3,004.95	5,889.84	2,884 89	Noncovered	Frozen	Long	FIRST IN FIRST OUT

03/01/2012	09/16/2010	41 00	APC	ANADARKO PETE CORP COM	2,207 76	3,499.76	1,292 00	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	07/15/2011	7.00	APC	ANADARKO PETE CORP COM	553 00	597 52	44 52	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/19/2010	80 00	037389103	AON CORPORATION C/A EFF 4/2/12 1 OLD /1 NEW CU G0408V102 AON PLC	3,021 60	3,773 60	752 00	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	01/30/2009	48 00	APA	APACHE CORP	3,678 72	5,219.52	1,540.80	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/09/2009	64.00	APA	APACHE CORP	3,367 04	6,959.36	3,592.32	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	07/14/2009	53 00	APA	APACHE CORP	3,767.89	5,763 22	1,995 33	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	01/19/2010	228 00	ACI	ARCH COAL INC COM	6,121.78	3,078 00	-3,043 78	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/20/2011	32 00	ACI	ARCH COAL INC COM	940 92	432 00	-508.92	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/08/2011	162 00	ACI	ARCH COAL INC COM	3,200.39	2,187 00	-1,013 39	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/23/2011	251 00	ACI	ARCH COAL INC COM	3,820 22	3,388.50	-431.72	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	03/15/2010	120.00	BAA	BANRO CORP COM ISIN#CA0668001039	232 60	640 80	408 20	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	06/17/2010	682 00	BAA	BANRO CORP COM ISIN#CA0668001039	1,399 60	3,641 88	2,242 28	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	08/11/2010	663.00	BAA	BANRO CORP COM ISIN#CA0668001039	1,182 20	3,540.42	2,358 22	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	06/02/2009	158.00	BAX	BAXTER INTL INC COM	7,627 52	9,159.26	1,531.74	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	09/30/2009	51 00	BAX	BAXTER INTL INC COM	2,883.47	2,956 47	73 00	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/04/2011	4 00	BBY	BEST BUY INC COM	130.90	98.80	-32 10	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/03/2011	40.00	BBY	BEST BUY INC COM	1,076 13	988 00	-88 13	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/08/2011	82 00	BBY	BEST BUY INC COM	1,981.11	2,025.40	44.29	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/18/2011	89 00	BBY	BEST BUY INC COM	2,123.95	2,198.30	74.35	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/19/2010	95.00	CNA	CNA FINL CORP COM	2,236 30	2,702.75	466.45	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	09/09/2011	55 00	CNA	CNA FINL CORP COM	1,259.40	1,564 75	305 35	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/19/2010	68 00	CCJ	CAMECO CORP COM ISIN#CA13321L1085	2,080.79	1,696.51	-384.28	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/04/2010	25 00	CCJ	CAMECO CORP COM ISIN#CA13321L1085	680.50	623 72	-56.78	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/12/2010	9 00	CCJ	CAMECO CORP COM ISIN#CA13321L1085	253 53	224 54	-28.99	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/12/2010	45 00	CCJ	CAMECO CORP COM ISIN#CA13321L1085	1,267 66	1,122 69	-144.97	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	04/05/2010	23.00	CCJ	CAMECO CORP COM ISIN#CA13321L1085	620 53	573.82	-46.71	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	04/05/2010	25 00	CCJ	CAMECO CORP COM ISIN#CA13321L1085	674 49	623 72	-50.77	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	04/05/2010	54 00	CCJ	CAMECO CORP COM ISIN#CA13321L1085	1,456 90	1,347.23	-109.67	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	04/05/2010	39.00	CCJ	CAMECO CORP COM ISIN#CA13321L1085	1,052.21	973 00	-79.21	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	04/05/2010	38 00	CCJ	CAMECO CORP COM ISIN#CA13321L1085	1,025 23	948.05	-77.18	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	04/05/2010	39 00	CCJ	CAMECO CORP COM ISIN#CA13321L1085	1,052 20	973 00	-79 20	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/26/2010	20.00	CCJ	CAMECO CORP COM ISIN#CA13321L1085	480 82	498.97	18 15	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/26/2010	110.00	CCJ	CAMECO CORP COM ISIN#CA13321L1085	2,644 50	2,744.36	99.86	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/26/2010	39 00	CCJ	CAMECO CORP COM ISIN#CA13321L1085	937.59	973 00	35.41	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/26/2010	20 00	CCJ	CAMECO CORP COM ISIN#CA13321L1085	480.82	498.97	18 15	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/15/2011	92.00	CCJ	CAMECO CORP COM ISIN#CA13321L1085	2,930 42	2,295.28	-635.14	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	03/15/2011	68 00	CCJ	CAMECO CORP COM ISIN#CA13321L1085	2,165 96	1,696.51	-469 45	Covered	Frozen	Short	FIRST IN FIRST OUT

03/01/2012	03/15/2011	15 00 CCJ	CAMECO CORP COM ISIN#CA13321L1085	477.79	374 23	-103.56	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	03/15/2011	68.00 CCJ	CAMECO CORP COM ISIN#CA13321L1085	2,165.96	1,696 51	-469.45	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	03/15/2011	81 00 CCJ	CAMECO CORP COM ISIN#CA13321L1085	2,580.05	2,020 85	-559.20	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	04/12/2011	112 00 CCJ	CAMECO CORP COM ISIN#CA13321L1085	3,166 34	2,794.25	-372.09	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/04/2011	114.00 CCJ	CAMECO CORP COM ISIN#CA13321L1085	2,795.79	2,844 15	48 36	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/08/2011	161.00 CCJ	CAMECO CORP COM ISIN#CA13321L1085	3,638 91	4,016.74	377 83	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/25/2011	68.00 CCJ	CAMECO CORP COM ISIN#CA13321L1085	1,519 13	1,696.51	177 38	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/26/2011	76.00 CCJ	CAMECO CORP COM ISIN#CA13321L1085	1,680 74	1,896 10	215.36	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	11/14/2011	83.00 CCJ	CAMECO CORP COM ISIN#CA13321L1085	1,633.32	2,070.75	437.43	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/19/2010	6 00 CP	CANADIAN PAC RY LTD COM ISIN#CA13645T1003	313 32	453 24	139 92	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	09/26/2011	42.00 CP	CANADIAN PAC RY LTD COM ISIN#CA13645T1003	2,008 84	3,172 68	1,163.84	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	02/05/2009	7 00 EBR B	CENTRAIS ELECTRICAS BRASILEIRAS SA SPON ADR REPSTG 50 PFD CL B	72 04	108 01	35 97	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/18/2010	97 00 EBR B	CENTRAIS ELECTRICAS BRASILEIRAS SA SPON ADR REPSTG 50 PFD CL B	1,420 92	1,496 72	75.80	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/18/2010	7 00 EBR B	CENTRAIS ELECTRICAS BRASILEIRAS SA SPON ADR REPSTG 50 PFD CL B	102 54	108.01	5.47	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	09/22/2011	58.00 EBR B	CENTRAIS ELECTRICAS BRASILEIRAS SA SPON ADR REPSTG 50 PFD CL B	689.40	894.95	205 55	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/22/2011	7.00 EBR B	CENTRAIS ELECTRICAS BRASILEIRAS SA SPON ADR REPSTG 50 PFD CL B	83 20	108.01	24.81	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/23/2011	95.00 EBR B	CENTRAIS ELECTRICAS BRASILEIRAS SA SPON ADR REPSTG 50 PFD CL B	1,124.71	1,465 86	341.15	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/23/2011	7 00 EBR B	CENTRAIS ELECTRICAS BRASILEIRAS SA SPON ADR REPSTG 50 PFD CL B	82 87	108 01	25 14	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	11/20/2009	747 00 EBR	ELECTROBRAS CENTRAIS ELECTRICIAS ADR ISIN#US15234Q2075	12,046 58	8,127.36	-3,919 22	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	01/29/2010	221.00 CTL	CENTURYLINK INC COM	7,527 17	8,793 59	1,266 42	Noncovered	Frozen	Long	FIRST IN FIRST OUT

03/01/2012	04/07/2010	152.00	CTL	CENTURYLINK INC COM	5,441.33	6,048.08	606.75	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/10/2010	129 00	CTL	CENTURYLINK INC COM	4,326 37	5,132 91	806 54	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	02/01/2011	3.00	CTL	CENTURYLINK INC COM	129 78	119 37	-10 41	Covered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/22/2011	6 00	CTL	CENTURYLINK INC COM	246 06	238.74	-7.32	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	10/03/2011	6 00	CTL	CENTURYLINK INC COM	194.28	238.74	44 46	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	10/13/2011	124 00	CTL	CENTURYLINK INC COM	4,260 21	4,933.96	673 75	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	12/23/2011	6 00	CTL	CENTURYLINK INC COM	222.78	238.74	15.96	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/10/2010	128 00	CB	CHUBB CORP	6,898 00	8,706 56	1,808 56	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	09/26/2011	108 00	CB	CHUBB CORP	6,361.18	7,346.16	984 98	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	02/05/2010	243 00	CINF	CINCINNATI FINL CORP COM	6,397 85	8,570.61	2,172.76	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	02/01/2011	3.00	CINF	CINCINNATI FINL CORP COM	98.19	105.81	7.62	Covered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/22/2011	3 00	CINF	CINCINNATI FINL CORP COM	98 25	105 81	7 56	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	10/03/2011	3.00	CINF	CINCINNATI FINL CORP COM	76.56	105.81	29.25	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	12/23/2011	3 00	CINF	CINCINNATI FINL CORP COM	91 47	105.81	14 34	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/30/2009	314.00	CSCO	CISCO SYSTEMS INC	4,797.92	6,236 04	1,438.12	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	08/24/2010	142 00	CSCO	CISCO SYSTEMS INC	3,037 94	2,820 12	-217.82	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	07/15/2011	215.00	CSCO	CISCO SYSTEMS INC	3,356 15	4,269.90	913.75	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	11/10/2011	132 00	CSCO	CISCO SYSTEMS INC	2,463 84	2,621 52	157 68	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/29/2010	119.00	KO	COCA COLA COMPANY	6,499 77	8,297.87	1,798.10	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	10/03/2011	3.00	KO	COCA COLA COMPANY	196 53	209 19	12.66	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/03/2012	158.00	CMCSA	COMCAST CORP CL A	3,892.34	4,654.68	762.34	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/05/2011	52 00	CSC	COMPUTER SCIENCES CORP COM	1,702 20	1,659 32	-42 88	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/10/2011	68.00	CSC	COMPUTER SCIENCES CORP COM	1,914.55	2,169.88	255.33	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/07/2011	59 00	CSC	COMPUTER SCIENCES CORP COM	1,711.69	1,882 69	171 00	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	12/01/2011	23.00	CSC	COMPUTER SCIENCES CORP COM	566 19	733 93	167.74	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/19/2010	28 00	CNX	CONSOL ENERGY INC COM	1,494.36	994.56	-499 80	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	07/21/2010	51 00	CNX	CONSOL ENERGY INC COM	1,914.00	1,811.52	-102 48	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	08/08/2011	53.00	CNX	CONSOL ENERGY INC COM	2,114.05	1,882 56	-231.49	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/19/2010	98.00	CRESY	CRESUD S A C I F Y A SPONSORED ADR	1,475.88	1,261.27	-214.61	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	01/13/2012	199.00	CRESY	CRESUD S A C I F Y A SPONSORED ADR	2,282 53	2,561.15	278 62	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	02/05/2009	1,074.00	DNPLY	DAI NIPPON PRTG LTD JAPAN SPON ADR ISIN#US2338063066	10,901.10	11,008.50	107.40	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	11/20/2009	490.00	DNPLY	DAI NIPPON PRTG LTD JAPAN SPON ADR ISIN#US2338063066	6,017 20	5,022 50	-994 70	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	04/13/2011	51.00	DSNKY	DAIICHI SANKYO CO LTD SPON ADR LEVEL 1 ISIN#US23381D1028	953.89	941.46	-12.43	Covered	Frozen	Short	FIRST IN FIRST OUT

03/01/2012	04/25/2011	225 00	DSNKY	DAIICHI SANKYO CO LTD SPON ADR LEVEL 1 ISIN#US23381D1028	4,289 00	4,153 50	-135.50 Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/19/2010	530 00	DSEEY	DAIWA SECS GROUP INC SPONS ADR ISIN#US2340643012	2,899 10	2,183 60	-715 50 Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	01/21/2010	560 00	DSEEY	DAIWA SECS GROUP INC SPONS ADR ISIN#US2340643012	3,004 49	2,307 20	-697 29 Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	01/11/2011	14.00	DF	DEAN FOODS CO NEW COM	135.46	170.38	34.92 Covered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/10/2011	130 00	DF	DEAN FOODS CO NEW COM	1,273 64	1,582.10	308.46 Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	03/14/2011	269 00	DF	DEAN FOODS CO NEW COM	2,635 74	3,273 73	637 99 Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/10/2011	90 00	DF	DEAN FOODS CO NEW COM	760 00	1,095.30	335.30 Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/11/2011	94.00	DF	DEAN FOODS CO NEW COM	794 21	1,143 98	349 77 Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/30/2009	348 00	DVN	DEVON ENERGY CORP NEW COM	21,555 98	25,582.81	4,026 83 Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	07/15/2011	30 00	DVN	DEVON ENERGY CORP NEW COM	2,383 50	2,205 41	-178 09 Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	12/20/2011	155 00	DIS	DISNEY WALT CO DISNEY COM	5,601 07	6,551.85	950 78 Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/04/2012	101 00	DIS	DISNEY WALT CO DISNEY COM	3,901 86	4,269.27	367.41 Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/29/2010	154 00	D	DOMINION RES INC VA COM	5,801.09	7,810 88	2,009.79 Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	02/01/2011	9 00	D	DOMINION RES INC VA COM	392 40	456.48	64.08 Covered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/22/2011	6 00	D	DOMINION RES INC VA COM	268 56	304.32	35 76 Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	10/03/2011	9 00	D	DOMINION RES INC VA COM	450 36	456 48	6 12 Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	12/23/2011	3.00	D	DOMINION RES INC VA COM	158 70	152 16	-6 54 Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/30/2009	243 00	DOV	DOVER CORP	6,991 11	15,554 43	8,563 32 Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	10/05/2010	21 00	EOG	EOG RES INC COM	2,043 99	2,416 26	372 27 Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	10/18/2010	42 00	EOG	EOG RES INC COM	4,255 18	4,832 52	577.34 Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	01/31/2011	73 00	EOG	EOG RES INC COM	7,601 38	8,399 38	798 00 Covered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	02/04/2011	32 00	EOG	EOG RES INC COM	3,405.77	3,681.92	276 15 Covered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	07/15/2011	22 00	EOG	EOG RES INC COM	2,220 02	2,531 32	311 30 Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	03/23/2010	382 00	ECIFY	ELECTRICITE DE FRANCE ADR	3,953.36	1,913.82	-2,039.54 Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	11/09/2010	739 00	ECIFY	ELECTRICITE DE FRANCE ADR	6,461 82	3,702 39	-2,759 43 Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	04/07/2011	185 00	ECIFY	ELECTRICITE DE FRANCE ADR	1,455.60	926 85	-528 75 Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	12/19/2011	333 00	ECIFY	ELECTRICITE DE FRANCE ADR	1,553.91	1,668 33	114 42 Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	05/21/2010	115 00	XOM	EXXON MOBIL CORP COM	6,926.84	10,007.30	3,080.46 Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/24/2010	79 00	XOM	EXXON MOBIL CORP COM	4,792.03	6,874.58	2,082 55 Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	09/27/2010	260 00	FINMY	FINMECCANICA SPA ADR	1,481 51	652 60	-828.91 Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	09/27/2010	234 00	FINMY	FINMECCANICA SPA ADR	1,333.35	587 34	-746 01 Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	09/27/2010	354.00	FINMY	FINMECCANICA SPA ADR	2,017 13	888.54	-1,128.59 Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	09/27/2010	14 00	FINMY	FINMECCANICA SPA ADR	79 77	35.14	-44 63 Noncovered	Frozen	Long	FIRST IN FIRST OUT

03/01/2012	08/03/2011	2,104 00	FINMY	FINMECCANICA SPA ADR	7,532 53	5,281 04	-2,251 49	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/03/2011	260 00	FINMY	FINMECCANICA SPA ADR	930 83	652 60	-278 23	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/26/2011	234 00	FINMY	FINMECCANICA SPA ADR	808 80	587 34	-221 46	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	11/09/2011	354 00	FINMY	FINMECCANICA SPA ADR	1,054 00	888 54	-165 46	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/30/2009	54 00	FLR	FLUOR CORP NEW COM	2,094 66	3,298.86	1,204 20	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	07/15/2011	8 00	FLR	FLUOR CORP NEW COM	519.68	488 72	-30 96	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	07/26/2011	58 00	FLR	FLUOR CORP NEW COM	3,901.73	3,543 22	-358 51	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	03/10/2010	100 00	FRX	FOREST LABS INC COM	3,061 25	3,266 00	204 75	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	04/28/2010	73 00	FRX	FOREST LABS INC COM	1,977 51	2,384 18	406 67	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	02/05/2009	468 00	FUJIY	FUJIFILM HLDGS CORP ADR 2 ORD ISIN#US35958N1072	9,799.92	11,793 60	1,993 68	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	10/15/2010	86 00	OGZPY	GAZPROM O A O SPON ADR REG S RESTRICTION LIFTED ISIN#US3682872078	864 44	1,144 66	280 22	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	10/15/2010	138 00	OGZPY	GAZPROM O A O SPON ADR REG S RESTRICTION LIFTED ISIN#US3682872078	1,387 13	1,836 78	449 65	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	10/15/2010	145 00	OGZPY	GAZPROM O A O SPON ADR REG S RESTRICTION LIFTED ISIN#US3682872078	1,554.62	1,929.95	375 33	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	08/11/2011	526 00	OGZPY	GAZPROM O A O SPON ADR REG S RESTRICTION LIFTED ISIN#US3682872078	5,662.60	7,001 06	1,338 46	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/30/2009	263 00	GIS	GENERAL MILLS INC COM	7,818.99	10,065 01	2,246 02	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	07/15/2011	94 00	GIS	GENERAL MILLS INC COM	3,542 86	3,597 38	54.52	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/19/2011	112 00	GLT	GLATFELTER COM	1,447.05	1,768.48	321 43	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	07/16/2010	75 00	GULRY	GUOCO GROUP LTD ADR ISIN#US4032271011	1,470 88	1,543 50	72.62	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	02/05/2009	66.00	HACBY	HACHIJUNI BK LTD ADR	3,587.10	3,888.06	300 96	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	10/09/2009	29 00	HACBY	HACHIJUNI BK LTD ADR	1,605 97	1,708.39	102 42	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	01/29/2010	139 00	HCN	HEALTH CARE REIT INC COM	5,823.71	7,594 96	1,771 25	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/14/2010	105 00	HCN	HEALTH CARE REIT INC COM	4,257.26	5,737 20	1,479 94	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/22/2011	3 00	HCN	HEALTH CARE REIT INC COM	150.34	163 92	13 58	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	10/03/2011	3 00	HCN	HEALTH CARE REIT INC COM	135.42	163 92	28 50	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	12/23/2011	6 00	HCN	HEALTH CARE REIT INC COM	323 10	327.84	4 74	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/29/2010	582 00	HNZ	HEINZ H J COMPANY	25,497 42	30,828 54	5,331 12	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	02/01/2011	12 00	HNZ	HEINZ H J COMPANY	567 85	635 64	67.79	Covered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/22/2011	6 00	HNZ	HEINZ H J COMPANY	290 52	317.82	27 30	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	10/03/2011	9.00	HNZ	HEINZ H J COMPANY	447.93	476.73	28 80	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	12/23/2011	9 00	HNZ	HEINZ H J COMPANY	487 62	476 73	-10 89	Covered	Frozen	Short	FIRST IN FIRST OUT

03/01/2012	01/04/2011	29.00	HMRTY	HOME RETAIL GROUP PLC SPONSORED ADR ISIN#US43731T1025	358 64	189 95	-168.69	Covered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/31/2011	362 00	HMRTY	HOME RETAIL GROUP PLC SPONSORED ADR ISIN#US43731T1025	4,527.61	2,371 10	-2,156.51	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/06/2011	298 00	HMRTY	HOME RETAIL GROUP PLC SPONSORED ADR ISIN#US43731T1025	2,253.51	1,951.90	-301.61	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/12/2012	350 00	HMRTY	HOME RETAIL GROUP PLC SPONSORED ADR ISIN#US43731T1025	1,805 90	2,292 50	486 60	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/19/2010	56 00	IDA	IDACORP INC COM	1,838.48	2,268 57	430 09	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/11/2010	15 00	IDA	IDACORP INC COM	519 27	607 65	88 38	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/12/2010	23 00	IDA	IDACORP INC COM	803.82	931.73	127.91	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	06/07/2010	62 00	IMPUY	IMPALA PLTUM HLD LTD SPONSORED ADR REPSTEG 1/4 SH	1,436 18	1,357 80	-78 38	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	08/09/2011	90 00	IMPUY	IMPALA PLTUM HLD LTD SPONSORED ADR REPSTEG 1/4 SH	1,969.34	1,971.00	1.66	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/19/2010	72.00	IM	INGRAM MICRO INC CL A	1,265.04	1,387.44	122.40	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	06/29/2010	65 00	IM	INGRAM MICRO INC CL A	1,005.69	1,252 55	246.86	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	06/30/2010	50 00	IM	INGRAM MICRO INC CL A	779 38	963.50	184 12	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/27/2011	130.00	IM	INGRAM MICRO INC CL A	2,423.89	2,505.10	81.21	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/22/2011	46 00	46579N103	IVANHOE MINES LTD N/C EFF 8/8/12 1 OLD /1 NEW CU 900435108 TURQUOISE HILL RES LTD	747.33	825.70	78 37	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/26/2011	104.00	46579N103	IVANHOE MINES LTD N/C EFF 8/8/12 1 OLD /1 NEW CU 900435108 TURQUOISE HILL RES LTD	1,513.19	1,866.80	353 61	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	02/14/2011	365 00	RSHYY	JSC RUSHYDRO SPONS ADR ISIN#US4662941057	1,871 32	1,500.15	-371 17	Covered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	02/17/2011	346 00	RSHYY	JSC RUSHYDRO SPONS ADR ISIN#US4662941057	1,788.68	1,422.06	-366.62	Covered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	04/13/2011	25.00	JPSWY	JAPAN STL WKS LTD ADR ISIN#US4711002067	1,910 19	1,777 00	-133.19	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	02/06/2009	755 00	KEP	KOREA ELEC PWR CO SPONSORED ADR RPSTG ISIN#US5006311063 1/2 SHS	8,003.00	8,433.35	430.35	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	11/25/2009	231 00	KEP	KOREA ELEC PWR CO SPONSORED ADR RPSTG ISIN#US5006311063 1/2 SHS	3,303 30	2,580 27	-723 03	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	01/19/2010	208 00	KR	KROGER CO COM	4,328 48	5,062.72	734.24	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	12/07/2010	80 00	KR	KROGER CO COM	1,663 60	1,947 20	283.60	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	08/12/2010	62.00	LAYN	LAYNE CHRISTENSEN CO COM	1,512.47	1,493.59	-18.88	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	09/09/2010	65 00	LAYN	LAYNE CHRISTENSEN CO COM	1,542.74	1,565.86	23.12	Noncovered	Frozen	Long	FIRST IN FIRST OUT

03/01/2012	09/16/2011	30.00	LAYN	LAYNE CHRISTENSEN CO COM	721.98	722.70	0.72	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/21/2011	70 00	LAYN	LAYNE CHRISTENSEN CO COM	1,561 05	1,686 31	125.26	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/28/2011	25 00	LAYN	LAYNE CHRISTENSEN CO COM	576 97	602 25	25.28	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/29/2011	24 00	LAYN	LAYNE CHRISTENSEN CO COM	561 29	578.16	16 87	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/29/2010	664 00	LLY	ELI LILLY & CO COM	23,532 07	26,108 48	2,576 41	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	02/01/2011	12 00	LLY	ELI LILLY & CO COM	419.88	471.84	51 96	Covered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/22/2011	6 00	LLY	ELI LILLY & CO COM	207 54	235 92	28 38	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	10/03/2011	9 00	LLY	ELI LILLY & CO COM	329 22	353 88	24.66	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	12/23/2011	12 00	LLY	ELI LILLY & CO COM	496 20	471 84	-24 36	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/24/2010	227.00	LLTC	LINEAR TECHNOLOGY CORP	7,115 45	7,593 15	477 70	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	07/15/2011	36 00	LLTC	LINEAR TECHNOLOGY CORP	1,097 64	1,204 20	106.56	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	05/17/2010	59 00	L	LOEWS CORP COM	2,017 52	2,320 47	302.95	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	01/29/2010	79 00	LO	LORILLARD INC COM	6,019.00	10,285 80	4,266 80	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/22/2011	3 00	LO	LORILLARD INC COM	274.11	390 60	116 49	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	12/23/2011	3 00	LO	LORILLARD INC COM	340.59	390.60	50.01	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	11/20/2009	245 00	MSADY	MS&AD INS GROUP HLDGS ADR ISIN#US5534911012	3,055 15	2,599 45	-455 70	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	08/13/2010	478.00	MSADY	MS&AD INS GROUP HLDGS ADR ISIN#US5534911012	5,521.47	5,071 58	-449.89	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	04/25/2011	320 00	MSADY	MS&AD INS GROUP HLDGS ADR ISIN#US5534911012	3,587 58	3,395.20	-192 38	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	04/26/2011	318 00	MSADY	MS&AD INS GROUP HLDGS ADR ISIN#US5534911012	3,569 80	3,373 98	-195 82	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/22/2011	385 00	MNHVY	MARINE HARVEST ASA ADR ISIN#US56824R1068	4,133 44	4,096.40	-37.04	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/13/2011	366.00	MNHVY	MARINE HARVEST ASA ADR ISIN#US56824R1068	3,793 66	3,894 24	100 58	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	05/07/2009	396 00	MMC	MARSH & MCLENNAN COS INC COM	8,184 78	12,648.24	4,463 46	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	01/30/2009	523 00	MDT	MEDTRONIC INC	17,634 56	19,748.48	2,113 92	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	06/15/2009	106.00	MDT	MEDTRONIC INC	3,443 94	4,002.56	558.62	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	07/15/2011	5 00	MDT	MEDTRONIC INC	185.70	188.80	3 10	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	07/27/2011	425 00	MURZY	MURRAY & ROBERTS HLDGS LTD SPONS ADR ISIN#US6268052049	1,969.71	1,632 00	-337.71	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/03/2011	394 00	MURZY	MURRAY & ROBERTS HLDGS LTD SPONS ADR ISIN#US6268052049	1,768.71	1,512.96	-255.75	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/11/2009	137.00	NCMGY	NEWCREST MINING LTD ADR	3,400 41	4,799 11	1,398 70	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/28/2010	165 00	NCMGY	NEWCREST MINING LTD ADR	4,515.70	5,779 95	1,264.25	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	12/19/2011	102.00	NCMGY	NEWCREST MINING LTD ADR	3,165 48	3,573.06	407 58	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	10/27/2009	5 00	NXY	NEXEN INC COM SHS ISIN#CA65334H1029	113.41	103 50	-9 91	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	10/27/2009	172.00	NXY	NEXEN INC COM SHS ISIN#CA65334H1029	4,054.99	3,560.40	-494 59	Noncovered	Frozen	Long	FIRST IN FIRST OUT

03/01/2012	11/20/2009	67 00 NXY	NEXEN INC COM SHS ISIN#CA65334H1029	1,648 87	1,386 90	-261 97	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	01/19/2010	65 00 NXY	NEXEN INC COM SHS ISIN#CA65334H1029	1,505.40	1,345 50	-159 90	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/18/2010	273.00 NXY	NEXEN INC COM SHS ISIN#CA65334H1029	5,859.43	5,651 10	-208.33	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/18/2010	74 00 NXY	NEXEN INC COM SHS ISIN#CA65334H1029	1,588 27	1,531 80	-56 47	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	10/20/2010	104 00 NXY	NEXEN INC COM SHS ISIN#CA65334H1029	2,250 93	2,152 80	-98.13	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	10/20/2010	2 00 NXY	NEXEN INC COM SHS ISIN#CA65334H1029	43 29	41.40	-1 89	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	12/07/2010	63 00 NXY	NEXEN INC COM SHS ISIN#CA65334H1029	1,400.95	1,304.10	-96 85	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	12/07/2010	39 00 NXY	NEXEN INC COM SHS ISIN#CA65334H1029	867 26	807.30	-59 96	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/09/2011	35 00 NXY	NEXEN INC COM SHS ISIN#CA65334H1029	827.66	724.50	-103 16	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	05/09/2011	46 00 NXY	NEXEN INC COM SHS ISIN#CA65334H1029	1,087 78	952.20	-135 58	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	06/27/2011	43.00 NXY	NEXEN INC COM SHS ISIN#CA65334H1029	856 06	890.10	34.04	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/03/2011	13 00 NXY	NEXEN INC COM SHS ISIN#CA65334H1029	289 82	269 10	-20 72	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/03/2011	22.00 NXY	NEXEN INC COM SHS ISIN#CA65334H1029	490 47	455 40	-35.07	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/08/2011	59.00 NXY	NEXEN INC COM SHS ISIN#CA65334H1029	1,113 41	1,221 30	107 89	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/08/2011	1 00 NXY	NEXEN INC COM SHS ISIN#CA65334H1029	18.87	20.70	1.83	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/09/2011	42.00 NXY	NEXEN INC COM SHS ISIN#CA65334H1029	818.62	869 40	50.78	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/09/2011	35 00 NXY	NEXEN INC COM SHS ISIN#CA65334H1029	682.19	724.50	42.31	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/09/2011	54 00 NXY	NEXEN INC COM SHS ISIN#CA65334H1029	1,052.52	1,117.80	65.28	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/09/2011	6.00 NXY	NEXEN INC COM SHS ISIN#CA65334H1029	116.95	124.20	7.25	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/09/2011	70 00 NXY	NEXEN INC COM SHS ISIN#CA65334H1029	1,364 37	1,449 00	84.63	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/27/2011	6 00 NXY	NEXEN INC COM SHS ISIN#CA65334H1029	103.95	124.20	20 25	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	10/18/2011	63 00 NXY	NEXEN INC COM SHS ISIN#CA65334H1029	1,042 76	1,304.10	261.34	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/08/2011	61.00 NKE	NIKE INC CLASS B	4,941.48	6,633.14	1,691.66	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/09/2011	68 00 NKE	NIKE INC CLASS B	5,469 42	7,394 33	1,924.91	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	11/20/2009	73.00 NTDOY	NINTENDO LTD ADR	2,260.08	1,351.96	-908.12	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	10/04/2010	106.00 NTDOY	NINTENDO LTD ADR	3,362 70	1,963 12	-1,399.58	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/24/2011	67 00 NTDOY	NINTENDO LTD ADR	1,877 86	1,240.84	-637.02	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/01/2011	190.00 NTDOY	NINTENDO LTD ADR	3,764 17	3,518.80	-245.37	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	02/05/2009	21.00 NTT	NIPPON TELEG & TELEPHONE CORP SPONSORED ADR	492.79	497.70	4.91	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	04/14/2009	330 00 NTT	NIPPON TELEG & TELEPHONE CORP SPONSORED ADR	6,392.96	7,821.00	1,428.04	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	11/20/2009	422 00 NTT	NIPPON TELEG & TELEPHONE CORP SPONSORED ADR	8,625.67	10,001.40	1,375.73	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	11/18/2009	56 00 NOK	NOKIA CORP SPONSORED ADR	781 23	296.24	-484.99	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	11/20/2009	213.00 NOK	NOKIA CORP SPONSORED ADR	2,832.90	1,126.77	-1,706.13	Noncovered	Frozen	Long	FIRST IN FIRST OUT

03/01/2012	04/30/2010	189 00 NOK	NOKIA CORP SPONSORED ADR	2,311.32	999.81	-1,311 51	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/24/2010	137 00 NOK	NOKIA CORP SPONSORED ADR	1,380 29	724.73	-655.56	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	02/11/2011	464 00 NOK	NOKIA CORP SPONSORED ADR	4,369 16	2,454 56	-1,914 60	Covered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/16/2011	195 00 NOK	NOKIA CORP SPONSORED ADR	1,572 62	1,031 55	-541 07	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	05/31/2011	477 00 NOK	NOKIA CORP SPONSORED ADR	3,354.22	2,523 33	-830 89	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/30/2011	45.00 NTRS	NORTHERN TR CORP COM	1,584.28	2,014 20	429.92	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	11/28/2011	214 00 ORI	OLD REPUBLIC INTL CORP	1,601 58	2,336 88	735 30	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	11/18/2010	65.00 PNC	PNC FINL SVCS GROUP INC COM	3,651.37	3,928.60	277.23	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	12/01/2010	68 00 PNC	PNC FINL SVCS GROUP INC COM	3,746 85	4,109 92	363 07	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	12/10/2010	108 00 PNC	PNC FINL SVCS GROUP INC COM	6,540.75	6,527 52	-13.23	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	01/07/2011	37.00 PNC	PNC FINL SVCS GROUP INC COM	2,270 67	2,236.28	-34 39	Covered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	01/19/2011	33.00 PNC	PNC FINL SVCS GROUP INC COM	2,064 22	1,994 52	-69 70	Covered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	07/15/2011	37 00 PNC	PNC FINL SVCS GROUP INC COM	2,109 37	2,236 28	126 91	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	02/15/2011	90.00 PPG	PPG INDUSTRIES INC	7,966 12	8,311 50	345 38	Covered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	02/05/2009	240.00 PC	PANASONIC CORP ADR ISIN#US69832A2050	2,913 60	2,232 00	-681 60	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	02/06/2009	613.00 PC	PANASONIC CORP ADR ISIN#US69832A2050	7,803.49	5,700 90	-2,102 59	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	01/30/2009	187.00 PH	PARKER HANNIFIN CORP COM	7,137 79	16,631.78	9,493 99	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	02/17/2011	22 00 TLK	PERUSAHAAN PERSEROAN PERSERO P.T. TELEKOMUNIKASI INDONESIA ADR RPSTG 40 SER B SHS	735.56	680.46	-55 10	Covered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	02/25/2011	144 00 TLK	PERUSAHAAN PERSEROAN PERSERO P T TELEKOMUNIKASI INDONESIA ADR RPSTG 40 SER B SHS	4,905.36	4,453 92	-451.44	Covered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	01/19/2010	178.00 PZE	PETROBRAS ARGENTINA SA SPONS ADR ISIN#US71646J1097	3,063.38	2,591.68	-471 70	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	07/02/2010	462.7169 PLZLY	POLYUS GOLD INTL LTD GDR LEVEL 1 ISIN#US73180Y2037	1,464 56	1,536 22	71 66	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	07/16/2010	539 8364 PLZLY	POLYUS GOLD INTL LTD GDR LEVEL 1 ISIN#US73180Y2037	1,663.69	1,792 26	128.57	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	07/21/2010	419 8727 PLZLY	POLYUS GOLD INTL LTD GDR LEVEL 1 ISIN#US73180Y2037	1,335 92	1,393 98	58 06	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	07/23/2010	327 574 PLZLY	POLYUS GOLD INTL LTD GDR LEVEL 1 ISIN#US73180Y2037	1,030.20	1,087.54	57.34	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	07/23/2010	58 0234 PLZLY	POLYUS GOLD INTL LTD GDR LEVEL 1 ISIN#US73180Y2037	182 48	192.64	10.16	Noncovered	Frozen	Long	FIRST IN FIRST OUT

03/01/2012	08/10/2010	445 5792	PLZLY	POLYUS GOLD INTL LTD GDR LEVEL 1 ISIN#US73180Y2037	1,233 83	1,479 32	245 49	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	11/15/2010	368 4597	PLZLY	POLYUS GOLD INTL LTD GDR LEVEL 1 ISIN#US73180Y2037	1,492 67	1,223 29	-269 38	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	12/01/2010	351.3221	PLZLY	POLYUS GOLD INTL LTD GDR LEVEL 1 ISIN#US73180Y2037	1,481 33	1,166 39	-314 94	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	12/08/2010	325.6156	PLZLY	POLYUS GOLD INTL LTD GDR LEVEL 1 ISIN#US73180Y2037	1,437 91	1,081 04	-356 87	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/31/2011	97.1997	PLZLY	POLYUS GOLD INTL LTD GDR LEVEL 1 ISIN#US73180Y2037	399 85	322.70	-77.15	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	06/09/2011	342 8003	PLZLY	POLYUS GOLD INTL LTD GDR LEVEL 1 ISIN#US73180Y2037	1,443.33	1,138.10	-305 23	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/11/2011	825.00	PLZLY	POLYUS GOLD INTL LTD GDR LEVEL 1 ISIN#US73180Y2037	2,738.51	2,739.00	0.49	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/12/2011	485 00	PLZLY	POLYUS GOLD INTL LTD GDR LEVEL 1 ISIN#US73180Y2037	1,600.50	1,610 20	9 70	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	11/10/2009	229 00	PRU	PRUDENTIAL FINL INC COM	10,877 14	14,257.54	3,380 40	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	07/15/2011	33 00	PRU	PRUDENTIAL FINL INC COM	1,994 52	2,054 58	60.06	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	04/09/2010	108 00	DGX	QUEST DIAGNOSTICS INC COM	6,270 34	6,215 40	-54.94	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/25/2010	33.00	DGX	QUEST DIAGNOSTICS INC COM	1,687 57	1,899.15	211 58	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	07/21/2010	39 00	DGX	QUEST DIAGNOSTICS INC COM	1,830 65	2,244.45	413.80	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	10/22/2010	26 00	DGX	QUEST DIAGNOSTICS INC COM	1,274.26	1,496 30	222 04	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	02/13/2009	48 00	ROHCY	ROHM CO LTD ADR	1,204 80	1,199.52	-5.28	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	11/20/2009	88 00	ROHCY	ROHM CO LTD ADR	2,810 72	2,199 12	-611 60	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	11/01/2010	45 00	ROHCY	ROHM CO LTD ADR	1,406 09	1,124 55	-281 54	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	11/02/2010	133 00	ROHCY	ROHM CO LTD ADR	4,144 88	3,323 67	-821 21	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	04/14/2010	125.00	SAI	SAIC INC COM	2,209 74	1,526 25	-683.49	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	04/15/2010	53 00	SAI	SAIC INC COM	954.49	647 13	-307.36	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	10/15/2010	138.00	SAI	SAIC INC COM	2,212.43	1,684.98	-527 45	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	09/02/2011	229 00	SAI	SAIC INC COM	2,979 68	2,796 09	-183 59	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	05/02/2009	410 00	SKM	SK TELECOM LTD SPONSORED ADR ISIN#US78440P1084	6,631 91	5,945.00	-686 91	Noncovered	Frozen	Long	VERSUS PURCHASE
03/01/2012	05/15/2009	140 00	SKM	SK TELECOM LTD SPONSORED ADR ISIN#US78440P1084	2,237 87	2,030 00	-207.87	Noncovered	Frozen	Long	VERSUS PURCHASE
03/01/2012	08/20/2009	110.00	SKM	SK TELECOM LTD SPONSORED ADR ISIN#US78440P1084	1,737 37	1,595.00	-142 37	Noncovered	Frozen	Long	VERSUS PURCHASE
03/01/2012	11/20/2009	239 00	SKM	SK TELECOM LTD SPONSORED ADR ISIN#US78440P1084	4,101 24	3,465.50	-635 74	Noncovered	Frozen	Long	VERSUS PURCHASE
03/01/2012	02/03/2011	214 00	SKM	SK TELECOM LTD SPONSORED ADR ISIN#US78440P1084	3,759 98	3,103.00	-656 98	Covered	Frozen	Long	VERSUS PURCHASE
03/01/2012	01/19/2010	166 00	SKM	SK TELECOM LTD SPONSORED ADR ISIN#US78440P1084	3,007 87	2,407 00	-600 87	Noncovered	Frozen	Long	FIRST IN FIRST OUT

03/01/2012	03/25/2010	35 00 SKM	SK TELECOM LTD SPONSORED ADR ISIN#US78440P1084	603 09	507.50	-95.59	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/26/2010	68 00 SKM	SK TELECOM LTD SPONSORED ADR ISIN#US78440P1084	1,181 62	986.00	-195 62	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	12/15/2011	65.00 SKM	SK TELECOM LTD SPONSORED ADR ISIN#US78440P1084	931 29	942 50	11 21	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	02/05/2009	345 00 SKHSY	SEKISUI HOUSE LTD SPONSORED ADR	2,842 80	3,277 50	434 70	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	11/20/2009	562 00 SKHSY	SEKISUI HOUSE LTD SPONSORED ADR	4,956.84	5,339.00	382.16	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	11/20/2009	226 00 SSDOY	SHISEIDO LTD SPON ADR	4,226 20	4,034.10	-192 10	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/25/2011	353 00 SSDOY	SHISEIDO LTD SPON ADR	5,867 35	6,301.05	433 70	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	02/05/2009	28 00 SI	SIEMENS A G SPONSORED ADR ISIN#US8261975010	1,626.08	2,803.94	1,177.86	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	11/20/2009	28.00 SI	SIEMENS A G SPONSORED ADR ISIN#US8261975010	2,672.32	2,803.94	131.62	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	09/27/2011	25 00 SI	SIEMENS A G SPONSORED ADR ISIN#US8261975010	2,367 83	2,503 52	135 69	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	02/12/2010	53 00 SSRI	SILVER STD RES INC COM ISIN#CA82823L1067	918.01	913.72	-4 29	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/19/2010	73.00 SSRI	SILVER STD RES INC COM ISIN#CA82823L1067	1,304 28	1,258.52	-45.76	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	11/10/2011	155.00 SSRI	SILVER STD RES INC COM ISIN#CA82823L1067	2,341.91	2,672.20	330 29	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	12/15/2011	165 00 SSRI	SILVER STD RES INC COM ISIN#CA82823L1067	2,097 91	2,844.60	746.69	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	12/19/2011	47.00 SSRI	SILVER STD RES INC COM ISIN#CA82823L1067	607.59	810.28	202.69	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	05/19/2010	102.00 SKYW	SKY WEST INC COM	1,478 87	1,170 96	-307.91	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/20/2010	102.00 SKYW	SKY WEST INC COM	1,484.58	1,170 96	-313 62	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	06/04/2010	132.00 SKYW	SKY WEST INC COM	1,721 66	1,515 36	-206.30	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	08/15/2011	150.00 SKYW	SKY WEST INC COM	1,949.70	1,722.00	-227.70	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	11/07/2011	72.00 SKYW	SKY WEST INC COM	837.01	826 56	-10.45	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	02/05/2009	210.00 SCGLY	SOCIETE GENERALE FRANCE SPON ADR	1,585.50	1,388.10	-197.40	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	11/20/2009	139.00 SCGLY	SOCIETE GENERALE FRANCE SPON ADR	1,973.80	918 79	-1,055.01	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/17/2010	354.00 SCGLY	SOCIETE GENERALE FRANCE SPON ADR	3,128.72	2,339.94	-788.78	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	09/29/2011	191 00 LUV	SOUTHWEST AIRLS CO COM	1,640 14	1,720.91	80.77	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	11/02/2011	202 00 LUV	SOUTHWEST AIRLS CO COM	1,724 09	1,820.02	95.93	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	02/25/2011	183.00 STBMY	ST BARBARA LTD SPONSORED ADR	1,866.80	2,122 80	256 00	Covered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/30/2011	45.00 STBMY	ST BARBARA LTD SPONSORED ADR	507.93	522.00	14.07	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	04/13/2011	96.00 STBMY	ST BARBARA LTD SPONSORED ADR	1,092 44	1,113.60	21.16	Covered	Frozen	Short	FIRST IN FIRST OUT

03/01/2012	04/01/2011	992 00	SUTNY	SUMITOMO MITSUI TR HLDGS INC SPONS ADR ISIN#US86562X1063	3,472 00	3,422.40	-49.60	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	04/01/2011	125 8193	SUTNY	SUMITOMO MITSUI TR HLDGS INC SPONS ADR ISIN#US86562X1063	440 37	434 08	-6 29	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	04/01/2011	######	SUTNY	SUMITOMO MITSUI TR HLDGS INC SPONS ADR ISIN#US86562X1063	3,556 63	3,505.82	-50 81	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	02/05/2009	97 00	SCMWY	SWISSCOM SPON ADR	3,004.09	3,809 19	805 10	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/06/2010	172.00	SCMWY	SWISSCOM SPON ADR	5,768 43	6,754.44	986.01	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	07/12/2011	204 00	TNTEY	TNT EXPRESS N V ADR ISIN#US87262N1090	2,225.32	2,537 76	312 44	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	07/12/2011	142.00	TNTEY	TNT EXPRESS N V ADR ISIN#US87262N1090	1,549.00	1,766 48	217.48	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	07/12/2011	0 5528	TNTEY	TNT EXPRESS N V ADR ISIN#US87262N1090	5 95	6 88	0 93	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	07/12/2011	42 4472	TNTEY	TNT EXPRESS N V ADR ISIN#US87262N1090	423.65	528.04	104 39	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	07/12/2011	79.00	TNTEY	TNT EXPRESS N V ADR ISIN#US87262N1090	788 47	982.76	194.29	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	07/13/2011	294 00	TNTEY	TNT EXPRESS N V ADR ISIN#US87262N1090	2,961 61	3,657.36	695.75	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/09/2011	1 8261	TNTEY	TNT EXPRESS N V ADR ISIN#US87262N1090	16 47	22.72	6 25	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/09/2011	3 1739	TNTEY	TNT EXPRESS N V ADR ISIN#US87262N1090	28 62	39.48	10 86	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/12/2011	235.00	TNTEY	TNT EXPRESS N V ADR ISIN#US87262N1090	1,938 21	2,923 40	985.19	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	09/12/2011	204.00	TNTEY	TNT EXPRESS N V ADR ISIN#US87262N1090	1,682.53	2,537.76	855 23	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	11/25/2011	185 00	TNTEY	TNT EXPRESS N V ADR ISIN#US87262N1090	1,178 36	2,301 40	1,123 04	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	10/20/2011	123 00	TLM	TALISMAN ENERGY INC COM	1,661.07	1,704.78	43 71	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	10/20/2011	65 00	TLM	TALISMAN ENERGY INC COM	877.80	900 90	23.10	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	10/20/2011	73.00	TLM	TALISMAN ENERGY INC COM	985.83	1,011 78	25 95	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	10/20/2011	146.00	TLM	TALISMAN ENERGY INC COM	1,971.67	2,023 56	51 89	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	10/20/2011	123 00	TLM	TALISMAN ENERGY INC COM	1,661 07	1,704 78	43.71	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	11/21/2011	65 00	TLM	TALISMAN ENERGY INC COM	829 40	900 90	71 50	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	11/22/2011	73 00	TLM	TALISMAN ENERGY INC COM	937.87	1,011 78	73 91	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/20/2012	173 00	TLM	TALISMAN ENERGY INC COM	2,057 30	2,397 78	340 48	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/05/2011	1,328 00	TI A	TELECOM ITALIA S P A NEW SPON ADR REPSTG SVGS SHS ISIN#US87927Y2019	14,422.08	12,549.73	-1,872 35	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/29/2010	117 00	TEF	TELEFONICA S A ADR SPONS ADR ISIN#US8793822086	2,786.94	2,011.23	-775.71	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	01/29/2010	234 00	TEF	TELEFONICA S A ADR SPONS ADR ISIN#US8793822086	5,573 88	4,022.46	-1,551 42	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	02/01/2011	6.00	TEF	TELEFONICA S A ADR SPONS ADR ISIN#US8793822086	153.47	103.14	-50 33	Covered	Frozen	Long	FIRST IN FIRST OUT

03/01/2012	03/04/2011	159.00	TEF	TELEFONICA S A ADR SPONS ADR ISIN#US8793822086	4,004.42	2,733.21	-1,271 21	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	03/22/2011	3 00	TEF	TELEFONICA S A ADR SPONS ADR ISIN#US8793822086	75.09	51 57	-23.52	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	05/11/2011	340 00	TEF	TELEFONICA S A ADR SPONS ADR ISIN#US8793822086	8,334 90	5,844.60	-2,490.30	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	06/10/2011	206 00	TEF	TELEFONICA S A ADR SPONS ADR ISIN#US8793822086	4,810.04	3,541.14	-1,268 90	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	10/03/2011	12 00	TEF	TELEFONICA S A ADR SPONS ADR ISIN#US8793822086	222.52	206.28	-16.24	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	12/23/2011	18 00	TEF	TELEFONICA S A ADR SPONS ADR ISIN#US8793822086	310 50	309 42	-1 08	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	02/12/2010	32 00	TU	TELUS CORP NON VTG SHS	966.98	1,842.88	875.90	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/09/2010	89 00	MMM	3M CO COM	7,291.30	7,786 61	495 31	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	05/20/2010	80 00	MMM	3M CO COM	6,465.12	6,999.20	534.08	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	09/09/2010	26 00	TM	TOYOTA MTR CO SPON ADR	1,817 82	2,160.60	342 78	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	09/13/2010	28 00	TM	TOYOTA MTR CO SPON ADR	1,983.20	2,326 80	343.60	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	10/21/2010	68 00	TM	TOYOTA MTR CO SPON ADR	4,867.44	5,650 81	783 37	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	02/24/2009	171 00	TRV	TRAVELERS COS INC COM	6,489 17	10,030.87	3,541 70	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/03/2009	53 00	TRV	TRAVELERS COS INC COM	1,881.00	3,108.98	1,227 98	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	04/16/2010	121 00	TRV	TRAVELERS COS INC COM	6,395 26	7,097 88	702.62	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/03/2011	45.00	TKC	TURKCELL ILETISIM HIZMETLERI A S SPONS ADR ISIN#US9001112047	612 61	611 10	-1.51	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	03/04/2011	94 00	TKC	TURKCELL ILETISIM HIZMETLERI A S SPONS ADR ISIN#US9001112047	1,299 67	1,276.52	-23.15	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	05/27/2011	137.00	TKC	TURKCELL ILETISIM HIZMETLERI A S SPONS ADR ISIN#US9001112047	1,922 08	1,860.46	-61.62	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/30/2009	238.00	USB	US BANCORP DEL COM	3,617 60	7,054.32	3,436.72	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	07/22/2010	189 00	USB	US BANCORP DEL COM	4,467.96	5,601.96	1,134.00	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	12/10/2010	146 00	USB	US BANCORP DEL COM	3,850.62	4,327.44	476 82	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	07/15/2011	72 00	USB	US BANCORP DEL COM	1,776.24	2,134 08	357.84	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/30/2009	92.00	UNH	UNITEDHEALTH GROUP INC COM	2,591.18	5,132.68	2,541.50	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	06/15/2009	136.00	UNH	UNITEDHEALTH GROUP INC COM	3,277 60	7,587 44	4,309 84	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	09/09/2011	145 00	UPMKY	UPM KYMMENE CORP SPONSORED ADR	1,708 03	2,003.90	295 87	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/29/2010	806 00	VZ	VERIZON COMMUNICATIONS COM	22,254.59	30,902.04	8,647.45	Noncovered	Frozen	Long	FIRST IN FIRST OUT

03/01/2012	02/01/2011	15 00	VZ	VERIZON COMMUNICATIONS COM	541 65	575.10	33.45	Covered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/22/2011	9 00	VZ	VERIZON COMMUNICATIONS COM	332.28	345 06	12 78	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	10/03/2011	9 00	VZ	VERIZON COMMUNICATIONS COM	327 60	345 06	17 46	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	12/23/2011	15 00	VZ	VERIZON COMMUNICATIONS COM	598 95	575 10	-23.85	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	11/20/2009	135 00	WACLY	WACOAL HLDGS CORP ADR ISIN#US9300042051	7,478 06	8,518.50	1,040 44	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	02/23/2011	19 00	WJRYY	WEST JAPAN RY CO ADR ISIN#US9534321016	771 95	782 61	10 66	Covered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/01/2011	44.00	WJRYY	WEST JAPAN RY CO ADR ISIN#US9534321016	1,815.84	1,812 36	-3 48	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	10/07/2010	86 00	WDC	WESTERN DIGITAL CORP COM	2,442 63	3,421 08	978 45	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	08/09/2011	63 00	WDC	WESTERN DIGITAL CORP COM	1,857 23	2,506 14	648.91	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	01/29/2010	655 00	WIN	WINDSTREAM CORP COM	6,792 35	7,905 85	1,113 50	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	02/01/2011	12.00	WIN	WINDSTREAM CORP COM	156 60	144 84	-11 76	Covered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	03/22/2011	6 00	WIN	WINDSTREAM CORP COM	77 28	72 42	-4.86	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	10/03/2011	9 00	WIN	WINDSTREAM CORP COM	101 70	108.63	6 93	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	12/23/2011	12.00	WIN	WINDSTREAM CORP COM	144 84	144 84	0.00	Covered	Frozen	Short	FIRST IN FIRST OUT
03/01/2012	08/26/2010	37 00	ZMH	ZIMMER HLDGS INC COM	1,754 64	2,226.66	472.02	Noncovered	Frozen	Long	FIRST IN FIRST OUT
03/01/2012	12/07/2010	50.00	ZMH	ZIMMER HLDGS INC COM	2,524 39	3,009 00	484 61	Noncovered	Frozen	Long	FIRST IN FIRST OUT
					1,553,315 18	1,722,230 19	168,920 65				