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

OMB No 1545-0052

2011

Department of the Treasury
Internal Revenue Service

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

For calendar year 2011 or tax year beginning **OCT 1, 2011**, and ending **SEP 30, 2012**

Name of foundation

A Employer identification number

PROTEUS FOUNDATION

54-2013543

Number and street (or P.O. box number if mail is not delivered to street address)

Room/suite

C/O YHB P.O. BOX 2560

B Telephone number

540-662-3417

City or town, state, and ZIP code

WINCHESTER, VA 22604

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 ☐

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

H Check type of organization:

☒ Section 501(c)(3) exempt private foundation

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

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

☐ Section 4947(a)(1) nonexempt charitable trust

☐ Other taxable private foundation

Fair market value of all assets at end of year

J Accounting method: ☐ Cash ☒ Accrual

(from Part II, col. (c), line 16)

☐ Other (specify) _____

\$ 8,496,380. (Part I, column (d) must be on cash basis.)

(Part I) Analysis of Revenue and Expenses

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

	(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			N/A	
2 Check ☒ if the foundation is not required to attach Sch. B				
3 Interest on savings and temporary cash investments				
4 Dividends and interest from securities	187,166.	187,166.		STATEMENT 1
5a Gross rents				
b Net rental income or (loss)				
6a Net gain or (loss) from sale of assets not on line 10	369,764.			
b Gross sales price for all assets on line 6a	12,397,834.			
7 Capital gain net income (from Part IV, line 2)		369,764.		
8 Net short-term capital gain				
9 Income modifications				
10a Gross sales less returns and allowances				
b Less Cost of goods sold				
c Gross profit or (loss)				
11 Other income	-35,351.	-35,351.		STATEMENT 2
12 Total. Add lines 1 through 11	521,579.	521,579.		
Operating and Administrative Expenses				
13 Compensation of officers, directors, trustees, etc	0.	0.		0.
14 Other employee salaries and wages				
15 Pension plans, employee benefits				
16a Legal fees				
b Accounting fees STMT 3	10,995.	0.		0.
c Other professional fees STMT 4	57,908.	57,908.		0.
17 Interest				
18 Taxes STMT 5	7,786.	3,181.		0.
19 Depreciation and depletion				
20 Occupancy				
21 Travel, conferences, and meetings				
22 Printing and publications				
23 Other expenses STMT 6	25.	0.		0.
24 Total operating and administrative expenses. Add lines 13 through 23	76,714.	61,089.		0.
25 Contributions, gifts, grants paid	470,000.			470,000.
26 Total expenses and disbursements. Add lines 24 and 25	546,714.	61,089.		470,000.
27 Subtract line 26 from line 12:				
a Excess of revenue over expenses and disbursements	-25,135.			
b Net investment income (if negative, enter -0-)		460,490.		
c Adjusted net income (if negative, enter -0-)			N/A	

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12-02-11

LHA For Paperwork Reduction Act Notice, see instructions

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Part II Balance Sheets

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

Beginning of year

End of year

(a) Book Value

(b) Book Value

(c) Fair Market Value

Assets

1	Cash - non-interest-bearing	53,813.	-5,670.	-5,670.
2	Savings and temporary cash investments	698,706.	592,836.	592,836.
3	Accounts receivable ▶			
	Less: allowance for doubtful accounts ▶			
4	Pledges receivable ▶			
	Less: allowance for doubtful accounts ▶			
5	Grants receivable			
6	Receivables due from officers, directors, trustees, and other disqualified persons			
7	Other notes and loans receivable ▶			
	Less: allowance for doubtful accounts ▶			
8	Inventories for sale or use			
9	Prepaid expenses and deferred charges			
10a	Investments - U.S. and state government obligations			
b	Investments - corporate stock			
c	Investments - corporate bonds			
11	Investments - land, buildings, and equipment basis ▶			
	Less: accumulated depreciation ▶			
12	Investments - mortgage loans			
13	Investments - other STMT 7	7,601,365.	7,717,726.	7,898,179.
14	Land, buildings, and equipment: basis ▶ 12,571.			
	Less: accumulated depreciation STMT 8 ▶ 12,571.			
15	Other assets (describe ▶ STATEMENT 9)	0.	11,035.	11,035.
16	Total assets (to be completed by all filers)	8,353,884.	8,315,927.	8,496,380.

Liabilities

17	Accounts payable and accrued expenses			
18	Grants payable			
19	Deferred revenue			
20	Loans from officers, directors, trustees, and other disqualified persons			
21	Mortgages and other notes payable			
22	Other liabilities (describe ▶)	12,822.	0.	
23	Total liabilities (add lines 17 through 22)	12,822.	0.	

Net Assets or Fund Balances

	Foundations that follow SFAS 117, check here ▶ ☐			
24	Unrestricted			
25	Temporarily restricted			
26	Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☒			
27	Capital stock, trust principal, or current funds	0.	0.	
28	Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.	
29	Retained earnings, accumulated income, endowment, or other funds	8,341,062.	8,315,927.	
30	Total net assets or fund balances	8,341,062.	8,315,927.	
31	Total liabilities and net assets/fund balances	8,353,884.	8,315,927.	

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	8,341,062.
2	Enter amount from Part I, line 27a	2	-25,135.
3	Other increases not included in line 2 (itemize) ▶	3	0.
4	Add lines 1, 2, and 3	4	8,315,927.
5	Decreases not included in line 2 (itemize) ▶	5	0.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	8,315,927.

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			
b SEE ATTACHED STATEMENT			
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 12,397,834.		12,028,070.	369,764.

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			369,764.

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	369,764.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter -0- in Part I, line 8 }	3	N/A

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?

☐ Yes ☒ No

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2010	400,025.	8,859,028.	.045155
2009	444,221.	8,629,078.	.051480
2008	434,141.	7,888,667.	.055034
2007	501,772.	10,667,100.	.047039
2006	557,669.	11,169,627.	.049927

2 Total of line 1, column (d)	2	.248635
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	.049727
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	8,410,564.
5 Multiply line 4 by line 3	5	418,232.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	4,605.
7 Add lines 5 and 6	7	422,837.
8 Enter qualifying distributions from Part XII, line 4	8	470,000.

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 ☒ and enter 1% of Part I, line 27b		1	4,605.
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	4,605.
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	4,605.
6 Credits/Payments:			
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a	15,640.	
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	15,640.	
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	11,035.	
11 Enter the amount of line 10 to be: Credited to 2012 estimated tax ☒ 4,640. Refunded ☒	11	6,395.	

Part VII-A Statements Regarding Activities

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

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Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address N/A	13	X	
14	The books are in care of CELIA W. RUTT Telephone no. 540-662-3417 Located at C/O YOUNT, HYDE & BARBOUR, P.C., P.O. BOX 2560, W ZIP+4 22604			
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	N/A	
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country	16	Yes	No
				X

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly):		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No	
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No	
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes ☒ No	
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☐ Yes ☒ No	
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No	
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.)	☐ Yes ☒ No	
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here	N/A	1b
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011?		1c
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):		
a At the end of tax year 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? If "Yes," list the years	☐ Yes ☒ No	
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions.)	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.		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☒ Yes ☐ No	
b If "Yes," did it have excess business holdings in 2011 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969; (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2011.)		3b
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		4a
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

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

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

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?

☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes?

☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

N/A

5b

Organizations relying on a current notice regarding disaster assistance check here

☐

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

N/A

☐ Yes ☐ No

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

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

☐ Yes ☒ No

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

6b

X

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

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

☐ Yes ☒ No

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

N/A

7b

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

1 List all officers, directors, trustees, foundation managers and their compensation.

(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
JAMES P. RUTT C/O YOUNT, HYDE & BARBOUR, P.C. / P.O. WINCHESTER, VA 22604	DIRECTOR 5.00	0.	0.	0.
CELIA W. RUTT C/O YOUNT, HYDE & BARBOUR, P.C. / P.O. WINCHESTER, VA 22604	DIRECTOR 10.00	0.	0.	0.
KATHLEEN L. RUTT C/O YOUNT, HYDE & BARBOUR, P.C. / P.O. WINCHESTER, VA 22604	DIRECTOR 1.00	0.	0.	0.

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

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

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

0

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

(a) Name and address of each person paid more than \$50,000

(b) Type of service

(c) Compensation

NONE

Total number of others receiving over \$50,000 for professional services

0

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

SEE STATEMENT 10

0.

2

3

4

Summary of Program-Related Investments

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

Amount

1

N/A

2

All other program-related investments. See instructions.

3

Total. Add lines 1 through 3

0.

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

1 Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:			
a	Average monthly fair market value of securities	1a	7,338,256.
b	Average of monthly cash balances	1b	1,200,388.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	8,538,644.
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	8,538,644.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	128,080.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	8,410,564.
6	Minimum investment return. Enter 5% of line 5	6	420,528.

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	420,528.
2a	Tax on investment income for 2011 from Part VI, line 5	2a	4,605.
2b	Income tax for 2011. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	4,605.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	415,923.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	415,923.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	415,923.

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	470,000.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	470,000.
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	5	4,605.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	465,395.

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

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Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				415,923.
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2011:				
a From 2006				
b From 2007				
c From 2008	16,616.			
d From 2009	18,325.			
e From 2010				
f Total of lines 3a through e	34,941.			
4 Qualifying distributions for 2011 from Part XII, line 4: ▶ \$ 470,000.				
a Applied to 2010, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2011 distributable amount				415,923.
e Remaining amount distributed out of corpus	54,077.			
5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a))	0.			0.
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	89,018.			
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2010. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2011. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2012				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2006 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	89,018.			
10 Analysis of line 9:				
a Excess from 2007				
b Excess from 2008	16,616.			
c Excess from 2009	18,325.			
d Excess from 2010				
e Excess from 2011	54,077.			

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

N/A

1 a 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)

2 a 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

Tax year

(a) 2011

(b) 2010

Prior 3 years

(c) 2009

(d) 2008

(e) Total

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).)

SEE STATEMENT 11

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

NONE**2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:**

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

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

CELIA W. RUTT, 540-662-3417

C/O YOUNT, HYDE & BARBOUR, P.C., P.O. BOX 2560, WINCHESTER, VA 22604

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

WRITTEN REQUEST INCLUDING DETAILS OF PURPOSE AND ESTABLISHED NEED.

c Any submission deadlines:

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

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year				
AMERICAN RED CROSS - CENTRAL VIRGINIA REGIONAL CHAPTER 1105 ROSE HILL DRIVE CHARLOTTESVILLE, VA 22903	NONE	PUBLIC CHARITY	SUPPORT DISASTER RELIEF	5,000.
ELECTRONIC FRONTIER FOUNDATION 454 SHOTWELL STREET SAN FRANCISCO, CA 94110-1914	NONE	PUBLIC CHARITY	SUPPORT DIGITAL FREEDOM	25,000.
GARTH NEWELL MUSIC CENTER PO BOX 240 WARM SPRINGS, VA 24484	NONE	PUBLIC CHARITY	SUPPORT MUSIC EDUCATION	5,000.
HIGHLAND PUBLIC SCHOOLS P.O. BOX 250 MONTEREY, VA 24465	NONE	PUBLIC CHARITY	SUPPORT PUBLIC SCHOOLS	10,000.
HIGHLAND RECREATION COMMISSION P.O. BOX 556 MONTEREY, VA 24465	NONE	PUBLIC CHARITY	SUPPORT COUNTY DEVELOPMENT	25,000.
Total SEE CONTINUATION SHEET(S) ▶ 3a				470,000.
b Approved for future payment				
NONE				
Total ▶ 3b				

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

Enter gross amounts unless otherwise indicated.	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income
	(a) Business code	(b) Amount	(c) Exclu- sion code	(d) Amount	
1 Program service revenue:					
a _____					
b _____					
c _____					
d _____					
e _____					
f _____					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	187,166.	
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	523000	-35,351.			
8 Gain or (loss) from sales of assets other than inventory			18	369,764.	
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)		-35,351.		556,930.	0.
13 Total. Add line 12, columns (b), (d), and (e)				521,579.	

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

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

[illegible]

Part XVII

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

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

[illegible]

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

(a) Name of organization	(b) Type of organization	(c) Description of relationship
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.

Signature of officer or trustee

3/31/13
Date

Director

May the IRS discuss this return with the preparer shown below (see instr.)?

☒ Yes ☐ No

**Paid
Preparer
Use Only**

Print/Type preparer's name

GREGORY S. CRAWFORD,
CPA

Preparer's signature



Date

2/18/2013

Check ☐ if
self-employed

PTIN

P00357091

Firm's name ► **YOUNT, HYDE & BARBOUR, P.C.**

Firm's EIN ► 54-1149263

Firm's address ► P.O. BOX 2560
WINCHESTER, VA 22604-1760

Phone no. 540-662-3417

Form **990-PF** (2011)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
HIGHLAND RESCUE SQUAD, INC. P.O. BOX 268 MONTEREY, VA 24465	NONE	PUBLIC CHARITY	SUPPORT RESCUE EFFORTS	5,000.
HISTORIC STAUNTON FOUNDATION 20 SOUTH NEW STREET STAUNTON, VA 24401	NONE	PUBLIC CHARITY	SUPPORT HISTORIC RESOURCES	10,000.
INSTITUTE FOR JUSTICE 901 N. GLEBE ROAD, SUITE 900 ARLINGTON, VA 22203	NONE	PUBLIC CHARITY	SUPPORT LEGAL RIGHTS	25,000.
MCDOWELL VOLUNTEER FIRE DEPARTMENT 102 BULLPASTURE RIVER ROAD MCDOWELL, VA 24458	NONE	PUBLIC CHARITY	SUPPORT FIRE AND RESCUE EFFORTS	5,000.
NORTHWESTERN UNIVERSITY 1845 SHERIDAN ROAD EVANSTON, IL 60208	NONE	PUBLIC CHARITY	SUPPORT RESEARCH AND TEACHING	42,000.
SANTA FE INSTITUTE 1399 HYDE PARK ROAD SANTA FE, NM 87501	NONE	PUBLIC CHARITY	FUND INTERDISCIPLINARY SCIENTIFIC RESEARCH	150,000.
SCHOOL FOR THE ARTS NEW MEXICO 275 EAST ALAMEDA SANTA FE, NM 87501	NONE	PUBLIC CHARITY	SUPPORT ART EDUCATION	18,000.
THE AMERICAN SHAKESPEARE CENTER 13 WEST BEVERLEY STREET, 4TH FLOOR STAUNTON, VA 24401	NONE	PUBLIC CHARITY	SUPPORT THEATRES AND EDUCATIONAL PROGRAMS	5,000.
THE HIGHLAND CENTER P.O. BOX 556 MONTEREY, VA 24465	NONE	PUBLIC CHARITY	SUPPORT COUNTY DEVELOPMENT	75,000.
THE HIGHLAND MEDICAL CENTER, INC. P.O. BOX 490 MONTEREY, VA 24465	NONE	PUBLIC HOSPITALS	SUPPORT COUNTY HEALTH CARE	5,000.
Total from continuation sheets				400,000.

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
THE HIGHLAND PUBLIC LIBRARY P.O. BOX 519 MONTEREY, VA 24465	NONE	PUBLIC CHARITY	SUPPORT RURAL LIBRARY	25,000.
THE NATURE CONSERVANCY VIRGINIA 4245 NORTH FAIRFAX DRIVE, SUITE 100 ARLINGTON, VA 22203	NONE	PUBLIC CHARITY	PROMOTE CONSERVATION PROGRAMS	5,000.
THE NATURE CONSERVANCY, NEW MEXICO 212 E. MARCY STREET SANTA FE, NM 87501	NONE	PUBLIC CHARITY	PROMOTE CONSERVATION PROGRAMS	5,000.
THINK NEW MEXICO 1227 PASEO DE PERALTA SANTA FE, NM 87501	NONE	PUBLIC CHARITY	SUPPORT NEW MEXICO THINK TANK	25,000.
Total from continuation sheets				

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 CS SHORT TERM CAPITAL LOSS - SEE ATTACHED		P	VARIOUS	VARIOUS
b CS LONG TERM CAPITAL LOSS - SEE ATTACHED		P	VARIOUS	VARIOUS
c GOLDMAN SACHS HEDGE FUND		P	VARIOUS	VARIOUS
d GOLDMAN SACHS BANKRUPTCY GAIN		P	VARIOUS	VARIOUS
e REDEMPTION OF CREDIT SUISSE DOLLAR SENIOR LOAN OF		P	06/10/11	09/14/12
f CAPITAL GAINS DIVIDENDS				
g				
h				
i				
j				
k				
l				
m				
n				
o				

(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 10,530,000.		10,516,577.	13,423.
b 611,549.		647,103.	-35,554.
c 972,198.		600,000.	372,198.
d 222.			222.
e 282,915.		264,390.	18,525.
f 950.			950.
g			
h			
i			
j			
k			
l			
m			
n			
o			

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) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			13,423.
b			-35,554.
c			372,198.
d			222.
e			18,525.
f			950.
g			
h			
i			
j			
k			
l			
m			
n			
o			

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	369,764.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter "-0-" in Part I, line 8 }	3	N/A

2011 DEPRECIATION AND AMORTIZATION REPORT

FORM 990-PF PAGE 1

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Asset No	Description	Date Acquired	Method	Life	Line No	Unadjusted Cost Or Basis	Bus % Excl	* Reduction In Basis	Basis For Depreciation	Accumulated Depreciation	Current Sec 179	Current Year Deduction
1	COMPUTER HARDWARE	11/10/10	DB	5.00	17	10,626.			10,626.	10,626.		0.
2	COMPUTER	07/05/04	DB	5.00	17	1,945.			1,945.	1,945.		0.
	* TOTAL 990-PF PG 1 DEPR					12,571.		0.	12,571.	12,571.	0.	0.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 1

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
CREDIT SUISSE	188,077.	950.	187,127.
GOLDMAN SACHS	39.	0.	39.
TOTAL TO FM 990-PF, PART I, LN 4	188,116.	950.	187,166.

FORM 990-PF OTHER INCOME STATEMENT 2

DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
INCOME FROM ALLEGHANY HIGHLANDS AGRICULTURAL, LLC	259.	259.	
FROM CREDIT SUISSE GAINS COMMODITY PLUS, LP	-35,610.	-35,610.	
TOTAL TO FORM 990-PF, PART I, LINE 11	-35,351.	-35,351.	

FORM 990-PF ACCOUNTING FEES STATEMENT 3

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING FEES	10,995.	0.		0.
TO FORM 990-PF, PG 1, LN 16B	10,995.	0.		0.

FORM 990-PF	OTHER PROFESSIONAL FEES	STATEMENT	4
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INVESTMENT FEES	57,908.	57,908.		0.
TO FORM 990-PF, PG 1, LN 16C	57,908.	57,908.		0.

FORM 990-PF	TAXES	STATEMENT	5
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FOREIGN TAXES ON DIVIDENDS	3,181.	3,181.		0.
FEDERAL EXCISE TAX	4,605.	0.		0.
TO FORM 990-PF, PG 1, LN 18	7,786.	3,181.		0.

FORM 990-PF	OTHER EXPENSES	STATEMENT	6
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LICENSES	25.	0.		0.
TO FORM 990-PF, PG 1, LN 23	25.	0.		0.

FORM 990-PF	OTHER INVESTMENTS	STATEMENT	7
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DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
GOLDMAN SACHS HEDGE FUND	COST	0.	0.
CREDIT SUISSE EQUITIES	COST	2,541,869.	2,641,429.
CREDIT SUISSE MUTUAL FUNDS	COST	931,311.	942,968.
CREDIT SUISSE EXCHANGE-TRADED PRODUCTS	COST	1,372,928.	1,387,700.
CREDIT SUISSE FIXED INCOME	COST	1,171,109.	1,212,821.
CREDIT SUISSE HEDGE FUNDS	COST	1,650,000.	1,662,752.

ALLEGHANY HIGHLANDS AG CENTER LLC	COST	50,509.	50,509.
TOTAL TO FORM 990-PF, PART II, LINE 13		7,717,726.	7,898,179.

FORM 990-PF	DEPRECIATION OF ASSETS NOT HELD FOR INVESTMENT	STATEMENT	8
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DESCRIPTION	COST OR OTHER BASIS	ACCUMULATED DEPRECIATION	BOOK VALUE
COMPUTER HARDWARE	10,626.	10,626.	0.
COMPUTER	1,945.	1,945.	0.
TOTAL TO FM 990-PF, PART II, LN 14	12,571.	12,571.	0.

FORM 990-PF	OTHER ASSETS	STATEMENT	9
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DESCRIPTION	BEGINNING OF YR BOOK VALUE	END OF YEAR BOOK VALUE	FAIR MARKET VALUE
PREPAID FEDERAL EXCISE TAX	0.	11,035.	11,035.
TO FORM 990-PF, PART II, LINE 15	0.	11,035.	11,035.

FORM 990-PF	SUMMARY OF DIRECT CHARITABLE ACTIVITIES	STATEMENT	10
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ACTIVITY ONE

TO SUPPORT LOCAL CHARITIES IN SANTA FE, NEW MEXICO, ~~MONTEREY~~ HIGHLAND COUNTY, VIRGINIA, AND STAUNTON, VIRGINIA. TO PROMOTE CONSERVATION PROGRAMS AND ACTIVITIES AS WELL AS COMPUTER PROGRAMMING IN SUPPORT OF ACADEMIC RESEARCH IN THE AREA OF COMPLEX ADAPTIVE SYSTEMS. ONCE COMPLETE, PROTEUS PLANS TO PUBLISH SCIENTIFIC PAPERS ON THESE FINDINGS.

	EXPENSES
TO FORM 990-PF, PART IX-A, LINE 1	0.

FORM 990-PF

PART XV - LINE 1A
LIST OF FOUNDATION MANAGERS

STATEMENT 11

NAME OF MANAGER

JAMES P. RUTT
CELIA W. RUTT
KATHLEEN L. RUTT

Quantity	Description	Opening Date	Closing Date	Closing Cost	Opening Cost	Gain/Loss	Disallowed Wash Sale	Allowed Gain/Loss	Term	Covered/Uncovered
88	EKSPORTFINANS ASA EQUITY INDEX LKD NT TOPIX INDEX	12/16/2010	4/16/2012	\$81,018.23	\$89,716.00	(\$8,697.77)	\$0.00	(\$8,697.77)	LONG	Noncovered
89	EKSPORTFINANS ASA EQUITY INDEX LKD NTS LKD TO TOPIX INDEX ISIN#US2826493676	5/6/2010	11/21/2011	\$69,830.29	\$89,756.50	(\$19,926.21)	\$0.00	(\$19,926.21)	LONG	Noncovered
399	SILICONWARE PRECISION INDS LTD SPONSORED ADR SPIL ISIN#US8270848646	5/12/2011	6/26/2012	\$1,994.16	\$2,732.35	(\$738.19)	\$0.00	(\$738.19)	LONG	Covered
256	SILICONWARE PRECISION INDS LTD SPONSORED ADR SPIL ISIN#US8270848646	5/12/2011	6/25/2012	\$1,270.81	\$1,753.09	(\$482.28)	\$0.00	(\$482.28)	LONG	Covered
660	SILICONWARE PRECISION INDS LTD SPONSORED ADR SPIL ISIN#US8270848646	5/12/2011	6/22/2012	\$3,337.95	\$4,519.68	(\$1,181.73)	\$0.00	(\$1,181.73)	LONG	Covered
5	SILICONWARE PRECISION INDS LTD SPONSORED ADR SPIL ISIN#US8270848646	5/12/2011	6/21/2012	\$26.13	\$34.24	(\$8.11)	\$0.00	(\$8.11)	LONG	Covered
290	TESCO PLC SPON ADR ISIN#US8815753020	10/21/2009	5/24/2012	\$4,207.87	\$5,698.13	(\$1,490.26)	\$0.00	(\$1,490.26)	LONG	Noncovered
0.5	COMPANHIA ENERGETICA DE MINAS GERAIS ADR ISIN#US2044096012	5/12/2011	5/17/2012	\$8.62	\$7.83	\$0.79	(\$0.00)	\$0.79	LONG	Covered
75	TELEFONICA S A ADR SPONS ADR ISIN#US8793822086	5/21/2010	4/17/2012	\$1,128.02	\$1,466.17	(\$338.15)	\$0.00	(\$338.15)	LONG	Noncovered
90	TELEFONICA S A ADR SPONS ADR ISIN#US8793822086	9/2/2009	4/17/2012	\$1,353.63	\$2,195.41	(\$841.78)	\$0.00	(\$841.78)	LONG	Noncovered
25	TELEFONICA S A ADR SPONS ADR ISIN#US8793822086	9/2/2009	12/28/2011	\$420.61	\$609.83	(\$189.22)	\$0.00	(\$189.22)	LONG	Noncovered
30	TELEFONICA S A ADR SPONS ADR ISIN#US8793822086	9/2/2009	12/23/2011	\$516.95	\$731.80	(\$214.85)	\$0.00	(\$214.85)	LONG	Noncovered
80	TELEFONICA S A ADR SPONS ADR ISIN#US8793822086	9/2/2009	12/21/2011	\$1,351.23	\$1,951.47	(\$600.24)	\$0.00	(\$600.24)	LONG	Noncovered
50	BNP PARIBAS SPONSORED ADR REPSTG 25 SHS	10/21/2010	12/20/2011	\$976.01	\$1,850.02	(\$874.01)	\$0.00	(\$874.01)	LONG	Noncovered
64	BNP PARIBAS SPONSORED ADR REPSTG 25 SHS	9/30/2010	12/20/2011	\$1,249.29	\$2,291.68	(\$1,042.39)	\$0.00	(\$1,042.39)	LONG	Noncovered
20	BNP PARIBAS SPONSORED ADR REPSTG 25 SHS	5/25/2010	12/20/2011	\$390.40	\$557.83	(\$167.43)	\$0.00	(\$167.43)	LONG	Noncovered
27	BNP PARIBAS SPONSORED ADR REPSTG 25 SHS	5/25/2010	10/27/2011	\$656.20	\$753.08	(\$96.88)	\$0.00	(\$96.88)	LONG	Noncovered

PROTEUS FOUNDATION

54-2013543

113	BNP PARIBAS SPONSORED ADR REPSTG .25 SHS	9/2/2009	10/27/2011	\$2,746.30	\$4,308.69	(\$1,562.39)	\$0.00	(\$1,562.39)	LONG	Noncovered
373	COHEN & STEERS INC COM	5/11/2011	8/23/2012	\$12,642.24	\$11,187.22	\$1,455.02	\$0.00	\$1,455.02	LONG	Covered
335	POOL CORP COM	5/11/2011	7/10/2012	\$13,529.08	\$10,139.11	\$3,389.97	\$0.00	\$3,389.97	LONG	Covered
227	STEINER LEISURE LTD	5/11/2011	7/2/2012	\$10,504.90	\$11,032.12	(\$527.22)	(\$0.00)	(\$527.22)	LONG	Covered
381	TEMPUR-PEDIC INTL INC COM	5/11/2011	6/6/2012	\$8,760.64	\$23,960.62	(\$15,199.98)	\$0.00	(\$15,199.98)	LONG	Covered
20	KIMBALL INTL INC CL B	5/11/2011	9/5/2012	\$230.20	\$137.72	\$92.48	\$0.00	\$92.48	LONG	Covered
40	KIMBALL INTL INC CL B	5/11/2011	9/4/2012	\$454.40	\$275.43	\$178.97	\$0.00	\$178.97	LONG	Covered
60	KIMBALL INTL INC CL B	5/11/2011	9/4/2012	\$681.61	\$413.16	\$268.45	\$0.00	\$268.45	LONG	Covered
40	KIMBALL INTL INC CL B	5/11/2011	9/4/2012	\$454.97	\$275.44	\$179.53	\$0.00	\$179.53	LONG	Covered
250	KIMBALL INTL INC CL B	5/11/2011	9/4/2012	\$2,802.58	\$1,721.48	\$1,081.10	\$0.00	\$1,081.10	LONG	Covered
510	KIMBALL INTL INC CL B	5/11/2011	8/30/2012	\$5,717.05	\$3,511.82	\$2,205.23	\$0.00	\$2,205.23	LONG	Covered
350	KIMBALL INTL INC CL B	5/11/2011	8/28/2012	\$3,963.44	\$2,410.08	\$1,553.36	\$0.00	\$1,553.36	LONG	Covered
120	PLUM CREEK TIMBER CO INC COM	5/11/2011	8/27/2012	\$4,887.56	\$5,003.84	(\$116.28)	\$0.00	(\$116.28)	LONG	Covered
170	PLUM CREEK TIMBER CO INC COM	5/11/2011	8/22/2012	\$6,893.65	\$7,088.78	(\$195.13)	\$0.00	(\$195.13)	LONG	Covered
2,080.00	CHIMERA INVT CORP COM	5/11/2011	8/22/2012	\$4,943.75	\$8,216.00	(\$3,272.25)	\$0.00	(\$3,272.25)	LONG	Covered
100	TELECOM CORP NEW ZEALAND LTD SPONS ADR ISIN#US8792782083	5/11/2011	7/6/2012	\$957.85	\$683.53	\$274.32	\$0.00	\$274.32	LONG	Covered
150	TELECOM CORP NEW ZEALAND LTD SPONS ADR ISIN#US8792782083	5/11/2011	7/6/2012	\$1,432.92	\$1,025.29	\$407.63	\$0.00	\$407.63	LONG	Covered
140	TELECOM CORP NEW ZEALAND LTD SPONS ADR ISIN#US8792782083	5/11/2011	7/2/2012	\$1,361.58	\$956.94	\$404.64	\$0.00	\$404.64	LONG	Covered
150	TELECOM CORP NEW ZEALAND LTD SPONS ADR ISIN#US8792782083	5/11/2011	6/29/2012	\$1,413.75	\$1,025.29	\$388.46	\$0.00	\$388.46	LONG	Covered
140	TELECOM CORP NEW ZEALAND LTD SPONS ADR ISIN#US8792782083	5/11/2011	6/29/2012	\$1,324.66	\$956.94	\$367.72	\$0.00	\$367.72	LONG	Covered
180	TELECOM CORP NEW ZEALAND LTD SPONS ADR ISIN#US8792782083	5/11/2011	6/29/2012	\$1,705.71	\$1,230.35	\$475.36	\$0.00	\$475.36	LONG	Covered
20	LTC PROPERTIES INC	5/11/2011	6/7/2012	\$650.40	\$571.83	\$78.57	\$0.00	\$78.57	LONG	Covered
118	TESORO CORP COM	8/30/2011	5/24/2012	\$2,693.95	\$2,884.06	(\$190.11)	\$0.00	(\$190.11)	LONG	Covered
1	PHILLIPS 66 COM	8/30/2011	5/24/2012	\$30.93	\$37.18	(\$6.25)	\$0.00	(\$6.25)	LONG	Covered
63.5	PHILLIPS 66 COM	5/11/2011	5/24/2012	\$1,964.31	\$2,123.19	(\$158.88)	\$0.00	(\$158.88)	LONG	Covered
21	PHILLIPS 66 COM	4/12/2011	5/24/2012	\$649.61	\$740.32	(\$90.71)	\$0.00	(\$90.71)	LONG	Covered
2	NORTHROP GRUMMAN CORP COM	8/30/2011	5/24/2012	\$116.74	\$130.24	(\$13.50)	(\$0.00)	(\$13.50)	LONG	Covered
221	NORTHROP GRUMMAN CORP COM	5/11/2011	5/24/2012	\$12,899.87	\$14,399.48	(\$1,499.61)	\$0.00	(\$1,499.61)	LONG	Covered
13	NETFLIX INC COM	8/30/2011	5/24/2012	\$918.45	\$3,576.35	(\$2,657.90)	\$0.00	(\$2,657.90)	LONG	Covered
2	CONOCOPHILLIPS COM	8/30/2011	5/24/2012	\$103.48	\$125.15	(\$21.67)	\$0.00	(\$21.67)	LONG	Covered
127	CONOCOPHILLIPS COM	5/11/2011	5/24/2012	\$6,571.10	\$7,144.36	(\$573.26)	\$0.00	(\$573.26)	LONG	Covered
42	CONOCOPHILLIPS COM	4/12/2011	5/24/2012	\$2,173.12	\$2,491.13	(\$318.01)	\$0.00	(\$318.01)	LONG	Covered
121	CHEVRON CORP NEW COM	5/11/2011	5/24/2012	\$12,028.62	\$12,409.61	(\$380.99)	\$0.00	(\$380.99)	LONG	Covered
10	NETFLIX INC COM	8/30/2011	3/5/2012	\$1,119.62	\$2,346.39	(\$1,226.77)	\$0.00	(\$1,226.77)	LONG	Covered

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1,110.00	TAIWAN SEMICONDUCTOR MFG CO	5/11/2011	9/27/2012	\$16,982.33	\$15,018.19	\$1,964.14	\$0.00	\$1,964.14	LONG	Covered
640	SPONSORED ADR ISIN#US8740391003	5/11/2011	9/26/2012	\$9,571.52	\$8,659.13	\$912.39	\$0.00	\$912.39	LONG	Covered
85,841.00	SHS	8/12/2011	9/24/2012	\$64.53	\$0.00	\$64.53	\$0.00	\$64.53	LONG	Covered
30	TARGET CORP COM	5/11/2011	9/24/2012	\$1,954.82	\$1,517.96	\$436.86	\$0.00	\$436.86	LONG	Covered
25	ILLINOIS TOOL WORKS INC COM	5/11/2011	9/24/2012	\$1,512.33	\$1,443.25	\$69.08	\$0.00	\$69.08	LONG	Covered
29	ILLINOIS TOOL WORKS INC COM	11/22/2010	9/24/2012	\$1,754.30	\$1,378.16	\$376.14	\$0.00	\$376.14	LONG	Noncovered
12	ILLINOIS TOOL WORKS INC COM	10/20/2010	9/24/2012	\$725.92	\$563.64	\$162.28	\$0.00	\$162.28	LONG	Noncovered
26	ILLINOIS TOOL WORKS INC COM	10/19/2010	9/24/2012	\$1,572.82	\$1,210.67	\$362.15	\$0.00	\$362.15	LONG	Noncovered
19	ILLINOIS TOOL WORKS INC COM	8/18/2010	9/24/2012	\$1,149.37	\$813.78	\$335.59	\$0.00	\$335.59	LONG	Noncovered
2	ILLINOIS TOOL WORKS INC COM	8/18/2010	9/24/2012	\$120.99	\$85.79	\$35.20	\$0.00	\$35.20	LONG	Noncovered
56	ILLINOIS TOOL WORKS INC COM	8/17/2010	9/24/2012	\$3,387.61	\$2,457.57	\$930.04	\$0.00	\$930.04	LONG	Noncovered
13	ILLINOIS TOOL WORKS INC COM	8/3/2010	9/24/2012	\$786.41	\$579.74	\$206.67	\$0.00	\$206.67	LONG	Noncovered
15	ILLINOIS TOOL WORKS INC COM	8/3/2010	9/24/2012	\$907.40	\$672.92	\$234.48	\$0.00	\$234.48	LONG	Noncovered
21	ILLINOIS TOOL WORKS INC COM	8/3/2010	9/24/2012	\$1,270.35	\$942.33	\$328.02	\$0.00	\$328.02	LONG	Noncovered
11	ILLINOIS TOOL WORKS INC COM	8/2/2010	9/24/2012	\$665.42	\$490.40	\$175.02	\$0.00	\$175.02	LONG	Noncovered
24	ILLINOIS TOOL WORKS INC COM	8/2/2010	9/24/2012	\$1,451.83	\$1,073.39	\$378.44	\$0.00	\$378.44	LONG	Noncovered
175	CONOCOPHILLIPS COM	5/11/2011	9/24/2012	\$10,032.61	\$9,768.48	\$264.13	\$0.00	\$264.13	LONG	Covered
34	CONOCOPHILLIPS COM	3/24/2011	9/24/2012	\$1,949.19	\$2,088.73	(\$139.54)	\$0.00	(\$139.54)	LONG	Covered
49	CONOCOPHILLIPS COM	3/24/2011	9/24/2012	\$2,809.13	\$3,017.78	(\$208.65)	\$0.00	(\$208.65)	LONG	Covered
54	CONOCOPHILLIPS COM	3/24/2011	9/24/2012	\$3,095.78	\$3,317.23	(\$221.45)	\$0.00	(\$221.45)	LONG	Covered
7	CONOCOPHILLIPS COM	3/24/2011	9/24/2012	\$401.30	\$431.68	(\$30.38)	\$0.00	(\$30.38)	LONG	Covered
27	CONOCOPHILLIPS COM	3/23/2011	9/24/2012	\$1,547.89	\$1,640.59	(\$92.70)	\$0.00	(\$92.70)	LONG	Covered
31	CONOCOPHILLIPS COM	3/23/2011	9/24/2012	\$1,777.21	\$1,882.06	(\$104.85)	\$0.00	(\$104.85)	LONG	Covered
640	WASTE MGMT INC DEL COM	5/11/2011	9/21/2012	\$20,740.22	\$24,812.74	(\$4,072.52)	\$0.00	(\$4,072.52)	LONG	Covered
95	TARGET CORP COM	5/11/2011	9/6/2012	\$6,127.36	\$4,806.88	\$1,320.48	\$0.00	\$1,320.48	LONG	Covered
0.543	KINDER MORGAN MGMT LLC SHS	5/11/2011	8/14/2012	\$39.89	\$31.83	\$8.06	\$0.00	\$8.06	LONG	Covered
87.5	PHILLIPS 66 COM	5/11/2011	8/7/2012	\$3,552.62	\$2,903.04	\$649.58	\$0.00	\$649.58	LONG	Covered
17	PHILLIPS 66 COM	3/24/2011	8/7/2012	\$690.23	\$620.73	\$69.50	\$0.00	\$69.50	LONG	Covered
24.5	PHILLIPS 66 COM	3/24/2011	8/7/2012	\$994.74	\$896.83	\$97.91	\$0.00	\$97.91	LONG	Covered
27	PHILLIPS 66 COM	3/24/2011	8/7/2012	\$1,096.24	\$985.83	\$110.41	\$0.00	\$110.41	LONG	Covered
3.5	PHILLIPS 66 COM	3/24/2011	8/7/2012	\$142.11	\$128.28	\$13.83	\$0.00	\$13.83	LONG	Covered
13.5	PHILLIPS 66 COM	3/23/2011	8/7/2012	\$548.12	\$487.55	\$60.57	\$0.00	\$60.57	LONG	Covered
15	PHILLIPS 66 COM	3/23/2011	8/7/2012	\$609.02	\$541.28	\$67.74	\$0.00	\$67.74	LONG	Covered
85	WASTE MGMT INC DEL COM	5/11/2011	7/27/2012	\$2,906.63	\$3,295.44	(\$388.81)	\$0.00	(\$388.81)	LONG	Covered
135	PFIZER INC COM	5/11/2011	7/9/2012	\$3,051.01	\$2,787.67	\$263.34	\$0.00	\$263.34	LONG	Covered
30	ABBOTT LABS COM	5/11/2011	7/9/2012	\$1,958.57	\$1,588.40	\$370.17	\$0.00	\$370.17	LONG	Covered
80	PEARSON PLC SPONSORED ADR	5/11/2011	7/2/2012	\$1,593.41	\$1,503.05	\$90.36	\$0.00	\$90.36	LONG	Covered
150	PEARSON PLC SPONSORED ADR	5/11/2011	6/29/2012	\$2,989.28	\$2,818.22	\$171.06	\$0.00	\$171.06	LONG	Covered

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155	DIAGEO PLC SPONSORED ADR NEW	5/11/2011	6/27/2012	\$15,675 40	\$12,958 31	\$2,717 09	\$0 00	\$2,717 09	LONG	Covered
80	ABBOTT LABS COM	5/11/2011	6/7/2012	\$4,918 18	\$4,235 72	\$682 46	\$0 00	\$682 46	LONG	Covered
0 658	KINDER MORGAN MGMT LLC SHS	5/11/2011	5/15/2012	\$46 98	\$39 20	\$7 78	\$0 00	\$7 78	LONG	Covered
0 5	PHILLIPS 66 COM	3/23/2011	5/4/2012	\$15 69	\$18 04	(\$2 35)	\$0 00	(\$2 35)	LONG	Covered
25	TEXAS INSTRUMENTS INC	7/21/2010	1/25/2012	\$817 88	\$617 25	\$200 63	\$0 00	\$200 63	LONG	Noncovered
19	TEXAS INSTRUMENTS INC	7/20/2010	1/25/2012	\$621 59	\$463 59	\$158 00	\$0 00	\$158 00	LONG	Noncovered
45	TEXAS INSTRUMENTS INC	7/20/2010	1/25/2012	\$1,472 18	\$1,104 72	\$367 46	\$0 00	\$367 46	LONG	Noncovered
46	TEXAS INSTRUMENTS INC	7/20/2010	1/25/2012	\$1,504 89	\$1,137 17	\$367 72	\$0 00	\$367 72	LONG	Noncovered
244	TEXAS INSTRUMENTS INC	6/24/2010	1/25/2012	\$7,982 48	\$5,951 92	\$2,030 56	\$0 00	\$2,030 56	LONG	Noncovered
19,000 00	TESORO CORP SR NT 6 250% 11/01/12 B/E	5/19/2011	9/21/2012	\$19,118 89	\$19,118 88	\$0 01	(\$0 00)	\$0 01	LONG	Noncovered
17,000 00	TYCO INTL FINANCE S A GTD NT 3 375% 10/15/15 B/E DTD 05/05/10 CLB	5/19/2011	7/12/2012	\$18,431 40	\$17,373 93	\$1,057 47	\$0 00	\$1,057 47	LONG	Noncovered
10,000 00	VALERO ENERGY CORP NEW NT 6 125% 06/15/17 B/E DTD 06/08/07 CLB	5/19/2011	5/29/2012	\$11,621 70	\$11,093 19	\$528 51	\$0 00	\$528 51	LONG	Noncovered
20,000 00	UNITED STATES TREAS NTS INFLATION INDEXED NOTES TIPS 1 125% 01/15/21 B/E DTD 01/15/11	5/19/2011	5/29/2012	\$24,126 64	\$24,126 64	\$0 00	\$0 00	No Chg	LONG	Noncovered
10,000 00	UNITED STATES TREAS NTS INFLATION INDEXED NOTES TIPS 1 250% 07/15/20 B/E DTD 07/15/10	5/19/2011	5/29/2012	\$12,230 75	\$10,782 51	\$1,448 24	\$0 00	\$1,448 24	LONG	Noncovered
9,000 00	UNITED STATES TREAS NTS INFLATION INDEX TIPS NOTE-A-2019 2 125% 01/15/19 B/E DTD 01/15/09	5/19/2011	5/29/2012	\$11,575 48	\$10,127 24	\$1,448 24	\$0 00	\$1,448 24	LONG	Noncovered
10,000 00	TYCO INTL FINANCE S A GTD NT 3 375% 10/15/15 B/E DTD 05/05/10 CLB	5/19/2011	5/29/2012	\$10,582 70	\$10,227 31	\$355 39	\$0 00	\$355 39	LONG	Noncovered
10,000 00	TESORO CORP SR NT 6 250% 11/01/12 B/E DTD 05/01/06	5/19/2011	5/29/2012	\$10,155 00	\$10,167 20	(\$12 20)	(\$0 00)	(\$12 20)	LONG	Noncovered
11,000 00	MERRILL LYNCH & CO INC NT 6 500% 07/15/18 B/E DTD 07/15/98 CLB	5/19/2011	5/29/2012	\$11,771 83	\$12,012 16	(\$240 33)	\$0 00	(\$240 33)	LONG	Noncovered
10,000 00	GOLDMAN SACHS GROUP INC GLOBAL SR NT 5 500% 11/15/14 B/E DTD 11/15/02	5/19/2011	5/29/2012	\$10,526 94	\$10,676 53	(\$149 59)	\$0 00	(\$149 59)	LONG	Noncovered
10,000 00	GENERAL ELEC CAP CORP MEDIUM TERM NTS MED TERM NTS SERIES A 5 375% 10/20/16 B/E DTD 10/20/06	5/19/2011	5/29/2012	\$11,301 40	\$10,925 97	\$375 43	\$0 00	\$375 43	LONG	Noncovered
5,000 00	FEDERAL HOME LN MTG CORP MEDIUM TERM NTS FED FIXED RATE 0 750% 12/28/12 B/E DTD 12/13/10	5/24/2011	5/29/2012	\$5,000 00	\$5,008 84	(\$8 84)	(\$0 00)	(\$8 84)	LONG	Noncovered
10,000 00	CITIGROUP INC GLOBAL SR NT 5 125% 05/05/14 B/E DTD 05/05/04 CLB	5/18/2011	5/29/2012	\$10,455 40	\$10,511 47	(\$56 07)	\$0 00	(\$56 07)	LONG	Noncovered

Total Long Term Gain Loss

\$611,549.35 \$647,103.28 (\$35,553.93) \$0.00 (\$35,553.93)

Quantity	Description	Opening Date	Closing Date	Closing Cost	Opening Cost	Gain/Loss	Disallowed Wash Sale	Allowed Gain/Loss	Term	Covered/Uncovered
30,000.00	AUSTRALIAN GOVERNMENT NOTES ISIN#AU3TB0000010 5 750% 04/15/12 REG DTD 10/15/06	5/12/2011	12/5/2011	\$30,953.97	\$32,532.57	(\$1,578.60)	\$0.00	(\$1,578.60)	SHORT	Noncovered
30,426.90	AUSTRALIAN DOLLAR CURRENCY	12/5/2011	12/5/2011	\$31,303.19	\$31,214.96	\$88.23	(\$0.00)	\$88.23	SHORT	Noncovered
862.5	AUSTRALIAN DOLLAR CURRENCY	10/17/2011	12/5/2011	\$887.34	\$889.84	(\$2.50)	\$0.00	(\$2.50)	SHORT	Noncovered
55.1	AUSTRALIAN DOLLAR CURRENCY	7/28/2011	12/5/2011	\$56.69	\$60.76	(\$4.07)	\$0.00	(\$4.07)	SHORT	Noncovered
2,245.00	PROSHARES TR PROSHARES ULTRA 7-10 YR TRES	8/1/2012	9/4/2012	\$128,900.27	\$129,534.97	(\$634.70)	\$0.00	(\$634.70)	SHORT	Covered
1,778.00	PROSHARES TR PROSHARES ULTRA S&P500	7/2/2012	9/4/2012	\$103,736.88	\$97,656.29	\$6,080.59	\$0.00	\$6,080.59	SHORT	Covered
1,516.00	SHARES TR BARCLAYS 3-7 YR TREAS BD FD	8/1/2012	9/4/2012	\$187,290.43	\$187,195.68	\$94.75	\$0.00	\$94.75	SHORT	Covered
1,585.00	SHARES TR CORE S&P 500 ETF	7/2/2012	9/4/2012	\$224,496.39	\$217,334.57	\$7,161.82	\$0.00	\$7,161.82	SHORT	Covered
2,407.00	PROSHARES TR PROSHARES ULTRA RUSSELL2000	7/2/2012	8/1/2012	\$90,177.29	\$99,298.38	(\$9,121.09)	\$0.00	(\$9,121.09)	SHORT	Covered
2,841.00	SHARES TR RUSSELL 2000 INDEX FD	7/2/2012	8/1/2012	\$218,490.51	\$228,905.05	(\$10,414.54)	\$0.00	(\$10,414.54)	SHORT	Covered
69	SHARES TR CORE S&P 500 ETF	7/2/2012	8/1/2012	\$9,559.50	\$9,461.25	\$98.25	\$0.00	\$98.25	SHORT	Covered
3,558.00	PROSHARES TR PROSHARES ULTRA 7-10 YR TRES	5/1/2012	7/2/2012	\$202,663.72	\$191,331.45	\$11,332.27	\$0.00	\$11,332.27	SHORT	Covered
1,825.00	SHARES TR BARCLAYS 3-7 YR TREAS BD FD	5/1/2012	7/2/2012	\$224,621.00	\$223,105.93	\$1,515.07	\$0.00	\$1,515.07	SHORT	Covered
2,641.00	SHARES TR BARCLAYS 1-3 YR TREAS BD FD	5/1/2012	7/2/2012	\$222,794.76	\$223,031.87	(\$237.11)	\$0.00	(\$237.11)	SHORT	Covered
2,186.00	PROSHARES TR PROSHARES ULTRA RUSSELL2000	4/2/2012	5/1/2012	\$92,275.43	\$98,268.35	(\$5,992.92)	(\$0.00)	(\$5,992.92)	SHORT	Covered
1,709.00	PROSHARES TR PROSHARES ULTRA S&P500	3/1/2012	5/1/2012	\$99,267.27	\$95,206.51	\$4,060.76	\$0.00	\$4,060.76	SHORT	Covered
2,730.00	SHARES TR RUSSELL 2000 INDEX FD	4/2/2012	5/1/2012	\$222,161.94	\$229,098.87	(\$6,936.93)	\$0.00	(\$6,936.93)	SHORT	Covered
1,603.00	SHARES TR CORE S&P 500 ETF	3/1/2012	5/1/2012	\$226,252.23	\$221,706.60	\$4,545.63	\$0.00	\$4,545.63	SHORT	Covered
1,366.00	PROSHARES TR PROSHARES ULTRA MIDCAP400	2/1/2012	4/2/2012	\$97,782.10	\$89,288.59	\$8,493.51	\$0.00	\$8,493.51	SHORT	Covered
2,251.00	SHARES TR CORE S&P MID-CAP ETF	2/1/2012	4/2/2012	\$224,406.69	\$214,590.08	\$9,816.61	\$0.00	\$9,816.61	SHORT	Covered
2,232.00	PROSHARES TR PROSHARES ULTRA RUSSELL2000	2/1/2012	3/1/2012	\$94,165.62	\$93,148.06	\$1,017.56	(\$0.00)	\$1,017.56	SHORT	Covered
56	PROSHARES TR PROSHARES ULTRA MIDCAP400	2/1/2012	3/1/2012	\$3,896.74	\$3,660.44	\$236.30	(\$0.00)	\$236.30	SHORT	Covered
2,679.00	SHARES TR RUSSELL 2000 INDEX FD	2/1/2012	3/1/2012	\$218,059.35	\$216,615.90	\$1,443.45	\$0.00	\$1,443.45	SHORT	Covered

19	ISHARES TR CORE S&P MID-CAP ETF	2/1/2012	3/1/2012	\$1,871.88	\$1,811.29	\$60.59	\$0.00	\$60.59	SHORT	Covered
555	PROSHARES TR PROSHARES ULTRA 7-10 YR TRES	12/2/2011	2/1/2012	\$59,790.15	\$57,597.74	\$2,192.41	\$0.00	\$2,192.41	SHORT	Noncovered
318	PROSHARES TR PROSHARES ULTRA 7-10 YR TRES	12/1/2011	2/1/2012	\$34,258.14	\$32,795.33	\$1,462.81	(\$0.00)	\$1,462.81	SHORT	Noncovered
1,414.00	PROSHARES TR PROSHARES ULTRA S&P500	1/3/2012	2/1/2012	\$72,777.17	\$68,111.78	\$4,665.39	\$0.00	\$4,665.39	SHORT	Covered
859	ISHARES TR BARCLAYS 3-7 YR TREAS BD FD	12/2/2011	2/1/2012	\$105,279.10	\$104,377.09	\$902.01	\$0.00	\$902.01	SHORT	Noncovered
1,239.00	ISHARES TR BARCLAYS 1-3 YR TREAS BD FD	12/2/2011	2/1/2012	\$104,708.42	\$104,683.00	\$25.42	(\$0.00)	\$25.42	SHORT	Noncovered
1,826.00	ISHARES TR CORE S&P 500 ETF	1/3/2012	2/1/2012	\$242,627.92	\$234,584.59	\$8,043.33	\$0.00	\$8,043.33	SHORT	Covered
284	PROSHARES TR PROSHARES ULTRA 7-10 YR TRES	12/1/2011	1/3/2012	\$29,874.03	\$29,288.91	\$585.12	(\$0.00)	\$585.12	SHORT	Noncovered
98	ISHARES TR BARCLAYS 3-7 YR TREAS BD FD	12/2/2011	1/3/2012	\$11,918.76	\$11,907.98	\$10.78	\$0.00	\$10.78	SHORT	Noncovered
1,019.00	ISHARES TR BARCLAYS 3-7 YR TREAS BD FD	12/1/2011	1/3/2012	\$123,930.79	\$123,645.15	\$285.64	(\$0.00)	\$285.64	SHORT	Noncovered
141	ISHARES TR BARCLAYS 1-3 YR TREAS BD FD	12/2/2011	1/3/2012	\$11,908.86	\$11,913.08	(\$4.22)	\$0.00	(\$4.22)	SHORT	Noncovered
1,463.00	ISHARES TR BARCLAYS 1-3 YR TREAS BD FD	12/1/2011	1/3/2012	\$123,564.98	\$123,620.56	(\$55.58)	(\$0.00)	(\$55.58)	SHORT	Noncovered
1,326.00	PROSHARES TR PROSHARES ULTRA RUSSELL2000	11/1/2011	12/1/2011	\$45,158.26	\$43,955.69	\$1,202.57	\$0.00	\$1,202.57	SHORT	Noncovered
821	PROSHARES TR PROSHARES ULTRA MIDCAP400	11/1/2011	12/1/2011	\$45,603.27	\$44,044.20	\$1,559.07	\$0.00	\$1,559.07	SHORT	Noncovered
1,443.00	ISHARES TR RUSSELL 2000 INDEX FD	11/1/2011	12/1/2011	\$105,429.91	\$103,099.54	\$2,330.37	\$0.00	\$2,330.37	SHORT	Noncovered
1,204.00	ISHARES TR CORE S&P MID-CAP ETF	11/1/2011	12/1/2011	\$105,775.01	\$103,540.61	\$2,234.40	(\$0.00)	\$2,234.40	SHORT	Noncovered
79	PROSHARES TR PROSHARES ULTRA 7-10 YR TRES	8/1/2011	11/2/2011	\$8,146.56	\$7,301.63	\$844.93	\$0.00	\$844.93	SHORT	Noncovered
69	ISHARES TR BARCLAYS 3-7 YR TREAS BD FD	8/1/2011	11/2/2011	\$8,380.99	\$8,235.14	\$145.85	\$0.00	\$145.85	SHORT	Noncovered
96	ISHARES TR BARCLAYS 1-3 YR TREAS BD FD	8/1/2011	11/2/2011	\$8,114.88	\$8,103.36	\$11.52	\$0.00	\$11.52	SHORT	Noncovered
338	PROSHARES TR PROSHARES ULTRA 7-10 YR TRES	8/1/2011	11/1/2011	\$35,152.00	\$31,239.87	\$3,912.13	\$0.00	\$3,912.13	SHORT	Noncovered
507	PROSHARES TR PROSHARES ULTRA 7-10 YR TRES	6/10/2011	11/1/2011	\$52,728.00	\$44,961.03	\$7,766.97	\$0.00	\$7,766.97	SHORT	Noncovered
332	ISHARES TR BARCLAYS 3-7 YR TREAS BD FD	8/1/2011	11/1/2011	\$40,364.59	\$39,624.18	\$740.41	(\$0.00)	\$740.41	SHORT	Noncovered
435	ISHARES TR BARCLAYS 3-7 YR TREAS BD FD	6/10/2011	11/1/2011	\$52,887.35	\$51,316.90	\$1,570.45	(\$0.00)	\$1,570.45	SHORT	Noncovered

483	ISHARES TR BARCLAYS 1-3 YR TREAS BD FD	8/1/2011	11/1/2011	\$40,818.33	\$40,770.02	\$48.31	\$0.00	\$48.31	SHORT	Noncovered
603	ISHARES TR BARCLAYS 1-3 YR TREAS BD FD	6/10/2011	11/1/2011	\$50,959.53	\$50,893.20	\$66.33	\$0.00	\$66.33	SHORT	Noncovered
10	ISHARES INC MSCI SOUTH KOREA INDEX FD	9/20/2012	9/28/2012	\$591.05	\$615.94	(\$24.89)	\$24.89	No Chg	SHORT	Covered
42	ISHARES INC MSCI SOUTH KOREA INDEX FD	9/20/2012	9/28/2012	\$2,482.41	\$2,629.38	(\$146.97)	\$146.97	No Chg	SHORT	Covered
9	ISHARES INC MSCI SOUTH KOREA INDEX FD	8/30/2012	9/28/2012	\$531.95	\$531.81	\$0.14	\$0.00	\$0.14	SHORT	Covered
22	ISHARES INC MSCI SOUTH KOREA INDEX FD	8/30/2012	9/28/2012	\$1,300.31	\$1,339.86	(\$39.55)	\$39.55	No Chg	SHORT	Covered
22	ISHARES INC MSCI SOUTH KOREA INDEX FD	8/30/2012	9/28/2012	\$1,300.31	\$1,342.68	(\$42.37)	\$42.37	No Chg	SHORT	Covered
169	ISHARES INC MSCI SOUTH KOREA INDEX FD	8/30/2012	9/28/2012	\$9,988.76	\$10,015.47	(\$26.71)	\$26.71	No Chg	SHORT	Covered
70	ISHARES INC MSCI SOUTH KOREA INDEX FD	8/30/2012	9/28/2012	\$4,137.36	\$4,031.46	\$105.90	(\$0.00)	\$105.90	SHORT	Covered
30	ISHARES INC MSCI SOUTH KOREA INDEX FD	8/30/2012	9/28/2012	\$1,773.15	\$1,676.55	\$96.60	\$0.00	\$96.60	SHORT	Covered
29	ISHARES INC MSCI SOUTH KOREA INDEX FD	8/30/2012	9/28/2012	\$1,714.05	\$1,753.77	(\$39.72)	\$39.72	No Chg	SHORT	Covered
33	ISHARES INC MSCI SOUTH KOREA INDEX FD	8/30/2012	9/28/2012	\$1,950.47	\$1,871.57	\$78.90	\$0.00	\$78.90	SHORT	Covered
76	ISHARES INC MSCI SOUTH KOREA INDEX FD	8/30/2012	9/28/2012	\$4,492.76	\$4,310.28	\$182.48	\$0.00	\$182.48	SHORT	Covered
46	ISHARES INC MSCI SOUTH KOREA INDEX FD	8/30/2012	9/28/2012	\$2,719.30	\$2,605.63	\$113.67	\$0.00	\$113.67	SHORT	Covered
39	ISHARES INC MSCI SOUTH KOREA INDEX FD	8/30/2012	9/28/2012	\$2,305.49	\$2,358.00	(\$52.51)	\$52.51	No Chg	SHORT	Covered
101	ISHARES INC MSCI SOUTH KOREA INDEX FD	7/27/2012	9/28/2012	\$5,970.64	\$5,538.03	\$432.61	\$0.00	\$432.61	SHORT	Covered
140	ISHARES INC MSCI SOUTH KOREA INDEX FD	7/27/2012	9/28/2012	\$8,276.13	\$8,604.38	(\$328.25)	\$328.25	No Chg	SHORT	Covered
51	ISHARES INC MSCI SOUTH KOREA INDEX FD	7/27/2012	9/28/2012	\$3,014.87	\$3,185.97	(\$171.10)	\$171.10	No Chg	SHORT	Covered
22	ISHARES INC MSCI SOUTH KOREA INDEX FD	7/27/2012	9/28/2012	\$1,300.53	\$1,414.23	(\$113.70)	\$113.70	No Chg	SHORT	Covered
22	ISHARES INC MSCI SOUTH KOREA INDEX FD	7/27/2012	9/28/2012	\$1,300.53	\$1,417.05	(\$116.52)	\$116.52	No Chg	SHORT	Covered
169	ISHARES INC MSCI SOUTH KOREA INDEX FD	7/27/2012	9/28/2012	\$9,990.47	\$10,586.79	(\$596.32)	\$596.32	No Chg	SHORT	Covered

70	ISHARES INC MSCI SOUTH KOREA INDEX FD	7/27/2012	9/28/2012	\$4,138 06	\$4,268 11 (\$130 05)	\$130 05	No Chg	SHORT	Covered
30	ISHARES INC MSCI SOUTH KOREA INDEX FD	7/27/2012	9/28/2012	\$1,773 46	\$1,777 96 (\$4 50)	\$4 50	No Chg	SHORT	Covered
288	TATA MTRS LTD SPON ADR	8/30/2012	9/25/2012	\$7,101 73	\$6,018 97 \$1,082 76	\$0 00	\$1,082 76	SHORT	Covered
750	ITAU UNIBANCO HLDG SA NS SPONSORED ADR REPSTG 500 PFD ISIN#US4655621062	9/17/2012	9/25/2012	\$12,022 43	\$12,990 30 (\$967 87)	\$0 00	(\$967 87)	SHORT	Covered
942	GERDAU S A SPONSORED ADR	9/17/2012	9/25/2012	\$9,215 40	\$9,631 38 (\$415 98)	\$0 00	(\$415 98)	SHORT	Covered
165	COMPANIA DE MINAS BUENAVENTURA S A SPONS ADR REPSTG SER B SHS	9/17/2012	9/25/2012	\$6,283 04	\$6,475 57 (\$192 53)	\$0 00	(\$192 53)	SHORT	Covered
2,705.00	ISHARES INC MSCI MALAYSIA FREE INDEX FD	9/12/2012	9/24/2012	\$39,132 15	\$39,127 28 \$4 87	\$0 00	\$4 87	SHORT	Covered
624	ISHARES TR MSCI CHINA INDEX FD	7/16/2012	9/20/2012	\$26,040 02	\$24,682 50 \$1,357 52	\$0 00	\$1,357 52	SHORT	Covered
220	ISHARES TR MSCI CHINA INDEX FD	7/3/2012	9/20/2012	\$9,180 78	\$9,088 20 \$92 58	\$0 00	\$92 58	SHORT	Covered
92	ISHARES TR MSCI CHINA INDEX FD	6/7/2012	9/20/2012	\$3,839 23	\$3,804 66 \$34 57	\$0 00	\$34 57	SHORT	Covered
47	CNOOC LTD SPONSORED ADR ISIN#US1261321095	8/21/2012	9/20/2012	\$9,406 19	\$9,174 26 \$231 93	\$0 00	\$231 93	SHORT	Covered
111	ISHARES INC MSCI MALAYSIA FREE INDEX FD	9/12/2012	9/18/2012	\$1,636 70	\$1,605 59 \$31 11	\$0 00	\$31 11	SHORT	Covered
379	ISHARES INC MSCI MALAYSIA FREE INDEX FD	9/12/2012	9/18/2012	\$5,588 36	\$5,586 04 \$2 32	(\$0 00)	\$2 32	SHORT	Covered
59	ISHARES INC MSCI MALAYSIA FREE INDEX FD	9/11/2012	9/18/2012	\$869 96	\$866 59 \$3 37	\$0 00	\$3 37	SHORT	Covered
418	ISHARES INC MSCI MALAYSIA FREE INDEX FD	9/11/2012	9/17/2012	\$6,208 64	\$6,139 59 \$69 05	\$0 00	\$69 05	SHORT	Covered
1,664 00	ISHARES INC MSCI MALAYSIA FREE INDEX FD	9/11/2012	9/17/2012	\$24,715 72	\$24,258 96 \$456 76	\$0 00	\$456 76	SHORT	Covered
6	ISHARES INC MSCI MALAYSIA FREE INDEX FD	8/15/2012	9/17/2012	\$89 12	\$88 14 \$0 98	\$0 00	\$0 98	SHORT	Covered
440	ISHARES INC MSCI MALAYSIA FREE INDEX FD	8/15/2012	9/17/2012	\$6,535 41	\$6,463 60 \$71 81	(\$0 00)	\$71 81	SHORT	Covered
281	ISHARES INC MSCI SOUTH AFRICA INDEX FD	9/4/2012	9/14/2012	\$18,930 97	\$18,279 05 \$651 92	\$0 00	\$651 92	SHORT	Covered
176	ISHARES INC MSCI SOUTH AFRICA INDEX FD	8/28/2012	9/14/2012	\$11,857 12	\$11,526 95 \$330 17	\$0 00	\$330 17	SHORT	Covered
1	ISHARES INC MSCI SOUTH AFRICA INDEX FD	8/28/2012	9/14/2012	\$67 37	\$66 79 \$0 58	(\$0 00)	\$0 58	SHORT	Covered
69	ISHARES INC MSCI SOUTH AFRICA INDEX FD	8/28/2012	9/14/2012	\$4,648 53	\$4,613 77 \$34 76	(\$0 00)	\$34 76	SHORT	Covered
19	ISHARES INC MSCI SOUTH AFRICA INDEX FD	8/28/2012	9/14/2012	\$1,280 03	\$1,269 98 \$10 05	(\$0 00)	\$10 05	SHORT	Covered

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494	ISHARES INC MSCI MEXICO FREE INDEX FD	8/28/2012	9/13/2012	\$32,057.98	\$30,699.53	\$1,358.45	\$0.00	\$1,358.45	SHORT	Covered
24	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/10/2012	9/13/2012	\$1,314.60	\$1,517.81	(\$203.21)	\$203.21	No Chg	SHORT	Covered
23	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/10/2012	9/13/2012	\$1,259.82	\$1,391.70	(\$131.88)	\$131.88	No Chg	SHORT	Covered
53	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/10/2012	9/13/2012	\$2,903.07	\$4,672.08	(\$1,769.01)	\$1,769.01	No Chg	SHORT	Covered
3	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/10/2012	9/13/2012	\$164.32	\$272.91	(\$108.59)	\$108.59	No Chg	SHORT	Covered
24	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/10/2012	9/13/2012	\$1,314.60	\$2,052.94	(\$738.34)	\$738.34	No Chg	SHORT	Covered
9	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/10/2012	9/13/2012	\$492.97	\$725.81	(\$232.84)	\$232.84	No Chg	SHORT	Covered
1	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/10/2012	9/13/2012	\$54.77	\$81.70	(\$26.93)	\$26.93	No Chg	SHORT	Covered
32	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/10/2012	9/13/2012	\$1,752.80	\$2,582.18	(\$829.38)	\$829.38	No Chg	SHORT	Covered
33	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/10/2012	9/13/2012	\$1,807.57	\$2,515.62	(\$708.05)	\$708.05	No Chg	SHORT	Covered
8	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/10/2012	9/13/2012	\$438.20	\$603.07	(\$164.87)	\$164.87	No Chg	SHORT	Covered
60	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/10/2012	9/13/2012	\$3,286.49	\$3,913.59	(\$627.10)	\$627.10	No Chg	SHORT	Covered
56	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/10/2012	9/13/2012	\$3,067.39	\$3,541.84	(\$474.45)	\$474.45	No Chg	SHORT	Covered
16	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/10/2012	9/13/2012	\$876.40	\$1,020.17	(\$143.77)	\$143.77	No Chg	SHORT	Covered
36	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/10/2012	9/13/2012	\$1,971.90	\$2,231.89	(\$259.99)	\$259.99	No Chg	SHORT	Covered
6	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/10/2012	9/13/2012	\$328.65	\$362.95	(\$34.30)	\$34.30	No Chg	SHORT	Covered
56	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/10/2012	9/13/2012	\$3,067.39	\$3,522.69	(\$455.30)	\$455.30	No Chg	SHORT	Covered
18	ISHARES INC MSCI BRAZIL FREE INDEX FD	8/7/2012	9/13/2012	\$985.95	\$1,141.98	(\$156.03)	\$156.03	No Chg	SHORT	Covered
105	ISHARES INC MSCI BRAZIL FREE INDEX FD	8/7/2012	9/13/2012	\$5,751.37	\$6,685.45	(\$934.08)	\$934.08	No Chg	SHORT	Covered
23	ISHARES INC MSCI BRAZIL FREE INDEX FD	8/7/2012	9/13/2012	\$1,259.82	\$1,401.56	(\$141.74)	\$141.74	No Chg	SHORT	Covered
53	ISHARES INC MSCI BRAZIL FREE INDEX FD	8/7/2012	9/13/2012	\$2,903.07	\$4,694.81	(\$1,791.74)	\$1,791.74	No Chg	SHORT	Covered

3	ISHARES INC MSCI BRAZIL FREE INDEX FD	8/7/2012	9/13/2012	\$164 32	\$274 19 (\$109 87)	\$109 87	No Chg	SHORT	Covered
24	ISHARES INC MSCI BRAZIL FREE INDEX FD	8/7/2012	9/13/2012	\$1,314 60	\$2,063 23 (\$748 63)	\$748 63	No Chg	SHORT	Covered
9	ISHARES INC MSCI BRAZIL FREE INDEX FD	7/25/2012	9/13/2012	\$492 97	\$729 67 (\$236 70)	\$236 70	No Chg	SHORT	Covered
1	ISHARES INC MSCI BRAZIL FREE INDEX FD	7/25/2012	9/13/2012	\$54 77	\$82.13 (\$27 36)	\$27 36	No Chg	SHORT	Covered
32	ISHARES INC MSCI BRAZIL FREE INDEX FD	7/25/2012	9/13/2012	\$1,752 80	\$2,595 90 (\$843 10)	\$843 10	No Chg	SHORT	Covered
33	ISHARES INC MSCI BRAZIL FREE INDEX FD	7/25/2012	9/13/2012	\$1,807 57	\$2,529 77 (\$722 20)	\$722 20	No Chg	SHORT	Covered
8	ISHARES INC MSCI BRAZIL FREE INDEX FD	7/25/2012	9/13/2012	\$438 20	\$606 50 (\$168.30)	\$168 30	No Chg	SHORT	Covered
60	ISHARES INC MSCI BRAZIL FREE INDEX FD	7/25/2012	9/13/2012	\$3,286 50	\$3,939 32 (\$652 82)	\$652 82	No Chg	SHORT	Covered
56	ISHARES INC MSCI BRAZIL FREE INDEX FD	7/25/2012	9/13/2012	\$3,067 40	\$3,565 85 (\$498 45)	\$498 45	No Chg	SHORT	Covered
722	ISHARES INC MSCI EMERGING MKTS MINIMUM VOLATILITY INDEX FD	8/2/2012	9/12/2012	\$40,428 54	\$39,403.15 (\$1,025 39)	\$0 00	\$1,025 39	SHORT	Covered
385	ISHARES INC MSCI EMERGING MKTS MINIMUM VOLATILITY INDEX FD	8/2/2012	9/12/2012	\$21,558 15	\$20,999 83 (\$558 32)	\$0 00	\$558.32	SHORT	Covered
723	ISHARES INC MSCI EMERGING MKTS MINIMUM VOLATILITY INDEX FD	8/2/2012	9/12/2012	\$40,484 53	\$39,436.03 (\$1,048.50)	\$0 00	\$1,048 50	SHORT	Covered
283	ISHARES INC MSCI EMERGING MKTS MINIMUM VOLATILITY INDEX FD	8/1/2012	9/12/2012	\$15,846 64	\$15,698 32 (\$148 32)	(\$0 00)	\$148.32	SHORT	Covered
101	ISHARES INC MSCI EMERGING MKTS MINIMUM VOLATILITY INDEX FD	8/1/2012	9/12/2012	\$5,655 52	\$5,602 58 (\$52 94)	\$0 00	\$52.94	SHORT	Covered
158	CHUNGHWA TELECOM CO LTD SPONS ADR NEW 2011 ISIN#US17133Q5027	8/7/2012	9/12/2012	\$4,816 57	\$4,699 38 (\$117 19)	(\$0 00)	\$117 19	SHORT	Covered
161	CHUNGHWA TELECOM CO LTD SPONS ADR NEW 2011 ISIN#US17133Q5027	8/6/2012	9/12/2012	\$4,908 02	\$4,803 58 (\$104.44)	\$0 00	\$104.44	SHORT	Covered
25	CHUNGHWA TELECOM CO LTD SPONS ADR NEW 2011 ISIN#US17133Q5027	5/15/2012	9/12/2012	\$762 11	\$770 88 (\$8 77)	\$0 00	(\$8 77)	SHORT	Covered
361	CHUNGHWA TELECOM CO LTD SPONS ADR NEW 2011 ISIN#US17133Q5027	5/14/2012	9/12/2012	\$11,004 94	\$10,914 04 (\$90 90)	(\$0 00)	\$90 90	SHORT	Covered
550	ISHARES INC MSCI EMERGING MKTS MINIMUM VOLATILITY INDEX FD	8/1/2012	9/11/2012	\$30,962 31	\$30,509 11 (\$453 20)	\$0 00	\$453 20	SHORT	Covered
16	ISHARES INC MSCI SOUTH AFRICA INDEX FD	8/28/2012	9/10/2012	\$1,072 56	\$1,069 45 (\$3 11)	(\$0 00)	\$3 11	SHORT	Covered
180	ISHARES INC MSCI SOUTH AFRICA INDEX FD	8/2/2012	9/10/2012	\$12,066 30	\$11,858 76 (\$207 54)	(\$0 00)	\$207 54	SHORT	Covered

38	ISHARES INC MSCI SOUTH AFRICA INDEX FD	8/2/2012	9/10/2012	\$2,547 33	\$2,458 02	\$89 31	\$0 00	\$89 31	SHORT	Covered
868	AMERICA MOVIL SAB DE C V SPONSORED ADR REPTG SER L SHS [SIN#US02364W1053]	8/24/2012	9/10/2012	\$21,932 71	\$22,153 70	(\$220 99)	(\$0.00)	(\$220 99)	SHORT	Covered
856	ISHARES INC MSCI MALAYSIA FREE INDEX FD	8/15/2012	9/7/2012	\$12,340 01	\$12,574 64	(\$234 63)	\$234 63	No Chg	SHORT	Covered
218	ISHARES INC MSCI THAILAND INVESTABLE MKT INDEX FD	8/29/2012	9/7/2012	\$15,880 23	\$15,319 91	\$560 32	\$0 00	\$560 32	SHORT	Covered
1,664 00	ISHARES INC MSCI MALAYSIA FREE INDEX FD	8/15/2012	8/31/2012	\$24,169 93	\$24,444 16	(\$274 23)	\$274 23	No Chg	SHORT	Covered
277	ISHARES INC MSCI TAIWAN INDEX FD	7/25/2012	8/31/2012	\$3,493 64	\$3,738 78	(\$245 14)	\$245 14	No Chg	SHORT	Covered
201	ISHARES INC MSCI TAIWAN INDEX FD	7/25/2012	8/31/2012	\$2,535 09	\$2,718 37	(\$183 28)	\$183 28	No Chg	SHORT	Covered
5	ISHARES INC MSCI TAIWAN INDEX FD	7/25/2012	8/31/2012	\$63 06	\$60 63	\$2 43	\$0 00	\$2 43	SHORT	Covered
77	ISHARES INC MSCI TAIWAN INDEX FD	7/25/2012	8/31/2012	\$966 89	\$933 66	\$33 23	\$0 00	\$33 23	SHORT	Covered
5	ISHARES INC MSCI TAIWAN INDEX FD	7/25/2012	8/31/2012	\$62 78	\$59 53	\$3 25	\$0 00	\$3 25	SHORT	Covered
77	ISHARES INC MSCI TAIWAN INDEX FD	7/25/2012	8/31/2012	\$966 89	\$1,058 43	(\$91 54)	\$91 54	No Chg	SHORT	Covered
205	ISHARES INC MSCI TAIWAN INDEX FD	7/25/2012	8/31/2012	\$2,574 18	\$2,790 44	(\$216 26)	\$216 26	No Chg	SHORT	Covered
185	ISHARES INC MSCI TAIWAN INDEX FD	7/25/2012	8/31/2012	\$2,323 04	\$2,584 17	(\$261 13)	\$261 13	No Chg	SHORT	Covered
248	ISHARES INC MSCI TAIWAN INDEX FD	7/25/2012	8/31/2012	\$3,114 13	\$3,142 76	(\$28 63)	\$28 63	No Chg	SHORT	Covered
3	ISHARES INC MSCI TAIWAN INDEX FD	7/25/2012	8/31/2012	\$37 67	\$40 64	(\$2 97)	\$2 97	No Chg	SHORT	Covered
65	ISHARES INC MSCI TAIWAN INDEX FD	7/25/2012	8/31/2012	\$816 20	\$881 60	(\$65 40)	\$65 40	No Chg	SHORT	Covered
95	ISHARES INC MSCI TAIWAN INDEX FD	7/9/2012	8/31/2012	\$1,192 92	\$1,346 44	(\$153 52)	\$153 52	No Chg	SHORT	Covered
353	VALE SA ADR [SIN#US91912E1055]	8/23/2012	8/30/2012	\$5,634 90	\$6,162 46	(\$527 56)	\$0 00	(\$527 56)	SHORT	Covered
255	ISHARES TR MSCI CHINA INDEX FD	6/7/2012	8/30/2012	\$10,124 77	\$10,545 53	(\$420 76)	\$420 76	No Chg	SHORT	Covered
150	ISHARES TR MSCI CHINA INDEX FD	6/7/2012	8/30/2012	\$5,955 75	\$7,058 25	(\$1,102 50)	\$1,102 50	No Chg	SHORT	Covered
55	ISHARES TR MSCI CHINA INDEX FD	4/11/2012	8/30/2012	\$2,183 78	\$2,373 25	(\$189 47)	\$189 47	No Chg	SHORT	Covered
721	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	7/27/2012	8/29/2012	\$15,361 05	\$15,281 60	\$79 45	(\$0 00)	\$79 45	SHORT	Covered
265	WISDOMTREE TR INDIA EARNINGS FD	8/7/2012	8/28/2012	\$4,432 73	\$5,947 82	(\$1,515 09)	\$1,515 09	No Chg	SHORT	Covered
21	WISDOMTREE TR INDIA EARNINGS FD	8/7/2012	8/28/2012	\$351 27	\$469 67	(\$118 40)	\$118 40	No Chg	SHORT	Covered
216	WISDOMTREE TR INDIA EARNINGS FD	8/7/2012	8/28/2012	\$3,613 09	\$4,766 86	(\$1,153 77)	\$1,153 77	No Chg	SHORT	Covered
10	WISDOMTREE TR INDIA EARNINGS FD	8/7/2012	8/28/2012	\$167 27	\$225 30	(\$58 03)	\$58 03	No Chg	SHORT	Covered
487	WISDOMTREE TR INDIA EARNINGS FD	8/7/2012	8/28/2012	\$8,146 19	\$10,276 76	(\$2,130 57)	\$2,130 57	No Chg	SHORT	Covered
187	WISDOMTREE TR INDIA EARNINGS FD	8/7/2012	8/28/2012	\$3,128 00	\$3,935 10	(\$807 10)	\$807 10	No Chg	SHORT	Covered
44	WISDOMTREE TR INDIA EARNINGS FD	8/7/2012	8/28/2012	\$736 00	\$925 69	(\$189 69)	\$189 69	No Chg	SHORT	Covered
16	WISDOMTREE TR INDIA EARNINGS FD	8/7/2012	8/28/2012	\$267 64	\$335 92	(\$68 28)	\$68 28	No Chg	SHORT	Covered
81	WISDOMTREE TR INDIA EARNINGS FD	8/7/2012	8/28/2012	\$1,354 91	\$1,703 07	(\$348 16)	\$348 16	No Chg	SHORT	Covered
30	WISDOMTREE TR INDIA EARNINGS FD	8/7/2012	8/28/2012	\$501 82	\$631 36	(\$129 54)	\$129 54	No Chg	SHORT	Covered
19	WISDOMTREE TR INDIA EARNINGS FD	7/25/2012	8/28/2012	\$317 82	\$379 73	(\$61 91)	\$61 91	No Chg	SHORT	Covered
460	WISDOMTREE TR INDIA EARNINGS FD	7/25/2012	8/28/2012	\$7,694 56	\$7,834 21	(\$139 65)	\$139 65	No Chg	SHORT	Covered
100	WISDOMTREE TR INDIA EARNINGS FD	7/25/2012	8/28/2012	\$1,672 73	\$1,703 09	(\$30 36)	\$30 36	No Chg	SHORT	Covered

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395	WISDOMTREE TR INDIA EARNINGS FD	7/25/2012	8/28/2012	\$6,607 29	\$6,631 38 (\$24 09)	\$24 09	No Chg	SHORT	Covered
68	WISDOMTREE TR INDIA EARNINGS FD	7/25/2012	8/28/2012	\$1,137 46	\$1,196 63 (\$59.17)	\$59 17	No Chg	SHORT	Covered
27	WISDOMTREE TR INDIA EARNINGS FD	7/25/2012	8/28/2012	\$451 64	\$496 46 (\$44 82)	\$44 82	No Chg	SHORT	Covered
217	WISDOMTREE TR INDIA EARNINGS FD	7/19/2012	8/28/2012	\$3,629 82	\$4,165 95 (\$536 13)	\$536 13	No Chg	SHORT	Covered
193	WISDOMTREE TR INDIA EARNINGS FD	7/19/2012	8/28/2012	\$3,228 37	\$3,798 97 (\$570.60)	\$570 60	No Chg	SHORT	Covered
102	WISDOMTREE TR INDIA EARNINGS FD	7/19/2012	8/28/2012	\$1,706 19	\$2,008 26 (\$302 07)	\$302 07	No Chg	SHORT	Covered
19	ISHARES TR MSCI CHINA INDEX FD	4/11/2012	8/28/2012	\$767 88	\$819 85 (\$51 97)	\$51 97	No Chg	SHORT	Covered
285	ISHARES TR MSCI CHINA INDEX FD	3/13/2012	8/28/2012	\$11,518 28	\$13,121 40 (\$1,603 12)	\$1,603 12	No Chg	SHORT	Covered
572	ISHARES INC MSCI TAIWAN INDEX FD	7/9/2012	8/28/2012	\$7,166 99	\$8,107 02 (\$940 03)	\$940 03	No Chg	SHORT	Covered
85	ISHARES INC MSCI TAIWAN INDEX FD	7/9/2012	8/28/2012	\$1,065 02	\$1,181 43 (\$116 41)	\$116 41	No Chg	SHORT	Covered
216	ISHARES INC MSCI TAIWAN INDEX FD	7/9/2012	8/28/2012	\$2,706 42	\$3,035 70 (\$329 28)	\$329 28	No Chg	SHORT	Covered
108	ISHARES INC MSCI TAIWAN INDEX FD	7/9/2012	8/28/2012	\$1,353 21	\$1,531 88 (\$178 67)	\$178 67	No Chg	SHORT	Covered
198	WISDOMTREE TR INDIA EARNINGS FD	7/19/2012	8/23/2012	\$3,390 75	\$3,898 38 (\$507 63)	\$507 63	No Chg	SHORT	Covered
12	WISDOMTREE TR INDIA EARNINGS FD	7/19/2012	8/23/2012	\$205 50	\$242 49 (\$36 99)	\$36 99	No Chg	SHORT	Covered
332	WISDOMTREE TR INDIA EARNINGS FD	7/19/2012	8/23/2012	\$5,685 50	\$7,406 20 (\$1,720 70)	\$1,720 70	No Chg	SHORT	Covered
68	WISDOMTREE TR INDIA EARNINGS FD	7/19/2012	8/23/2012	\$1,164 50	\$1,517 58 (\$353 08)	\$353 08	No Chg	SHORT	Covered
4	WISDOMTREE TR INDIA EARNINGS FD	7/19/2012	8/23/2012	\$68 50	\$87 18 (\$18 68)	\$18 68	No Chg	SHORT	Covered
35	WISDOMTREE TR INDIA EARNINGS FD	7/19/2012	8/23/2012	\$599 37	\$750 24 (\$150 87)	\$150 87	No Chg	SHORT	Covered
58	WISDOMTREE TR INDIA EARNINGS FD	7/17/2012	8/23/2012	\$993 25	\$1,232 35 (\$239 10)	\$239 10	No Chg	SHORT	Covered
2	WISDOMTREE TR INDIA EARNINGS FD	7/17/2012	8/23/2012	\$34 25	\$41 17 (\$6 92)	\$6 92	No Chg	SHORT	Covered
19	WISDOMTREE TR INDIA EARNINGS FD	7/17/2012	8/23/2012	\$325 38	\$387 70 (\$62 32)	\$62 32	No Chg	SHORT	Covered
32	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	7/27/2012	8/23/2012	\$695 53	\$678 24 (\$17 29)	(\$0 00)	\$17 29	SHORT	Covered
10	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	7/27/2012	8/23/2012	\$217 35	\$219 82 (\$2 47)	\$2 47	No Chg	SHORT	Covered
19	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	7/27/2012	8/23/2012	\$412 97	\$421 83 (\$8 86)	\$8 86	No Chg	SHORT	Covered
1	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	7/27/2012	8/23/2012	\$21 74	\$21 44 (\$0 30)	(\$0 00)	\$0 30	SHORT	Covered
252	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	7/25/2012	8/23/2012	\$5,477 29	\$5,071 43 (\$405 86)	\$0 00	\$405 86	SHORT	Covered
226	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	7/25/2012	8/23/2012	\$4,912 18	\$4,588 22 (\$323 96)	\$0 00	\$323 96	SHORT	Covered
34	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	7/25/2012	8/23/2012	\$739 00	\$705 56 (\$33 44)	\$0 00	\$33 44	SHORT	Covered
55	ISHARES INC MSCI TAIWAN INDEX FD	7/9/2012	8/23/2012	\$693 28	\$780 13 (\$86 85)	\$86 85	No Chg	SHORT	Covered
9	ISHARES INC MSCI TAIWAN INDEX FD	7/9/2012	8/23/2012	\$113 45	\$121 28 (\$7 83)	\$7 83	No Chg	SHORT	Covered
352	ISHARES INC MSCI TAIWAN INDEX FD	7/9/2012	8/23/2012	\$4,436 99	\$4,911 67 (\$474 68)	\$474 68	No Chg	SHORT	Covered
575	ISHARES INC MSCI TAIWAN INDEX FD	6/12/2012	8/23/2012	\$7,247 88	\$6,735 10 (\$512 78)	\$0 00	\$512 78	SHORT	Covered
16	ISHARES INC MSCI BRAZIL FREE INDEX FD	7/25/2012	8/23/2012	\$868 18	\$1,018 82 (\$150 64)	\$150 64	No Chg	SHORT	Covered

36	ISHARES INC MSCI BRAZIL FREE INDEX FD	7/25/2012	8/23/2012	\$1,953.41	\$2,228.83	(\$275.42)	\$275.42	No Chg	SHORT	Covered
6	ISHARES INC MSCI BRAZIL FREE INDEX FD	7/25/2012	8/23/2012	\$325.57	\$362.45	(\$36.88)	\$36.88	No Chg	SHORT	Covered
56	ISHARES INC MSCI BRAZIL FREE INDEX FD	7/25/2012	8/23/2012	\$3,038.63	\$3,517.94	(\$479.31)	\$479.31	No Chg	SHORT	Covered
253	TELEFONICA BRASIL SA SPONSORED ADR ISIN#US87936R1068	6/15/2012	8/21/2012	\$5,889.21	\$5,950.05	(\$60.84)	(\$0.00)	(\$60.84)	SHORT	Covered
986	ITAU UNIBANCO HLDG SA NS SPONSORED ADR REPSTG 500 PFD ISIN#US4655621062	8/2/2012	8/15/2012	\$16,578.90	\$15,117.55	\$1,461.35	\$0.00	\$1,461.35	SHORT	Covered
88	ISHARES INC MSCI SOUTH AFRICA INDEX FD	8/2/2012	8/15/2012	\$5,876.64	\$5,692.25	\$184.39	\$0.00	\$184.39	SHORT	Covered
1	ISHARES INC MSCI SOUTH AFRICA INDEX FD	8/2/2012	8/15/2012	\$66.78	\$68.07	(\$1.29)	\$1.29	No Chg	SHORT	Covered
69	ISHARES INC MSCI SOUTH AFRICA INDEX FD	8/2/2012	8/15/2012	\$4,607.82	\$4,702.50	(\$94.68)	\$94.68	No Chg	SHORT	Covered
215	ISHARES INC MSCI SOUTH AFRICA INDEX FD	7/19/2012	8/15/2012	\$14,357.70	\$14,647.31	(\$289.61)	\$289.61	No Chg	SHORT	Covered
94	ISHARES INC MSCI SOUTH AFRICA INDEX FD	6/25/2012	8/15/2012	\$6,277.32	\$6,193.37	\$83.95	(\$0.00)	\$83.95	SHORT	Covered
62	ISHARES INC MSCI SOUTH AFRICA INDEX FD	6/25/2012	8/15/2012	\$4,140.36	\$4,128.41	\$11.95	(\$0.00)	\$11.95	SHORT	Covered
126	ISHARES INC MSCI SOUTH AFRICA INDEX FD	6/25/2012	8/15/2012	\$8,414.28	\$8,433.14	(\$18.86)	\$18.86	No Chg	SHORT	Covered
989	BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004	8/3/2012	8/15/2012	\$16,677.11	\$15,779.50	\$897.61	\$0.00	\$897.61	SHORT	Covered
1,244.00	ISHARES INC MSCI MALAYSIA FREE INDEX FD	7/10/2012	8/7/2012	\$18,243.88	\$17,558.69	\$685.19	\$0.00	\$685.19	SHORT	Covered
93	ISHARES INC MSCI MALAYSIA FREE INDEX FD	7/10/2012	8/7/2012	\$1,363.89	\$1,316.82	\$47.07	\$0.00	\$47.07	SHORT	Covered
467	ISHARES INC MSCI TAIWAN INDEX FD	6/12/2012	8/7/2012	\$5,845.25	\$5,470.07	\$375.18	\$0.00	\$375.18	SHORT	Covered
166	ISHARES INC MSCI TAIWAN INDEX FD	6/12/2012	8/7/2012	\$2,077.76	\$2,298.11	(\$220.35)	\$220.35	No Chg	SHORT	Covered
7	ISHARES INC MSCI TAIWAN INDEX FD	6/12/2012	8/7/2012	\$87.62	\$108.34	(\$20.72)	\$20.72	No Chg	SHORT	Covered
89	ISHARES INC MSCI TAIWAN INDEX FD	6/12/2012	8/7/2012	\$1,113.98	\$1,311.50	(\$197.52)	\$197.52	No Chg	SHORT	Covered
146	ISHARES INC MSCI TAIWAN INDEX FD	6/12/2012	8/7/2012	\$1,827.42	\$2,147.57	(\$320.15)	\$320.15	No Chg	SHORT	Covered
245	ISHARES INC MSCI TAIWAN INDEX FD	6/12/2012	8/7/2012	\$3,066.57	\$3,675.91	(\$609.34)	\$609.34	No Chg	SHORT	Covered
123	ISHARES INC MSCI TAIWAN INDEX FD	6/12/2012	8/7/2012	\$1,539.54	\$1,766.44	(\$226.90)	\$226.90	No Chg	SHORT	Covered
64	ISHARES INC MSCI TAIWAN INDEX FD	6/12/2012	8/7/2012	\$801.06	\$919.12	(\$118.06)	\$118.06	No Chg	SHORT	Covered
182	ISHARES INC MSCI TAIWAN INDEX FD	6/12/2012	8/7/2012	\$2,278.02	\$2,644.68	(\$366.66)	\$366.66	No Chg	SHORT	Covered
424	ISHARES INC MSCI TAIWAN INDEX FD	6/12/2012	8/7/2012	\$5,307.04	\$6,117.90	(\$810.86)	\$810.86	No Chg	SHORT	Covered
201	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	8/7/2012	\$2,515.84	\$2,905.62	(\$389.78)	\$389.78	No Chg	SHORT	Covered

82	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	8/7/2012	\$1,026.36	\$1,070.68 (\$44.32)	\$44.32	No Chg	SHORT	Covered
5	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	8/7/2012	\$62.58	\$64.19 (\$1.61)	\$1.61	No Chg	SHORT	Covered
77	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	8/7/2012	\$963.78	\$1,130.16 (\$166.38)	\$166.38	No Chg	SHORT	Covered
205	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	8/7/2012	\$2,565.90	\$2,981.41 (\$415.51)	\$415.51	No Chg	SHORT	Covered
196	ISHARES TR MSCI PHILIPPINES INVESTABLE MKT INDEX FD	5/18/2012	8/3/2012	\$5,910.38	\$5,501.51 (\$408.87)	\$0.00	\$408.87	SHORT	Covered
110	ISHARES INC MSCI THAILAND INVESTABLE MKT INDEX FD	7/12/2012	8/3/2012	\$7,686.27	\$7,511.35 (\$174.92)	\$0.00	\$174.92	SHORT	Covered
29	ISHARES INC MSCI SOUTH KOREA INDEX FD	7/27/2012	8/2/2012	\$1,581.23	\$1,718.70 (\$137.47)	\$137.47	No Chg	SHORT	Covered
109	ISHARES INC MSCI SOUTH KOREA INDEX FD	7/27/2012	8/2/2012	\$5,943.24	\$6,050.02 (\$106.78)	\$106.78	No Chg	SHORT	Covered
46	ISHARES INC MSCI SOUTH KOREA INDEX FD	7/27/2012	8/2/2012	\$2,508.16	\$2,549.99 (\$41.83)	\$41.83	No Chg	SHORT	Covered
39	ISHARES INC MSCI SOUTH KOREA INDEX FD	7/27/2012	8/2/2012	\$2,126.48	\$2,310.83 (\$184.35)	\$184.35	No Chg	SHORT	Covered
98	ISHARES INC MSCI SOUTH KOREA INDEX FD	6/28/2012	8/2/2012	\$5,343.46	\$5,099.20 (\$244.26)	\$0.00	\$244.26	SHORT	Covered
140	ISHARES INC MSCI SOUTH KOREA INDEX FD	6/28/2012	8/2/2012	\$7,633.51	\$8,561.39 (\$927.88)	\$927.88	No Chg	SHORT	Covered
51	ISHARES INC MSCI SOUTH KOREA INDEX FD	6/28/2012	8/2/2012	\$2,780.78	\$3,170.32 (\$389.54)	\$389.54	No Chg	SHORT	Covered
22	ISHARES INC MSCI SOUTH KOREA INDEX FD	6/28/2012	8/2/2012	\$1,199.55	\$1,407.47 (\$207.92)	\$207.92	No Chg	SHORT	Covered
22	ISHARES INC MSCI SOUTH KOREA INDEX FD	6/28/2012	8/2/2012	\$1,199.55	\$1,410.30 (\$210.75)	\$210.75	No Chg	SHORT	Covered
169	ISHARES INC MSCI SOUTH KOREA INDEX FD	6/28/2012	8/2/2012	\$9,214.74	\$10,534.91 (\$1,320.17)	\$1,320.17	No Chg	SHORT	Covered
89	WISDOMTREE TR INDIA EARNINGS FD	7/17/2012	8/1/2012	\$1,491.38	\$1,816.07 (\$324.69)	\$324.69	No Chg	SHORT	Covered
76	WISDOMTREE TR INDIA EARNINGS FD	7/17/2012	8/1/2012	\$1,273.54	\$1,555.89 (\$282.35)	\$282.35	No Chg	SHORT	Covered
108	WISDOMTREE TR INDIA EARNINGS FD	7/17/2012	8/1/2012	\$1,809.77	\$2,375.02 (\$565.25)	\$565.25	No Chg	SHORT	Covered
67	WISDOMTREE TR INDIA EARNINGS FD	7/17/2012	8/1/2012	\$1,122.73	\$1,470.55 (\$347.82)	\$347.82	No Chg	SHORT	Covered
363	WISDOMTREE TR INDIA EARNINGS FD	7/17/2012	8/1/2012	\$5,082.82	\$7,916.16 (\$1,833.34)	\$1,833.34	No Chg	SHORT	Covered
21	WISDOMTREE TR INDIA EARNINGS FD	7/17/2012	8/1/2012	\$351.90	\$456.30 (\$104.40)	\$104.40	No Chg	SHORT	Covered
216	WISDOMTREE TR INDIA EARNINGS FD	7/17/2012	8/1/2012	\$3,619.53	\$4,629.26 (\$1,009.73)	\$1,009.73	No Chg	SHORT	Covered
564	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	7/25/2012	8/1/2012	\$11,869.43	\$11,704.06 (\$165.37)	\$0.00	\$165.37	SHORT	Covered
10	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	7/25/2012	8/1/2012	\$210.45	\$218.32 (\$7.87)	\$7.87	No Chg	SHORT	Covered
19	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	7/25/2012	8/1/2012	\$399.86	\$418.98 (\$19.12)	\$19.12	No Chg	SHORT	Covered

45	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	7/25/2012	8/1/2012	\$947 03	\$936 08	\$10 95	(\$0 00)	\$10 95	SHORT	Covered
1	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	7/25/2012	8/1/2012	\$21 05	\$21 29	(\$0 24)	\$0 24	No Chg	SHORT	Covered
226	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	6/21/2012	8/1/2012	\$4,756 17	\$4,796 21	(\$40 04)	\$40 04	No Chg	SHORT	Covered
70	ISHARES INC MSCI SOUTH KOREA INDEX FD	6/28/2012	8/1/2012	\$3,933 71	\$4,363 57	(\$429 86)	\$429 86	No Chg	SHORT	Covered
59	ISHARES INC MSCI SOUTH KOREA INDEX FD	6/28/2012	8/1/2012	\$3,315 56	\$3,577 12	(\$261 56)	\$261 56	No Chg	SHORT	Covered
109	ISHARES INC MSCI SOUTH KOREA INDEX FD	6/28/2012	8/1/2012	\$6,125 35	\$6,198 67	(\$73 32)	\$73 32	No Chg	SHORT	Covered
46	ISHARES INC MSCI SOUTH KOREA INDEX FD	6/28/2012	8/1/2012	\$2,585 01	\$2,612 73	(\$27 72)	\$27 72	No Chg	SHORT	Covered
39	ISHARES INC MSCI SOUTH KOREA INDEX FD	6/20/2012	8/1/2012	\$2,191 64	\$2,364 02	(\$172 38)	\$172 38	No Chg	SHORT	Covered
287	ISHARES INC MSCI CHILE INVESTABLE MARKET INDEX FD	7/19/2012	8/1/2012	\$17,253 20	\$18,106 49	(\$853 29)	(\$0 00)	(\$853 29)	SHORT	Covered
196	ISHARES INC MSCI CHILE INVESTABLE MARKET INDEX FD	5/24/2012	8/1/2012	\$11,782 68	\$11,640 11	\$142 57	(\$0 00)	\$142 57	SHORT	Covered
280	ISHARES INC MSCI MEXICO FREE INDEX FD	7/12/2012	7/31/2012	\$17,424 40	\$16,983 18	\$441 22	\$0 00	\$441 22	SHORT	Covered
185	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	7/31/2012	\$2,249 60	\$2,690 55	(\$440 95)	\$440 95	No Chg	SHORT	Covered
248	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	7/31/2012	\$3,015 68	\$3,285 36	(\$269 68)	\$269 68	No Chg	SHORT	Covered
3	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	7/31/2012	\$36 48	\$42 36	(\$5 88)	\$5 88	No Chg	SHORT	Covered
732	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	7/31/2012	\$8,901 12	\$10,349 09	(\$1,447 97)	\$1,447 97	No Chg	SHORT	Covered
85	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	7/31/2012	\$1,033 60	\$1,178 46	(\$144 86)	\$144 86	No Chg	SHORT	Covered
216	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	7/31/2012	\$2,626 56	\$3,028 14	(\$401 58)	\$401 58	No Chg	SHORT	Covered
163	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	7/31/2012	\$1,982 08	\$2,306 30	(\$324 22)	\$324 22	No Chg	SHORT	Covered
9	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	7/31/2012	\$109 44	\$120 96	(\$11 52)	\$11 52	No Chg	SHORT	Covered
352	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	7/31/2012	\$4,280 32	\$4,899 35	(\$619 03)	\$619 03	No Chg	SHORT	Covered
37	ISHARES INC MSCI BRAZIL FREE INDEX FD	7/25/2012	7/31/2012	\$1,944 73	\$2,324 36	(\$379 63)	\$0 00	(\$379 63)	SHORT	Covered
35	ISHARES INC MSCI BRAZIL FREE INDEX FD	6/29/2012	7/31/2012	\$1,839 61	\$2,248 24	(\$408 63)	\$0 00	(\$408 63)	SHORT	Covered
78	ISHARES INC MSCI BRAZIL FREE INDEX FD	6/29/2012	7/31/2012	\$4,099 71	\$5,058 44	(\$958 73)	\$0 00	(\$958 73)	SHORT	Covered
23	ISHARES INC MSCI BRAZIL FREE INDEX FD	6/29/2012	7/31/2012	\$1,208 89	\$1,705 13	(\$496 24)	\$0 00	(\$496 24)	SHORT	Covered
23	ISHARES INC MSCI BRAZIL FREE INDEX FD	6/29/2012	7/31/2012	\$1,208 89	\$1,780 43	(\$571 54)	\$0 00	(\$571 54)	SHORT	Covered

34	ISHARES INC MSCI BRAZIL FREE INDEX FD	6/29/2012	7/31/2012	\$1,787.05	\$2,683.98	(\$896.93)	\$0.00	(\$896.93)	SHORT	Covered
8	ISHARES INC MSCI BRAZIL FREE INDEX FD	6/29/2012	7/31/2012	\$422.66	\$631.52	(\$208.86)	\$0.00	(\$208.86)	SHORT	Covered
21	ISHARES INC MSCI BRAZIL FREE INDEX FD	6/29/2012	7/31/2012	\$1,109.48	\$1,687.41	(\$577.93)	\$0.00	(\$577.93)	SHORT	Covered
6	ISHARES INC MSCI BRAZIL FREE INDEX FD	6/29/2012	7/31/2012	\$317.00	\$493.88	(\$176.88)	\$0.00	(\$176.88)	SHORT	Covered
19	ISHARES INC MSCI BRAZIL FREE INDEX FD	6/29/2012	7/31/2012	\$1,003.82	\$1,589.18	(\$585.36)	\$0.00	(\$585.36)	SHORT	Covered
108	ISHARES INC MSCI BRAZIL FREE INDEX FD	6/29/2012	7/31/2012	\$5,705.91	\$6,639.15	(\$933.24)	\$155.54	(\$777.70)	SHORT	Covered
105	ISHARES INC MSCI BRAZIL FREE INDEX FD	6/29/2012	7/31/2012	\$5,547.41	\$6,478.63	(\$931.22)	\$931.22	No Chg	SHORT	Covered
23	ISHARES INC MSCI BRAZIL FREE INDEX FD	6/28/2012	7/31/2012	\$1,215.15	\$1,356.25	(\$141.10)	\$141.10	No Chg	SHORT	Covered
53	ISHARES INC MSCI BRAZIL FREE INDEX FD	6/28/2012	7/31/2012	\$2,800.12	\$4,590.42	(\$1,790.30)	\$1,790.30	No Chg	SHORT	Covered
665	SPDR INDEX SHS FDS SPDR S&P EMERGING MARKETS DIVID ETF	6/5/2012	7/27/2012	\$28,671.47	\$28,508.02	\$163.45	\$0.00	\$163.45	SHORT	Covered
337	SPDR INDEX SHS FDS SPDR S&P EMERGING MARKETS DIVID ETF	5/3/2012	7/27/2012	\$14,529.76	\$16,630.31	(\$2,100.55)	\$0.00	(\$2,100.55)	SHORT	Covered
375	ISHARES INC MSCI MALAYSIA FREE INDEX FD	7/10/2012	7/27/2012	\$5,369.02	\$5,309.78	\$59.24	\$0.00	\$59.24	SHORT	Covered
1,608.00	ISHARES INC MSCI MALAYSIA FREE INDEX FD	6/29/2012	7/27/2012	\$23,022.38	\$22,744.35	\$278.03	\$0.00	\$278.03	SHORT	Covered
468	ISHARES INC MSCI MALAYSIA FREE INDEX FD	6/29/2012	7/27/2012	\$6,700.54	\$6,721.47	(\$20.93)	\$20.93	No Chg	SHORT	Covered
841	ISHARES INC MSCI MALAYSIA FREE INDEX FD	5/24/2012	7/27/2012	\$12,040.93	\$11,568.71	\$472.22	\$0.00	\$472.22	SHORT	Covered
468	ISHARES INC MSCI MALAYSIA FREE INDEX FD	2/7/2012	7/27/2012	\$6,700.54	\$6,802.38	(\$101.84)	\$101.84	No Chg	SHORT	Noncovered
10	WISDOMTREE TR INDIA EARNINGS FD	7/17/2012	7/23/2012	\$162.95	\$214.32	(\$51.37)	\$51.37	No Chg	SHORT	Covered
487	WISDOMTREE TR INDIA EARNINGS FD	7/17/2012	7/23/2012	\$7,935.86	\$9,741.70	(\$1,805.84)	\$1,805.84	No Chg	SHORT	Covered
187	WISDOMTREE TR INDIA EARNINGS FD	7/17/2012	7/23/2012	\$3,047.24	\$3,729.64	(\$682.40)	\$682.40	No Chg	SHORT	Covered
44	WISDOMTREE TR INDIA EARNINGS FD	7/17/2012	7/23/2012	\$717.00	\$877.35	(\$160.35)	\$160.35	No Chg	SHORT	Covered
16	WISDOMTREE TR INDIA EARNINGS FD	7/17/2012	7/23/2012	\$260.73	\$318.34	(\$57.61)	\$57.61	No Chg	SHORT	Covered
81	WISDOMTREE TR INDIA EARNINGS FD	7/17/2012	7/23/2012	\$1,319.93	\$1,614.08	(\$294.15)	\$294.15	No Chg	SHORT	Covered
49	WISDOMTREE TR INDIA EARNINGS FD	7/17/2012	7/23/2012	\$798.47	\$977.39	(\$178.92)	\$178.92	No Chg	SHORT	Covered
560	WISDOMTREE TR INDIA EARNINGS FD	7/17/2012	7/23/2012	\$9,125.42	\$9,515.35	(\$389.93)	\$389.93	No Chg	SHORT	Covered
588	TATA MTRS LTD SPON ADR	7/17/2012	7/23/2012	\$11,349.58	\$11,933.58	(\$584.00)	\$0.00	(\$584.00)	SHORT	Covered

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54	SPDR INDEX SHS FDS SPDR S&P EMERGING MARKETS DIVID ETF	5/3/2012	7/20/2012	\$2,318.79	\$2,664.80 (\$346.01)	\$0.00	(\$346.01) SHORT	Covered
266	SPDR INDEX SHS FDS SPDR S&P EMERGING MARKETS DIVID ETF	5/3/2012	7/20/2012	\$11,422.20	\$14,230.44 (\$2,808.24)	\$0.00	(\$2,808.24) SHORT	Covered
245	SPDR INDEX SHS FDS SPDR S&P EMERGING MARKETS DIVID ETF	3/9/2012	7/20/2012	\$10,520.45	\$12,940.90 (\$2,420.45)	\$0.00	(\$2,420.45) SHORT	Covered
1,255 00	ITAU UNIBANCO HLDG SA NS SPONSORED ADR REPSTG 500 PFD ISIN#US4655621062	7/17/2012	7/20/2012	\$18,498.45	\$17,950.39 \$548.06	\$0.00	\$548.06 SHORT	Covered
415	ISHARES INC MSCI MEXICO FREE INDEX FD	7/12/2012	7/19/2012	\$25,879.40	\$25,171.49 \$707.91	\$0.00	\$707.91 SHORT	Covered
97	ISHARES INC MSCI MEXICO FREE INDEX FD	6/26/2012	7/19/2012	\$6,048.92	\$5,597.88 \$451.04	\$0.00	\$451.04 SHORT	Covered
243	ISHARES INC MSCI THAILAND INVESTABLE MKT INDEX FD	7/12/2012	7/19/2012	\$16,927.47	\$16,593.26 \$334.21	\$0.00	\$334.21 SHORT	Covered
44	ISHARES INC MSCI THAILAND INVESTABLE MKT INDEX FD	11/9/2011	7/19/2012	\$3,065.06	\$2,584.95 \$480.11	\$0.00	\$480.11 SHORT	Noncovered
226	CHINA MOBILE LTD SPON ADR S A ISIN#US16941M099	5/25/2012	7/17/2012	\$12,589.19	\$11,514.75 \$1,074.44	\$0.00	\$1,074.44 SHORT	Covered
395	WISDOMTREE TR INDIA EARNINGS FD	6/29/2012	7/12/2012	\$6,646.19	\$6,825.40 (\$179.21)	\$179.21	No Chg SHORT	Covered
68	WISDOMTREE TR INDIA EARNINGS FD	6/29/2012	7/12/2012	\$1,144.15	\$1,230.03 (\$85.88)	\$85.88	No Chg SHORT	Covered
244	WISDOMTREE TR INDIA EARNINGS FD	6/29/2012	7/12/2012	\$4,105.49	\$4,606.40 (\$500.91)	\$500.91	No Chg SHORT	Covered
193	WISDOMTREE TR INDIA EARNINGS FD	6/29/2012	7/12/2012	\$3,247.38	\$3,737.36 (\$489.98)	\$489.98	No Chg SHORT	Covered
300	WISDOMTREE TR INDIA EARNINGS FD	6/29/2012	7/12/2012	\$5,047.74	\$5,810.88 (\$763.14)	\$763.14	No Chg SHORT	Covered
12	WISDOMTREE TR INDIA EARNINGS FD	6/29/2012	7/12/2012	\$201.91	\$238.66 (\$36.75)	\$36.75	No Chg SHORT	Covered
332	WISDOMTREE TR INDIA EARNINGS FD	6/29/2012	7/12/2012	\$5,586.16	\$7,300.22 (\$1,714.06)	\$1,714.06	No Chg SHORT	Covered
68	WISDOMTREE TR INDIA EARNINGS FD	6/29/2012	7/12/2012	\$1,144.15	\$1,495.88 (\$351.73)	\$351.73	No Chg SHORT	Covered
4	WISDOMTREE TR INDIA EARNINGS FD	6/29/2012	7/12/2012	\$67.30	\$85.91 (\$18.61)	\$18.61	No Chg SHORT	Covered
93	WISDOMTREE TR INDIA EARNINGS FD	6/29/2012	7/12/2012	\$1,564.80	\$1,963.80 (\$399.00)	\$399.00	No Chg SHORT	Covered
2	WISDOMTREE TR INDIA EARNINGS FD	6/19/2012	7/12/2012	\$33.65	\$40.91 (\$7.26)	\$7.26	No Chg SHORT	Covered
140	ISHARES INC MSCI SOUTH KOREA INDEX FD	6/20/2012	7/12/2012	\$7,209.39	\$8,486.22 (\$1,276.83)	\$1,276.83	No Chg SHORT	Covered
51	ISHARES INC MSCI SOUTH KOREA INDEX FD	6/20/2012	7/12/2012	\$2,626.28	\$3,142.93 (\$516.65)	\$516.65	No Chg SHORT	Covered
22	ISHARES INC MSCI SOUTH KOREA INDEX FD	6/20/2012	7/12/2012	\$1,132.90	\$1,395.66 (\$262.76)	\$262.76	No Chg SHORT	Covered
22	ISHARES INC MSCI SOUTH KOREA INDEX FD	6/20/2012	7/12/2012	\$1,132.90	\$1,398.49 (\$265.59)	\$265.59	No Chg SHORT	Covered
166	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	7/12/2012	\$1,956.77	\$2,310.49 (\$353.72)	\$353.72	No Chg SHORT	Covered
7	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	7/12/2012	\$82.51	\$108.86 (\$26.35)	\$26.35	No Chg SHORT	Covered
89	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	7/12/2012	\$1,049.11	\$1,318.14 (\$269.03)	\$269.03	No Chg SHORT	Covered
146	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	7/12/2012	\$1,721.02	\$2,158.46 (\$437.44)	\$437.44	No Chg SHORT	Covered

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245	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	7/12/2012	\$2,888.01	\$3,694.18 (\$806.17)	\$806.17	No Chg	SHORT	Covered
123	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	7/12/2012	\$1,449.90	\$1,775.62 (\$325.72)	\$325.72	No Chg	SHORT	Covered
64	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	7/12/2012	\$754.42	\$923.90 (\$169.48)	\$169.48	No Chg	SHORT	Covered
182	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	7/12/2012	\$2,145.38	\$2,658.26 (\$512.88)	\$512.88	No Chg	SHORT	Covered
3	ISHARES INC MSCI BRAZIL FREE INDEX FD	6/28/2012	7/12/2012	\$150.05	\$259.83 (\$109.78)	\$109.78	No Chg	SHORT	Covered
33	ISHARES INC MSCI BRAZIL FREE INDEX FD	6/28/2012	7/12/2012	\$1,650.53	\$2,679.00 (\$1,028.47)	\$1,028.47	No Chg	SHORT	Covered
1	ISHARES INC MSCI BRAZIL FREE INDEX FD	6/28/2012	7/12/2012	\$50.02	\$82.23 (\$32.21)	\$32.21	No Chg	SHORT	Covered
32	ISHARES INC MSCI BRAZIL FREE INDEX FD	6/28/2012	7/12/2012	\$1,600.51	\$2,599.34 (\$998.83)	\$998.83	No Chg	SHORT	Covered
33	ISHARES INC MSCI BRAZIL FREE INDEX FD	6/28/2012	7/12/2012	\$1,650.53	\$2,533.31 (\$882.78)	\$882.78	No Chg	SHORT	Covered
8	ISHARES INC MSCI BRAZIL FREE INDEX FD	6/28/2012	7/12/2012	\$400.13	\$607.36 (\$207.23)	\$207.23	No Chg	SHORT	Covered
60	ISHARES INC MSCI BRAZIL FREE INDEX FD	6/28/2012	7/12/2012	\$3,000.96	\$3,945.77 (\$944.81)	\$944.81	No Chg	SHORT	Covered
72	ISHARES INC MSCI BRAZIL FREE INDEX FD	6/28/2012	7/12/2012	\$3,601.15	\$4,592.41 (\$991.26)	\$991.26	No Chg	SHORT	Covered
1	ISHARES INC MSCI SOUTH AFRICA INDEX FD	6/25/2012	7/10/2012	\$63.39	\$66.93 (\$3.54)	\$3.54	No Chg	SHORT	Covered
378	ISHARES INC MSCI SOUTH AFRICA INDEX FD	4/5/2012	7/10/2012	\$23,961.53	\$25,328.83 (\$1,367.30)	\$1,367.30	No Chg	SHORT	Covered
108	WISDOMTREE TR INDIA EARNINGS FD	6/19/2012	7/9/2012	\$1,836.56	\$2,208.96 (\$372.40)	\$372.40	No Chg	SHORT	Covered
76	WISDOMTREE TR INDIA EARNINGS FD	6/19/2012	7/9/2012	\$1,292.40	\$1,559.54 (\$267.14)	\$267.14	No Chg	SHORT	Covered
175	WISDOMTREE TR INDIA EARNINGS FD	6/19/2012	7/9/2012	\$2,975.91	\$3,856.82 (\$880.91)	\$880.91	No Chg	SHORT	Covered
363	WISDOMTREE TR INDIA EARNINGS FD	6/18/2012	7/9/2012	\$6,172.89	\$7,948.97 (\$1,776.08)	\$1,776.08	No Chg	SHORT	Covered
21	WISDOMTREE TR INDIA EARNINGS FD	6/18/2012	7/9/2012	\$357.11	\$458.20 (\$101.09)	\$101.09	No Chg	SHORT	Covered
226	WISDOMTREE TR INDIA EARNINGS FD	6/18/2012	7/9/2012	\$3,843.18	\$4,864.02 (\$1,020.84)	\$1,020.84	No Chg	SHORT	Covered
487	WISDOMTREE TR INDIA EARNINGS FD	6/18/2012	7/9/2012	\$8,281.53	\$9,785.72 (\$1,504.19)	\$1,504.19	No Chg	SHORT	Covered
187	WISDOMTREE TR INDIA EARNINGS FD	6/18/2012	7/9/2012	\$3,179.97	\$3,746.54 (\$566.57)	\$566.57	No Chg	SHORT	Covered
44	WISDOMTREE TR INDIA EARNINGS FD	6/18/2012	7/9/2012	\$748.23	\$881.32 (\$133.09)	\$133.09	No Chg	SHORT	Covered
16	WISDOMTREE TR INDIA EARNINGS FD	6/18/2012	7/9/2012	\$272.08	\$319.79 (\$47.71)	\$47.71	No Chg	SHORT	Covered
81	WISDOMTREE TR INDIA EARNINGS FD	6/18/2012	7/9/2012	\$1,377.42	\$1,621.40 (\$243.98)	\$243.98	No Chg	SHORT	Covered
49	WISDOMTREE TR INDIA EARNINGS FD	6/18/2012	7/9/2012	\$832.28	\$980.84 (\$148.56)	\$148.56	No Chg	SHORT	Covered
955	WISDOMTREE TR INDIA EARNINGS FD	6/18/2012	7/9/2012	\$16,221.06	\$16,294.49 (\$73.43)	\$73.43	No Chg	SHORT	Covered
68	WISDOMTREE TR INDIA EARNINGS FD	6/18/2012	7/9/2012	\$1,155.01	\$1,215.26 (\$60.25)	\$60.25	No Chg	SHORT	Covered
239	ISHARES INC MSCI SOUTH KOREA INDEX FD	6/20/2012	7/9/2012	\$12,729.95	\$15,192.63 (\$2,462.68)	\$2,462.68	No Chg	SHORT	Covered
59	ISHARES INC MSCI SOUTH KOREA INDEX FD	6/20/2012	7/9/2012	\$3,142.54	\$3,649.74 (\$507.20)	\$507.20	No Chg	SHORT	Covered

109	ISHARES INC MSCI SOUTH KOREA INDEX FD	5/24/2012	7/9/2012	\$5,805 71	\$6,332 82 (\$527 11)	\$527 11	No Chg	SHORT	Covered
225	ISHARES INC MSCI SOUTH KOREA INDEX FD	5/24/2012	7/9/2012	\$11,984 26	\$13,056 58 (\$1,072.32)	\$1,072 32	No Chg	SHORT	Covered
51	ISHARES INC MSCI SOUTH KOREA INDEX FD	4/18/2012	7/9/2012	\$2,716 43	\$3,011 01 (\$294 58)	\$294 58	No Chg	SHORT	Covered
598	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	6/21/2012	7/6/2012	\$12,315.81	\$12,690 87 (\$375 06)	\$375.06	No Chg	SHORT	Covered
68	ISHARES INC MSCI MEXICO FREE INDEX FD	6/26/2012	7/6/2012	\$4,123 92	\$3,924 29 (\$199 63)	\$0 00	\$199 63	SHORT	Covered
136	ISHARES INC MSCI MEXICO FREE INDEX FD	6/26/2012	7/6/2012	\$8,247 84	\$8,133 46 (\$114 38)	\$0 00	\$114 38	SHORT	Covered
36	ISHARES INC MSCI BRAZIL FREE INDEX FD	6/28/2012	7/6/2012	\$1,864.08	\$2,296 20 (\$432 12)	\$432 12	No Chg	SHORT	Covered
6	ISHARES INC MSCI BRAZIL FREE INDEX FD	6/28/2012	7/6/2012	\$310.68	\$373 67 (\$62 99)	\$62 99	No Chg	SHORT	Covered
128	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/24/2012	7/6/2012	\$6,627 82	\$8,280.54 (\$1,652 72)	\$1,652 72	No Chg	SHORT	Covered
78	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/24/2012	7/6/2012	\$4,038 83	\$5,094 03 (\$1,055 20)	\$1,055 20	No Chg	SHORT	Covered
23	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/24/2012	7/6/2012	\$1,190 94	\$1,715 63 (\$524 69)	\$524 69	No Chg	SHORT	Covered
23	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/24/2012	7/6/2012	\$1,190 94	\$1,790 93 (\$599 99)	\$599 99	No Chg	SHORT	Covered
42	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/24/2012	7/6/2012	\$2,174 75	\$3,334 67 (\$1,159 92)	\$1,159 92	No Chg	SHORT	Covered
21	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/24/2012	7/6/2012	\$1,087 38	\$1,696 99 (\$609 61)	\$609 61	No Chg	SHORT	Covered
599	GRUPO TELEvisa SA DE CV SPON ADR REPSTG ORD PARTN CTF ISIN#US4004912069	5/14/2012	6/29/2012	\$12,841 36	\$12,173 84 (\$667 52)	\$0 00	\$667 52	SHORT	Covered
733	AMERICA MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS ISIN#US02364W1053	6/15/2012	6/29/2012	\$19,042 24	\$17,673 51 (\$1,368 73)	\$0 00	\$1,368 73	SHORT	Covered
10	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	6/21/2012	6/26/2012	\$195 15	\$212 22 (\$17 07)	\$17.07	No Chg	SHORT	Covered
19	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	6/21/2012	6/26/2012	\$370 79	\$407 40 (\$36 61)	\$36 61	No Chg	SHORT	Covered
45	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	6/21/2012	6/26/2012	\$878 18	\$908.65 (\$30 47)	\$30 47	No Chg	SHORT	Covered
835	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	6/14/2012	6/26/2012	\$16,295 03	\$17,265 45 (\$970 42)	\$970 42	No Chg	SHORT	Covered

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19	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	6/14/2012	6/25/2012	\$366 61	\$392 87 (\$26 26)	\$26.26	No Chg	SHORT	Covered
899	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	6/5/2012	6/25/2012	\$17,346 57	\$17,465 50 (\$118 93)	\$118 93	No Chg	SHORT	Covered
6	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/24/2012	6/25/2012	\$298 92	\$484 86 (\$185 94)	\$185 94	No Chg	SHORT	Covered
19	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/24/2012	6/25/2012	\$946 58	\$1,560 61 (\$614 03)	\$614 03	No Chg	SHORT	Covered
108	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/3/2012	6/25/2012	\$5,380.56	\$6,476 76 (\$1,096 20)	\$1,096.20	No Chg	SHORT	Covered
128	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/2/2012	6/25/2012	\$6,376.96	\$7,705 30 (\$1,328 34)	\$1,328 34	No Chg	SHORT	Covered
56	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/2/2012	6/25/2012	\$2,789 92	\$4,919.13 (\$2,129 21)	\$2,129 21	No Chg	SHORT	Covered
33	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/2/2012	6/25/2012	\$1,644 06	\$2,719 59 (\$1,075 53)	\$1,075 53	No Chg	SHORT	Covered
1	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/2/2012	6/25/2012	\$49 82	\$83 46 (\$33 64)	\$33 64	No Chg	SHORT	Covered
32	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/2/2012	6/25/2012	\$1,594 24	\$2,638 70 (\$1,044 46)	\$1,044 46	No Chg	SHORT	Covered
33	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/2/2012	6/25/2012	\$1,644 06	\$2,573 90 (\$929 84)	\$929 84	No Chg	SHORT	Covered
8	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/2/2012	6/25/2012	\$398 56	\$617 20 (\$218 64)	\$218 64	No Chg	SHORT	Covered
60	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/2/2012	6/25/2012	\$2,989 20	\$4,019 57 (\$1,030 37)	\$1,030 37	No Chg	SHORT	Covered
108	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/2/2012	6/25/2012	\$5,380 56	\$7,021 45 (\$1,640 89)	\$1,640 89	No Chg	SHORT	Covered
244	WISDOMTREE TR INDIA EARNINGS FD	6/18/2012	6/22/2012	\$3,951 68	\$4,360 65 (\$408 97)	\$408.97	No Chg	SHORT	Covered
193	WISDOMTREE TR INDIA EARNINGS FD	6/18/2012	6/22/2012	\$3,125 71	\$3,542 98 (\$417 27)	\$417 27	No Chg	SHORT	Covered
300	WISDOMTREE TR INDIA EARNINGS FD	6/14/2012	6/22/2012	\$4,858 62	\$5,508.72 (\$650 10)	\$650 10	No Chg	SHORT	Covered
12	WISDOMTREE TR INDIA EARNINGS FD	6/14/2012	6/22/2012	\$194 34	\$226.57 (\$32 23)	\$32 23	No Chg	SHORT	Covered
332	WISDOMTREE TR INDIA EARNINGS FD	6/14/2012	6/22/2012	\$5,376 87	\$6,965 82 (\$1,588 95)	\$1,588 95	No Chg	SHORT	Covered
68	WISDOMTREE TR INDIA EARNINGS FD	6/14/2012	6/22/2012	\$1,100 64	\$1,426.74 (\$326 10)	\$326 10	No Chg	SHORT	Covered
4	WISDOMTREE TR INDIA EARNINGS FD	6/14/2012	6/22/2012	\$64 74	\$81 84 (\$17 10)	\$17 10	No Chg	SHORT	Covered
203	WISDOMTREE TR INDIA EARNINGS FD	5/25/2012	6/22/2012	\$3,285 74	\$4,080 18 (\$794 44)	\$794 44	No Chg	SHORT	Covered
76	WISDOMTREE TR INDIA EARNINGS FD	5/25/2012	6/22/2012	\$1,230 13	\$1,532 64 (\$302 51)	\$302 51	No Chg	SHORT	Covered
538	WISDOMTREE TR INDIA EARNINGS FD	5/25/2012	6/22/2012	\$8,708 02	\$11,666 53 (\$2,958 51)	\$2,958 51	No Chg	SHORT	Covered
21	WISDOMTREE TR INDIA EARNINGS FD	5/25/2012	6/22/2012	\$339 90	\$453 72 (\$113 82)	\$113.82	No Chg	SHORT	Covered
226	WISDOMTREE TR INDIA EARNINGS FD	5/25/2012	6/22/2012	\$3,658 01	\$4,815 88 (\$1,157 87)	\$1,157 87	No Chg	SHORT	Covered
674	WISDOMTREE TR INDIA EARNINGS FD	5/25/2012	6/22/2012	\$10,909 30	\$13,399 72 (\$2,490 42)	\$2,490 42	No Chg	SHORT	Covered

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24	MARKET VECTORS RUSSIA ETF TR SHS BEN	4/26/2012	6/22/2012	\$592.56	\$754.41	(\$161.85)	\$0.00	(\$161.85)	SHORT	Covered
161	MARKET VECTORS RUSSIA ETF TR SHS BEN	4/26/2012	6/22/2012	\$3,975.09	\$5,101.34	(\$1,126.25)	\$0.00	(\$1,126.25)	SHORT	Covered
625	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	6/22/2012	\$7,431.25	\$9,128.63	(\$1,697.38)	\$1,697.38	No Chg	SHORT	Covered
82	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	6/22/2012	\$974.98	\$1,082.98	(\$108.00)	\$108.00	No Chg	SHORT	Covered
5	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	6/22/2012	\$59.45	\$64.94	(\$5.49)	\$5.49	No Chg	SHORT	Covered
77	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	6/22/2012	\$915.53	\$1,141.71	(\$226.18)	\$226.18	No Chg	SHORT	Covered
390	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	6/22/2012	\$4,637.10	\$5,730.46	(\$1,093.36)	\$1,093.36	No Chg	SHORT	Covered
248	ISHARES INC MSCI TAIWAN INDEX FD	6/11/2012	6/22/2012	\$2,948.72	\$3,322.56	(\$373.84)	\$373.84	No Chg	SHORT	Covered
735	ISHARES INC MSCI TAIWAN INDEX FD	5/9/2012	6/22/2012	\$8,739.15	\$10,488.82	(\$1,749.67)	\$1,749.67	No Chg	SHORT	Covered
85	ISHARES INC MSCI TAIWAN INDEX FD	5/9/2012	6/22/2012	\$1,010.65	\$1,189.71	(\$179.06)	\$179.06	No Chg	SHORT	Covered
216	ISHARES INC MSCI TAIWAN INDEX FD	5/9/2012	6/22/2012	\$2,568.24	\$3,056.74	(\$488.50)	\$488.50	No Chg	SHORT	Covered
150	ISHARES TR MSCI CHINA INDEX FD	3/13/2012	6/21/2012	\$6,051.00	\$6,906.00	(\$855.00)	\$855.00	No Chg	SHORT	Covered
233	ISHARES TR FTSE CHINA 25 INDEX FD	6/1/2012	6/21/2012	\$7,721.62	\$8,779.39	(\$1,057.77)	\$0.00	(\$1,057.77)	SHORT	Covered
124	ISHARES TR FTSE CHINA 25 INDEX FD	6/1/2012	6/21/2012	\$4,109.36	\$4,822.82	(\$713.46)	\$0.00	(\$713.46)	SHORT	Covered
15	ISHARES TR FTSE CHINA 25 INDEX FD	6/1/2012	6/21/2012	\$497.10	\$574.30	(\$77.20)	\$0.00	(\$77.20)	SHORT	Covered
406	ISHARES INC MSCI MEXICO FREE INDEX FD	6/8/2012	6/20/2012	\$23,726.77	\$22,454.97	\$1,271.80	\$0.00	\$1,271.80	SHORT	Covered
136	ISHARES INC MSCI MEXICO FREE INDEX FD	6/8/2012	6/20/2012	\$7,947.88	\$8,232.77	(\$284.89)	\$284.89	No Chg	SHORT	Covered
11	ISHARES INC MSCI MEXICO FREE INDEX FD	5/21/2012	6/20/2012	\$642.84	\$611.66	\$31.18	\$0.00	\$31.18	SHORT	Covered
476	ISHARES INC MSCI MEXICO FREE INDEX FD	5/21/2012	6/15/2012	\$26,632.34	\$26,467.98	\$164.36	\$0.00	\$164.36	SHORT	Covered
193	VALE SA ADR ISIN#US91912E1055	6/1/2012	6/14/2012	\$3,610.31	\$3,512.46	\$97.85	\$0.00	\$97.85	SHORT	Covered
44	VALE SA ADR ISIN#US91912E1055	6/1/2012	6/14/2012	\$823.08	\$927.34	(\$104.26)	\$0.00	(\$104.26)	SHORT	Covered
393	VALE SA ADR ISIN#US91912E1055	6/1/2012	6/14/2012	\$7,351.58	\$10,759.72	(\$3,408.14)	\$0.00	(\$3,408.14)	SHORT	Covered
1,252.00	KOREA ELEC PWR CO SPONSORED ADR	5/14/2012	6/14/2012	\$12,737.97	\$12,153.54	\$584.43	(\$0.00)	\$584.43	SHORT	Covered
448	ISHARES TR MSCI PHILIPPINES INVESTABLE	5/18/2012	6/14/2012	\$12,606.76	\$12,574.87	\$31.89	(\$0.00)	\$31.89	SHORT	Covered
75	ISHARES TR MSCI PHILIPPINES INVESTABLE	5/17/2012	6/14/2012	\$2,110.51	\$2,081.92	\$28.59	\$0.00	\$28.59	SHORT	Covered
624	ISHARES TR MSCI PHILIPPINES INVESTABLE	5/17/2012	6/13/2012	\$17,877.91	\$17,321.62	\$556.29	\$0.00	\$556.29	SHORT	Covered
44	WISDOMTREE TR INDIA EARNINGS FD	5/25/2012	6/11/2012	\$712.40	\$874.76	(\$162.36)	\$162.36	No Chg	SHORT	Covered
16	WISDOMTREE TR INDIA EARNINGS FD	5/25/2012	6/11/2012	\$259.05	\$317.40	(\$58.35)	\$58.35	No Chg	SHORT	Covered
130	WISDOMTREE TR INDIA EARNINGS FD	5/24/2012	6/11/2012	\$2,104.82	\$2,582.86	(\$478.04)	\$478.04	No Chg	SHORT	Covered
955	WISDOMTREE TR INDIA EARNINGS FD	5/24/2012	6/11/2012	\$15,462.31	\$16,152.11	(\$689.80)	\$689.80	No Chg	SHORT	Covered
312	WISDOMTREE TR INDIA EARNINGS FD	5/9/2012	6/11/2012	\$5,051.56	\$5,529.39	(\$477.83)	\$477.83	No Chg	SHORT	Covered
334	ISHARES TR FTSE CHINA 25 INDEX FD	6/1/2012	6/11/2012	\$11,037.03	\$12,787.69	(\$1,750.66)	\$0.00	(\$1,750.66)	SHORT	Covered

24	ISHARES TR FTSE CHINA 25 INDEX FD	5/9/2012	6/11/2012	\$793.08	\$992.83 (\$199.75)	\$0.00	(\$199.75)	SHORT	Covered
335	ISHARES TR FTSE CHINA 25 INDEX FD	5/9/2012	6/11/2012	\$11,102.93	\$13,858.29 (\$2,755.36)	\$0.00	(\$2,755.36)	SHORT	Covered
161	ISHARES TR FTSE CHINA 25 INDEX FD	5/9/2012	6/11/2012	\$5,336.04	\$6,040.38 (\$704.34)	\$0.00	(\$704.34)	SHORT	Covered
212	ISHARES TR FTSE CHINA 25 INDEX FD	4/10/2012	6/11/2012	\$7,026.34	\$7,941.24 (\$914.90)	\$0.00	(\$914.90)	SHORT	Covered
62	ISHARES INC MSCI SOUTH AFRICA INDEX FD	4/5/2012	6/11/2012	\$3,886.78	\$4,154.47 (\$267.69)	\$267.69	No Chg	SHORT	Covered
127	ISHARES INC MSCI SOUTH AFRICA INDEX FD	2/10/2012	6/11/2012	\$7,961.63	\$8,553.45 (\$591.82)	\$591.82	No Chg	SHORT	Covered
134	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/2/2012	6/11/2012	\$6,877.48	\$8,711.81 (\$1,834.33)	\$1,834.33	No Chg	SHORT	Covered
78	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/2/2012	6/11/2012	\$4,003.31	\$5,119.13 (\$1,115.82)	\$1,115.82	No Chg	SHORT	Covered
23	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/2/2012	6/11/2012	\$1,180.46	\$1,723.03 (\$542.57)	\$542.57	No Chg	SHORT	Covered
23	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/2/2012	6/11/2012	\$1,180.46	\$1,798.33 (\$617.87)	\$617.87	No Chg	SHORT	Covered
42	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/2/2012	6/11/2012	\$2,155.63	\$3,348.18 (\$1,192.55)	\$1,192.55	No Chg	SHORT	Covered
27	ISHARES INC MSCI BRAZIL FREE INDEX FD	4/10/2012	6/11/2012	\$1,385.76	\$2,190.54 (\$804.78)	\$804.78	No Chg	SHORT	Covered
19	ISHARES INC MSCI BRAZIL FREE INDEX FD	4/10/2012	6/11/2012	\$975.17	\$1,566.72 (\$591.55)	\$591.55	No Chg	SHORT	Covered
30	ISHARES TR FTSE CHINA 25 INDEX FD	4/10/2012	6/8/2012	\$984.97	\$1,123.76 (\$138.79)	\$0.00	(\$138.79)	SHORT	Covered
309	ISHARES TR FTSE CHINA 25 INDEX FD	4/10/2012	6/8/2012	\$10,145.25	\$11,140.38 (\$995.13)	\$0.00	(\$995.13)	SHORT	Covered
191	ISHARES TR FTSE CHINA 25 INDEX FD	4/10/2012	6/8/2012	\$6,271.01	\$7,095.99 (\$824.98)	\$0.00	(\$824.98)	SHORT	Covered
334	ISHARES TR FTSE CHINA 25 INDEX FD	4/10/2012	6/8/2012	\$10,966.06	\$12,357.56 (\$1,391.50)	\$0.00	(\$1,391.50)	SHORT	Covered
47	ISHARES TR FTSE CHINA 25 INDEX FD	3/16/2012	6/8/2012	\$1,543.13	\$1,827.20 (\$284.07)	\$0.00	(\$284.07)	SHORT	Covered
418	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	6/5/2012	6/7/2012	\$8,537.69	\$8,120.78 (\$416.91)	\$0.00	\$416.91	SHORT	Covered
737	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	6/4/2012	6/7/2012	\$15,053.30	\$14,190.94 (\$862.36)	(\$0.00)	\$862.36	SHORT	Covered
479	ISHARES TR FTSE CHINA 25 INDEX FD	3/16/2012	6/7/2012	\$16,312.44	\$18,621.84 (\$2,309.40)	\$1,123.36	(\$1,186.04)	SHORT	Covered
124	ISHARES TR FTSE CHINA 25 INDEX FD	2/9/2012	6/7/2012	\$4,222.85	\$4,971.22 (\$748.37)	\$748.37	No Chg	SHORT	Covered
493	WISDOMTREE TR INDIA EARNINGS FD	5/9/2012	6/4/2012	\$7,742.57	\$8,737.14 (\$994.57)	\$994.57	No Chg	SHORT	Covered
12	WISDOMTREE TR INDIA EARNINGS FD	5/9/2012	6/4/2012	\$188.46	\$218.89 (\$30.43)	\$30.43	No Chg	SHORT	Covered
400	WISDOMTREE TR INDIA EARNINGS FD	4/19/2012	6/4/2012	\$6,282.00	\$8,136.56 (\$1,854.56)	\$1,854.56	No Chg	SHORT	Covered
679	ISHARES TR MSCI PHILIPPINES INVESTABLE MKT INDEX FD	5/17/2012	6/4/2012	\$18,210.78	\$18,848.36 (\$637.58)	\$604.72	(\$32.86)	SHORT	Covered
136	ISHARES INC MSCI MEXICO FREE INDEX FD	5/21/2012	6/1/2012	\$7,320.88	\$8,031.79 (\$710.91)	\$710.91	No Chg	SHORT	Covered
136	ISHARES INC MSCI MEXICO FREE INDEX FD	1/30/2012	6/1/2012	\$7,320.88	\$7,790.39 (\$469.51)	\$469.51	No Chg	SHORT	Covered

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22	ISHARES INC MSCI SOUTH KOREA INDEX FD	4/18/2012	6/1/2012	\$1,131.90	\$1,298.86 (\$166.96)	\$166.96	No Chg	SHORT	Covered
261	ISHARES INC MSCI SOUTH KOREA INDEX FD	4/18/2012	6/1/2012	\$13,428.45	\$15,442.72 (\$2,014.27)	\$2,014.27	No Chg	SHORT	Covered
168	ISHARES INC MSCI SOUTH KOREA INDEX FD	3/6/2012	6/1/2012	\$8,643.60	\$9,653.28 (\$1,009.68)	\$1,009.68	No Chg	SHORT	Covered
225	ISHARES INC MSCI SOUTH KOREA INDEX FD	3/6/2012	6/1/2012	\$11,592.02	\$12,928.50 (\$1,336.48)	\$1,336.48	No Chg	SHORT	Covered
163	ISHARES INC MSCI TAIWAN INDEX FD	5/9/2012	5/25/2012	\$1,916.90	\$2,306.71 (\$389.81)	\$389.81	No Chg	SHORT	Covered
9	ISHARES INC MSCI TAIWAN INDEX FD	5/9/2012	5/25/2012	\$105.84	\$120.99 (\$15.15)	\$15.15	No Chg	SHORT	Covered
518	ISHARES INC MSCI TAIWAN INDEX FD	5/9/2012	5/25/2012	\$6,091.73	\$7,211.13 (\$1,119.40)	\$1,119.40	No Chg	SHORT	Covered
7	ISHARES INC MSCI TAIWAN INDEX FD	5/9/2012	5/25/2012	\$82.32	\$108.87 (\$26.55)	\$26.55	No Chg	SHORT	Covered
89	ISHARES INC MSCI TAIWAN INDEX FD	5/9/2012	5/25/2012	\$1,046.65	\$1,318.37 (\$271.72)	\$271.72	No Chg	SHORT	Covered
146	ISHARES INC MSCI TAIWAN INDEX FD	5/9/2012	5/25/2012	\$1,720.86	\$2,162.71 (\$441.85)	\$441.85	No Chg	SHORT	Covered
245	ISHARES INC MSCI TAIWAN INDEX FD	4/25/2012	5/25/2012	\$2,887.74	\$3,701.31 (\$813.57)	\$813.57	No Chg	SHORT	Covered
123	ISHARES INC MSCI TAIWAN INDEX FD	4/25/2012	5/25/2012	\$1,449.76	\$1,779.20 (\$329.44)	\$329.44	No Chg	SHORT	Covered
64	ISHARES INC MSCI TAIWAN INDEX FD	4/25/2012	5/25/2012	\$754.35	\$925.76 (\$171.41)	\$171.41	No Chg	SHORT	Covered
807	ISHARES INC MSCI TAIWAN INDEX FD	4/25/2012	5/25/2012	\$9,511.87	\$11,810.37 (\$2,298.50)	\$2,298.50	No Chg	SHORT	Covered
82	ISHARES INC MSCI TAIWAN INDEX FD	3/29/2012	5/25/2012	\$966.51	\$1,085.37 (\$118.86)	\$118.86	No Chg	SHORT	Covered
207	WISDOMTREE TR INDIA EARNINGS FD	4/19/2012	5/21/2012	\$3,358.97	\$4,210.67 (\$851.70)	\$851.70	No Chg	SHORT	Covered
76	WISDOMTREE TR INDIA EARNINGS FD	4/18/2012	5/21/2012	\$1,233.24	\$1,551.03 (\$317.79)	\$317.79	No Chg	SHORT	Covered
538	WISDOMTREE TR INDIA EARNINGS FD	4/18/2012	5/21/2012	\$8,730.07	\$11,796.72 (\$3,066.65)	\$3,066.65	No Chg	SHORT	Covered
21	WISDOMTREE TR INDIA EARNINGS FD	4/18/2012	5/21/2012	\$340.76	\$458.80 (\$118.04)	\$118.04	No Chg	SHORT	Covered
226	WISDOMTREE TR INDIA EARNINGS FD	4/18/2012	5/21/2012	\$3,667.28	\$4,870.57 (\$1,203.29)	\$1,203.29	No Chg	SHORT	Covered
143	MARKET VECTORS RUSSIA ETF TR SHS BEN	4/26/2012	5/21/2012	\$3,572.88	\$4,531.01 (\$958.13)	\$0.00	(\$958.13)	SHORT	Covered
503	MARKET VECTORS RUSSIA ETF TR SHS BEN	4/25/2012	5/21/2012	\$12,567.56	\$16,075.37 (\$3,507.81)	\$0.00	(\$3,507.81)	SHORT	Covered
35	MARKET VECTORS RUSSIA ETF TR SHS BEN	4/25/2012	5/21/2012	\$874.48	\$1,107.58 (\$233.10)	\$0.00	(\$233.10)	SHORT	Covered
11	MARKET VECTORS RUSSIA ETF TR SHS BEN	3/23/2012	5/21/2012	\$274.84	\$365.49 (\$90.65)	\$0.00	(\$90.65)	SHORT	Covered
5	ISHARES INC MSCI TAIWAN INDEX FD	3/29/2012	5/18/2012	\$60.03	\$66.18 (\$6.15)	\$6.15	No Chg	SHORT	Covered
77	ISHARES INC MSCI TAIWAN INDEX FD	3/29/2012	5/18/2012	\$924.49	\$1,160.87 (\$236.38)	\$236.38	No Chg	SHORT	Covered
390	ISHARES INC MSCI TAIWAN INDEX FD	3/29/2012	5/18/2012	\$4,682.50	\$5,827.49 (\$1,144.99)	\$1,144.99	No Chg	SHORT	Covered
983	ISHARES INC MSCI TAIWAN INDEX FD	3/29/2012	5/18/2012	\$11,802.29	\$13,414.21 (\$1,611.92)	\$1,611.92	No Chg	SHORT	Covered
213	POSCO SPON ADR	3/27/2012	5/17/2012	\$16,641.07	\$18,122.08 (\$1,481.01)	(\$0.00)	(\$1,481.01)	SHORT	Covered
94	MARKET VECTORS RUSSIA ETF TR SHS BEN	3/23/2012	5/17/2012	\$2,335.47	\$3,123.26 (\$787.79)	\$0.00	(\$787.79)	SHORT	Covered
526	MARKET VECTORS RUSSIA ETF TR SHS BEN	3/23/2012	5/17/2012	\$13,068.68	\$16,934.84 (\$3,866.16)	\$0.00	(\$3,866.16)	SHORT	Covered

	MARKET VECTORS RUSSIA ETF TR SHS BEN	3/6/2012	5/17/2012	\$5,217.53	\$6,551.75 (\$1,334.22)	\$0.00	(\$1,334.22)	SHORT	Covered
210	INT								
44	VALE SA ADR ISIN#US91912E1055	5/3/2012	5/14/2012	\$850.67	\$977.24 (\$126.57)	\$126.57	No Chg	SHORT	Covered
393	VALE SA ADR ISIN#US91912E1055	5/3/2012	5/14/2012	\$7,598.02	\$11,205.41 (\$3,607.39)	\$3,607.39	No Chg	SHORT	Covered
393	VALE SA ADR ISIN#US91912E1055	3/2/2012	5/14/2012	\$7,598.03	\$10,074.95 (\$2,476.92)	\$2,476.92	No Chg	SHORT	Covered
	PETROLEO BRASILEIRO SA PETROBRAS								
75	SPONSORED ADR	5/3/2012	5/14/2012	\$1,500.83	\$1,764.29 (\$263.46)	\$0.00	(\$263.46)	SHORT	Covered
	PETROLEO BRASILEIRO SA PETROBRAS								
335	SPONSORED ADR	5/3/2012	5/14/2012	\$6,703.72	\$11,316.26 (\$4,612.54)	\$0.00	(\$4,612.54)	SHORT	Covered
	PETROLEO BRASILEIRO SA PETROBRAS								
335	SPONSORED ADR	2/24/2012	5/14/2012	\$6,703.72	\$10,139.51 (\$3,435.79)	\$3,435.79	No Chg	SHORT	Covered
708	ISHARES TR FTSE CHINA 25 INDEX FD	2/9/2012	5/14/2012	\$24,541.05	\$28,384.08 (\$3,843.03)	\$3,843.03	No Chg	SHORT	Covered
85	ISHARES INC MSCI TAIWAN INDEX FD	3/29/2012	5/14/2012	\$1,043.83	\$1,159.93 (\$116.10)	\$116.10	No Chg	SHORT	Covered
379	ISHARES INC MSCI TAIWAN INDEX FD	3/29/2012	5/14/2012	\$4,654.23	\$5,230.65 (\$576.42)	\$576.42	No Chg	SHORT	Covered
9	ISHARES INC MSCI TAIWAN INDEX FD	2/2/2012	5/14/2012	\$110.52	\$117.83 (\$7.31)	\$7.31	No Chg	SHORT	Covered
518	ISHARES INC MSCI TAIWAN INDEX FD	2/2/2012	5/14/2012	\$6,361.20	\$7,029.63 (\$668.43)	\$668.43	No Chg	SHORT	Covered
7	ISHARES INC MSCI TAIWAN INDEX FD	2/2/2012	5/14/2012	\$85.96	\$106.42 (\$20.46)	\$20.46	No Chg	SHORT	Covered
56	ISHARES INC MSCI TURKEY INDEX FD	4/19/2012	5/14/2012	\$2,714.32	\$2,959.37 (\$245.05)	\$0.00	(\$245.05)	SHORT	Covered
2	ISHARES INC MSCI TURKEY INDEX FD	4/19/2012	5/14/2012	\$96.94	\$103.77 (\$6.83)	\$0.00	(\$6.83)	SHORT	Covered
105	ISHARES INC MSCI TURKEY INDEX FD	4/19/2012	5/14/2012	\$5,089.35	\$5,396.05 (\$306.70)	\$0.00	(\$306.70)	SHORT	Covered
	ISHARES INC MSCI BRAZIL FREE INDEX FD								
56	ISHARES INC MSCI BRAZIL FREE INDEX FD	4/10/2012	5/14/2012	\$3,069.65	\$4,617.72 (\$1,548.07)	\$1,548.07	No Chg	SHORT	Covered
	ISHARES INC MSCI BRAZIL FREE INDEX FD								
33	ISHARES INC MSCI BRAZIL FREE INDEX FD	4/10/2012	5/14/2012	\$1,808.90	\$2,541.97 (\$733.07)	\$733.07	No Chg	SHORT	Covered
	ISHARES INC MSCI BRAZIL FREE INDEX FD								
1	ISHARES INC MSCI BRAZIL FREE INDEX FD	4/10/2012	5/14/2012	\$54.82	\$78.08 (\$23.26)	\$23.26	No Chg	SHORT	Covered
	ISHARES INC MSCI BRAZIL FREE INDEX FD								
32	ISHARES INC MSCI BRAZIL FREE INDEX FD	4/10/2012	5/14/2012	\$1,754.08	\$2,466.46 (\$712.38)	\$712.38	No Chg	SHORT	Covered
	ISHARES INC MSCI BRAZIL FREE INDEX FD								
33	ISHARES INC MSCI BRAZIL FREE INDEX FD	4/10/2012	5/14/2012	\$1,808.90	\$2,396.28 (\$587.38)	\$587.38	No Chg	SHORT	Covered
	ISHARES INC MSCI BRAZIL FREE INDEX FD								
8	ISHARES INC MSCI BRAZIL FREE INDEX FD	4/10/2012	5/14/2012	\$438.52	\$574.14 (\$135.62)	\$135.62	No Chg	SHORT	Covered
	ISHARES INC MSCI BRAZIL FREE INDEX FD								
60	ISHARES INC MSCI BRAZIL FREE INDEX FD	4/10/2012	5/14/2012	\$3,288.90	\$3,696.61 (\$407.71)	\$407.71	No Chg	SHORT	Covered
	ISHARES INC MSCI BRAZIL FREE INDEX FD								
242	ISHARES INC MSCI BRAZIL FREE INDEX FD	4/10/2012	5/9/2012	\$13,744.20	\$14,909.64 (\$1,165.44)	\$1,165.44	No Chg	SHORT	Covered
	ISHARES INC MSCI BRAZIL FREE INDEX FD								
78	ISHARES INC MSCI BRAZIL FREE INDEX FD	4/10/2012	5/9/2012	\$4,381.87	\$4,805.59 (\$423.72)	\$423.72	No Chg	SHORT	Covered
	ISHARES INC MSCI BRAZIL FREE INDEX FD								
23	ISHARES INC MSCI BRAZIL FREE INDEX FD	4/10/2012	5/9/2012	\$1,292.09	\$1,630.57 (\$338.48)	\$338.48	No Chg	SHORT	Covered
	ISHARES INC MSCI BRAZIL FREE INDEX FD								
23	ISHARES INC MSCI BRAZIL FREE INDEX FD	4/10/2012	5/9/2012	\$1,292.09	\$1,705.87 (\$413.78)	\$413.78	No Chg	SHORT	Covered

69	ISHARES INC MSCI BRAZIL FREE INDEX FD	4/10/2012	5/9/2012	\$3,876 27	\$5,223 22 (\$1,346 95)	\$1,346 95	No Chg	SHORT	Covered
75	ISHARES INC MSCI BRAZIL FREE INDEX FD	4/10/2012	5/9/2012	\$4,213 34	\$5,777 02 (\$1,563 68)	\$1,563 68	No Chg	SHORT	Covered
33	ISHARES INC MSCI BRAZIL FREE INDEX FD	4/10/2012	5/9/2012	\$1,853 87	\$2,362 70 (\$508 83)	\$508 83	No Chg	SHORT	Covered
1	ISHARES INC MSCI BRAZIL FREE INDEX FD	4/10/2012	5/9/2012	\$56 18	\$72 65 (\$16 47)	\$16 47	No Chg	SHORT	Covered
32	ISHARES INC MSCI BRAZIL FREE INDEX FD	4/10/2012	5/9/2012	\$1,797 69	\$2,292 63 (\$494 94)	\$494 94	No Chg	SHORT	Covered
718	WISDOMTREE TR INDIA EARNINGS FD	4/18/2012	5/7/2012	\$12,676 43	\$15,473 76 (\$2,797.33)	\$2,797.33	No Chg	SHORT	Covered
462	MARKET VECTORS RUSSIA ETF TR SHS BEN INT	3/6/2012	5/7/2012	\$12,680 93	\$14,413 84 (\$1,732 91)	\$0 00	(\$1,732.91)	SHORT	Covered
146	WISDOMTREE TR INDIA EARNINGS FD	4/18/2012	5/3/2012	\$2,584 00	\$3,146 47 (\$562 47)	\$562 47	No Chg	SHORT	Covered
1,760 00	WISDOMTREE TR INDIA EARNINGS FD	3/29/2012	5/3/2012	\$31,149 54	\$32,729 31 (\$1,579 77)	\$1,579 77	No Chg	SHORT	Covered
695	WISDOMTREE TR INDIA EARNINGS FD	3/27/2012	5/3/2012	\$12,300 53	\$13,284 79 (\$984.26)	\$984 26	No Chg	SHORT	Covered
538	WISDOMTREE TR INDIA EARNINGS FD	3/27/2012	5/3/2012	\$9,521 85	\$11,100 82 (\$1,578 97)	\$1,578 97	No Chg	SHORT	Covered
21	WISDOMTREE TR INDIA EARNINGS FD	2/28/2012	5/3/2012	\$371 67	\$431 64 (\$59 97)	\$59 97	No Chg	SHORT	Covered
1,090 00	WISDOMTREE TR INDIA EARNINGS FD	2/28/2012	5/2/2012	\$19,614 55	\$22,403.96 (\$2,789 41)	\$2,789 41	No Chg	SHORT	Covered
87	MARKET VECTORS RUSSIA ETF TR SHS BEN INT	3/6/2012	5/2/2012	\$2,546 93	\$2,714 30 (\$167 37)	\$46 17	(\$121 20)	SHORT	Covered
807	MARKET VECTORS RUSSIA ETF TR SHS BEN INT	2/13/2012	5/2/2012	\$23,625.01	\$25,380 71 (\$1,755 70)	\$1,755 70	No Chg	SHORT	Covered
480	ISHARES INC MSCI TAIWAN INDEX FD	2/2/2012	5/2/2012	\$6,249 65	\$7,297 20 (\$1,047 55)	\$1,047 55	No Chg	SHORT	Covered
123	ISHARES INC MSCI TAIWAN INDEX FD	1/3/2012	5/2/2012	\$1,601 47	\$1,790 89 (\$189 42)	\$189 42	No Chg	SHORT	Covered
64	ISHARES INC MSCI TAIWAN INDEX FD	1/3/2012	5/2/2012	\$833 29	\$931 85 (\$98 56)	\$98 56	No Chg	SHORT	Covered
807	ISHARES INC MSCI TAIWAN INDEX FD	1/3/2012	5/2/2012	\$10,507 22	\$11,887 11 (\$1,379 89)	\$1,379 89	No Chg	SHORT	Covered
403	ISHARES TR FTSE CHINA 25 INDEX FD	2/9/2012	5/1/2012	\$15,520 58	\$16,156 47 (\$635 89)	\$635 89	No Chg	SHORT	Covered
309	ISHARES TR FTSE CHINA 25 INDEX FD	1/31/2012	5/1/2012	\$11,900.39	\$11,953 60 (\$53 21)	\$53 21	No Chg	SHORT	Covered
27	ISHARES INC MSCI TURKEY INDEX FD	4/19/2012	5/1/2012	\$1,404 28	\$1,387 55 (\$16 73)	\$0 00	\$16 73	SHORT	Covered
17	ISHARES INC MSCI TURKEY INDEX FD	4/19/2012	5/1/2012	\$884 18	\$1,162 18 (\$278 00)	\$0 00	(\$278 00)	SHORT	Covered
25	ISHARES INC MSCI TURKEY INDEX FD	4/19/2012	5/1/2012	\$1,300 26	\$1,709 08 (\$408 82)	\$0 00	(\$408 82)	SHORT	Covered
22	ISHARES INC MSCI TURKEY INDEX FD	4/19/2012	5/1/2012	\$1,144.23	\$1,196 67 (\$52 44)	(\$0 00)	(\$52 44)	SHORT	Covered
156	ISHARES INC MSCI TURKEY INDEX FD	3/9/2012	5/1/2012	\$8,113 62	\$7,825 50 (\$288 12)	\$0 00	\$288 12	SHORT	Covered
407	ISHARES TR MSCI RUSSIA CAPPED INDEX FD	3/6/2012	4/26/2012	\$9,580 78	\$10,146 51 (\$565 73)	\$0 00	(\$565 73)	SHORT	Covered
236	ISHARES INC MSCI SOUTH AFRICA INDEX FD	2/10/2012	4/25/2012	\$16,029 12	\$15,894 60 (\$134 52)	\$0 00	\$134 52	SHORT	Covered
33	ISHARES INC MSCI BRAZIL FREE INDEX FD	4/10/2012	4/25/2012	\$2,001 12	\$2,364 27 (\$363 15)	\$363.15	No Chg	SHORT	Covered
8	ISHARES INC MSCI BRAZIL FREE INDEX FD	4/10/2012	4/25/2012	\$485 12	\$566 38 (\$81 26)	\$81 26	No Chg	SHORT	Covered

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23	ISHARES INC MSCI BRAZIL FREE INDEX FD	2/29/2012	4/25/2012	\$1,394 72	\$1,608 26	(\$213 54)	\$213 54	No Chg	SHORT	Covered
23	ISHARES INC MSCI BRAZIL FREE INDEX FD	2/29/2012	4/25/2012	\$1,394 72	\$1,683 56	(\$288 84)	\$288 84	No Chg	SHORT	Covered
69	ISHARES INC MSCI BRAZIL FREE INDEX FD	2/29/2012	4/25/2012	\$4,184 15	\$5,156 27	(\$972 12)	\$972 12	No Chg	SHORT	Covered
75	ISHARES INC MSCI BRAZIL FREE INDEX FD	2/29/2012	4/25/2012	\$4,547 99	\$5,704 25	(\$1,156 26)	\$1,156 26	No Chg	SHORT	Covered
33	ISHARES INC MSCI BRAZIL FREE INDEX FD	2/29/2012	4/25/2012	\$2,001 12	\$2,330 69	(\$329 57)	\$329 57	No Chg	SHORT	Covered
1	ISHARES INC MSCI BRAZIL FREE INDEX FD	2/29/2012	4/25/2012	\$60 64	\$71 68	(\$11 04)	\$11 04	No Chg	SHORT	Covered
140	MARKET VECTORS RUSSIA ETF TR SHS BEN INT	2/13/2012	4/18/2012	\$4,142 45	\$4,403 10	(\$260 65)	\$260 65	No Chg	SHORT	Covered
526	MARKET VECTORS RUSSIA ETF TR SHS BEN INT	1/27/2012	4/18/2012	\$15,563 76	\$16,000 92	(\$437 16)	\$437 16	No Chg	SHORT	Covered
191	ISHARES TR FTSE CHINA 25 INDEX FD	1/31/2012	4/18/2012	\$7,146 04	\$7,388 80	(\$242 76)	\$242 76	No Chg	SHORT	Covered
334	ISHARES TR FTSE CHINA 25 INDEX FD	1/30/2012	4/18/2012	\$12,496 21	\$12,869 58	(\$373 37)	\$373 37	No Chg	SHORT	Covered
77	ISHARES INC MSCI TAIWAN INDEX FD	1/3/2012	4/18/2012	\$992 53	\$1,134 21	(\$141 68)	\$141 68	No Chg	SHORT	Covered
390	ISHARES INC MSCI TAIWAN INDEX FD	1/3/2012	4/18/2012	\$5,027 10	\$5,692 47	(\$665 37)	\$665 37	No Chg	SHORT	Covered
1,068 00	ISHARES INC MSCI TAIWAN INDEX FD	10/28/2011	4/18/2012	\$13,766 52	\$14,204 40	(\$437 88)	\$437 88	No Chg	SHORT	Noncovered
65	ISHARES INC MSCI BRAZIL FREE INDEX FD	2/29/2012	4/18/2012	\$4,006 70	\$4,658 94	(\$652 24)	\$652 24	No Chg	SHORT	Covered
8	ISHARES INC MSCI BRAZIL FREE INDEX FD	2/29/2012	4/18/2012	\$493 13	\$566 63	(\$73 50)	\$73 50	No Chg	SHORT	Covered
245	ISHARES INC MSCI BRAZIL FREE INDEX FD	12/14/2011	4/18/2012	\$15,102 17	\$13,925 80	\$1,176 37	\$0 00	\$1,176 37	SHORT	Noncovered
266	SPDR INDEX SHS FDS SPDR S&P EMERGING MARKETS DIVID ETF	3/9/2012	4/10/2012	\$12,946 27	\$14,050 12	(\$1,103 85)	\$1,103 85	No Chg	SHORT	Covered
220	PERUSAHAAN PERSEROAN PERSERO P T TELEKOMUNIKASI INDONESIA ADR RPSTG 40 SER B SHS	2/15/2012	4/10/2012	\$7,196 64	\$6,660 13	\$536 51	\$0 00	\$536 51	SHORT	Covered
451	PERUSAHAAN PERSEROAN PERSERO P T TELEKOMUNIKASI INDONESIA ADR RPSTG 40 SER B SHS	10/13/2011	4/10/2012	\$14,753 11	\$14,950 51	(\$197 40)	\$0 00	(\$197 40)	SHORT	Covered
312	ISHARES INC MSCI SOUTH KOREA INDEX FD	3/6/2012	4/10/2012	\$18,046 76	\$17,927 52	\$119 24	(\$0 00)	\$119 24	SHORT	Covered
6	ISHARES INC MSCI SOUTH KOREA INDEX FD	3/6/2012	4/10/2012	\$347 05	\$344 76	\$2 29	\$0 00	\$2 29	SHORT	Covered
261	ISHARES INC MSCI SOUTH KOREA INDEX FD	3/6/2012	4/10/2012	\$15,096 82	\$15,130 28	(\$33 46)	\$33 46	No Chg	SHORT	Covered
379	ISHARES INC MSCI TAIWAN INDEX FD	10/28/2011	4/10/2012	\$4,826 57	\$5,040 70	(\$214 13)	\$214 13	No Chg	SHORT	Noncovered

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1,388 00	ISHARES INC MSCI TAIWAN INDEX FD	10/11/2011	4/10/2012	\$17,676.18	\$17,551.95	\$124.23	(\$0.00)	\$124.23	SHORT	Noncovered
275	ISHARES INC MSCI TAIWAN INDEX FD	10/10/2011	4/10/2012	\$3,502.13	\$3,454.71	\$47.42	\$0.00	\$47.42	SHORT	Noncovered
86	ISHARES INC MSCI SOUTH KOREA INDEX FD	3/6/2012	3/30/2012	\$5,120.44	\$4,985.45	\$134.99	(\$0.00)	\$134.99	SHORT	Covered
347	ISHARES INC MSCI SOUTH KOREA INDEX FD	3/2/2012	3/30/2012	\$20,660.38	\$20,837.49	(\$177.11)	\$177.11	No Chg	SHORT	Covered
9	ISHARES INC MSCI SOUTH KOREA INDEX FD	1/11/2012	3/30/2012	\$535.86	\$473.56	\$62.30	\$0.00	\$62.30	SHORT	Covered
220	ISHARES INC MSCI SOUTH KOREA INDEX FD	1/11/2012	3/29/2012	\$12,872.29	\$11,575.92	\$1,296.37	\$0.00	\$1,296.37	SHORT	Covered
344	ISHARES INC MSCI SOUTH KOREA INDEX FD	1/10/2012	3/29/2012	\$20,127.58	\$18,383.02	\$1,744.56	\$0.00	\$1,744.56	SHORT	Covered
41	ISHARES INC MSCI TURKEY INDEX FD	3/9/2012	3/29/2012	\$2,127.45	\$2,056.70	\$70.75	\$0.00	\$70.75	SHORT	Covered
6	ISHARES INC MSCI TURKEY INDEX FD	3/9/2012	3/29/2012	\$311.33	\$327.15	(\$15.82)	\$0.00	(\$15.82)	SHORT	Covered
60	ISHARES INC MSCI TURKEY INDEX FD	3/9/2012	3/29/2012	\$3,113.34	\$3,288.34	(\$175.00)	\$0.00	(\$175.00)	SHORT	Covered
117	ISHARES INC MSCI TURKEY INDEX FD	3/9/2012	3/29/2012	\$6,071.01	\$6,297.65	(\$226.64)	\$108.48	(\$118.16)	SHORT	Covered
2	ISHARES INC MSCI TURKEY INDEX FD	3/9/2012	3/29/2012	\$103.78	\$105.73	(\$1.95)	\$1.95	No Chg	SHORT	Covered
132	ISHARES INC MSCI TURKEY INDEX FD	3/9/2012	3/29/2012	\$6,849.34	\$6,912.99	(\$63.65)	\$63.65	No Chg	SHORT	Covered
5	ISHARES INC MSCI TURKEY INDEX FD	3/9/2012	3/29/2012	\$259.44	\$253.46	\$5.98	(\$0.00)	\$5.98	SHORT	Covered
26	ISHARES INC MSCI TURKEY INDEX FD	3/9/2012	3/29/2012	\$1,349.11	\$1,316.00	\$33.11	(\$0.00)	\$33.11	SHORT	Covered
17	ISHARES INC MSCI TURKEY INDEX FD	3/9/2012	3/29/2012	\$882.11	\$1,178.84	(\$296.73)	\$296.73	No Chg	SHORT	Covered
25	ISHARES INC MSCI TURKEY INDEX FD	3/9/2012	3/29/2012	\$1,297.22	\$1,733.59	(\$436.37)	\$436.37	No Chg	SHORT	Covered
22	ISHARES INC MSCI TURKEY INDEX FD	3/9/2012	3/29/2012	\$1,141.56	\$1,218.24	(\$76.68)	\$76.68	No Chg	SHORT	Covered
6	ISHARES INC MSCI TURKEY INDEX FD	2/24/2012	3/29/2012	\$311.33	\$337.51	(\$26.18)	\$26.18	No Chg	SHORT	Covered
60	ISHARES INC MSCI TURKEY INDEX FD	2/24/2012	3/29/2012	\$3,113.34	\$3,391.87	(\$278.53)	\$278.53	No Chg	SHORT	Covered
117	ISHARES INC MSCI TURKEY INDEX FD	2/24/2012	3/29/2012	\$6,071.01	\$6,499.54	(\$428.53)	\$428.53	No Chg	SHORT	Covered
394	VALE SA ADR ISINHUS91912E1055	3/2/2012	3/27/2012	\$9,215.42	\$10,100.58	(\$885.16)	\$0.00	(\$885.16)	SHORT	Covered
	PETROLEO BRASILEIRO SA PETROBRAS									
336	SPONSORED ADR	2/24/2012	3/27/2012	\$9,107.15	\$10,169.78	(\$1,062.63)	\$0.00	(\$1,062.63)	SHORT	Covered
96	ISHARES INC MSCI SOUTH KOREA INDEX FD	1/10/2012	3/27/2012	\$5,752.94	\$5,130.14	\$622.80	\$0.00	\$622.80	SHORT	Covered
152	ISHARES INC MSCI SOUTH KOREA INDEX FD	1/6/2012	3/27/2012	\$9,108.81	\$7,938.25	\$1,170.56	\$0.00	\$1,170.56	SHORT	Covered
2	ISHARES INC MSCI TURKEY INDEX FD	2/24/2012	3/27/2012	\$105.70	\$111.10	(\$5.40)	\$5.40	No Chg	SHORT	Covered
132	ISHARES INC MSCI TURKEY INDEX FD	2/24/2012	3/27/2012	\$6,976.40	\$7,267.81	(\$291.41)	\$291.41	No Chg	SHORT	Covered
33	ISHARES INC MSCI TURKEY INDEX FD	2/24/2012	3/27/2012	\$1,744.10	\$1,693.53	\$50.57	(\$0.00)	\$50.57	SHORT	Covered
186	ISHARES INC MSCI SOUTH KOREA INDEX FD	1/6/2012	3/23/2012	\$11,047.90	\$9,713.91	\$1,333.99	\$0.00	\$1,333.99	SHORT	Covered
112	ISHARES INC MSCI SOUTH KOREA INDEX FD	1/6/2012	3/23/2012	\$6,652.50	\$5,880.10	\$772.40	\$0.00	\$772.40	SHORT	Covered
36	ISHARES INC MSCI SOUTH KOREA INDEX FD	11/21/2011	3/23/2012	\$2,138.30	\$1,819.07	\$319.23	\$0.00	\$319.23	SHORT	Noncovered

338	ISHARES INC MSCI SOUTH KOREA INDEX FD	11/21/2011	3/16/2012	\$20,445.99	\$17,079.08	\$3,366.91	\$0.00	\$3,366.91	SHORT	Noncovered
1	ISHARES INC MSCI SOUTH KOREA INDEX FD	11/10/2011	3/16/2012	\$60.49	\$53.08	\$7.41	\$0.00	\$7.41	SHORT	Noncovered
1,073.00	ISHARES INC MSCI TAIWAN INDEX FD	10/10/2011	3/8/2012	\$14,399.66	\$13,479.67	\$919.99	\$0.00	\$919.99	SHORT	Noncovered
924	ISHARES INC MSCI TAIWAN INDEX FD	9/8/2011	3/8/2012	\$12,400.08	\$12,298.90	\$101.18	\$0.00	\$101.18	SHORT	Noncovered
538	WISDOMTREE TR INDIA EARNINGS FD	2/28/2012	3/6/2012	\$10,241.05	\$11,058.11	(\$817.06)	\$817.06	No Chg	SHORT	Covered
530	WISDOMTREE TR INDIA EARNINGS FD	1/6/2012	3/6/2012	\$10,088.76	\$8,614.30	\$1,474.46	\$0.00	\$1,474.46	SHORT	Covered
354	WISDOMTREE TR INDIA EARNINGS FD	1/6/2012	3/6/2012	\$6,738.53	\$5,753.71	\$984.82	\$0.00	\$984.82	SHORT	Covered
104	ISHARES INC MSCI BRAZIL FREE INDEX FD	12/14/2011	3/6/2012	\$6,905.94	\$5,911.36	\$994.58	\$0.00	\$994.58	SHORT	Noncovered
40	ISHARES INC MSCI BRAZIL FREE INDEX FD	12/14/2011	3/6/2012	\$2,656.13	\$2,682.62	(\$26.49)	\$15.23	(\$11.26)	SHORT	Noncovered
99	ISHARES INC MSCI BRAZIL FREE INDEX FD	12/14/2011	3/6/2012	\$6,573.93	\$6,351.26	\$222.67	\$0.00	\$222.67	SHORT	Noncovered
23	ISHARES INC MSCI BRAZIL FREE INDEX FD	12/14/2011	3/6/2012	\$1,527.28	\$1,617.81	(\$90.53)	\$90.53	No Chg	SHORT	Noncovered
69	ISHARES INC MSCI BRAZIL FREE INDEX FD	12/12/2011	3/6/2012	\$4,581.83	\$4,959.00	(\$377.17)	\$377.17	No Chg	SHORT	Noncovered
75	ISHARES INC MSCI BRAZIL FREE INDEX FD	12/12/2011	3/6/2012	\$4,980.25	\$5,489.83	(\$509.58)	\$509.58	No Chg	SHORT	Noncovered
33	ISHARES INC MSCI BRAZIL FREE INDEX FD	12/12/2011	3/6/2012	\$2,191.31	\$2,236.34	(\$45.03)	\$45.03	No Chg	SHORT	Noncovered
66	ISHARES INC MSCI BRAZIL FREE INDEX FD	12/12/2011	3/6/2012	\$4,382.62	\$4,541.93	(\$159.31)	\$159.31	No Chg	SHORT	Noncovered
624	MARKET VECTORS RUSSIA ETF TR SHS BEN	1/27/2012	3/5/2012	\$20,677.92	\$18,982.08	\$1,695.84	(\$0.00)	\$1,695.84	SHORT	Covered
3	ISHARES TR FTSE CHINA 25 INDEX FD	1/30/2012	3/5/2012	\$117.60	\$115.60	\$2.00	\$0.00	\$2.00	SHORT	Covered
880	ISHARES TR FTSE CHINA 25 INDEX FD	9/8/2011	3/5/2012	\$34,496.00	\$32,791.36	\$1,704.64	\$0.00	\$1,704.64	SHORT	Noncovered
5	ISHARES INC MSCI TURKEY INDEX FD	2/24/2012	3/5/2012	\$253.95	\$256.60	(\$2.65)	\$2.65	No Chg	SHORT	Covered
26	ISHARES INC MSCI TURKEY INDEX FD	2/24/2012	3/5/2012	\$1,320.54	\$1,332.29	(\$11.75)	\$11.75	No Chg	SHORT	Covered
17	ISHARES INC MSCI TURKEY INDEX FD	2/24/2012	3/5/2012	\$863.43	\$1,189.49	(\$326.06)	\$326.06	No Chg	SHORT	Covered
25	ISHARES INC MSCI TURKEY INDEX FD	2/24/2012	3/5/2012	\$1,269.75	\$1,749.25	(\$479.50)	\$479.50	No Chg	SHORT	Covered
28	ISHARES INC MSCI TURKEY INDEX FD	2/24/2012	3/5/2012	\$1,422.12	\$1,568.03	(\$145.91)	\$145.91	No Chg	SHORT	Covered
60	ISHARES INC MSCI TURKEY INDEX FD	2/24/2012	3/5/2012	\$3,047.40	\$3,376.86	(\$329.46)	\$329.46	No Chg	SHORT	Covered
119	ISHARES INC MSCI TURKEY INDEX FD	2/24/2012	3/5/2012	\$6,044.02	\$6,580.88	(\$536.86)	\$536.86	No Chg	SHORT	Covered
132	ISHARES INC MSCI TURKEY INDEX FD	2/24/2012	3/5/2012	\$6,704.29	\$7,234.80	(\$530.51)	\$530.51	No Chg	SHORT	Covered
38	ISHARES INC MSCI TURKEY INDEX FD	2/24/2012	3/5/2012	\$1,930.02	\$1,940.63	(\$10.61)	\$10.61	No Chg	SHORT	Covered
26	ISHARES INC MSCI TURKEY INDEX FD	1/23/2012	3/5/2012	\$1,320.54	\$1,325.79	(\$5.25)	\$5.25	No Chg	SHORT	Covered
42	ISHARES INC MSCI TURKEY INDEX FD	1/23/2012	3/5/2012	\$2,133.18	\$2,928.24	(\$795.06)	\$795.06	No Chg	SHORT	Covered
28	ISHARES INC MSCI TURKEY INDEX FD	1/23/2012	3/5/2012	\$1,422.12	\$1,561.03	(\$138.91)	\$138.91	No Chg	SHORT	Covered

40	ISHARES INC MSCI SOUTH AFRICA INDEX FD	2/10/2012	3/2/2012	\$2,820.80	\$2,694.00	\$126.80	\$0.00	\$126.80	SHORT	Covered
181	ISHARES INC MSCI SOUTH AFRICA INDEX FD	2/1/2012	3/2/2012	\$12,764.14	\$12,387.57	\$376.57	\$0.00	\$376.57	SHORT	Covered
76	ISHARES INC MSCI SOUTH AFRICA INDEX FD	10/20/2011	3/2/2012	\$5,359.53	\$4,441.87	\$917.66	\$0.00	\$917.66	SHORT	Noncovered
568	AMERICA MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS ISIN#US02364W1053	2/15/2012	3/2/2012	\$13,648.70	\$13,272.34	\$376.36	\$0.00	\$376.36	SHORT	Covered
288	AMERICA MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS ISIN#US02364W1053	8/10/2011	3/2/2012	\$6,920.47	\$6,593.22	\$327.25	\$0.00	\$327.25	SHORT	Covered
2	MARKET VECTORS RUSSIA ETF TR SHS BEN	1/27/2012	2/28/2012	\$65.97	\$60.84	\$5.13	\$0.00	\$5.13	SHORT	Covered
845	MARKET VECTORS RUSSIA ETF TR SHS BEN	1/13/2012	2/28/2012	\$27,872.07	\$23,447.48	\$4,424.59	\$0.00	\$4,424.59	SHORT	Covered
185	MARKET VECTORS RUSSIA ETF TR SHS BEN	12/27/2011	2/28/2012	\$6,102.17	\$4,976.39	\$1,125.78	\$0.00	\$1,125.78	SHORT	Noncovered
309	MARKET VECTORS RUSSIA ETF TR SHS BEN	12/27/2011	2/28/2012	\$10,150.65	\$8,311.92	\$1,838.73	\$0.00	\$1,838.73	SHORT	Noncovered
91	MARKET VECTORS RUSSIA ETF TR SHS BEN	12/27/2011	2/28/2012	\$2,989.35	\$2,528.84	\$460.51	\$0.00	\$460.51	SHORT	Noncovered
60	MARKET VECTORS RUSSIA ETF TR SHS BEN	12/27/2011	2/28/2012	\$1,971.00	\$1,696.18	\$274.82	\$0.00	\$274.82	SHORT	Noncovered
162	MARKET VECTORS RUSSIA ETF TR SHS BEN	12/12/2011	2/28/2012	\$5,321.70	\$4,498.78	\$822.92	\$0.00	\$822.92	SHORT	Noncovered
477	TELEFONICA BRASIL SA SPONSORED ADR ISIN#US87936R1068	2/15/2012	2/24/2012	\$14,204.01	\$13,361.53	\$842.48	\$0.00	\$842.48	SHORT	Covered
865	ISHARES INC MSCI TAIWAN INDEX FD	9/8/2011	2/24/2012	\$11,580.36	\$11,513.58	\$66.78	\$0.00	\$66.78	SHORT	Noncovered
659	ISHARES INC MSCI TAIWAN INDEX FD	8/19/2011	2/24/2012	\$8,822.49	\$8,618.53	\$203.96	(\$0.00)	\$203.96	SHORT	Noncovered
30	ISHARES INC MSCI BRAZIL FREE INDEX FD	12/12/2011	2/24/2012	\$2,082.86	\$2,064.51	\$18.35	(\$0.00)	\$18.35	SHORT	Noncovered
8	ISHARES INC MSCI BRAZIL FREE INDEX FD	12/12/2011	2/24/2012	\$555.43	\$567.96	(\$12.53)	\$12.53	No Chg	SHORT	Noncovered
162	ISHARES INC MSCI BRAZIL FREE INDEX FD	12/12/2011	2/24/2012	\$11,247.45	\$11,205.38	\$42.07	\$0.00	\$42.07	SHORT	Noncovered
93	ISHARES INC MSCI BRAZIL FREE INDEX FD	10/24/2011	2/24/2012	\$6,456.87	\$6,451.74	\$5.13	\$0.00	\$5.13	SHORT	Noncovered
252	CHUNGHWA TELECOM CO LTD SPONS ADR NEW 2011 ISIN#US17133Q5027	2/15/2012	2/24/2012	\$7,537.37	\$7,997.40	(\$460.03)	\$0.00	(\$460.03)	SHORT	Covered
895	ISHARES INC MSCI MALAYSIA FREE INDEX FD	2/7/2012	2/15/2012	\$12,874.66	\$13,008.83	(\$134.17)	\$0.00	(\$134.17)	SHORT	Noncovered

257	ISHARES INC MSCI MALAYSIA FREE INDEX FD	2/7/2012	2/15/2012	\$3,696.97	\$4,851.56 (\$1,154.59)	\$0.00	(\$1,154.59)	SHORT	Noncovered
1,109.00	ISHARES INC MSCI MALAYSIA FREE INDEX FD	1/31/2012	2/15/2012	\$15,953.08	\$15,576.79 \$376.29	(\$0.00)	\$376.29	SHORT	Covered
257	ISHARES INC MSCI MALAYSIA FREE INDEX FD	1/31/2012	2/15/2012	\$3,696.97	\$4,813.04 (\$1,116.07)	\$1,116.07	No Chg	SHORT	Covered
137	ISHARES INC MSCI MALAYSIA FREE INDEX FD	10/28/2011	2/15/2012	\$1,970.76	\$1,928.96 \$41.80	\$0.00	\$41.80	SHORT	Noncovered
257	ISHARES INC MSCI MALAYSIA FREE INDEX FD	10/28/2011	2/15/2012	\$3,696.97	\$4,900.24 (\$1,203.27)	\$1,203.27	No Chg	SHORT	Noncovered
199	WISDOMTREE TR INDIA EARNINGS FD	1/6/2012	2/10/2012	\$4,013.85	\$3,234.43 \$779.42	\$0.00	\$779.42	SHORT	Covered
1,151.00	WISDOMTREE TR INDIA EARNINGS FD	1/6/2012	2/10/2012	\$23,215.79	\$20,697.97 \$2,517.82	\$0.00	\$2,517.82	SHORT	Covered
60	ISHARES INC MCSI TURKEY INDEX FD	1/23/2012	2/10/2012	\$3,030.60	\$3,345.06 (\$314.46)	\$314.46	No Chg	SHORT	Covered
119	ISHARES INC MCSI TURKEY INDEX FD	1/23/2012	2/10/2012	\$6,010.69	\$6,517.80 (\$507.11)	\$507.11	No Chg	SHORT	Covered
132	ISHARES INC MCSI TURKEY INDEX FD	1/19/2012	2/10/2012	\$6,667.32	\$7,164.83 (\$497.51)	\$497.51	No Chg	SHORT	Covered
38	ISHARES INC MCSI TURKEY INDEX FD	12/23/2011	2/10/2012	\$1,919.38	\$1,920.48 (\$1.10)	\$1.10	No Chg	SHORT	Noncovered
9	ISHARES INC MCSI TURKEY INDEX FD	12/23/2011	2/10/2012	\$454.59	\$429.19 \$25.40	\$0.00	\$25.40	SHORT	Noncovered
181	ISHARES INC MCSI TURKEY INDEX FD	12/23/2011	2/10/2012	\$9,142.31	\$8,156.21 \$986.10	\$0.00	\$986.10	SHORT	Noncovered
60	MARKET VECTORS RUSSIA ETF TR SHS BEN	12/12/2011	2/9/2012	\$1,892.92	\$1,666.21 \$226.71	\$0.00	\$226.71	SHORT	Noncovered
372	MARKET VECTORS RUSSIA ETF TR SHS BEN	12/8/2011	2/9/2012	\$11,736.12	\$10,497.84 \$1,238.28	\$0.00	\$1,238.28	SHORT	Noncovered
204	ISHARES INC MSCI MEXICO FREE INDEX FD	1/30/2012	2/9/2012	\$12,453.38	\$11,685.59 \$767.79	(\$0.00)	\$767.79	SHORT	Covered
75	ISHARES INC MSCI MEXICO FREE INDEX FD	11/9/2011	2/9/2012	\$4,578.45	\$4,161.24 \$417.21	\$0.00	\$417.21	SHORT	Noncovered
115	ISHARES INC MSCI SOUTH KOREA INDEX FD	11/10/2011	2/9/2012	\$6,815.45	\$6,104.40 \$711.05	\$0.00	\$711.05	SHORT	Noncovered
202	ISHARES INC MSCI CHILE INVESTABLE MARKET INDEX FD	11/9/2011	2/9/2012	\$13,426.94	\$12,650.55 \$776.39	\$0.00	\$776.39	SHORT	Noncovered
431	WISDOMTREE TR INDIA EARNINGS FD	1/6/2012	2/7/2012	\$8,716.98	\$7,750.50 \$966.48	\$0.00	\$966.48	SHORT	Covered
157	WISDOMTREE TR INDIA EARNINGS FD	1/6/2012	2/7/2012	\$3,175.33	\$2,647.55 \$527.78	\$0.00	\$527.78	SHORT	Covered
583	WISDOMTREE TR INDIA EARNINGS FD	1/6/2012	2/7/2012	\$11,791.18	\$9,504.89 \$2,286.29	\$0.00	\$2,286.29	SHORT	Covered
198	WISDOMTREE TR INDIA EARNINGS FD	1/6/2012	2/2/2012	\$3,960.02	\$3,228.07 \$731.95	\$0.00	\$731.95	SHORT	Covered
136	WISDOMTREE TR INDIA EARNINGS FD	12/12/2011	2/2/2012	\$2,720.01	\$2,205.92 \$514.09	\$0.00	\$514.09	SHORT	Noncovered
113	ISHARES INC MSCI SOUTH KOREA INDEX FD	11/10/2011	2/2/2012	\$6,647.79	\$5,998.23 \$649.56	\$0.00	\$649.56	SHORT	Noncovered
628	WISDOMTREE TR INDIA EARNINGS FD	12/12/2011	2/1/2012	\$12,404.13	\$10,186.16 \$2,217.97	\$0.00	\$2,217.97	SHORT	Noncovered
323	WISDOMTREE TR INDIA EARNINGS FD	12/12/2011	1/31/2012	\$6,202.41	\$5,239.06 \$963.35	\$0.00	\$963.35	SHORT	Noncovered
681	WISDOMTREE TR INDIA EARNINGS FD	12/1/2011	1/31/2012	\$13,076.90	\$11,911.44 \$1,165.46	\$0.00	\$1,165.46	SHORT	Noncovered
187	ISHARES INC MCSI TURKEY INDEX FD	12/23/2011	1/31/2012	\$9,067.63	\$8,426.58 \$641.05	\$0.00	\$641.05	SHORT	Noncovered
212	ISHARES INC MCSI TURKEY INDEX FD	12/14/2011	1/31/2012	\$10,279.88	\$9,542.55 \$737.33	\$0.00	\$737.33	SHORT	Noncovered

	4	WISDOMTREE TR INDIA EARNINGS FD	12/1/2011	1/30/2012	\$74.96	\$69.96	\$5.00	\$0.00	\$5.00	SHORT	Noncovered
1,582	00	WISDOMTREE TR INDIA EARNINGS FD	10/28/2011	1/30/2012	\$29,646.68	\$32,382.27	(\$2,735.59)	\$2,735.59	No Chg	SHORT	Noncovered
157		WISDOMTREE TR INDIA EARNINGS FD	10/26/2011	1/30/2012	\$2,942.18	\$3,037.95	(\$95.77)	\$95.77	No Chg	SHORT	Noncovered
781		WISDOMTREE TR INDIA EARNINGS FD	10/26/2011	1/27/2012	\$15,073.30	\$15,112.35	(\$39.05)	\$39.05	No Chg	SHORT	Noncovered
64		WISDOMTREE TR INDIA EARNINGS FD	10/17/2011	1/27/2012	\$1,235.20	\$1,230.72	\$4.48	\$0.00	\$4.48	SHORT	Noncovered
336		ISHARES INC MSCI SOUTH KOREA INDEX FD	10/10/2011	1/27/2012	\$19,430.85	\$16,964.27	\$2,466.58	\$0.00	\$2,466.58	SHORT	Noncovered
1		ISHARES INC MSCI SOUTH KOREA INDEX FD	9/12/2011	1/27/2012	\$57.83	\$52.12	\$5.71	\$0.00	\$5.71	SHORT	Noncovered
518		ISHARES INC MSCI TAIWAN INDEX FD	8/19/2011	1/23/2012	\$6,526.80	\$6,774.51	(\$247.71)	\$247.71	No Chg	SHORT	Noncovered
487		ISHARES INC MSCI TAIWAN INDEX FD	7/12/2011	1/23/2012	\$6,136.20	\$7,163.77	(\$1,027.57)	\$1,027.57	No Chg	SHORT	Noncovered
493		CHINA MOBILE LTD SPON ADR S A	10/12/2011	1/13/2012	\$23,994.36	\$23,538.19	\$456.17	\$0.00	\$456.17	SHORT	Covered
52		ISHARES INC MSCI TURKEY INDEX FD	12/14/2011	1/9/2012	\$2,091.47	\$2,340.62	(\$249.15)	\$0.00	(\$249.15)	SHORT	Noncovered
159		ISHARES INC MSCI TURKEY INDEX FD	12/14/2011	1/9/2012	\$6,395.06	\$7,082.69	(\$687.63)	\$0.00	(\$687.63)	SHORT	Noncovered
97		ISHARES INC MSCI TURKEY INDEX FD	12/14/2011	1/9/2012	\$3,901.39	\$4,407.71	(\$506.32)	\$135.71	(\$370.61)	SHORT	Noncovered
42		ISHARES INC MSCI TURKEY INDEX FD	12/14/2011	1/9/2012	\$1,689.26	\$2,695.07	(\$1,005.81)	\$1,005.81	No Chg	SHORT	Noncovered
88		ISHARES INC MSCI TURKEY INDEX FD	10/28/2011	1/9/2012	\$3,539.40	\$4,417.54	(\$878.14)	\$878.14	No Chg	SHORT	Noncovered
91		MARKET VECTORS RUSSIA ETF TR SHS BEN	12/8/2011	1/5/2012	\$2,487.02	\$2,568.02	(\$81.00)	\$81.00	No Chg	SHORT	Noncovered
282		MARKET VECTORS RUSSIA ETF TR SHS BEN	12/8/2011	1/5/2012	\$7,707.03	\$8,093.43	(\$386.40)	\$386.40	No Chg	SHORT	Noncovered
282		MARKET VECTORS RUSSIA ETF TR SHS BEN	10/17/2011	1/5/2012	\$7,707.03	\$7,842.42	(\$135.39)	\$135.39	No Chg	SHORT	Noncovered
778		ISHARES TR MSCI POLAND INVESTABLE MKT INDEX FD	12/23/2011	1/5/2012	\$16,392.46	\$17,201.58	(\$809.12)	(\$0.00)	(\$809.12)	SHORT	Noncovered
123		ISHARES INC MSCI SOUTH AFRICA INDEX FD	10/20/2011	1/5/2012	\$7,527.63	\$7,188.82	\$338.81	\$0.00	\$338.81	SHORT	Noncovered
170		ISHARES INC MSCI SOUTH AFRICA INDEX FD	10/17/2011	1/5/2012	\$10,404.03	\$10,344.23	\$59.80	\$0.00	\$59.80	SHORT	Noncovered
289		ISHARES INC MSCI TURKEY INDEX FD	10/28/2011	1/5/2012	\$11,906.80	\$14,507.60	(\$2,600.80)	\$2,600.80	No Chg	SHORT	Noncovered
40		ISHARES INC MSCI BRAZIL FREE INDEX FD	10/24/2011	1/5/2012	\$2,365.92	\$2,774.94	(\$409.02)	\$409.02	No Chg	SHORT	Noncovered
99		ISHARES INC MSCI BRAZIL FREE INDEX FD	10/24/2011	1/5/2012	\$5,855.65	\$6,579.75	(\$724.10)	\$724.10	No Chg	SHORT	Noncovered
92		ISHARES INC MSCI BRAZIL FREE INDEX FD	10/24/2011	1/5/2012	\$5,441.62	\$6,683.58	(\$1,241.96)	\$1,241.96	No Chg	SHORT	Noncovered
75		ISHARES INC MSCI BRAZIL FREE INDEX FD	10/24/2011	1/5/2012	\$4,436.10	\$5,548.18	(\$1,112.08)	\$1,112.08	No Chg	SHORT	Noncovered
33		ISHARES INC MSCI BRAZIL FREE INDEX FD	9/30/2011	1/5/2012	\$1,951.88	\$2,262.01	(\$310.13)	\$310.13	No Chg	SHORT	Noncovered

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96	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/30/2011	1/5/2012	\$5,678.21	\$6,681.13 (\$1,002.92)	\$1,002.92	No Chg	SHORT	Noncovered
8	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/30/2011	1/5/2012	\$473.18	\$574.18 (\$101.00)	\$101.00	No Chg	SHORT	Noncovered
162	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/30/2011	1/5/2012	\$9,581.98	\$11,331.42 (\$1,749.44)	\$1,749.44	No Chg	SHORT	Noncovered
537	CHUNGHWA TELECOM CO LTD SPONS ADR NEW 2011 ISIN#US17133Q5027	10/20/2011	1/3/2012	\$17,662.25	\$17,598.94 \$63.31	\$0.00	\$63.31	SHORT	Covered
112	ISHARES INC MSCI SOUTH KOREA INDEX FD	9/12/2011	12/27/2011	\$5,806.38	\$5,837.25 (\$30.87)	\$30.87	No Chg	SHORT	Noncovered
483	ISHARES INC MSCI TAIWAN INDEX FD	7/12/2011	12/27/2011	\$5,694.67	\$7,104.93 (\$1,410.26)	\$0.00	(\$1,410.26)	SHORT	Noncovered
504	ISHARES INC MSCI TAIWAN INDEX FD	7/1/2011	12/27/2011	\$5,942.26	\$7,749.16 (\$1,806.90)	\$0.00	(\$1,806.90)	SHORT	Noncovered
52	ISHARES INC MSCI MALAYSIA FREE INDEX FD	10/28/2011	12/23/2011	\$691.14	\$991.49 (\$300.35)	\$0.00	(\$300.35)	SHORT	Noncovered
470	ISHARES INC MSCI MALAYSIA FREE INDEX FD	10/28/2011	12/23/2011	\$6,246.72	\$6,803.72 (\$557.00)	\$0.00	(\$557.00)	SHORT	Noncovered
104	ISHARES INC MSCI MALAYSIA FREE INDEX FD	9/27/2011	12/23/2011	\$1,382.25	\$1,345.15 \$37.10	(\$0.00)	\$37.10	SHORT	Noncovered
337	ISHARES INC MSCI MALAYSIA FREE INDEX FD	9/27/2011	12/23/2011	\$4,479.03	\$4,862.47 (\$383.44)	(\$0.00)	(\$383.44)	SHORT	Noncovered
200	ISHARES INC MSCI MALAYSIA FREE INDEX FD	9/27/2011	12/23/2011	\$2,658.18	\$3,089.18 (\$431.00)	\$0.00	(\$431.00)	SHORT	Noncovered
124	ISHARES INC MSCI MALAYSIA FREE INDEX FD	9/27/2011	12/23/2011	\$1,648.07	\$1,876.61 (\$228.54)	\$0.00	(\$228.54)	SHORT	Noncovered
168	ISHARES INC MSCI MALAYSIA FREE INDEX FD	9/27/2011	12/23/2011	\$2,232.87	\$3,092.39 (\$859.52)	\$0.00	(\$859.52)	SHORT	Noncovered
154	ISHARES INC MSCI MEXICO FREE INDEX FD	11/9/2011	12/23/2011	\$8,372.50	\$8,544.41 (\$171.91)	\$0.00	(\$171.91)	SHORT	Noncovered
6	ISHARES INC MSCI MEXICO FREE INDEX FD	9/6/2011	12/23/2011	\$326.20	\$333.66 (\$7.46)	(\$0.00)	(\$7.46)	SHORT	Noncovered
222	ISHARES INC MSCI MEXICO FREE INDEX FD	9/6/2011	12/14/2011	\$11,673.09	\$12,345.42 (\$672.33)	\$0.00	(\$672.33)	SHORT	Noncovered
164	MKT INDEX FD	11/9/2011	12/12/2011	\$10,076.24	\$9,634.82 \$441.42	\$0.00	\$441.42	SHORT	Noncovered
8	ISHARES INC MSCI THAILAND INVESTABLE MKT INDEX FD	11/9/2011	12/12/2011	\$491.52	\$477.94 \$13.58	(\$0.00)	\$13.58	SHORT	Noncovered
109	ISHARES INC MSCI THAILAND INVESTABLE MKT INDEX FD	10/20/2011	12/12/2011	\$6,697.02	\$5,983.44 \$713.58	\$0.00	\$713.58	SHORT	Noncovered
36	ISHARES INC MSCI THAILAND INVESTABLE MKT INDEX FD	10/18/2011	12/12/2011	\$2,211.86	\$2,107.12 \$104.74	\$0.00	\$104.74	SHORT	Noncovered
28	ISHARES INC MSCI SOUTH AFRICA INDEX FD	10/17/2011	12/9/2011	\$1,777.46	\$1,703.75 \$73.71	\$0.00	\$73.71	SHORT	Noncovered

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198	ISHARES INC MSCI SOUTH AFRICA INDEX FD	9/30/2011	12/9/2011	\$12,569 16	\$11,446 30	\$1,122 86	\$0 00	\$1,122 86	SHORT	Noncovered
925	ISHARES INC MSCI TAIWAN INDEX FD	7/1/2011	12/9/2011	\$11,118 32	\$14,222 16	(\$3,103 84)	\$0 00	(\$3,103 84)	SHORT	Noncovered
963	ISHARES INC MSCI TAIWAN INDEX FD	6/28/2011	12/9/2011	\$11,575 07	\$14,184 89	(\$2,609 82)	\$333 34	(\$2,276 48)	SHORT	Noncovered
64	ISHARES INC MSCI TAIWAN INDEX FD	6/27/2011	12/9/2011	\$769 27	\$942 72	(\$173 45)	\$173 45	No Chg	SHORT	Noncovered
9	ISHARES INC MSCI TURKEY INDEX FD	10/28/2011	12/9/2011	\$396 46	\$451 79	(\$55 33)	\$55 33	No Chg	SHORT	Noncovered
632	ISHARES INC MSCI TURKEY INDEX FD	10/24/2011	12/9/2011	\$27,840 48	\$30,066 52	(\$2,226 04)	\$2,226 04	No Chg	SHORT	Noncovered
159	ISHARES INC MSCI TURKEY INDEX FD	10/17/2011	12/9/2011	\$7,004 17	\$7,489 98	(\$485 81)	\$485 81	No Chg	SHORT	Noncovered
884	ISHARES INC MSCI TAIWAN INDEX FD	6/27/2011	12/8/2011	\$10,475 40	\$13,021 32	(\$2,545 92)	\$2,545 92	No Chg	SHORT	Noncovered
390	ISHARES INC MSCI TAIWAN INDEX FD	6/27/2011	12/8/2011	\$4,621 50	\$5,692 47	(\$1,070 97)	\$1,070 97	No Chg	SHORT	Noncovered
97	ISHARES INC MSCI TURKEY INDEX FD	10/17/2011	12/8/2011	\$4,186 16	\$4,569 36	(\$383 20)	\$383 20	No Chg	SHORT	Noncovered
42	ISHARES INC MSCI TURKEY INDEX FD	8/4/2011	12/8/2011	\$1,812 57	\$2,765 07	(\$952 50)	\$952 50	No Chg	SHORT	Noncovered
660	WISDOMTREE TR INDIA EARNINGS FD	10/17/2011	11/9/2011	\$12,627 32	\$12,691 80	(\$64 48)	\$0 00	(\$64 48)	SHORT	Noncovered
660	WISDOMTREE TR INDIA EARNINGS FD	10/17/2011	11/9/2011	\$12,627 32	\$12,691 80	(\$64 48)	\$0 00	(\$64 48)	SHORT	Noncovered
491	WISDOMTREE TR INDIA EARNINGS FD	10/17/2011	11/9/2011	\$9,393 96	\$9,441 93	(\$47 97)	(\$0 00)	(\$47 97)	SHORT	Noncovered
169	WISDOMTREE TR INDIA EARNINGS FD	8/26/2011	11/9/2011	\$3,233 36	\$3,281 22	(\$47 86)	\$0 00	(\$47 86)	SHORT	Noncovered
117	ISHARES INC MSCI THAILAND INVESTABLE MKT INDEX FD	10/18/2011	11/1/2011	\$6,731 85	\$6,848 14	(\$116 29)	\$116 29	No Chg	SHORT	Noncovered
210	ISHARES INC MSCI THAILAND INVESTABLE MKT INDEX FD	9/30/2011	11/1/2011	\$12,082 81	\$11,424 38	\$658 43	\$0 00	\$658 43	SHORT	Noncovered
23	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/30/2011	11/1/2011	\$1,373 27	\$1,608 78	(\$235 51)	\$0 00	(\$235 51)	SHORT	Noncovered
7	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/16/2011	11/1/2011	\$417 95	\$546 27	(\$128 32)	\$0 00	(\$128 32)	SHORT	Noncovered
202	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/16/2011	11/1/2011	\$12,060 94	\$14,269 80	(\$2,208 86)	\$1,454 35	(\$754 51)	SHORT	Noncovered
99	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/16/2011	11/1/2011	\$5,911 05	\$6,705 38	(\$794 33)	\$794 33	No Chg	SHORT	Noncovered
92	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/16/2011	11/1/2011	\$5,493 10	\$6,800 33	(\$1,307 23)	\$1,307 23	No Chg	SHORT	Noncovered
476	TATA MTRS LTD SPON ADR	8/10/2011	10/27/2011	\$9,523 09	\$8,665 67	\$857 42	\$0 00	\$857 42	SHORT	Covered
260	MARKET VECTORS RUSSIA ETF TR SHS BEN INT	10/17/2011	10/26/2011	\$7,890 79	\$7,230 60	\$660 19	\$0 00	\$660 19	SHORT	Noncovered
142	MARKET VECTORS RUSSIA ETF TR SHS BEN INT	10/5/2011	10/26/2011	\$4,309 59	\$3,419 36	\$890 23	\$0 00	\$890 23	SHORT	Noncovered
537	MARKET VECTORS RUSSIA ETF TR SHS BEN INT	10/5/2011	10/26/2011	\$16,230 61	\$12,930 96	\$3,299 65	\$0 00	\$3,299 65	SHORT	Noncovered
267	MARKET VECTORS RUSSIA ETF TR SHS BEN INT	10/4/2011	10/26/2011	\$8,069 97	\$6,257 90	\$1,812 07	\$0 00	\$1,812 07	SHORT	Noncovered
18	ISHARES TR FTSE CHINA 25 INDEX FD	9/8/2011	10/26/2011	\$648 36	\$670 73	(\$22 37)	\$0 00	(\$22 37)	SHORT	Noncovered
318	ISHARES TR FTSE CHINA 25 INDEX FD	9/8/2011	10/26/2011	\$11,454 36	\$15,489 36	(\$4,035 00)	\$0 00	(\$4,035 00)	SHORT	Noncovered
169	ISHARES TR FTSE CHINA 25 INDEX FD	8/12/2011	10/26/2011	\$6,087 38	\$6,233 96	(\$146 58)	\$0 00	(\$146 58)	SHORT	Noncovered

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166	ISHARES TR FTSE CHINA 25 INDEX FD	8/12/2011	10/26/2011	\$5,979.32	\$7,101.03	(\$1,121.71)	\$0.00	(\$1,121.71)	SHORT	Noncovered
7	ISHARES TR FTSE CHINA 25 INDEX FD	8/12/2011	10/26/2011	\$252.14	\$305.45	(\$53.31)	\$0.00	(\$53.31)	SHORT	Noncovered
146	ISHARES INC MSCI SOUTH KOREA INDEX FD	9/12/2011	10/26/2011	\$7,921.96	\$7,609.27	\$312.69	\$0.00	\$312.69	SHORT	Noncovered
191	ISHARES INC MSCI SOUTH KOREA INDEX FD	8/15/2011	10/26/2011	\$10,363.66	\$10,594.77	(\$231.11)	(\$0.00)	(\$231.11)	SHORT	Noncovered
95	ISHARES INC MSCI SOUTH KOREA INDEX FD	8/15/2011	10/26/2011	\$5,175.69	\$5,269.65	(\$93.96)	\$0.00	(\$93.96)	SHORT	Noncovered
114	ISHARES INC MSCI SOUTH KOREA INDEX FD	8/4/2011	10/26/2011	\$6,210.84	\$6,761.34	(\$550.50)	\$0.00	(\$550.50)	SHORT	Noncovered
126	ISHARES INC MSCI SOUTH KOREA INDEX FD	8/1/2011	10/26/2011	\$6,864.61	\$8,380.01	(\$1,515.40)	\$0.00	(\$1,515.40)	SHORT	Noncovered
122	PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	7/6/2011	10/24/2011	\$2,934.83	\$4,077.24	(\$1,142.41)	\$0.00	(\$1,142.41)	SHORT	Covered
103	PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	7/6/2011	10/24/2011	\$2,477.77	\$3,466.22	(\$988.45)	\$0.00	(\$988.45)	SHORT	Covered
345	ISHARES TR FTSE CHINA 25 INDEX FD	8/12/2011	10/24/2011	\$11,992.20	\$15,054.52	(\$3,062.32)	\$0.00	(\$3,062.32)	SHORT	Noncovered
309	ISHARES INC MSCI MALAYSIA FREE INDEX FD	9/27/2011	10/24/2011	\$4,146.78	\$5,687.79	(\$1,541.01)	\$1,541.01	No Chg	SHORT	Noncovered
1,031	ISHARES INC MSCI MALAYSIA FREE INDEX FD	9/15/2011	10/24/2011	\$13,836.02	\$13,821.59	\$14.43	\$0.00	\$14.43	SHORT	Noncovered
91	ISHARES INC MSCI SOUTH KOREA INDEX FD	8/1/2011	10/24/2011	\$4,973.19	\$6,052.23	(\$1,079.04)	\$0.00	(\$1,079.04)	SHORT	Noncovered
187	ISHARES INC MSCI SOUTH KOREA INDEX FD	7/12/2011	10/24/2011	\$10,219.62	\$12,158.71	(\$1,939.09)	\$0.00	(\$1,939.09)	SHORT	Noncovered
50	ISHARES INC MSCI SOUTH KOREA INDEX FD	7/12/2011	10/24/2011	\$2,732.52	\$3,233.93	(\$501.41)	\$0.00	(\$501.41)	SHORT	Noncovered
98	ISHARES TR FTSE CHINA 25 INDEX FD	8/12/2011	10/20/2011	\$3,191.11	\$4,276.36	(\$1,085.25)	\$0.00	(\$1,085.25)	SHORT	Noncovered
145	ISHARES TR FTSE CHINA 25 INDEX FD	8/12/2011	10/20/2011	\$4,721.55	\$6,385.55	(\$1,664.00)	\$0.00	(\$1,664.00)	SHORT	Noncovered
44	ISHARES TR FTSE CHINA 25 INDEX FD	8/12/2011	10/20/2011	\$1,432.75	\$1,905.96	(\$473.21)	\$0.00	(\$473.21)	SHORT	Noncovered
132	ISHARES TR FTSE CHINA 25 INDEX FD	7/21/2011	10/20/2011	\$4,298.24	\$6,413.75	(\$2,115.51)	\$0.00	(\$2,115.51)	SHORT	Noncovered
130	ISHARES TR FTSE CHINA 25 INDEX FD	7/21/2011	10/20/2011	\$4,233.11	\$5,581.97	(\$1,348.86)	\$0.00	(\$1,348.86)	SHORT	Noncovered
465	WISDOMTREE TR INDIA EARNINGS FD	8/26/2011	10/14/2011	\$9,039.60	\$9,028.21	\$11.39	\$0.00	\$11.39	SHORT	Noncovered
461	WISDOMTREE TR INDIA EARNINGS FD	8/25/2011	10/14/2011	\$8,961.84	\$9,178.05	(\$216.21)	\$0.00	(\$216.21)	SHORT	Noncovered
185	MARKET VECTORS RUSSIA ETF TR SHS BEN INT	10/4/2011	10/14/2011	\$5,300.25	\$4,335.99	\$964.26	\$0.00	\$964.26	SHORT	Noncovered
438	MARKET VECTORS RUSSIA ETF TR SHS BEN INT	9/30/2011	10/14/2011	\$12,548.70	\$11,403.50	\$1,145.20	\$0.00	\$1,145.20	SHORT	Noncovered
284	ISHARES INC MSCI SOUTH KOREA INDEX FD	7/12/2011	10/14/2011	\$14,932.95	\$18,368.69	(\$3,435.74)	\$0.00	(\$3,435.74)	SHORT	Noncovered
108	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/16/2011	10/14/2011	\$6,304.98	\$7,982.99	(\$1,678.01)	\$1,678.01	No Chg	SHORT	Noncovered

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96	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/6/2011	10/14/2011	\$5,604.42	\$7,196.71	(\$1,592.29)	\$1,592.29	No Chg	SHORT	Noncovered
145	ISHARES TR FTSE CHINA 25 INDEX FD	7/21/2011	10/13/2011	\$4,912.63	\$6,226.05	(\$1,313.42)	\$0.00	(\$1,313.42)	SHORT	Noncovered
108	ISHARES TR FTSE CHINA 25 INDEX FD	7/21/2011	10/13/2011	\$3,659.06	\$4,675.10	(\$1,016.04)	\$0.00	(\$1,016.04)	SHORT	Noncovered
97	ISHARES TR FTSE CHINA 25 INDEX FD	6/28/2011	10/13/2011	\$3,286.38	\$4,228.02	(\$941.64)	\$0.00	(\$941.64)	SHORT	Noncovered
438	MARKET VECTORS RUSSIA ETF TR SHS BEN	9/30/2011	10/11/2011	\$11,707.74	\$11,403.51	\$304.23	(\$0.00)	\$304.23	SHORT	Noncovered
93	MARKET VECTORS RUSSIA ETF TR SHS BEN	9/23/2011	10/11/2011	\$2,485.89	\$2,410.86	\$75.03	(\$0.00)	\$75.03	SHORT	Noncovered
237	ISHARES TR FTSE CHINA 25 INDEX FD	6/28/2011	10/11/2011	\$7,924.95	\$10,330.32	(\$2,405.37)	\$0.00	(\$2,405.37)	SHORT	Noncovered
290	ISHARES TR FTSE CHINA 25 INDEX FD	6/1/2011	10/11/2011	\$9,697.19	\$12,916.06	(\$3,218.87)	\$0.00	(\$3,218.87)	SHORT	Noncovered
574	ISHARES INC MSCI MALAYSIA FREE INDEX FD	9/15/2011	10/11/2011	\$7,467.74	\$7,695.05	(\$227.31)	\$227.31	No Chg	SHORT	Noncovered
337	ISHARES INC MSCI MALAYSIA FREE INDEX FD	9/15/2011	10/11/2011	\$4,384.37	\$5,021.49	(\$637.12)	\$637.12	No Chg	SHORT	Noncovered
830	MARKET VECTORS RUSSIA ETF TR SHS BEN	9/23/2011	10/10/2011	\$22,509.60	\$21,516.25	\$993.35	(\$0.00)	\$993.35	SHORT	Noncovered
205	ISHARES TR FTSE CHINA 25 INDEX FD	6/1/2011	10/10/2011	\$6,637.96	\$9,130.32	(\$2,492.36)	\$0.00	(\$2,492.36)	SHORT	Noncovered
169	ISHARES TR FTSE CHINA 25 INDEX FD	6/1/2011	10/10/2011	\$5,472.27	\$7,785.51	(\$2,313.24)	\$0.00	(\$2,313.24)	SHORT	Noncovered
168	ISHARES TR FTSE CHINA 25 INDEX FD	6/1/2011	10/10/2011	\$5,439.89	\$7,722.65	(\$2,282.76)	\$0.00	(\$2,282.76)	SHORT	Noncovered
506	ISHARES TR FTSE CHINA 25 INDEX FD	5/11/2011	10/10/2011	\$16,384.43	\$21,990.76	(\$5,606.33)	\$0.00	(\$5,606.33)	SHORT	Noncovered
8	ISHARES INC MSCI BRAZIL FREE INDEX FD	9/6/2011	10/10/2011	\$449.62	\$599.73	(\$150.11)	\$150.11	No Chg	SHORT	Noncovered
192	ISHARES INC MSCI BRAZIL FREE INDEX FD	5/11/2011	10/10/2011	\$10,790.92	\$14,043.08	(\$3,252.16)	\$3,252.16	No Chg	SHORT	Noncovered
200	ISHARES INC MSCI MALAYSIA FREE INDEX FD	9/15/2011	10/4/2011	\$2,398.56	\$2,980.12	(\$581.56)	\$581.56	No Chg	SHORT	Noncovered
124	ISHARES INC MSCI MALAYSIA FREE INDEX FD	9/15/2011	10/4/2011	\$1,487.11	\$1,808.99	(\$321.88)	\$321.88	No Chg	SHORT	Noncovered
477	ISHARES INC MSCI MALAYSIA FREE INDEX FD	9/15/2011	10/4/2011	\$5,720.56	\$8,520.07	(\$2,799.51)	\$2,799.51	No Chg	SHORT	Noncovered
537	ISHARES INC MSCI MALAYSIA FREE INDEX FD	9/14/2011	10/4/2011	\$6,440.14	\$7,242.73	(\$802.59)	\$802.59	No Chg	SHORT	Noncovered
150	CHUNGHWA TELECOM CO LTD SPONS ADR	5/12/2011	4/17/2012	\$4,558.22	\$4,870.48	(\$312.26)	\$0.00	(\$312.26)	SHORT	Covered
55	GDF SUEZ SPON ADR	5/12/2011	4/13/2012	\$1,288.73	\$2,026.20	(\$737.47)	\$0.00	(\$737.47)	SHORT	Covered
370	QBE INS GROUP LTD SPONS ADR	5/12/2011	1/19/2012	\$4,312.83	\$7,159.50	(\$2,846.67)	\$0.00	(\$2,846.67)	SHORT	Covered
110	ENERPLUS CORP COM ISIN#CA2927661025	5/12/2011	1/19/2012	\$2,550.31	\$3,308.79	(\$758.48)	\$0.00	(\$758.48)	SHORT	Covered
60	ENERPLUS CORP COM ISIN#CA2927661025	5/12/2011	12/29/2011	\$1,496.73	\$1,804.79	(\$308.06)	\$0.00	(\$308.06)	SHORT	Covered

50	ENERPLUS CORP COM ISIN#CA2927661025	5/12/2011	12/28/2011	\$1,243.71	\$1,504.00	(\$260.29)	\$0.00	(\$260.29)	SHORT	Covered
	FOSTERS BREWING GRP LTD SPONS ADR NEW C/A EFF 12/6/11 1 OLD / AUD 5 40 PER 1,500 00 SHARE	5/12/2011	12/27/2011	\$7,948.05	\$7,140.00	\$808.05	\$0.00	\$808.05	SHORT	Covered
46	BNP PARIBAS SPONSORED ADR REPSTG 25 SHS	3/10/2011	12/20/2011	\$897.94	\$1,669.71	(\$771.77)	\$0.00	(\$771.77)	SHORT	Covered
190	SINGAPORE AIRLS LTD ADR	5/12/2011	12/13/2011	\$2,918.50	\$4,132.50	(\$1,214.00)	\$0.00	(\$1,214.00)	SHORT	Covered
170	ASAHI GLASS ADR	6/8/2011	11/25/2011	\$1,316.94	\$1,968.97	(\$652.03)	\$0.00	(\$652.03)	SHORT	Covered
90	ASAHI GLASS ADR	6/7/2011	11/25/2011	\$697.20	\$1,027.19	(\$329.99)	\$0.00	(\$329.99)	SHORT	Covered
350	ASAHI GLASS ADR	5/12/2011	11/25/2011	\$2,711.35	\$4,273.50	(\$1,562.15)	\$0.00	(\$1,562.15)	SHORT	Covered
	DEUTSCHE POST AG SPONS ADR						\$0.00	(\$745.20)	SHORT	Covered
180	ISIN#US25157Y2028	5/12/2011	10/26/2011	\$2,743.20	\$3,488.40	(\$745.20)	\$0.00	(\$745.20)	SHORT	Covered
	CANADIAN OIL SANDS LTD COM						\$0.00	(\$1,785.92)	SHORT	Covered
195	ISIN#CA13643E1051	5/12/2011	10/24/2011	\$4,514.52	\$6,300.44	(\$1,785.92)	\$0.00	(\$1,785.92)	SHORT	Covered
	BHP BILLITON LTD SPONSORED ADR						\$0.00	(\$280.59)	SHORT	Covered
20	ISIN#US0886061086	5/12/2011	10/24/2011	\$1,587.77	\$1,868.36	(\$280.59)	\$0.00	(\$280.59)	SHORT	Covered
133	LINCOLN ELEC HLDGS INC COM	5/11/2011	3/23/2012	\$5,959.66	\$5,029.05	\$930.61	\$0.00	\$930.61	SHORT	Covered
352	BLACKBAUD INC COM	5/11/2011	2/13/2012	\$11,288.53	\$10,447.18	\$841.35	\$0.00	\$841.35	SHORT	Covered
136	TEMPUR-PEDIC INTL INC COM	5/11/2011	1/13/2012	\$7,923.28	\$8,552.87	(\$629.59)	(\$0.00)	(\$629.59)	SHORT	Covered
309	BROWN & BROWN INC	5/11/2011	1/13/2012	\$7,007.97	\$7,842.39	(\$834.42)	\$0.00	(\$834.42)	SHORT	Covered
230	ADVISORY BRD CO COM	5/11/2011	10/18/2011	\$14,821.45	\$11,741.50	\$3,079.95	\$0.00	\$3,079.95	SHORT	Covered
30	KIMBALL INTL INC CL B	6/7/2012	9/5/2012	\$345.30	\$211.50	\$133.80	\$0.00	\$133.80	SHORT	Covered
10	PLUM CREEK TIMBER CO INC COM	6/7/2012	8/27/2012	\$407.30	\$371.70	\$35.60	\$0.00	\$35.60	SHORT	Covered
40	CHIMERA INVNT CORP COM	6/7/2012	8/22/2012	\$95.07	\$112.40	(\$17.33)	\$0.00	(\$17.33)	SHORT	Covered
	TELECOM CORP NEW ZEALAND LTD SPONS ADR ISIN#US8792782083	6/7/2012	7/6/2012	\$383.14	\$382.00	\$1.14	(\$0.00)	\$1.14	SHORT	Covered
	HONEYWELL INTL INC COM						\$0.00	(\$71.72)	SHORT	Covered
20	ISIN#US4385161066	4/23/2012	6/7/2012	\$1,108.00	\$1,179.72	(\$71.72)	\$0.00	(\$71.72)	SHORT	Covered
10	DIGITAL RLTY TR INC COM	11/1/2011	6/7/2012	\$713.30	\$610.77	\$102.53	\$0.00	\$102.53	SHORT	Covered
	CHORUS LTD SPONS ADR						\$0.00	\$42.39	SHORT	Covered
82	ISIN#US17040V1070	5/11/2011	12/19/2011	\$913.48	\$871.09	\$42.39	\$0.00	\$42.39	SHORT	Covered
	CHORUS LTD SPONS ADR						\$0.00	\$45.62	SHORT	Covered
90	ISIN#US17040V1070	5/11/2011	12/19/2011	\$1,001.70	\$956.08	\$45.62	\$0.00	\$45.62	SHORT	Covered
	MONMOUTH REAL ESTATE INVNT CORP CL A						\$0.00	\$36.74	SHORT	Covered
150	MONMOUTH REAL ESTATE INVNT CORP CL A	5/11/2011	10/27/2011	\$1,277.42	\$1,240.68	\$36.74	\$0.00	\$36.74	SHORT	Covered
	MONMOUTH REAL ESTATE INVNT CORP CL A						(\$0.00)	(\$22.97)	SHORT	Covered
160	MONMOUTH REAL ESTATE INVNT CORP CL A	5/11/2011	10/26/2011	\$1,300.43	\$1,323.40	(\$22.97)	(\$0.00)	(\$22.97)	SHORT	Covered
	MONMOUTH REAL ESTATE INVNT CORP CL A						(\$0.00)	(\$28.56)	SHORT	Covered
150	MONMOUTH REAL ESTATE INVNT CORP CL A	5/11/2011	10/25/2011	\$1,212.12	\$1,240.68	(\$28.56)	(\$0.00)	(\$28.56)	SHORT	Covered
280	POTLATCH CORP NEW COM	5/11/2011	10/21/2011	\$9,460.25	\$10,310.21	(\$849.96)	\$0.00	(\$849.96)	SHORT	Covered

180	MONMOUTH REAL ESTATE INVT CORP CL A	5/11/2011	10/21/2011	\$1,449.74	\$1,488.82	(\$39.08)	\$0.00	(\$39.08)	SHORT	Covered
300	POTLATCH CORP NEW COM	5/11/2011	10/20/2011	\$9,940.29	\$11,046.66	(\$1,106.37)	\$0.00	(\$1,106.37)	SHORT	Covered
210	MONMOUTH REAL ESTATE INVT CORP CL A	5/11/2011	10/20/2011	\$1,656.29	\$1,736.95	(\$80.66)	\$0.00	(\$80.66)	SHORT	Covered
200	AMERICAN CAMPUS CMNTYS INC COM	5/11/2011	10/17/2011	\$7,606.59	\$6,902.31	\$704.28	\$0.00	\$704.28	SHORT	Covered
1,410	ALASKA COMMUNICATIONS SYS GROUP INC COM	5/11/2011	10/14/2011	\$9,056.43	\$12,351.18	(\$3,294.75)	\$0.00	(\$3,294.75)	SHORT	Covered
1	WHOLE FOODS MKT INC COM	4/5/2012	5/24/2012	\$85.88	\$83.26	\$2.62	(\$0.00)	\$2.62	SHORT	Covered
46	WHOLE FOODS MKT INC COM	8/30/2011	5/24/2012	\$3,950.26	\$2,917.25	\$1,033.01	\$0.00	\$1,033.01	SHORT	Covered
29	VISA INC COM CL A	3/5/2012	5/24/2012	\$3,448.10	\$3,372.93	\$75.17	\$0.00	\$75.17	SHORT	Covered
5	VALERO ENERGY CORP NEW COM	4/5/2012	5/24/2012	\$108.90	\$124.35	(\$15.45)	\$0.00	(\$15.45)	SHORT	Covered
554	VALERO ENERGY CORP NEW COM	8/30/2011	5/24/2012	\$12,066.12	\$11,892.94	\$173.18	\$0.00	\$173.18	SHORT	Covered
23	V F CORP	3/5/2012	5/24/2012	\$3,224.37	\$3,383.71	(\$159.34)	\$0.00	(\$159.34)	SHORT	Covered
1	TESORO CORP COM	4/5/2012	5/24/2012	\$22.83	\$25.54	(\$2.71)	\$0.00	(\$2.71)	SHORT	Covered
10	TESORO CORP COM	8/30/2011	5/24/2012	\$228.30	\$228.86	(\$0.56)	(\$0.00)	(\$0.56)	SHORT	Covered
10	SAFEWAY INC COM NEW	4/5/2012	5/24/2012	\$187.50	\$198.00	(\$10.50)	\$0.00	(\$10.50)	SHORT	Covered
616	SAFEWAY INC COM NEW	3/5/2012	5/24/2012	\$11,550.00	\$13,365.29	(\$1,815.29)	\$0.00	(\$1,815.29)	SHORT	Covered
11	RAYTHEON CO COM NEW	4/5/2012	5/24/2012	\$545.93	\$575.08	(\$29.15)	(\$0.00)	(\$29.15)	SHORT	Covered
255	RAYTHEON CO COM NEW	3/5/2012	5/24/2012	\$12,655.65	\$13,259.39	(\$603.74)	\$0.00	(\$603.74)	SHORT	Covered
4	RAYTHEON CO COM NEW	1/23/2012	5/24/2012	\$198.52	\$199.47	(\$0.95)	\$0.00	(\$0.95)	SHORT	Covered
285	RAYTHEON CO COM NEW	8/30/2011	5/24/2012	\$14,144.55	\$12,066.85	\$2,077.70	\$0.00	\$2,077.70	SHORT	Covered
1	RANGE RES CORP COM	4/5/2012	5/24/2012	\$62.40	\$57.88	\$4.52	\$0.00	\$4.52	SHORT	Covered
47	RANGE RES CORP COM	8/30/2011	5/24/2012	\$2,932.70	\$2,971.25	(\$38.55)	(\$0.00)	(\$38.55)	SHORT	Covered
2	PRUDENTIAL FINL INC COM	4/5/2012	5/24/2012	\$93.46	\$124.60	(\$31.14)	\$0.00	(\$31.14)	SHORT	Covered
218	PRUDENTIAL FINL INC COM	3/5/2012	5/24/2012	\$10,187.62	\$13,495.64	(\$3,308.02)	\$0.00	(\$3,308.02)	SHORT	Covered
1	PHILLIPS 66 COM	4/5/2012	5/24/2012	\$30.94	\$34.65	(\$3.71)	\$0.00	(\$3.71)	SHORT	Covered
0	PHILLIPS 66 COM	1/23/2012	5/24/2012	\$15.47	\$16.15	(\$0.68)	\$0.00	(\$0.68)	SHORT	Covered
4	PENNEY J C INC	4/5/2012	5/24/2012	\$107.72	\$140.23	(\$32.51)	\$0.00	(\$32.51)	SHORT	Covered
3	PENNEY J C INC	1/23/2012	5/24/2012	\$80.79	\$104.97	(\$24.18)	\$0.00	(\$24.18)	SHORT	Covered
435	PENNEY J C INC	8/30/2011	5/24/2012	\$11,714.55	\$11,739.95	(\$25.40)	(\$0.00)	(\$25.40)	SHORT	Covered
38	O REILLY AUTOMOTIVE INC NEW COM	3/5/2012	5/24/2012	\$3,670.95	\$3,394.78	\$276.17	\$0.00	\$276.17	SHORT	Covered
2	NORTHROP GRUMMAN CORP COM	4/5/2012	5/24/2012	\$116.74	\$121.81	(\$5.07)	(\$0.00)	(\$5.07)	SHORT	Covered
1	NORTHROP GRUMMAN CORP COM	1/23/2012	5/24/2012	\$58.37	\$60.92	(\$2.55)	(\$0.00)	(\$2.55)	SHORT	Covered
9	MOLEX INC COM	4/5/2012	5/24/2012	\$208.68	\$247.01	(\$38.33)	\$0.00	(\$38.33)	SHORT	Covered
7	MOLEX INC COM	1/23/2012	5/24/2012	\$162.30	\$189.96	(\$27.66)	\$0.00	(\$27.66)	SHORT	Covered
562	MOLEX INC COM	8/30/2011	5/24/2012	\$13,030.54	\$12,092.89	\$937.65	\$0.00	\$937.65	SHORT	Covered
3	METLIFE INC COM	4/5/2012	5/24/2012	\$90.36	\$109.25	(\$18.89)	\$0.00	(\$18.89)	SHORT	Covered
347	METLIFE INC COM	3/5/2012	5/24/2012	\$10,451.64	\$13,500.90	(\$3,049.26)	\$0.00	(\$3,049.26)	SHORT	Covered
1	MACYS INC COM	4/5/2012	5/24/2012	\$37.54	\$41.04	(\$3.50)	\$0.00	(\$3.50)	SHORT	Covered
87	MACYS INC COM	3/5/2012	5/24/2012	\$3,266.07	\$3,350.14	(\$84.07)	\$0.00	(\$84.07)	SHORT	Covered
26	LORILLARD INC COM	3/6/2012	5/24/2012	\$3,310.32	\$3,325.47	(\$15.15)	\$0.00	(\$15.15)	SHORT	Covered

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3	L 3 COMMUNICATIONS HLDGS INC COM	4/5/2012	5/24/2012	\$201.33	\$207.27 (\$5.94)	\$0.00	(\$5.94)	SHORT	Covered
193	L 3 COMMUNICATIONS HLDGS INC COM	3/5/2012	5/24/2012	\$12,952.23	\$13,296.25 (\$344.02)	(\$0.00)	(\$344.02)	SHORT	Covered
184	L 3 COMMUNICATIONS HLDGS INC COM	8/30/2011	5/24/2012	\$12,348.24	\$12,075.02 (\$273.22)	(\$0.00)	\$273.22	SHORT	Covered
6	JABIL CIRCUIT INC COM	4/5/2012	5/24/2012	\$114.06	\$145.44 (\$31.38)	\$0.00	(\$31.38)	SHORT	Covered
725	JABIL CIRCUIT INC COM	8/30/2011	5/24/2012	\$13,782.25	\$11,936.04 (\$1,846.21)	\$0.00	\$1,846.21	SHORT	Covered
1	INTUITIVE SURGICAL INC COM NEW	4/5/2012	5/24/2012	\$526.78	\$543.88 (\$17.10)	\$0.00	(\$17.10)	SHORT	Covered
6	INTUITIVE SURGICAL INC COM NEW	3/5/2012	5/24/2012	\$3,160.68	\$3,084.37 (\$76.31)	\$0.00	\$76.31	SHORT	Covered
4	INTERNATIONAL PAPER CO	4/5/2012	5/24/2012	\$118.64	\$139.08 (\$20.44)	\$0.00	(\$20.44)	SHORT	Covered
2	INTERNATIONAL PAPER CO	1/23/2012	5/24/2012	\$59.32	\$63.30 (\$3.98)	\$0.00	(\$3.98)	SHORT	Covered
450	INTERNATIONAL PAPER CO	8/30/2011	5/24/2012	\$13,347.00	\$12,041.19 (\$1,305.81)	\$0.00	\$1,305.81	SHORT	Covered
5	GAMESTOP CORP NEW CLASS A	4/5/2012	5/24/2012	\$94.75	\$108.55 (\$13.80)	\$0.00	(\$13.80)	SHORT	Covered
559	GAMESTOP CORP NEW CLASS A	3/5/2012	5/24/2012	\$10,593.05	\$13,522.49 (\$2,929.44)	\$0.00	(\$2,929.44)	SHORT	Covered
63	FASTENAL CO	3/5/2012	5/24/2012	\$2,764.60	\$3,344.18 (\$579.58)	\$0.00	(\$579.58)	SHORT	Covered
37	DOLLAR TREE INC COM	3/5/2012	5/24/2012	\$3,744.62	\$3,395.09 (\$349.53)	\$0.00	\$349.53	SHORT	Covered
2	CONOCOPHILLIPS COM	4/5/2012	5/24/2012	\$103.49	\$116.61 (\$13.12)	\$0.00	(\$13.12)	SHORT	Covered
1	CONOCOPHILLIPS COM	1/23/2012	5/24/2012	\$51.74	\$54.36 (\$2.62)	\$0.00	(\$2.62)	SHORT	Covered
6	COMPUTER SCIENCES CORP COM	4/5/2012	5/24/2012	\$158.64	\$175.68 (\$17.04)	\$0.00	(\$17.04)	SHORT	Covered
1	COMPUTER SCIENCES CORP COM	1/23/2012	5/24/2012	\$26.44	\$26.37 \$0.07	\$0.00	\$0.07	SHORT	Covered
396	COMPUTER SCIENCES CORP COM	8/30/2011	5/24/2012	\$10,470.24	\$12,133.48 (\$1,663.24)	\$0.00	(\$1,663.24)	SHORT	Covered
8	CHIPOTLE MEXICAN GRILL INC COM	3/5/2012	5/24/2012	\$3,195.92	\$3,146.15 (\$49.77)	\$0.00	\$49.77	SHORT	Covered
10	CHIPOTLE MEXICAN GRILL INC COM	8/30/2011	5/24/2012	\$3,994.90	\$3,054.44 (\$940.46)	\$0.00	\$940.46	SHORT	Covered
1	CHEVRON CORP NEW COM	4/5/2012	5/24/2012	\$99.41	\$104.86 (\$5.45)	\$0.00	(\$5.45)	SHORT	Covered
1	CHEVRON CORP NEW COM	1/23/2012	5/24/2012	\$99.41	\$107.26 (\$7.85)	(\$0.00)	(\$7.85)	SHORT	Covered
45	CERNER CORP	8/30/2011	5/24/2012	\$3,555.90	\$2,992.19 (\$563.71)	\$0.00	\$563.71	SHORT	Covered
1	CABOT OIL & GAS CORP COM	4/5/2012	5/24/2012	\$35.13	\$31.76 \$3.37	\$0.00	\$3.37	SHORT	Covered
80	CABOT OIL & GAS CORP COM	8/30/2011	5/24/2012	\$2,810.58	\$2,957.29 (\$146.71)	\$0.00	(\$146.71)	SHORT	Covered
16	CF INDS HLDGS INC COM	8/30/2011	5/24/2012	\$2,668.00	\$3,047.24 (\$379.24)	\$0.00	(\$379.24)	SHORT	Covered
28	BIOGEN IDEC INC COM	3/5/2012	5/24/2012	\$3,685.57	\$3,316.32 (\$369.25)	\$0.00	\$369.25	SHORT	Covered
73	AUTONATION INC DEL COM	8/30/2011	5/24/2012	\$2,615.32	\$2,969.81 (\$354.49)	\$0.00	(\$354.49)	SHORT	Covered
3	ASSURANT INC COM ISIN#US04621X1081	4/5/2012	5/24/2012	\$100.53	\$117.84 (\$17.31)	\$0.00	(\$17.31)	SHORT	Covered
312	ASSURANT INC COM ISIN#US04621X1081	3/5/2012	5/24/2012	\$10,455.12	\$13,520.52 (\$3,065.40)	\$0.00	(\$3,065.40)	SHORT	Covered
5	AETNA INC NEW COM	4/5/2012	5/24/2012	\$204.20	\$248.00 (\$43.80)	\$0.00	(\$43.80)	SHORT	Covered
282	AETNA INC NEW COM	3/5/2012	5/24/2012	\$11,516.88	\$13,193.99 (\$1,677.11)	\$0.00	(\$1,677.11)	SHORT	Covered
1	AETNA INC NEW COM	1/23/2012	5/24/2012	\$40.84	\$43.68 (\$2.84)	\$0.00	(\$2.84)	SHORT	Covered
310	AETNA INC NEW COM	8/30/2011	5/24/2012	\$12,660.40	\$12,236.01 (\$424.39)	(\$0.00)	\$424.39	SHORT	Covered
1	ABERCROMBIE & FITCH CO CL A	4/5/2012	5/24/2012	\$35.11	\$50.32 (\$15.21)	\$0.00	(\$15.21)	SHORT	Covered
47	ABERCROMBIE & FITCH CO CL A	8/30/2011	5/24/2012	\$1,650.27	\$2,971.61 (\$1,321.34)	\$0.00	(\$1,321.34)	SHORT	Covered
1	WHOLE FOODS MKT INC COM	8/30/2011	3/5/2012	\$82.64	\$63.42 (\$19.22)	\$0.00	\$19.22	SHORT	Covered
1	WHIRLPOOL CORP	1/23/2012	3/5/2012	\$73.59	\$54.59 (\$19.00)	\$0.00	\$19.00	SHORT	Covered
169	WHIRLPOOL CORP	5/11/2011	3/5/2012	\$12,437.42	\$14,185.49 (\$1,748.07)	\$0.00	(\$1,748.07)	SHORT	Covered

5	VALERO ENERGY CORP NEW COM	8/30/2011	3/5/2012	\$127.66	\$107.34	\$20.32	\$0.00	\$20.32	SHORT	Covered
109	TESORO CORP COM	8/30/2011	3/5/2012	\$2,933.32	\$2,664.09	\$269.23	\$0.00	\$269.23	SHORT	Covered
33	TESORO CORP COM	5/11/2011	3/5/2012	\$888.07	\$829.49	\$58.58	\$0.00	\$58.58	SHORT	Covered
181	TERADYNE INC	5/11/2011	3/5/2012	\$2,802.39	\$2,998.87	(\$196.48)	\$0.00	(\$196.48)	SHORT	Covered
1	RANGE RES CORP COM	8/30/2011	3/5/2012	\$62.56	\$63.22	(\$0.66)	\$0.00	(\$0.66)	SHORT	Covered
33	PIONEER NAT RES CO COM	5/11/2011	3/5/2012	\$3,455.88	\$3,086.83	\$369.05	\$0.00	\$369.05	SHORT	Covered
7	PENNEY J C INC	8/30/2011	3/5/2012	\$271.89	\$188.92	\$82.97	\$0.00	\$82.97	SHORT	Covered
7	NORTHROP GRUMMAN CORP COM	5/11/2011	3/5/2012	\$418.54	\$456.09	(\$37.55)	\$0.00	(\$37.55)	SHORT	Covered
1	NETFLIX INC COM	8/30/2011	3/5/2012	\$111.96	\$275.10	(\$163.14)	\$0.00	(\$163.14)	SHORT	Covered
5	NETFLIX INC COM	4/26/2011	3/5/2012	\$559.81	\$1,154.00	(\$594.19)	\$0.00	(\$594.19)	SHORT	Covered
187	MURPHY OIL CORP	5/11/2011	3/5/2012	\$11,438.00	\$12,752.92	(\$1,314.92)	\$0.00	(\$1,314.92)	SHORT	Covered
9	MOLEX INC COM	8/30/2011	3/5/2012	\$238.32	\$193.66	\$44.66	\$0.00	\$44.66	SHORT	Covered
	METROPICS COMMUNICATIONS INC COM									
240	ISIN#US5917081029	5/11/2011	3/5/2012	\$2,411.98	\$4,315.20	(\$1,903.22)	\$0.00	(\$1,903.22)	SHORT	Covered
1	MARATHON PETE CORP COM	1/23/2012	3/5/2012	\$42.49	\$37.87	\$4.62	\$0.00	\$4.62	SHORT	Covered
141	MARATHON PETE CORP COM	5/11/2011	3/5/2012	\$5,991.77	\$5,839.33	\$152.44	\$0.00	\$152.44	SHORT	Covered
283	MARATHON OIL CORP COM	5/11/2011	3/5/2012	\$9,429.39	\$8,663.00	\$766.39	\$0.00	\$766.39	SHORT	Covered
9	JABIL CIRCUIT INC COM	8/30/2011	3/5/2012	\$225.78	\$148.17	\$77.61	\$0.00	\$77.61	SHORT	Covered
	JDS UNIPHASE CORP COM PAR									
137	ISIN#US466125074	5/11/2011	3/5/2012	\$1,759.71	\$3,003.04	(\$1,243.33)	\$0.00	(\$1,243.33)	SHORT	Covered
1	INTERPUBLIC GROUP COS INC COM	1/23/2012	3/5/2012	\$11.63	\$10.46	\$1.17	\$0.00	\$1.17	SHORT	Covered
275	INTERPUBLIC GROUP COS INC COM	5/11/2011	3/5/2012	\$3,197.09	\$3,080.00	\$117.09	\$0.00	\$117.09	SHORT	Covered
4	INTERNATIONAL PAPER CO	8/30/2011	3/5/2012	\$141.50	\$107.03	\$34.47	\$0.00	\$34.47	SHORT	Covered
28	F5 NETWORKS INC COM	5/11/2011	3/5/2012	\$3,494.95	\$2,953.72	\$541.23	\$0.00	\$541.23	SHORT	Covered
8	CONOCOPHILLIPS COM	4/12/2011	3/5/2012	\$615.36	\$615.51	(\$0.15)	\$0.00	(\$0.15)	SHORT	Covered
6	COMPUTER SCIENCES CORP COM	8/30/2011	3/5/2012	\$190.99	\$183.84	\$7.15	\$0.00	\$7.15	SHORT	Covered
2	CHUBB CORP	1/23/2012	3/5/2012	\$134.59	\$142.67	(\$8.08)	\$0.00	(\$8.08)	SHORT	Covered
229	CHUBB CORP	5/11/2011	3/5/2012	\$15,410.32	\$15,026.02	\$384.30	(\$0.00)	\$384.30	SHORT	Covered
137	CHEVRON CORP NEW COM	5/11/2011	3/5/2012	\$14,919.45	\$14,050.54	\$868.91	\$0.00	\$868.91	SHORT	Covered
5	CENTURYLINK INC COM	1/23/2012	3/5/2012	\$192.87	\$188.83	\$4.04	(\$0.00)	\$4.04	SHORT	Covered
350	CENTURYLINK INC COM	5/11/2011	3/5/2012	\$13,500.86	\$14,468.54	(\$967.68)	\$0.00	(\$967.68)	SHORT	Covered
2	CABOT OIL & GAS CORP COM	8/30/2011	3/5/2012	\$67.88	\$73.93	(\$6.05)	(\$0.00)	(\$6.05)	SHORT	Covered
136	CBRE GROUP INC CL A	5/11/2011	3/5/2012	\$2,506.63	\$3,649.97	(\$1,143.34)	\$0.00	(\$1,143.34)	SHORT	Covered
61	AUTONATION INC DEL COM	8/30/2011	3/5/2012	\$2,074.60	\$2,481.63	(\$407.03)	\$0.00	(\$407.03)	SHORT	Covered
41	AUTONATION INC DEL COM	5/11/2011	3/5/2012	\$1,394.40	\$1,400.67	(\$6.27)	\$0.00	(\$6.27)	SHORT	Covered
373	ARCHER DANIELS MIDLAND CO L COM	5/11/2011	3/5/2012	\$11,782.92	\$12,290.17	(\$507.25)	\$0.00	(\$507.25)	SHORT	Covered
1	ABERCROMBIE & FITCH CO CL A	8/30/2011	3/5/2012	\$48.55	\$63.23	(\$14.68)	\$0.00	(\$14.68)	SHORT	Covered
12	AT&T INC COM	1/23/2012	3/5/2012	\$370.75	\$365.16	\$5.59	(\$0.00)	\$5.59	SHORT	Covered
498	AT&T INC COM	5/11/2011	3/5/2012	\$15,386.06	\$15,693.78	(\$307.72)	(\$0.00)	(\$307.72)	SHORT	Covered
1	TESORO CORP COM	5/11/2011	1/23/2012	\$24.39	\$25.14	(\$0.75)	\$0.00	(\$0.75)	SHORT	Covered
1	TERADYNE INC	5/11/2011	1/23/2012	\$16.09	\$16.57	(\$0.48)	(\$0.00)	(\$0.48)	SHORT	Covered

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1	1	METROPCS COMMUNICATIONS INC COM	5/11/2011	1/23/2012	\$8 71	\$17 98 (\$9 27)	\$0 00	(\$9 27) SHORT	Covered
1	1	CERNER CORP	8/30/2011	1/23/2012	\$60 22	\$66 49 (\$6 27)	\$0 00	(\$6 27) SHORT	Covered
1	1	CBRE GROUP INC CL A	5/11/2011	1/23/2012	\$18 02	\$26 84 (\$8 82)	\$0 00	(\$8 82) SHORT	Covered
1	1	AUTONATION INC DEL COM	5/11/2011	1/23/2012	\$35 84	\$34 16 \$1 68	\$0 00	\$1 68 SHORT	Covered
1,539 00	100,000	THS KINDER MORGAN MGMT LLC	11/14/2011	9/24/2012	\$1 16	\$0 00 \$1 16	\$0 00	\$1 16 SHORT	Noncovered
155	155	ARCHER DANIELS MIDLAND CO L COM	5/11/2011	5/10/2012	\$5,204 05	\$5,052 76 \$151 29	\$0 00	\$151 29 SHORT	Covered
575	575	THOMSON REUTERS CORP COM	2/13/2012	5/2/2012	\$17,482 19	\$15,518 85 \$1,963 34	\$0 00	\$1,963 34 SHORT	Covered
230	230	ARCHER DANIELS MIDLAND CO L COM	5/11/2011	5/1/2012	\$7,469 16	\$7,497 64 (\$28 48)	(\$0 00)	(\$28 48) SHORT	Covered
45	45	DIAGEO PLC SPONSORED ADR NEW	5/11/2011	4/17/2012	\$4,490 02	\$3,762 09 \$727 93	\$0 00	\$727 93 SHORT	Covered
60	60	PHILIP MORRIS INTL INC COM	5/11/2011	3/26/2012	\$5,291 88	\$4,084 74 \$1,207 14	\$0 00	\$1,207 14 SHORT	Covered
45	45	DIAGEO PLC SPONSORED ADR NEW	5/11/2011	3/26/2012	\$4,413 84	\$3,762 09 \$651 75	\$0 00	\$651 75 SHORT	Covered
305	305	TAIWAN SEMICONDUCTOR MFG CO	5/11/2011	3/14/2012	\$4,577 78	\$4,126 62 \$451 16	\$0 00	\$451 16 SHORT	Covered
220	220	INTEL CORP COM	5/11/2011	3/14/2012	\$6,074 88	\$5,136 60 \$938 28	\$0 00	\$938 28 SHORT	Covered
50	50	PHILIP MORRIS INTL INC COM	5/11/2011	2/28/2012	\$4,175 34	\$3,403 95 \$771 39	\$0 00	\$771 39 SHORT	Covered
90	90	PHILIP MORRIS INTL INC COM	5/11/2011	2/24/2012	\$7,451 56	\$6,127 11 \$1,324 45	\$0 00	\$1,324 45 SHORT	Covered
90	90	DIAGEO PLC SPONSORED ADR NEW	5/11/2011	2/24/2012	\$8,514 83	\$7,524 18 \$990 65	\$0 00	\$990 65 SHORT	Covered
0 079	0 079	KINDER MORGAN MGMT LLC SHS	5/11/2011	2/14/2012	\$6 26	\$4 78 \$1 48	\$0 00	\$1 48 SHORT	Covered
310	310	TEXAS INSTRUMENTS INC	5/11/2011	1/25/2012	\$10,141 68	\$10,830 78 (\$689 10)	\$0 00	(\$689 10) SHORT	Covered
25	25	MCDONALDS CORP	5/11/2011	12/30/2011	\$2,518 19	\$1,981 66 \$536 53	\$0 00	\$536 53 SHORT	Covered
45	45	KINDER MORGAN MGMT LLC SHS	5/11/2011	12/27/2011	\$3,474 68	\$2,763 04 \$711 64	\$0 00	\$711 64 SHORT	Covered
355	355	LOCKHEED MARTIN CORP COM	5/11/2011	12/22/2011	\$28,687 80	\$28,151 04 \$536 76	(\$0 00)	\$536 76 SHORT	Covered
1,539 00	100,000	THS KINDER MORGAN MGMT LLC	8/12/2011	11/14/2011	\$1 03	\$0 00 \$1 03	\$0 00	\$1 03 SHORT	Noncovered
0 858	0 858	KINDER MORGAN MGMT LLC SHS	5/11/2011	11/14/2011	\$57 53	\$52 67 \$4 86	\$0 00	\$4 86 SHORT	Covered
395	395	VERIZON COMMUNICATIONS COM	5/11/2011	10/27/2011	\$14,741 08	\$14,642 14 \$98 94	\$0 00	\$98 94 SHORT	Covered
9,000 00	9,000 00	TESORO CORP SR NT 6 250% 11/01/12 B/E	1/6/2012	9/21/2012	\$9,056 32	\$9,056 31 \$0 01	\$0 00	\$0 01 SHORT	Covered
3,000 00	3,000 00	TYCO INTL FINANCE S A GTD NT 3 375%	1/23/2012	8/28/2012	\$3,193 74	\$3,133 23 \$60 51	(\$0 00)	\$60 51 SHORT	Covered
27,000 00	27,000 00	FEDERAL FARM CR BKS CONS SYSTEMWIDE					\$0 00	No Chg SHORT	Noncovered
23,000 00	23,000 00	BDS CONS BOND 1 600% 04/23/18 B/E DTD	4/27/2012	7/30/2012	\$27,000 00	\$27,000 00 \$0 00	\$0 00	\$0 00	Noncovered
		FEDERAL FARM CR BKS CONS SYSTEMWIDE					\$0 00	\$0 00	Noncovered
23,000 00	23,000 00	BDS CONS BOND 2 900% 08/07/23 B/E DTD	2/27/2012	7/24/2012	\$23,000 00	\$22,988 50 \$11 50	\$0 00	\$11 50 SHORT	Noncovered

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27,000 00	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS CONS BOND 2 150% 02/14/20 B/E DTD 02/14/12 CLB	2/17/2012	7/17/2012	\$27,000 00	\$26,905 50	\$94 50	\$0 00		\$94 50	SHORT	Noncovered
6,000 00	TYCO INTL FINANCE S A GTD NT 3 375% 10/15/15 B/E DTD 05/05/10 CLB	1/23/2012	7/12/2012	\$6,505 20	\$6,277 47	\$227 73	(\$0 00)		\$227 73	SHORT	Covered
3,000 00	NEXTEL COMMUNICATIONS INC SR SERIAL REDEEMABLE NT SER E 6 875% 10/31/13 B/E DTD 10/21/03 CLD	1/6/2012	7/10/2012	\$3,007 50	\$3,005 49	\$2 01	\$0 00		\$2 01	SHORT	Covered
7,000 00	NEXTEL COMMUNICATIONS INC SR SERIAL REDEEMABLE NT SER E 6 875% 10/31/13 B/E DTD 10/21/03 CLD	1/6/2012	6/8/2012	\$7,000 00	\$6,999 99	\$0 01	\$0 00		\$0 01	SHORT	Covered
21,000 00	NEXTEL COMMUNICATIONS INC SR SERIAL REDEEMABLE NT SER E 6 875% 10/31/13 B/E DTD 10/21/03 CLD	9/16/2011	6/8/2012	\$21,000 00	\$20,999 99	\$0 01	(\$0 00)		\$0 01	SHORT	Noncovered
11,000 00	ZURICH REINS CENTRE HLDGS INC SR NT 7 125% 10/15/23 REG DTD 10/20/93	6/10/2011	5/29/2012	\$12,210 00	\$12,027 31	\$182 69	\$0 00		\$182 69	SHORT	Noncovered
15,000 00	UNITED STATES TREAS BDS TREAS INFLATION PROTECTED SECS TIPS 2 375% 01/15/25 B/E DTD 07/15/04	1/4/2012	5/29/2012	\$24,075 38	\$22,627 14	\$1,448 24	\$0 00		\$1,448 24	SHORT	Noncovered
10,000 00	SIMON PPTY GROUP L P NT 5 100% 06/15/15 B/E DTD 06/07/05 CLB	6/29/2011	5/29/2012	\$10,950 00	\$10,778 84	\$171 16	\$0 00		\$171 16	SHORT	Noncovered
13,000 00	SLM CORP MEDIUM TERM NTS R 5 000% 10/01/13 B/E DTD 09/24/03	6/1/2011	5/29/2012	\$13,130 00	\$13,339 12	(\$209 12)	(\$0 00)		(\$209 12)	SHORT	Noncovered
11,000 00	NEXTEL COMMUNICATIONS INC SR SERIAL REDEEMABLE NT SER E 6 875% 10/31/13 B/E DTD 10/21/03 CLD	9/16/2011	5/29/2012	\$11,000 00	\$10,962 20	\$37 80	(\$0 00)		\$37 80	SHORT	Noncovered
14,000 00	NRG ENERGY INC SR NT - FULLY EXCHANGE FROM ORIGINAL CUSIP 62937785 7 625% 01/15/18 B/E DTD 07/15/11	4/20/2012	5/29/2012	\$13,930 00	\$14,051 76	(\$121 76)	(\$0 00)		(\$121 76)	SHORT	Noncovered
14,000 00	MORGAN STANLEY GRP INC MED TRM SR NTS 4 000% 07/30/20 B/E DTD 07/30/10 CLB	6/14/2011	5/29/2012	\$13,825 00	\$14,203 00	(\$378 00)	\$0 00		(\$378 00)	SHORT	Noncovered
11,000 00	MEDTRONIC INC SR NT CONV 1 625% 04/15/13 B/E DTD 04/18/06	8/11/2011	5/29/2012	\$11,044 00	\$11,003 30	\$40 70	\$0 00		\$40 70	SHORT	Noncovered
13,000 00	MASCO CORP NT 6 125% 10/03/16 B/E DTD 10/03/06	6/14/2011	5/29/2012	\$13,812 50	\$13,395 72	\$416 78	\$0 00		\$416 78	SHORT	Noncovered
13,000 00	JEFFERIES GROUP INC NEW FIXED RT SR NT 5 125% 04/13/18 B/E DTD 04/13/11	3/2/2012	5/29/2012	\$12,480 00	\$12,402 17	\$77 83	\$0 00		\$77 83	SHORT	Noncovered
11,000 00	INTERNATIONAL LEASE FIN CORP SR NT 5 750% 05/15/16 B/E DTD 05/24/11	6/22/2011	5/29/2012	\$11,043 51	\$10,908 51	\$135 00	\$0 00		\$135 00	SHORT	Noncovered

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11,000 00	ICAHN ENTERPRISES L P / ICAHN ENTERPRISES FIN CO RP GTD SR NT 8 000% 01/15/18 B/E DTD 01/15/10 CLB	6/1/2011	5/29/2012	\$11,742.50	\$11,286.13	\$456.37	\$456.37	SHORT	Noncovered
9,000 00	HOME DEPOT INC SR NT 5.400% 03/01/16 B/E DTD 03/24/06	6/13/2011	5/29/2012	\$10,365.32	\$9,928.43	\$436.89	\$436.89	SHORT	Noncovered
8,000 00	GENWORTH FINL INC SR NT 6 515% 05/22/18 B/E DTD 05/22/08	2/6/2012	5/29/2012	\$7,680.00	\$8,201.36	(\$521.36)	(\$521.36)	SHORT	Covered
5,000 00	GENWORTH FINL INC SR NT 6 515% 05/22/18 B/E DTD 05/22/08	2/2/2012	5/29/2012	\$4,800.00	\$4,988.01	(\$188.01)	(\$188.01)	SHORT	Covered
11,000 00	GATX CORP FIXED RT SR NT 4.750% 05/15/15 B/E DTD 02/05/10	6/14/2011	5/29/2012	\$11,825.00	\$11,557.13	\$267.87	\$267.87	SHORT	Noncovered
5,000 00	FEDERAL NATL MTG ASSN MEDIUM TERM NTS STEP UP 0 750% 12/28/15 B/E DTD 12/28/11 CLB	12/27/2011	5/29/2012	\$4,925.00	\$4,996.50	(\$71.50)	(\$71.50)	SHORT	Noncovered
5,000 00	FEDERAL NATL MTG ASSN MEDIUM TERM NTS STEP UP 0 500% 08/15/16 B/E DTD 02/15/12 CLB	1/27/2012	5/29/2012	\$4,966.40	\$5,000.00	(\$33.60)	(\$33.60)	SHORT	Covered
10,000 00	FEDERAL NATL MTG ASSN MEDIUM TERM NTS STEP UP 0 500% 08/15/16 B/E DTD 02/15/12 CLB	1/26/2012	5/29/2012	\$9,932.80	\$10,000.00	(\$67.20)	(\$67.20)	SHORT	Noncovered
8,000 00	FEDERAL HOME LN MTG CORP MEDIUM TERM NTS FED STEP UP 3 000% 12/15/23 B/E DTD 12/15/11 CLB	11/30/2011	5/29/2012	\$7,920.00	\$7,988.00	(\$68.00)	(\$68.00)	SHORT	Noncovered
5,000 00	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS CONS BOND 1 600% 04/23/18 B/E DTD 04/23/12 CLB	4/27/2012	5/29/2012	\$4,950.00	\$5,000.00	(\$50.00)	(\$50.00)	SHORT	Noncovered
5,000 00	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS CONS BOND 2 150% 02/14/20 B/E DTD 02/14/12 CLB	2/17/2012	5/29/2012	\$4,950.00	\$4,983.04	(\$33.04)	(\$33.04)	SHORT	Noncovered
5,000 00	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS CONS BOND 0.420% 11/07/14 B/E DTD 02/07/12 CLB	2/17/2012	5/29/2012	\$4,907.80	\$4,991.44	(\$83.64)	(\$83.64)	SHORT	Noncovered
10,000 00	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS CONS BOND 0 250% 11/01/13 B/E DTD 02/01/12 CLB	1/26/2012	5/29/2012	\$9,970.00	\$10,000.00	(\$30.00)	(\$30.00)	SHORT	Noncovered
11,000 00	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS CONS BOND 3 000% 07/26/23 B/E DTD 01/26/12 CLB	1/26/2012	5/29/2012	\$10,896.93	\$11,000.00	(\$103.07)	(\$103.07)	SHORT	Noncovered
10,000 00	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS CONS BOND 0 540% 10/27/14 B/E DTD 01/27/12 CLB	1/26/2012	5/29/2012	\$9,950.00	\$10,000.00	(\$50.00)	(\$50.00)	SHORT	Noncovered

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11,000 00	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS CONS BOND 1.640% 01/25/18 B/E DTD 01/25/12 CLB	1/26/2012	5/29/2012	\$10,903 75	\$10,994 79	(\$91 04)	(\$0 00)	(\$91 04)	SHORT	Noncovered
10,000 00	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS CONS BOND 0.820% 07/17/15 B/E DTD 01/17/12 CLB	1/26/2012	5/29/2012	\$9,970 00	\$10,001 27	(\$31 27)	(\$0 00)	(\$31 27)	SHORT	Noncovered
11,000 00	ERICSSON TELEFONAKTIEBOLAGET NT ISIN#US294829AA48 4 125% 05/15/22 B/E DTD 05/09/12 CLB	5/11/2012	5/29/2012	\$11,082 63	\$11,101 95	(\$19 32)	(\$0 00)	(\$19 32)	SHORT	Noncovered
9,000 00	CHESAPEAKE ENERGY CORP GTD SR FIXED NT 6 125% 02/15/21 B/E DTD 02/11/11 CLB	1/25/2012	5/29/2012	\$8,302 50	\$9,021 86	(\$719 36)	\$0 00	(\$719 36)	SHORT	Noncovered
13,000 00	CENTURYTEL INC SR NT SER S 6 450% 06/15/21 B/E DTD 06/16/11	6/14/2011	5/29/2012	\$13,305 63	\$12,888 26	\$417 37	(\$0 00)	\$417 37	SHORT	Noncovered
11,000 00	ARCELORMITTAL SA LUXEMBOURG NT ISIN#US03938LAR50 4 000% 08/05/15 B/E DTD 08/05/10 CLB	6/30/2011	5/29/2012	\$11,037 48	\$11,201 46	(\$163 98)	\$0 00	(\$163 98)	SHORT	Noncovered
13,000 00	AMERENERGY GENERATING CO SR NT 7 000% 04/15/18 B/E DTD 07/01/08	6/1/2011	5/29/2012	\$11,261 25	\$13,446 83	(\$2,185 58)	\$0 00	(\$2,185 58)	SHORT	Noncovered
10,000 00	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS CONS BOND 2.290% 01/27/20 B/E DTD 01/27/12 CLB	1/26/2012	5/16/2012	\$10,000 00	\$9,999 99	\$0 01	\$0 00	\$0 01	SHORT	Noncovered
8,000 00	BELLSOUTH CORP NTS 5 200% 12/15/16 B/E DTD 12/22/04 CLB	1/25/2012	5/11/2012	\$9,208 16	\$9,143 04	\$65 12	(\$0 00)	\$65 12	SHORT	Noncovered
29,000 00	BELLSOUTH CORP NTS 5 200% 12/15/16 B/E DTD 12/22/04 CLB	5/19/2011	5/11/2012	\$33,379 58	\$31,875 05	\$1,504 53	\$0 00	\$1,504 53	SHORT	Noncovered
32,000 00	FEDERAL HOME LN MTG CORP MEDIUM TERM NTS FED FIXED RATE 2 150% 10/26/18 B/E DTD 10/26/11 CLB	9/28/2011	4/26/2012	\$32,000 00	\$31,999 99	\$0 01	(\$0 00)	\$0 01	SHORT	Noncovered
11,000 00	NRG ENERGY INC GTD FIXED RT SR NT 7 375% 01/15/17 B/E DTD 11/21/06 CLD	1/6/2012	4/20/2012	\$11,419 38	\$11,412 25	\$7 13	(\$0 00)	\$7 13	SHORT	Covered
37,000 00	NRG ENERGY INC GTD FIXED RT SR NT 7 375% 01/15/17 B/E DTD 11/21/06 CLD	6/8/2011	4/20/2012	\$38,410 62	\$38,419 06	(\$8 44)	\$0 00	(\$8 44)	SHORT	Noncovered
8,000 00	AMERICAN EXPRESS CO NT 6 150% 08/28/17 B/E DTD 08/28/07 CLB	1/20/2012	3/1/2012	\$9,449 76	\$9,269 34	\$180 42	\$0 00	\$180 42	SHORT	Noncovered
29,000 00	AMERICAN EXPRESS CO NT 6 150% 08/28/17 B/E DTD 08/28/07 CLB	5/18/2011	3/1/2012	\$34,255 38	\$32,762 90	\$1,492 48	(\$0 00)	\$1,492 48	SHORT	Noncovered
25,000 00	FEDERAL NATL MTG ASSN MEDIUM TERM NTS STEP UP 2 000% 08/24/23 B/E DTD 08/24/11 CLB	8/4/2011	2/24/2012	\$25,000 00	\$24,937 50	\$62 50	\$0 00	\$62 50	SHORT	Noncovered
10,000 00	GENWORTH FINL INC NT 5 750% 06/15/14 B/E DTD 06/15/04	1/20/2012	2/14/2012	\$10,325 00	\$10,374 52	(\$49 52)	(\$0 00)	(\$49 52)	SHORT	Noncovered

1,000.00	GENWORTH FINL INC NT 5.750% 06/15/14 B/E DTD 06/15/04	1/20/2012	2/10/2012	\$1,035.00	\$1,037.53 (\$2.53)	\$0.00	(\$2.53)	SHORT	Noncovered
2,000.00	GENWORTH FINL INC NT 5.750% 06/15/14 B/E DTD 06/15/04	12/6/2011	2/10/2012	\$2,070.00	\$2,018.19 (\$51.81)	(\$0.00)	\$51.81	SHORT	Noncovered
2,000.00	GENWORTH FINL INC NT 5.750% 06/15/14 B/E DTD 06/15/04	6/14/2011	2/10/2012	\$2,070.00	\$2,080.75 (\$10.75)	\$0.00	(\$10.75)	SHORT	Noncovered
5,000.00	GENWORTH FINL INC NT 5.750% 06/15/14 B/E DTD 06/15/04	6/14/2011	2/9/2012	\$5,187.50	\$5,202.10 (\$14.60)	(\$0.00)	(\$14.60)	SHORT	Noncovered
9,000.00	GENWORTH FINL INC NT 5.750% 06/15/14 B/E DTD 06/15/04	6/14/2011	2/8/2012	\$9,337.50	\$9,364.20 (\$26.70)	(\$0.00)	(\$26.70)	SHORT	Noncovered
5,000.00	GENWORTH FINL INC NT 5.750% 06/15/14 B/E DTD 06/15/04	6/14/2011	2/7/2012	\$5,193.75	\$5,203.02 (\$9.27)	(\$0.00)	(\$9.27)	SHORT	Noncovered
32,000.00	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS CONS BOND 0.790% 11/07/14 B/E DTD 11/07/11 CL8	12/27/2011	2/7/2012	\$32,000.00	\$31,995.20 \$4.80	(\$0.00)	\$4.80	SHORT	Noncovered
11,000.00	GENWORTH FINL INC NT 5.750% 06/15/14 B/E DTD 06/15/04	6/14/2011	2/6/2012	\$11,398.75	\$11,447.16 (\$48.41)	\$0.00	(\$48.41)	SHORT	Noncovered
32,000.00	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS CONS BOND 2.600% 09/29/20 B/E DTD 09/29/11 CL8	9/28/2011	2/6/2012	\$32,000.00	\$31,999.99 \$0.01	(\$0.00)	\$0.01	SHORT	Noncovered
5,000.00	GENWORTH FINL INC NT 5.750% 06/15/14 B/E DTD 06/15/04	6/14/2011	2/2/2012	\$5,175.00	\$5,203.71 (\$28.71)	(\$0.00)	(\$28.71)	SHORT	Noncovered
32,000.00	FEDERAL HOME LN MTG CORP MEDIUM TERM NTS FED FIXED RATE 1.600% 10/26/16 B/E DTD 10/26/11 CL8	9/28/2011	1/26/2012	\$32,000.00	\$32,000.00 \$0.00	\$0.00	No Chg	SHORT	Noncovered
14,000.00	ATP OIL & GAS CORP GTD SR 2ND LIEN NT 11.875% 05/01/15 B/E DTD 11/01/10 CL8	6/14/2011	1/6/2012	\$9,296.00	\$14,274.85 (\$4,978.85)	\$0.00	(\$4,978.85)	SHORT	Noncovered
3,000.00	UNITED STATES TREAS NTS INFLATION INDEXED NOTES TIPS 1.250% 07/15/20 B/E DTD 07/15/10	5/19/2011	1/4/2012	\$3,518.95	\$2,070.71 \$1,448.24	\$0.00	\$1,448.24	SHORT	Noncovered
4,000.00	UNITED STATES TREAS NTS INFLATION INDEX TIPS NOTE-A-2019 2.125% 01/15/19 B/E DTD 01/15/09	5/19/2011	1/4/2012	\$5,011.42	\$3,563.18 \$1,448.24	\$0.00	\$1,448.24	SHORT	Noncovered
25,000.00	UNITED STATES TREAS NTS D-2017 TREAS INFLATION-PROTECTED SECS TIPS 2.625% 07/15/17 B/E DTD 07/15/07	5/19/2011	1/4/2012	\$32,593.42	\$31,748.35 \$845.07	\$0.00	\$845.07	SHORT	Noncovered
25,000.00	UNITED STATES TREAS A-2015 TREASURY INFLATION-PROTECTED 10 YEAR TIPS 1.625% 01/15/15 B/E DTD 01/15/05	5/19/2011	1/4/2012	\$32,012.82	\$32,325.02 (\$312.20)	(\$0.00)	(\$312.20)	SHORT	Noncovered

15,000.00	ATP OIL & GAS CORP GTD SR 2ND LIEN NT 11 875% 05/01/15 B/E DTD 11/01/10 CLB	6/14/2011	1/4/2012	\$10,125.00	\$15,295.10	(\$5,170.10)	\$0.00	(\$5,170.10)	SHORT	Noncovered
32,000.00	FEDERAL HOME LN MTG CORP MEDIUM TERM NTS FED FIXED RATE 1 000% 12/16/13 8/E DTD 06/16/11 CLB	5/24/2011	12/16/2011	\$32,000.00	\$32,000.00	\$0.00	\$0.00	No Chg	SHORT	Noncovered
32,000.00	FEDERAL NATL MTG ASSN MEDIUM TERM NTS FIXED RATE 2 000% 12/08/15 B/E DTD 06/08/11 CLB	5/24/2011	12/8/2011	\$32,000.00	\$31,999.99	\$0.01	(\$0.00)	\$0.01	SHORT	Noncovered
Total Short Term Gain Loss				\$10,530,000.13	\$10,778,078.74	(\$248,078.61)	\$261,501.49	\$13,422.88		
Total Long Term and Short Term Gain Loss				\$11,141,549.48	\$11,425,182.02	(\$283,632.54)	\$261,501.49	(\$22,131.05)		

① \$10,778,079 - \$261,501 = \$10,516,577

Application for Extension of Time To File an Exempt Organization Return

OMB No. 1545-1709

► File a separate application for each return.

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

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

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

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

A corporation required to file Form 990-T and requesting an automatic 6-month extension - check this box and complete

Part I only ☐

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

Type or print	Name of exempt organization or other filer, see instructions	Employer identification number (EIN) or
	PROTEUS FOUNDATION	☒ 54-2013543
	Number, street, and room or suite no. If a P.O. box, see instructions.	Social security number (SSN)
File by the due date for filing your return. See instructions	C/O YHB P.O. BOX 2560	☐
	City, town or post office, state, and ZIP code. For a foreign address, see instructions.	
	WINCHESTER, VA 22604	

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

04

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

CELIA W. RUTT - C/O YOUNT, HYDE & BARBOUR, P.C., P.O.

- The books are in the care of ► **BOX 2560 - WINCHESTER, VA 22604**

Telephone No ► **540-662-3417**

FAX No. ►

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

1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until **MAY 15, 2013**, to file the exempt organization return for the organization named above. The extension

is for the organization's return for:

► ☐ calendar year _____ or

► ☒ tax year beginning **OCT 1, 2011**, and ending **SEP 30, 2012**

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

3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	3a	\$ 4,605.
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit.	3b	\$ 15,640.
c Balance due. Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	3c	\$ 0.

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

LHA For Privacy Act and Paperwork Reduction Act Notice, see Instructions.

Form **8868** (Rev. 1-2012)