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

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

2011

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

Name of foundation THE MCMICHAEL FAMILY FOUNDATION		A Employer identification number 56-1774976
Number and street (or P.O. box number if mail is not delivered to street address) P.O. BOX 507	Room/suite	B Telephone number 336-548-6444
City or town, state, and ZIP code MADISON, NC 27025		C If exemption application is pending, check here ☐
G Check all that apply: ☐ Initial return ☐ Final return ☐ Address change ☐ Initial return of a former public charity ☐ Amended return ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization: ☐ Section 501(c)(3) exempt private foundation ☒ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 52,500,231. (Part I, column (d) must be on cash basis)	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received				N/A	
2 Check ☒ if the foundation is not required to attach Sch B					
3 Interest on savings and temporary cash investments		215,925.	215,925.		STATEMENT 1
4 Dividends and interest from securities		691,539.	691,539.		STATEMENT 2
5a Gross rents					
b Net rental income or (loss) <135,375.>					STATEMENT 3
6a Net gain or (loss) from sale of assets not on line 10		1,163,037.			
b Gross sales price for all assets on line 6a 7,165,679.					
7 Capital gain net income (from Part IV, line 2)			1,163,037.		
8 Net short-term capital gain					
9 Income modifications				1,600,000.	
10a Gross sales less returns and allowances					
b Less Cost of goods sold					
c Gross profit or (loss)					
11 Other income		425,738.	425,738.		STATEMENT 4
12 Total. Add lines 1 through 11		2,496,239.	2,496,239.	1,600,000.	
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 5		10,400.	10,400.		0.
c Other professional fees STMT 6		459,025.	459,025.		0.
17 Interest STMT 7		243,093.	243,093.		0.
18 Taxes		26,118.	26,118.		0.
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses STMT 8		<1,197,139.>	264,087.		0.
24 Total operating and administrative expenses. Add lines 13 through 23		<458,503.>	1,002,723.		0.
25 Contributions, gifts, grants paid		4,150,003.			4,150,003.
26 Total expenses and disbursements. Add lines 24 and 25		3,691,500.	1,002,723.		4,150,003.
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		<1,195,261.>			
b Net investment income (if negative, enter -0-)			1,493,516.		
c Adjusted net income (if negative, enter -0-)				1,600,000.	

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SCANNED FEB 19 2013

Part II Balance Sheets		Beginning of year	End of year	
			(a) Book Value	(b) Book Value
Assets	1 Cash - non-interest-bearing	1,262,827.	567,972.	567,972.
	2 Savings and temporary cash investments	3,236,423.	791,545.	791,545.
	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 STMT 9	16,381,179.	16,503,796.	17,458,348.
	c Investments - corporate bonds STMT 10	1,026,439.	2,415,821.	2,505,868.
Liabilities	11 Investments - land, buildings, and equipment basis ▶			
	Less: accumulated depreciation ▶			
	12 Investments - mortgage loans			
	13 Investments - other STMT 11	26,563,363.	26,995,836.	31,059,048.
	14 Land, buildings, and equipment: basis ▶ 117,450.			
	Less: accumulated depreciation ▶	117,450.	117,450.	117,450.
	15 Other assets (describe ▶)			
	16 Total assets (to be completed by all filers)	48,587,681.	47,392,420.	52,500,231.
	17 Accounts payable and accrued expenses			
	18 Grants payable			
Net Assets or Fund Balances	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
	22 Other liabilities (describe ▶)			
	23 Total liabilities (add lines 17 through 22)	0.	0.	
	Foundations that follow SFAS 117, check here ▶ ☐			
	24 Unrestricted and complete lines 24 through 26 and lines 30 and 31.			
	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	48,587,681.	47,392,420.	
	30 Total net assets or fund balances	48,587,681.	47,392,420.	
	31 Total liabilities and net assets/fund balances	48,587,681.	47,392,420.	

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	48,587,681.
2	Enter amount from Part I, line 27a	2	<1,195,261.>
3	Other increases not included in line 2 (itemize) ▶	3	0.
4	Add lines 1, 2, and 3	4	47,392,420.
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	47,392,420.

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	7,165,679.	6,002,642.	1,163,037.	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))	
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any		
a				
b				
c				
d				
e			1,163,037.	
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	1,163,037.
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	2,769,068.	54,271,234.	.051023
2009	2,502,116.	51,911,517.	.048200
2008	2,249,406.	50,699,707.	.044367
2007	3,231,183.	63,429,173.	.050942
2006	3,194,626.	64,854,171.	.049259
2	Total of line 1, column (d)		.243791
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		.048758
4	Enter the net value of noncharitable-use assets for 2011 from Part X, line 5		48,604,037.
5	Multiply line 4 by line 3		2,369,836.
6	Enter 1% of net investment income (1% of Part I, line 27b)		14,935.
7	Add lines 5 and 6		2,384,771.
8	Enter qualifying distributions from Part XII, line 4		4,150,003.

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

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-)

3 Add lines 1 and 2

4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)

5 **Tax based on investment income.** Subtract line 4 from line 3. If zero or less, enter -0-

6 Credits/Payments:

a 2011 estimated tax payments and 2010 overpayment credited to 2011

b Exempt foreign organizations - tax withheld at source

c Tax paid with application for extension of time to file (Form 8868)

d Backup withholding erroneously withheld

7 Total credits and payments. Add lines 6a through 6d

8 Enter any **penalty** for underpayment of estimated tax. Check here ☐ if Form 2220 is attached9 **Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed**10 **Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid**11 Enter the amount of line 10 to be: **Credited to 2012 estimated tax** ☒

34,299.

Refunded ☒**Part VII-A Statements Regarding Activities**

1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?

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.

c Did the foundation file Form 1120-POL for this year?

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.

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

4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?

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.

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?

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.

8a Enter the states to which the foundation reports or with which it is registered (see instructions) ☒

NC

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

9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2011 or the taxable year beginning in 2011 (see instructions for Part XIV)? If "Yes," complete Part XIV

10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses

Yes No

1a X

1b X

1c X

2 X

3 X

4a X

4b

5 X

6 X

7 X

8b X

9 X

10 X

N/A

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?	13		X

Website address ► N/A

14 The books are in care of ► DALTON L. MCMICHAEL, JR. Telephone no. ► 336-548-5250
 Located at ► P.O. BOX 507, MADISON, NC ZIP+4 ► 27025

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	<u>N/A</u>	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.)	<u>N/A</u>	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.)	<u>N/A</u>	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

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

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?

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

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
SEE STATEMENT 12		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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Part VIII**Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors** (continued)**3 Five highest-paid independent contractors for professional services. If none, enter "NONE."**

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		

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

0

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 N/A	
2	
3	
4	

Part IX-B Summary of Program-Related Investments

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.

Form 990-PF (2011)

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	21,779,930.
b	Average of monthly cash balances	1b	1,841,166.
c	Fair market value of all other assets	1c	25,723,104.
d	Total (add lines 1a, b, and c)	1d	49,344,200.
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	49,344,200.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	740,163.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	48,604,037.
6	Minimum investment return. Enter 5% of line 5	6	2,430,202.

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	2,430,202.
2a	Tax on investment income for 2011 from Part VI, line 5	2a	14,935.
b	Income tax for 2011. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	14,935.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	2,415,267.
4	Recoveries of amounts treated as qualifying distributions	4	1,600,000.
5	Add lines 3 and 4	5	4,015,267.
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	4,015,267.

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	4,150,003.
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	4,150,003.
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	14,935.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	4,135,068.

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				4,015,267.
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	7,688.			
b From 2007	190,118.			
c From 2008				
d From 2009				
e From 2010	19,752.			
f Total of lines 3a through e	217,558.			
4 Qualifying distributions for 2011 from Part XII, line 4: ► \$ 4,150,003.				
a Applied to 2010, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2011 distributable amount				4,015,267.
e Remaining amount distributed out of corpus	134,736.			
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	352,294.			
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	7,688.			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	344,606.			
10 Analysis of line 9:				
a Excess from 2007	190,118.			
b Excess from 2008				
c Excess from 2009				
d Excess from 2010	19,752.			
e Excess from 2011	134,736.			

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year CONTRIBUTION MADE VIA PASSTHROUGH ENTITY				3.
SEE ATTACHED SCHEDULE				4,150,000.
Total				▶ 3a 4,150,003.
b Approved for future payment NONE				
Total				▶ 3b 0.

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 CAPITAL GAINS/LOSSES PASSED THROUGH PARTNERSHIPS	P	VARIOUS	VARIOUS
b COL INCOME BUILDER A	P	VARIOUS	VARIOUS
c MERRILL LYNCH INVESTMENTS -SEE ATTACHED	P		
d MERRILL LYNCH INVESTMENTS -SEE ATTACHED	P		
e UBS - ADJ FROM CONS STMT TO GL REPORT	P		
f UBS - SEE ATTACHED SCHEDULE	P		
g BB&T CORP	P	VARIOUS	
h DUKE ENERGY	P		
i QUALITY SYSTEMS	P		
j SECURITY SALES - LITIGATIONS	P		
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 1,061,440.			1,061,440.
b 50,000.		49,728.	272.
c 912,459.		928,418.	<15,959.>
d 1,972,847.		1,850,701.	122,146.
e 18,114.			18,114.
f 2,991,014.		2,945,591.	45,423.
g 142,660.		203,963.	<61,303.>
h 22.		14.	8.
i 16,721.		24,227.	<7,506.>
j 402.			402.
k			
l			
m			
n			
o			

(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			1,061,440.
b			272.
c			<15,959.>
d			122,146.
e			18,114.
f			45,423.
g			<61,303.>
h			8.
i			<7,506.>
j			402.
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	1,163,037.
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

The McMichael Family Foundation
Merrilly Lynch Investments
Gain/Loss Schedule FYE 9/3/12

<u>Security Description</u>	<u>Acq Date</u>	<u>Liq Date</u>	<u>Quantity</u>	<u>Acq Cost</u>	<u>Liq Amount</u>	<u>ShortTerm</u> <u>Gain/(Loss)</u>	<u>LongTerm</u> <u>Gain/(Loss)</u>
ABBOTT LABS	41,092	41,141	20	1,291	1,315	25	-
ABERCROMBIE & FITCH CO	40,939	41,127	17	791	508	(283)	-
ABERCROMBIE & FITCH CO	40,939	41,128	9	419	270	(149)	-
ABERCROMBIE & FITCH CO	40,941	41,128	8	331	240	(91)	-
ACCENTURE PLC SHS	40,714	40,921	63	3,397	3,360	(37)	-
ACCENTURE PLC SHS	40,802	41,166	4	216	264	48	-
ACCENTURE PLC SHS	40,805	41,166	8	437	527	90	-
ACCENTURE PLC SHS	40,802	41,086	38	2,052	2,144	92	-
ACCENTURE PLC SHS	40,802	41,141	29	1,566	1,765	199	-
ACCENTURE PLC SHS	40,714	40,935	83	4,476	4,708	232	-
ACCO BRANDS CORP	41,151	41,173	85	559	531	(28)	-
ACCO BRANDS CORP	41,151	41,176	47	309	296	(13)	-
ACCO BRANDS CORP	41,151	41,172	62	408	397	(11)	-
ACCO BRANDS CORP	41,151	41,171	48	316	314	(1)	-
ACCO BRANDS CORP	41,151	41,169	19	125	131	6	-
ACCO BRANDS CORP	41,151	41,170	80	526	534	8	-
ACE LIMITED	40,661	40,891	38	2,557	2,539	(19)	-
ACE LIMITED	40,662	40,891	4	270	267	(3)	-
AEGON N.V. (AEG)	41,152	41,179	23	631	620	(11)	-
AEGON N.V. (AEG)	41,152	41,180	18	494	484	(10)	-
AEGON N.V. (AEG)	41,152	41,177	17	467	460	(6)	-
AEGON N.V. (AEG)	41,152	41,178	10	275	270	(5)	-
AEGON N.V. (AEG)	41,152	41,176	14	384	380	(4)	-
AEGON N.V. (AEG)	41,152	41,173	12	329	327	(2)	-
AEGON N.V. (AEG)	41,152	41,172	11	302	301	(1)	-
AEGON N.V. (AEG)	41,152	41,170	7	192	193	1	-
AEGON N.V. NY REG SHS	40,917	41,036	24	94	104	10	-
AEGON N.V. NY REG SHS	40,918	41,036	1,575	6,538	6,851	313	-
AETNA INC NEW	41,025	41,141	19	862	757	(105)	-
AKAMAI TECHNOLOGIES INC	40,680	40,858	24	766	716	(50)	-
AKAMAI TECHNOLOGIES INC	40,680	40,875	5	160	138	(22)	-
AKAMAI TECHNOLOGIES INC	40,752	40,875	8	192	220	28	-
AKAMAI TECHNOLOGIES INC	40,752	41,029	8	192	260	69	-
AKAMAI TECHNOLOGIES INC	40,760	41,029	18	406	586	180	-
AKAMAI TECHNOLOGIES INC	40,752	40,948	36	863	1,364	501	-
ALCATEL LUCENT SPD ADR	41,003	41,142	989	2,167	1,180	(987)	-
ALCATEL LUCENT SPD ADR	41,004	41,143	849	1,826	1,012	(814)	-
ALCATEL LUCENT SPD ADR	41,003	41,143	690	1,512	823	(689)	-
ALEXANDER & BALDWIN INC	41,151	41,176	2	59	58	(1)	-
ALEXANDER & BALDWIN INC	41,151	41,172	4	118	117	(1)	-
ALEXANDER & BALDWIN INC	41,151	41,179	4	118	119	1	-
ALEXANDER & BALDWIN INC	41,151	41,178	4	118	119	1	-
ALEXANDER & BALDWIN INC	41,151	41,177	10	295	300	5	-
ALLERGAN INC	40,814	41,148	37	3,143	3,158	15	-
ALLERGAN INC	40,807	41,148	8	661	683	22	-
ALLERGAN INC	40,807	41,144	15	1,239	1,273	34	-
ALLERGAN INC	40,787	41,144	10	809	848	39	-
ALLERGAN INC	40,786	41,144	14	1,143	1,188	45	-
ALLERGAN INC	40,780	41,121	10	769	820	50	-
ALLERGAN INC	40,780	41,141	11	846	940	94	-
ALLERGAN INC	40,780	41,144	26	2,001	2,206	205	-
ALLIANZ SE SPD ADR	40,765	40,918	293	3,142	2,737	(404)	-
ALSTOM SA-UNSPON ADR	40,777	40,919	944	4,051	2,637	(1,415)	-
ALSTOM SA-UNSPON ADR	40,778	40,919	588	2,548	1,642	(906)	-
ALSTOM SA-UNSPON ADR	40,777	40,918	49	210	139	(71)	-

Security Description	Acq Date	Liq Date	Quantity	Acq Cost	Liq Amount	ShortTerm Gain/(Loss)	LongTerm Gain/(Loss)
ALSTOM SA-UNSPON ADR	40,820	40,919	574	1,665	1,603	(61)	-
ALTERA CORP COM	40,892	41,141	13	440	467	28	-
AMAZON COM INC COM	40,786	40,898	31	6,657	5,392	(1,265)	-
AMAZON COM INC COM	40,940	41,141	4	717	958	242	-
AMAZON COM INC COM	40,940	41,165	7	1,254	1,822	568	-
AMAZON COM INC COM	40,940	41,145	12	2,150	2,949	799	-
AMERIPRISE FINL INC	40,659	40,990	14	857	793	(64)	-
AMERIPRISE FINL INC	40,634	40,966	9	561	506	(55)	-
AMERIPRISE FINL INC	40,634	40,967	8	499	449	(50)	-
AMERIPRISE FINL INC	40,634	40,990	1	62	57	(6)	-
AMERIPRISE FINL INC	40,724	40,990	4	232	227	(5)	-
AMERIPRISE FINL INC	40,724	41,003	2	116	112	(4)	-
AMERIPRISE FINL INC	40,921	41,141	4	206	220	14	-
AMERIPRISE FINL INC	40,766	41,003	2	88	112	24	-
AMERIPRISE FINL INC	40,784	41,141	4	181	220	39	-
AMERIPRISE FINL INC	40,921	41,148	50	2,575	2,709	134	-
ANADARKO PETE CORP	40,841	41,019	20	1,566	1,444	(122)	-
ANADARKO PETE CORP	40,840	41,019	12	949	867	(82)	-
ANALOG DEVICES INC COM	40,962	41,141	16	630	649	20	-
ANALOG DEVICES INC COM	40,773	41,071	14	431	515	84	-
ANALOG DEVICES INC COM	40,773	41,079	12	369	456	87	-
ANALOG DEVICES INC COM	40,805	41,141	19	654	771	118	-
ANHEUSER-BUSCH INBEV ADR	41,045	41,141	14	982	1,140	157	-
AON CORP	40,841	40,949	73	3,565	3,548	(17)	-
AON CORP	40,840	40,949	9	451	437	(14)	-
AON CORP	40,891	40,949	36	1,614	1,750	136	-
AON CORP	40,891	40,952	41	1,838	2,003	165	-
APACHE CORP	40,764	41,129	4	400	354	(46)	-
APPLE INC	40,714	41,054	1	316	560	244	-
AT&T INC	40,840	41,141	8	231	295	64	-
AT&T INC	40,840	41,129	9	260	335	76	-
AT&T INC	40,798	41,129	83	2,278	3,094	815	-
AUTOZONE INC NEVADA COM	40,786	41,141	2	614	727	113	-
BAE SYS PLC SPN ADR	40,918	41,141	412	7,755	8,260	506	-
BARRETT BILL CORP	40,836	41,179	2	78	50	(28)	-
BED BATH & BEYOND INC	40,989	41,149	19	1,257	1,268	10	-
BED BATH & BEYOND INC	40,989	41,148	40	2,647	2,666	20	-
BELGACOM SA DE DROIT	40,918	41,141	820	5,056	4,830	(226)	-
BHP BILLITON LTD ADR	41,067	41,141	47	3,058	3,241	182	-
BIG LOTS INC COM	41,023	41,141	14	513	538	26	-
BIG LOTS INC COM	40,689	40,868	8	251	304	53	-
BIG LOTS INC COM	40,689	40,934	21	660	846	186	-
BLUE COAT SYS INC	40,683	40,886	3	75	75	1	-
BLUE COAT SYS INC	40,683	40,886	19	475	478	3	-
BLUE COAT SYS INC	40,683	40,890	17	423	428	5	-
BLUE COAT SYS INC	40,738	40,890	8	170	201	31	-
BLUE COAT SYS INC	40,742	40,890	19	404	478	75	-
BP PLC SPON ADR	40,917	41,141	53	2,333	2,258	(75)	-
BP PLC SPON ADR	40,918	41,141	28	1,252	1,193	(59)	-
BRISTOL-MYERS SQUIBB CO	40,877	41,172	26	883	859	(24)	-
BRISTOL-MYERS SQUIBB CO	40,877	41,170	22	747	724	(23)	-
BRISTOL-MYERS SQUIBB CO	40,882	41,172	95	3,129	3,138	9	-
BRISTOL-MYERS SQUIBB CO	40,877	41,170	70	2,267	2,305	38	-
CAMECO CORP COM	40,618	40,918	119	3,538	2,222	(1,316)	-
CAMECO CORP COM	40,765	40,918	273	5,950	5,098	(853)	-
CAMECO CORP COM	40,697	40,918	48	1,352	896	(456)	-
CARBO CERAMICS INC	40,953	41,141	8	699	573	(126)	-
CARNIVAL CORP PAIRED SHS	40,841	40,935	49	1,747	1,490	(257)	-
CARNIVAL CORP PAIRED SHS	40,840	40,935	10	359	304	(55)	-

<u>Security Description</u>	<u>Acq Date</u>	<u>Liq Date</u>	<u>Quantity</u>	<u>Acq Cost</u>	<u>Liq. Amount</u>	<u>ShortTerm</u> <u>Gain/(Loss)</u>	<u>LongTerm</u> <u>Gain/(Loss)</u>
CARREFOUR SA	40,821	40,919	856	3,997	3,611	(387)	-
CELANESE CORP DEL SER A	40,891	41,081	77	3,233	2,754	(479)	-
CELANESE CORP DEL SER A	41,019	41,082	31	1,496	1,083	(413)	-
CELANESE CORP DEL SER A	41,019	41,081	18	868	644	(225)	-
CELANESE CORP DEL SER A	40,891	40,962	40	1,679	1,904	225	-
CELGENE CORP COM	41,089	41,141	6	383	423	40	-
CENTURYLINK INC SHS	40,949	41,141	8	303	335	32	-
CENTURYLINK INC SHS	40,949	41,148	60	2,274	2,519	245	-
CHECK POINT SOFTWRE TECH	41,022	41,166	34	2,057	1,620	(437)	-
CHECK POINT SOFTWRE TECH	40,945	41,165	36	2,098	1,732	(365)	-
CHECK POINT SOFTWRE TECH	40,770	41,115	41	2,302	1,948	(353)	-
CHECK POINT SOFTWRE TECH	40,770	41,102	26	1,460	1,151	(309)	-
CHECK POINT SOFTWRE TECH	40,945	41,166	7	408	333	(74)	-
CHECK POINT SOFTWRE TECH	40,771	41,115	5	283	238	(45)	-
CHEVRON CORP	40,840	41,141	8	815	900	85	-
CHINA MOBILE LTD SPN ADR	40,917	41,141	25	1,238	1,332	94	-
CHINA MOBILE LTD SPN ADR	40,918	41,141	79	3,935	4,209	274	-
CIMAREX ENERGY CO	40,765	40,840	12	805	767	(38)	-
CITIGROUP INC COM NEW	40,840	41,141	36	1,137	1,065	(72)	-
CME GROUP INC	40,941	41,141	17	878	922	43	-
COACH INC	40,989	41,121	20	1,577	987	(590)	-
COACH INC	40,989	41,122	16	1,261	805	(457)	-
COACH INC	40,988	41,121	11	861	543	(318)	-
COACH INC	40,723	41,081	10	620	608	(12)	-
COACH INC	40,700	41,022	11	670	827	157	-
COACH INC	40,703	41,022	12	722	902	180	-
COGNIZANT TECH SOLUTNS A	40,814	40,942	10	662	734	72	-
COGNIZANT TECH SOLUTNS A	40,814	40,945	45	2,978	3,275	297	-
COMCAST CORP NEW CL A	40,661	40,840	87	2,275	2,143	(132)	-
COMCAST CORP NEW CL A	40,703	40,969	25	607	735	128	-
COMCAST CORP NEW CL A	40,703	40,969	33	802	971	169	-
COVANCE INC	40,919	41,141	18	889	865	(24)	-
COVANCE INC	40,925	41,141	11	489	529	39	-
COVIDIEN PLC SHS NEW	40,855	41,051	4	188	213	25	-
COVIDIEN PLC SHS NEW	40,868	41,054	3	134	160	26	-
COVIDIEN PLC SHS NEW	40,855	41,033	8	376	441	65	-
COVIDIEN PLC SHS NEW	40,893	41,054	10	436	534	98	-
COVIDIEN PLC SHS NEW	40,868	41,051	14	624	745	121	-
COVIDIEN PLC SHS NEW	40,893	41,054	13	564	694	130	-
COVIDIEN PLC SHS NEW	40,855	41,029	18	846	991	145	-
CSX CORP	40,897	41,141	5	104	117	12	-
CSX CORP	40,896	41,141	21	425	490	66	-
CUMMINS INC COM	40,813	41,106	46	4,223	3,983	(240)	-
D R HORTON INC	41,103	41,141	19	364	349	(15)	-
DAIICHI SANKYO CO LTD	40,665	40,918	179	3,535	3,422	(113)	-
DAIICHI SANKYO CO LTD	40,662	40,918	9	178	172	(6)	-
DAIICHI SANKYO CO LTD	40,651	40,918	110	2,108	2,103	(5)	-
DAIICHI SANKYO CO LTD	40,651	40,917	93	1,782	1,780	(2)	-
DECKERS OUTDOORS CORP	40,905	41,080	22	1,858	1,036	(822)	-
DECKERS OUTDOORS CORP	40,963	41,081	12	957	563	(394)	-
DECKERS OUTDOORS CORP	40,906	41,080	12	945	565	(380)	-
DECKERS OUTDOORS CORP	40,933	41,080	10	822	471	(351)	-
DECKERS OUTDOORS CORP	40,963	41,080	7	558	330	(229)	-
DECKERS OUTDOORS CORP	41,026	41,141	18	931	898	(33)	-
DEERE CO	40,891	41,141	4	298	310	11	-
DEERE CO	40,891	40,962	22	1,641	1,845	204	-
DEUTSCHE BK AG REG SHS	40,917	41,141	16	535	521	(14)	-
DEUTSCHE BK AG REG SHS	40,918	41,141	1	35	33	(3)	-
DEUTSCHE BK AG REG SHS	40,917	40,942	14	468	620	152	-

<u>Security Description</u>	<u>Acq Date</u>	<u>Liq Date</u>	<u>Quantity</u>	<u>Acq Cost</u>	<u>Liq Amount</u>	<u>ShortTerm</u> <u>Gain/(Loss)</u>	<u>LongTerm</u> <u>Gain/(Loss)</u>
DEUTSCHE BK AG REG SHS	40,917	40,941	30	1,003	1,329	326	-
DEUTSCHE POST AG SHS	40,918	40,963	220	3,545	3,853	307	-
DEUTSCHE POST AG SHS	40,918	40,995	382	6,156	7,409	1,253	-
DOLLAR TREE INC	40,904	41,131	2	84	101	18	-
DOLLAR TREE INC	40,905	41,134	3	126	150	24	-
DOLLAR TREE INC	40,905	41,137	7	294	323	29	-
DOLLAR TREE INC	40,900	41,131	18	748	913	164	-
DOLLAR TREE INC	40,904	41,134	26	1,090	1,297	207	-
DOLLAR TREE INC	40,905	41,136	34	1,427	1,704	277	-
DR PEPPER SNAPPLE GROUP	40,981	41,092	3	116	131	15	-
DR PEPPER SNAPPLE GROUP	40,980	41,092	3	116	131	15	-
DR PEPPER SNAPPLE GROUP	40,981	41,141	4	155	181	26	-
DR PEPPER SNAPPLE GROUP	40,981	41,092	7	272	304	33	-
DR PEPPER SNAPPLE GROUP	40,980	41,087	9	347	386	38	-
DR PEPPER SNAPPLE GROUP	40,984	41,141	9	346	407	61	-
E M C CORPORATION MASS	41,079	41,141	37	943	984	40	-
EAST JAPAN RY CO ADR	40,605	40,918	336	3,973	3,505	(468)	-
EAST JAPAN RY CO ADR	40,599	40,918	284	3,271	2,962	(309)	-
EAST JAPAN RY CO ADR	40,599	40,917	56	645	579	(66)	-
EATON CORP	40,623	40,914	31	1,641	1,406	(235)	-
EATON CORP	40,620	40,864	23	1,190	1,021	(170)	-
EATON CORP	40,654	40,981	35	1,886	1,747	(139)	-
EATON CORP	40,654	40,984	41	2,210	2,087	(123)	-
EATON CORP	40,654	40,983	10	539	506	(33)	-
EATON CORP	40,620	40,913	3	155	137	(18)	-
EATON CORP	40,623	40,981	5	265	250	(15)	-
EATON CORP	40,620	40,913	5	242	228	(13)	-
EATON CORP	40,620	40,913	3	142	137	(5)	-
EATON CORP	40,571	40,864	7	316	311	(5)	-
EATON CORP	40,620	40,914	2	95	91	(4)	-
EATON CORP	40,620	40,913	2	95	91	(3)	-
EATON CORP	40,571	40,863	15	677	680	3	-
EATON CORP	40,830	40,987	3	126	152	26	-
EATON CORP	40,829	40,987	16	653	813	160	-
EATON CORP	40,829	40,984	17	694	865	171	-
EATON CORP	40,830	40,988	39	1,640	1,948	309	-
EATON CORP	40,830	40,989	47	1,976	2,339	363	-
ELDORADO GOLD CORP NEW	40,878	41,141	56	1,018	671	(348)	-
ELECTRICITE DE FRANCE	40,646	40,919	203	1,629	917	(713)	-
ELECTRICITE DE FRANCE	40,899	40,919	490	2,340	2,213	(128)	-
ENCANA CORP	41,031	41,101	22	467	433	(34)	-
ENCANA CORP	41,030	41,100	18	384	355	(29)	-
ENCANA CORP	41,029	41,086	19	382	352	(29)	-
ENCANA CORP	41,026	41,081	23	474	458	(16)	-
ENCANA CORP	41,030	41,101	3	64	59	(5)	-
ENCANA CORP	41,029	41,100	5	100	99	(2)	-
ENCANA CORP	41,026	41,086	1	21	19	(2)	-
ENSCO PLC SHS CL A	40,760	41,121	1	45	54	9	-
ENSCO PLC SHS CL A	40,760	41,121	5	226	275	49	-
ENSCO PLC-SPON ADR	40,694	40,935	9	489	478	(11)	-
ENSCO PLC-SPON ADR	40,707	41,033	4	212	217	5	-
ENSCO PLC-SPON ADR	40,721	41,033	5	258	271	13	-
ENSCO PLC-SPON ADR	40,707	40,969	3	159	175	16	-
ENSCO PLC-SPON ADR	40,694	40,969	5	272	291	19	-
ENSCO PLC-SPON ADR	40,707	41,030	13	688	720	32	-
ENSCO PLC-SPON ADR	40,694	40,966	12	652	704	52	-
EQTY LIFESTYLS PPTYS INC	41,065	41,141	7	465	479	15	-
ERICSSON AMERICAN	40,995	41,141	442	4,559	4,413	(146)	-
EXCO RES INC	40,765	41,065	60	823	409	(415)	-

<u>Security Description</u>	<u>Acq Date</u>	<u>Liq Date</u>	<u>Quantity</u>	<u>Acq Cost</u>	<u>Liq Amount</u>	<u>ShortTerm</u> <u>Gain/(Loss)</u>	<u>LongTerm</u> <u>Gain/(Loss)</u>
EXCO RES INC	40,765	41,115	41	563	287	(276)	-
EXCO RES INC	40,765	41,064	36	494	237	(257)	-
EXCO RES INC	40,788	41,117	30	381	211	(170)	-
EXCO RES INC	40,865	41,128	44	475	325	(149)	-
EXCO RES INC	40,865	41,122	40	431	299	(132)	-
EXCO RES INC	40,765	41,117	13	178	91	(87)	-
EXCO RES INC	40,788	41,122	15	191	112	(78)	-
EXELON CORPORATION	40,875	41,141	6	256	225	(32)	-
EXELON CORPORATION	40,850	41,141	3	134	112	(22)	-
EXPRESS SCRIPTS HLDG CO	41,003	41,141	43	2,452	2,589	137	-
FEDERAL HOME LN MTG CORP	40,961	41,124	13,000	13,040	13,089	49	-
FEDERAL HOME LN MTG CORP	40,955	41,124	12,000	12,027	12,082	55	-
FEDEX CORP DELAWARE COM	41,061	41,141	2	171	180	9	-
FINMECCANICA SPA SHS	40,779	40,919	1,224	4,274	2,102	(2,172)	-
FINMECCANICA SPA SHS	40,780	40,919	403	1,434	692	(742)	-
FORD MOTOR CO	40,935	41,102	377	4,655	3,449	(1,206)	-
FORD MOTOR CO	40,968	41,102	176	2,180	1,610	(570)	-
FRANKLIN RES INC	40,780	40,921	42	4,938	3,996	(942)	-
FRANKLIN RES INC	40,780	40,920	24	2,822	2,317	(505)	-
FRANKLIN RES INC	40,886	41,141	2	200	238	38	-
FRANKLIN RES INC	40,886	40,990	2	200	246	46	-
FRANKLIN RES INC	40,882	40,969	3	303	356	53	-
FRANKLIN RES INC	40,882	40,970	5	506	594	89	-
FRANKLIN RES INC	40,882	40,990	6	607	737	131	-
FRANKLIN RES INC	40,919	41,141	11	1,058	1,307	250	-
FULTON FINL CORP PA	41,117	41,141	26	244	255	11	-
FULTON FINL CORP PA	41,115	41,141	39	359	382	23	-
GENERAL MILLS	40,673	40,885	2	78	81	3	-
GENERAL MILLS	40,673	40,886	22	858	890	33	-
GENL DYNAMICS CORP COM	40,863	41,141	12	781	793	13	-
GENTEX CORP	41,024	41,141	26	559	466	(93)	-
GLAXOSMITHKLINE PLC ADR	40,584	40,917	11	417	487	70	-
GLAXOSMITHKLINE PLC ADR	40,584	40,918	65	2,466	2,854	388	-
GLAXOSMITHKLINE PLC ADR	40,583	40,917	81	3,098	3,585	488	-
GOLDCORP INC	40,921	41,141	4	181	154	(27)	-
GOOGLE INC CL A	40,858	41,081	13	7,937	7,364	(574)	-
GOOGLE INC CL A	40,751	41,029	4	2,571	2,417	(154)	-
GOOGLE INC CL A	40,751	41,022	3	1,928	1,790	(138)	-
GOOGLE INC CL A	40,830	41,081	5	2,960	2,832	(128)	-
GOOGLE INC CL A	40,739	40,942	4	2,387	2,379	(8)	-
GOOGLE INC CL A	41,054	41,141	1	592	677	86	-
GREEN MOUNTN COFFEE ROS	40,702	40,869	51	3,870	2,546	(1,323)	-
GREEN MOUNTN COFFEE ROS	40,639	40,869	50	3,295	2,496	(799)	-
GREEN MOUNTN COFFEE ROS	40,638	40,869	13	858	649	(209)	-
GUESS INC COM	40,661	40,970	21	896	736	(160)	-
GUESS INC COM	40,875	41,144	11	311	298	(12)	-
HALLIBURTON COMPANY	40,745	41,092	57	3,229	1,628	(1,601)	-
HALLIBURTON COMPANY	40,745	41,093	57	3,229	1,668	(1,561)	-
HALLIBURTON COMPANY	40,780	41,093	21	857	615	(242)	-
HASBRO INC COM	40,931	41,141	14	472	531	59	-
HEWLETT PACKARD CO DEL	40,962	41,081	147	4,036	3,025	(1,011)	-
HEWLETT PACKARD CO DEL	40,920	41,081	73	1,968	1,502	(466)	-
HEWLETT PACKARD CO DEL	40,921	41,081	66	1,770	1,358	(412)	-
HOME DEPOT INC	40,879	41,141	4	160	225	65	-
HOME DEPOT INC	40,882	41,141	29	1,173	1,629	456	-
HOME DEPOT INC	40,879	41,121	44	1,761	2,302	541	-
HOME RETAIL GROUP PLC	40,617	40,963	110	1,395	721	(674)	-
HOME RETAIL GROUP PLC	40,794	41,141	237	1,901	1,415	(486)	-
HOME RETAIL GROUP PLC	40,617	40,966	78	989	517	(472)	-

Security Description	Acq. Date	Liq Date	Quantity	Acq. Cost	Liq Amount	ShortTerm	LongTerm
						Gain/(Loss)	Gain/(Loss)
HOME RETAIL GROUP PLC	40,618	40,966	52	656	345	(311)	-
HOME RETAIL GROUP PLC	40,918	41,141	234	1,304	1,397	93	-
HONEYWELL INTL INC DEL	40,949	41,141	6	355	357	2	-
HUANENG PWR INTL SP ADR	40,917	40,976	1	22	24	2	-
HUANENG PWR INTL SP ADR	40,918	40,976	8	182	190	9	-
HUANENG PWR INTL SP ADR	40,920	40,977	6	138	150	13	-
HUANENG PWR INTL SP ADR	40,920	40,977	7	161	175	15	-
HUANENG PWR INTL SP ADR	40,920	40,980	13	298	322	24	-
HUANENG PWR INTL SP ADR	40,920	40,980	17	390	421	31	-
HUANENG PWR INTL SP ADR	40,934	41,141	9	212	261	49	-
HUANENG PWR INTL SP ADR	40,918	40,976	54	1,222	1,303	81	-
HUANENG PWR INTL SP ADR	40,918	40,976	71	1,606	1,690	84	-
HUANENG PWR INTL SP ADR	40,925	41,141	16	365	464	98	-
HUANENG PWR INTL SP ADR	40,918	40,977	46	1,041	1,153	112	-
HUANENG PWR INTL SP ADR	40,931	41,141	23	548	667	119	-
HUANENG PWR INTL SP ADR	40,933	41,141	23	547	667	120	-
HUANENG PWR INTL SP ADR	40,926	41,141	20	459	580	121	-
HUANENG PWR INTL SP ADR	40,921	41,141	22	503	638	135	-
HUANENG PWR INTL SP ADR	40,932	41,141	27	640	783	143	-
HUANENG PWR INTL SP ADR	40,928	41,141	29	685	841	156	-
HUANENG PWR INTL SP ADR	40,920	40,977	128	2,938	3,166	227	-
HUANENG PWR INTL SP ADR	40,927	41,141	61	1,445	1,768	323	-
ILLINOIS TOOL WORKS INC	40,750	40,942	19	989	1,052	63	-
ILLINOIS TOOL WORKS INC	40,750	40,976	27	1,405	1,488	83	-
IMPALA PLATINUM SPON ADR	40,918	41,141	3	64	48	(16)	-
INDRA SISTEMAS SA SHS	40,918	41,141	318	2,042	1,568	(474)	-
INTESA SANPAOLO SPON ADR	40,918	41,141	46	411	401	(11)	-
INTESA SANPAOLO SPON ADR	40,918	40,942	222	1,986	2,728	742	-
INVESCO LTD	40,731	41,012	20	479	497	18	-
INVESCO LTD	41,120	41,141	17	380	403	23	-
INVESCO LTD	40,843	41,046	35	725	756	32	-
INVESCO LTD	40,841	41,046	22	424	475	52	-
INVESCO LTD	40,731	41,003	35	838	909	71	-
INVESCO LTD	40,841	41,012	16	308	397	89	-
JOHNSON CONTROLS INC	40,921	41,129	109	3,808	2,795	(1,013)	-
JOHNSON CONTROLS INC	41,101	41,141	22	591	601	10	-
JOHNSON CONTROLS INC	41,100	41,141	26	692	710	18	-
KAO CORP SPD ADR	40,918	41,141	169	4,659	4,832	172	-
KINDER MORGAN INC DEL	40,996	41,141	56	2,147	1,945	(202)	-
KINDER MORGAN INC DEL	40,688	40,836	25	729	709	(20)	-
KINDER MORGAN INC. DEL	40,687	40,836	5	144	142	(2)	-
KINDER MORGAN INC. DEL	40,687	40,833	20	575	592	17	-
KIRBY CORP COM	41,066	41,141	6	310	330	20	-
KOHL'S CORP WISC PV 1CT	40,617	40,935	38	2,029	1,766	(263)	-
KOHL'S CORP WISC PV 1CT	40,618	40,935	33	1,762	1,534	(228)	-
KOHL'S CORP WISC PV 1CT	40,583	40,836	21	1,112	1,096	(16)	-
KOHL'S CORP WISC PV 1CT	40,598	40,836	7	376	365	(10)	-
KOHL'S CORP WISC PV 1CT	40,598	40,868	10	537	536	(1)	-
KOHL'S CORP WISC PV 1CT	40,945	41,156	3	147	157	10	-
KOHL'S CORP WISC PV 1CT	40,945	41,156	5	244	259	15	-
KOHL'S CORP WISC PV 1CT	40,785	41,151	3	141	159	18	-
KOHL'S CORP WISC PV 1CT	40,785	41,141	16	750	831	81	-
KONINKLIJKE AHOLD NV ADR	41,025	41,141	234	2,942	2,993	51	-
KT CORP ADR	40,918	41,141	40	593	597	4	-
KT CORP ADR	40,917	41,141	27	388	403	15	-
KT CORP ADR	40,918	41,141	362	5,317	5,402	85	-
LAUDER ESTEE COS INC A	40,770	41,122	19	893	981	88	-
LAUDER ESTEE COS INC A	40,780	41,141	16	748	969	221	-
LAUDER ESTEE COS INC A	40,652	41,018	30	1,420	1,880	461	-

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LEAR CORP SHS	40,912	41,115	20	825	698	(127)	-
LEAR CORP SHS	40,942	41,141	10	449	409	(40)	-
LEAR CORP SHS	40,963	41,141	4	187	164	(24)	-
LIMITED BRANDS INC	40,990	41,131	33	1,614	1,618	4	-
LIMITED BRANDS INC	40,990	41,141	22	1,076	1,088	12	-
LIMITED BRANDS INC	40,990	41,130	30	1,467	1,483	16	-
LINKEDIN CORP	40,982	41,141	8	735	817	82	-
LLOYDS BANKING GROUP PLC	40,917	41,141	27	43	57	14	-
LLOYDS BANKING GROUP PLC	40,918	41,141	2,230	3,704	4,730	1,026	-
LULULEMON ATHLETICA INC	40,990	41,123	9	677	485	(192)	-
LULULEMON ATHLETICA INC	41,067	41,122	11	702	594	(108)	-
LULULEMON ATHLETICA INC	41,067	41,123	10	638	539	(99)	-
LULULEMON ATHLETICA INC	40,869	41,122	9	423	486	63	-
LULULEMON ATHLETICA INC	40,870	41,122	30	1,400	1,619	219	-
LYONDELLBASELL INDUSTRIE	41,081	41,141	7	277	348	71	-
MACYS INC	40,891	41,141	13	404	505	101	-
MACYS INC	40,666	40,921	23	567	794	227	-
MACYS INC	40,891	41,019	56	1,739	2,221	483	-
MAGNA INTL INC CL A VTG	40,920	41,141	8	310	365	55	-
MAGNA INTL INC CL A VTG	40,917	40,946	12	435	518	83	-
MAGNA INTL INC CL A VTG	40,919	41,141	17	655	775	120	-
MAGNA INTL INC CL A VTG	40,917	41,141	13	471	593	122	-
MAGNA INTL INC CL A VTG	40,917	40,945	20	725	865	140	-
MAGNA INTL INC CL A VTG	40,918	41,141	95	3,584	4,332	748	-
MARATHON OIL CORP	40,962	41,141	12	417	327	(90)	-
MARINE HARVEST ASA SHS	40,795	40,919	167	1,832	1,614	(218)	-
MARINE HARVEST ASA SHS	40,808	40,919	213	2,191	2,058	(132)	-
MARINE HARVEST ASA SHS	40,798	40,919	71	753	686	(67)	-
MARINE HARVEST ASA SHS	40,795	40,919	40	439	391	(48)	-
MARINE HARVEST ASA SHS	40,809	40,919	114	1,139	1,102	(37)	-
MARINE HARVEST ASA SHS	40,795	40,917	22	241	216	(25)	-
MATSON INC	41,151	41,176	20	452	409	(44)	-
MATSON INC	41,151	41,172	9	204	186	(17)	-
MATSON INC	41,151	41,176	6	136	122	(14)	-
MATSON INC	41,151	41,177	8	181	169	(12)	-
MATSON INC	41,151	41,178	6	136	124	(11)	-
MATSON INC	41,151	41,180	6	136	125	(10)	-
MATSON INC	41,151	41,179	6	136	126	(10)	-
MATSON INC	41,151	41,171	10	226	218	(8)	-
MATSON INC	41,151	41,170	5	113	109	(4)	-
MCKESSON CORPORATION CO	40,822	41,141	12	835	1,035	201	-
MID AMERICA APT CMNTYS	40,893	41,141	1	60	67	7	-
MID AMERICA APT CMNTYS	40,890	41,141	8	456	539	84	-
MOHAWK INDUSTRIES INC	40,563	40,858	10	587	548	(40)	-
MOHAWK INDUSTRIES INC	40,564	40,858	2	117	110	(7)	-
MOHAWK INDUSTRIES INC	40,808	41,064	1	41	62	22	-
MOHAWK INDUSTRIES INC	41,101	41,141	4	269	292	23	-
MOHAWK INDUSTRIES INC	40,808	41,064	4	163	250	87	-
MOHAWK INDUSTRIES INC	40,808	41,141	14	569	1,021	452	-
NATIONAL-OILWELL VARCO	40,681	40,946	2	134	163	29	-
NATIONAL-OILWELL VARCO	40,680	40,935	4	261	311	49	-
NATIONAL-OILWELL VARCO	41,081	41,141	4	259	312	52	-
NATIONAL-OILWELL VARCO	40,680	40,946	10	654	815	161	-
NEWCREST MNG LTD SPN ADR	40,583	40,918	31	1,189	1,013	(176)	-
NEWCREST MNG LTD SPN ADR	40,900	40,918	98	3,131	3,202	71	-
NEWMONT MINING CORP	40,917	41,141	30	1,845	1,431	(413)	-
NEWMONT MINING CORP	40,784	41,141	17	1,054	811	(243)	-
NEXEN INC CANADA COM	40,799	40,918	71	1,363	1,296	(67)	-
NEXEN INC CANADA COM	40,814	40,918	177	2,911	3,232	321	-

<u>Security Description</u>	<u>Acq. Date</u>	<u>Liq. Date</u>	<u>Quantity</u>	<u>Acq. Cost</u>	<u>Liq. Amount</u>	<u>ShortTerm Gain/(Loss)</u>	<u>LongTerm Gain/(Loss)</u>
NEXEN INC CANADA COM	40,890	40,918	101	1,491	1,844	353	-
NEXTERA ENERGY INC SHS	41,019	41,141	6	381	413	32	-
NOKIA CORP SPON ADR	40,918	41,079	1,086	5,784	2,750	(3,034)	-
NOKIA CORP SPON ADR	40,917	41,079	135	705	342	(364)	-
NOKIA CORP SPON ADR	40,917	41,078	79	413	198	(215)	-
NORFOLK SOUTHERN CORP	41,024	41,141	16	1,165	1,195	30	-
NOVARTIS ADR	40,919	41,152	2	113	118	5	-
NOVARTIS ADR	40,919	41,158	5	282	299	17	-
NOVARTIS ADR	40,919	41,159	10	564	598	35	-
NOVARTIS ADR	40,917	41,141	36	2,053	2,159	107	-
NOVARTIS ADR	40,918	41,141	76	4,339	4,559	220	-
OAQ GAZPROM SPON ADR	40,767	40,919	377	4,302	4,258	(44)	-
OAQ GAZPROM SPON ADR	40,820	40,919	452	4,094	5,106	1,011	-
OCCIDENTAL PETE CORP CAL	40,813	41,173	34	2,718	2,971	253	-
ORACLE CORP \$0.01 DEL	40,723	40,898	122	3,953	3,065	(889)	-
ORACLE CORP \$0.01 DEL	40,722	40,898	67	2,160	1,683	(477)	-
ORACLE CORP \$0 01 DEL	40,574	40,898	68	2,171	1,708	(463)	-
ORACLE CORP \$0 01 DEL	40,911	41,141	22	582	705	123	-
ORACLE CORP \$0 01 DEL	40,911	41,151	30	794	937	142	-
PACCAR INC	40,949	41,129	36	1,554	1,453	(101)	-
PACCAR INC	40,952	41,129	20	870	807	(63)	-
PALL CORP PV \$0.10	40,801	40,886	7	305	397	93	-
PALL CORP PV \$0 10	40,801	40,886	9	392	516	124	-
PALL CORP PV \$0 10	40,801	40,934	8	348	474	126	-
PALL CORP PV \$0 10	40,808	40,934	15	620	889	269	-
PANASONIC CORP SHS	40,620	40,918	56	668	471	(197)	-
PANASONIC CORP SHS	40,623	40,918	47	583	395	(188)	-
PANASONIC CORP SHS	40,619	40,918	28	332	235	(97)	-
PANASONIC CORP SHS	40,624	40,918	21	261	177	(85)	-
PATTERSON COS INC	40,786	41,141	24	699	866	167	-
PEABODY ENERGY CORP COM	40,764	41,061	61	2,674	1,411	(1,263)	-
PEPSICO INC	40,925	41,141	15	975	1,098	123	-
PG&E CORP	40,759	41,030	6	244	265	21	-
PG&E CORP	40,759	41,031	11	448	485	38	-
PG&E CORP	40,759	41,030	15	611	663	52	-
PHILIP MORRIS INTL INC	41,043	41,141	5	427	467	39	-
PHILLIPS 66 SHS	41,151	41,170	9	383	404	21	-
PHILLIPS 66 SHS	41,151	41,169	44	1,872	2,031	159	-
PLAINS EXPL AND PRODCN	40,605	40,858	16	621	573	(49)	-
PLAINS EXPL AND PRODCN	40,624	40,858	6	216	215	(1)	-
PLAINS EXPL AND PRODCN	41,074	41,169	2	71	77	7	-
PLAINS EXPL AND PRODCN	41,074	41,162	5	177	186	9	-
PLAINS EXPL AND PRODCN	41,074	41,145	3	106	119	13	-
PLAINS EXPL AND PRODCN	40,610	40,858	17	595	608	13	-
PLAINS EXPL AND PRODCN	41,075	41,169	13	466	503	37	-
PLAINS EXPL AND PRODCN	40,792	41,145	7	191	278	86	-
PLAINS EXPL AND PRODCN	40,792	41,144	7	191	277	86	-
PLAINS EXPL AND PRODCN	40,644	40,987	9	326	419	93	-
PLAINS EXPL AND PRODCN	40,624	40,987	11	396	512	116	-
PLAINS EXPL AND PRODCN	40,792	41,141	10	274	415	142	-
POLYCOM INC COM	40,990	41,141	20	383	193	(190)	-
POLYCOM INC COM	40,974	41,141	7	132	68	(64)	-
POLYCOM INC COM	40,990	41,141	1	19	10	(10)	-
POLYUS GOLD INTL LTD	40,715	40,917	215	833	665	(168)	-
POLYUS GOLD INTL LTD	40,717	40,918	219	833	685	(148)	-
POLYUS GOLD INTL LTD	40,716	40,919	203	780	635	(145)	-
POLYUS GOLD INTL LTD	40,770	40,920	424	1,457	1,340	(117)	-
POLYUS GOLD INTL LTD	40,715	40,919	136	527	425	(102)	-
POLYUS GOLD INTL LTD	40,767	40,919	194	643	604	(39)	-

Security Description	Acq Date	Liq Date	Quantity	Acq Cost	Liq Amount	ShortTerm	LongTerm
						Gain/(Loss)	Gain/(Loss)
POLYUS GOLD INTL LTD	40,716	40,918	54	207	169	(39)	-
POLYUS GOLD INTL LTD	40,717	40,919	55	209	171	(38)	-
POLYUS GOLD INTL LTD	40,767	40,920	66	219	209	(10)	-
PPG INDUSTRIES INC SHS	40,724	40,989	33	2,987	3,101	114	-
PPG INDUSTRIES INC SHS	40,764	40,891	45	3,363	3,626	262	-
PPL CORPORATION	40,798	41,022	91	2,520	2,459	(61)	-
PPL CORPORATION	40,780	41,019	58	1,619	1,576	(43)	-
PPL CORPORATION	40,780	41,022	11	307	297	(10)	-
PPL CORPORATION	40,764	41,019	136	3,479	3,695	217	-
PUB SVC ENTERPRISE GRP	40,841	40,989	100	3,414	2,976	(438)	-
PUB SVC ENTERPRISE GRP	40,780	40,962	87	2,888	2,658	(230)	-
PUB SVC ENTERPRISE GRP	40,780	40,935	74	2,457	2,253	(204)	-
PUB SVC ENTERPRISE GRP	40,840	40,989	11	378	327	(51)	-
PUB SVC ENTERPRISE GRP	40,780	40,989	13	432	387	(45)	-
QEP RESOURCES INC SHS	40,920	41,159	2	58	59	1	-
QUALCOMM INC	40,851	41,141	23	1,277	1,439	163	-
RAYTHEON CO DELAWARE NEI	40,828	41,169	4	171	232	61	-
RAYTHEON CO DELAWARE NEI	40,828	41,141	11	470	622	151	-
RAYTHEON CO DELAWARE NEI	40,828	41,033	15	641	806	165	-
RAYTHEON CO DELAWARE NEI	40,843	41,169	11	469	638	168	-
RED HAT INC	40,743	40,898	68	3,019	2,700	(318)	-
RED HAT INC	40,814	40,899	60	2,684	2,414	(270)	-
RED HAT INC	40,743	40,898	27	1,199	1,078	(121)	-
RED HAT INC	40,807	40,899	22	901	885	(16)	-
RED HAT INC	40,771	40,898	20	756	798	43	-
RED HAT INC	40,771	40,899	52	1,964	2,092	128	-
REGIONS FINL CORP	40,962	41,141	42	248	300	52	-
REYNOLDS AMERICAN INC	40,891	41,044	120	4,864	4,858	(6)	-
ROCKWELL AUTOMATION INC	40,660	40,826	50	4,445	3,054	(1,391)	-
ROCKWELL AUTOMATION INC	40,653	40,826	23	2,180	1,405	(775)	-
ROCKWELL AUTOMATION INC	40,716	40,826	33	2,698	2,016	(683)	-
ROCKWELL AUTOMATION INC	40,646	40,826	20	1,835	1,222	(613)	-
ROGERS COMMUNICATIONS B	41,129	41,141	4	160	164	4	-
ROHM CO LTD SHS	40,899	41,141	16	362	290	(72)	-
ROYAL DUTCH SHEL PLC	40,918	41,141	55	4,254	4,041	(213)	-
ROYAL DUTCH SHEL PLC	40,917	41,141	15	1,151	1,102	(49)	-
SAFEWAY INC NEW	40,781	41,129	17	290	273	(16)	-
SAFEWAY INC NEW	40,808	41,130	44	713	711	(2)	-
SAFEWAY INC NEW	40,808	41,129	4	65	64	(1)	-
SAFEWAY INC NEW	40,781	41,022	57	972	1,235	263	-
SALESFORCE COM INC	40,723	40,898	9	1,322	856	(466)	-
SALESFORCE COM INC	40,546	40,898	8	1,081	761	(321)	-
SALESFORCE COM INC	40,543	40,896	8	1,056	836	(220)	-
SALESFORCE COM INC	40,543	40,898	1	132	95	(37)	-
SCHLUMBERGER LTD	40,989	41,141	4	296	298	1	-
SCHNEIDER ELEC SA ADR	41,087	41,141	4	40	50	10	-
SCHNEIDER ELEC SA ADR	41,081	41,141	392	4,311	4,947	636	-
SEAGATE TECH PLC SHS	41,131	41,159	96	3,275	2,956	(319)	-
SEAGATE TECH PLC SHS	41,134	41,159	18	619	554	(64)	-
SEAGATE TECH PLC SHS	41,131	41,141	10	341	352	11	-
SECOM CO LTD ADR	40,995	41,141	369	4,610	4,498	(112)	-
SEGA SAMMY HOLDINGS INC	40,918	41,141	1,042	5,858	5,283	(575)	-
SEKISUI HSE LD SPONS ADR	40,759	40,996	19	173	183	10	-
SEKISUI HSE LD SPONS ADR	40,759	40,997	237	2,161	2,302	141	-
SEKISUI HSE LD SPONS ADR	40,918	40,997	251	2,274	2,438	164	-
SIMON PROPERTY GROUP DEL	40,780	41,129	5	584	791	206	-
SIMON PROPERTY GROUP DEL	40,780	41,102	9	1,052	1,417	365	-
SIMON PROPERTY GROUP DEL	40,891	41,129	19	2,301	3,004	704	-
SK TELECOM ADR	40,605	40,918	99	1,757	1,300	(457)	-

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SK TELECOM ADR	40,604	40,918	48	840	630	(210)	-
SK TELECOM ADR	40,606	40,918	19	343	249	(93)	-
SOCIETE GENERAL SPN ADR	40,868	40,963	25	107	159	52	-
SOCIETE GENERAL SPN ADR	40,868	40,975	819	3,519	4,985	1,466	-
SOTHEBY'S (DELAWARE)	40,673	40,890	19	829	556	(273)	-
SOTHEBY'S (DELAWARE)	40,673	40,891	11	480	306	(174)	-
SOTHEBY'S (DELAWARE)	40,674	40,891	10	420	278	(142)	-
SOTHEBY'S (DELAWARE)	40,674	40,892	7	294	195	(99)	-
SOUTHWESTERN ENERGY CO	40,546	40,836	15	571	601	31	-
STATOIL ASA SHS	40,492	40,836	25	543	613	70	-
STATOIL ASA SHS	40,494	40,836	32	688	784	96	-
STATOIL ASA SHS	40,493	40,836	71	1,528	1,740	212	-
STATOIL ASA SHS	40,493	40,836	140	3,027	3,431	404	-
STORA ENSO OYJ SPD ADR	40,918	41,141	635	4,169	3,880	(290)	-
SUMITOMO MITSUI TR HLDGS	40,637	40,918	140	490	411	(79)	-
SUMITOMO MITSUI TR HLDGS	40,637	40,917	117	410	341	(68)	-
SUNCOR ENERGY INC NEW	40,920	41,166	10	323	354	31	-
SUNCOR ENERGY INC NEW	40,918	41,141	136	4,358	4,444	86	-
SUNCOR ENERGY INC NEW	40,919	41,166	39	1,252	1,379	127	-
SUNCOR ENERGY INC NEW	40,917	41,141	79	2,448	2,581	133	-
SUNCOR ENERGY INC NEW	40,918	41,166	91	2,916	3,217	301	-
SUNTRUST BKS INC COM	40,695	40,989	30	800	736	(65)	-
SUNTRUST BKS INC COM	40,780	41,141	4	76	102	26	-
TALISMAN ENERGY INC COM	40,844	40,917	237	3,511	2,887	(624)	-
TALISMAN ENERGY INC COM	40,843	40,917	245	3,567	2,985	(583)	-
TALISMAN ENERGY INC COM	40,967	41,141	44	616	594	(22)	-
TALISMAN ENERGY INC COM	41,030	41,141	11	141	149	8	-
TCF FINANCIAL CORP COM	40,746	41,109	40	524	413	(111)	-
TCF FINANCIAL CORP COM	40,746	41,108	39	511	445	(67)	-
TCF FINANCIAL CORP COM	40,745	41,045	50	654	592	(61)	-
TCF FINANCIAL CORP COM	40,746	41,107	36	472	417	(55)	-
TCF FINANCIAL CORP COM	40,746	41,060	21	275	239	(36)	-
TCF FINANCIAL CORP COM	40,746	41,045	2	26	24	(3)	-
TECK RESOURCES LTD CLS B	40,966	41,141	24	968	703	(266)	-
TECK RESOURCES LTD CLS B	40,974	41,141	6	212	176	(36)	-
TELEKOMUNIKASI INDONESIA	40,596	40,917	35	1,200	1,071	(130)	-
TELEKOMUNIKASI INDONESIA	40,603	40,918	32	1,088	976	(112)	-
TELEKOMUNIKASI INDONESIA	40,605	40,918	32	1,081	976	(104)	-
TELEKOMUNIKASI INDONESIA	40,592	40,917	26	884	795	(89)	-
TELEKOMUNIKASI INDONESIA	40,604	40,918	22	746	671	(75)	-
TELEKOMUNIKASI INDONESIA	40,604	40,918	20	678	610	(68)	-
TELEKOMUNIKASI INDONESIA	40,596	40,918	21	705	652	(53)	-
TELEKOMUNIKASI INDONESIA	40,592	40,917	11	375	337	(38)	-
TELEKOMUNIKASI INDONESIA	40,602	40,918	8	273	244	(29)	-
TELEKOMUNIKASI INDONESIA	40,597	40,918	11	368	342	(27)	-
TELEKOMUNIKASI INDONESIA	40,591	40,917	8	270	245	(25)	-
TELEKOMUNIKASI INDONESIA	40,596	40,918	4	137	124	(13)	-
TELEKOMUNIKASI INDONESIA	40,602	40,918	3	102	93	(9)	-
THOMAS&BETTS CP TENN NPV	40,764	41,046	15	601	1,080	479	-
TIDEWATER INC COM NEW	40,722	40,942	8	418	463	45	-
TIME WARNER CABLE INC	40,589	40,921	38	2,707	2,461	(246)	-
TIME WARNER CABLE INC	40,589	40,920	22	1,567	1,426	(141)	-
TIME WARNER INC SHS	40,654	40,983	53	1,934	1,899	(35)	-
TIME WARNER INC SHS	40,723	40,984	55	1,979	1,976	(3)	-
TIME WARNER INC SHS	40,652	40,983	5	178	179	2	-
TIME WARNER INC SHS	40,900	40,987	22	787	792	5	-
TIME WARNER INC SHS	40,722	40,983	55	1,965	1,971	6	-
TIME WARNER INC SHS	40,900	40,984	58	2,075	2,084	9	-
TIME WARNER INC SHS	40,722	40,984	62	2,215	2,228	13	-

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TIME WARNER INC SHS	40,647	40,983	46	1,635	1,648	13	-
TIME WARNER INC SHS	40,840	40,989	36	1,257	1,289	33	-
TIME WARNER INC SHS	40,651	40,983	81	2,869	2,903	34	-
TIME WARNER INC SHS	40,841	41,141	5	172	214	42	-
TIME WARNER INC SHS	40,841	40,989	63	2,165	2,256	91	-
TIME WARNER INC SHS	40,841	41,148	58	1,993	2,433	440	-
TJX COS INC NEW	40,840	41,081	28	839	1,189	350	-
TJX COS INC NEW	40,841	41,081	62	1,850	2,633	783	-
TNT EXPRESS NV SHS ADR	40,773	40,919	196	1,820	1,477	(343)	-
TNT EXPRESS NV SHS ADR	40,774	40,919	199	1,797	1,500	(298)	-
TNT EXPRESS NV SHS ADR	40,802	40,918	185	1,604	1,428	(176)	-
TNT EXPRESS NV SHS ADR	40,777	40,918	102	931	788	(144)	-
TNT EXPRESS NV SHS ADR	40,772	40,917	66	667	524	(143)	-
TNT EXPRESS NV SHS ADR	40,778	40,918	105	936	811	(125)	-
TNT EXPRESS NV SHS ADR	40,801	40,918	107	919	826	(93)	-
TNT EXPRESS NV SHS ADR	40,805	40,918	99	846	764	(82)	-
TNT EXPRESS NV SHS ADR	40,806	40,918	96	810	741	(69)	-
TNT EXPRESS NV SHS ADR	40,774	40,918	15	135	116	(20)	-
TNT EXPRESS NV SHS ADR	40,773	40,917	8	74	64	(11)	-
TNT EXPRESS NV SHS ADR	40,819	40,918	196	1,306	1,513	207	-
TRANSOCEAN LTD	40,885	40,917	73	3,172	2,873	(300)	-
TRANSOCEAN LTD	40,889	40,917	74	3,161	2,912	(248)	-
TRAVELERS COS INC	40,969	41,178	2	117	136	18	-
TRAVELERS COS INC	40,969	41,179	3	176	205	29	-
TRAVELERS COS INC	40,938	41,141	16	932	1,046	114	-
TRAVELERS COS INC	40,933	41,141	24	1,404	1,569	165	-
TRW AUTOMOTIVE HLDGS CRP	40,912	41,141	13	438	562	124	-
TWO HARBORS INVT CORP	41,102	41,141	12	130	137	6	-
TWO HARBORS INVT CORP	41,100	41,141	24	262	273	11	-
TWO HARBORS INVT CORP	41,102	41,141	22	237	250	13	-
TWO HARBORS INVT CORP	41,095	41,141	22	236	250	14	-
TYCO INTL LTD NAMEN-AKT	40,780	40,891	104	4,197	4,685	489	-
U S TRSRY INFLATION BON	40,737	40,939	4,000	5,009	5,780	772	-
U.S. TRSRY INFLATION BON	40,751	40,969	6,000	7,530	8,486	955	-
U.S. TRSRY INFLATION BON	40,751	40,939	8,000	10,067	11,560	1,493	-
U S. TRSRY INFLATION BON	40,751	40,967	9,000	11,295	12,939	1,644	-
U S. TRSRY INFLATION BON	40,737	40,935	11,000	13,775	15,518	1,743	-
U S TRSRY INFLATION BON	40,751	40,968	12,000	15,059	17,144	2,085	-
UBS AG REG	40,760	40,918	108	1,572	1,250	(322)	-
UBS AG REG	40,760	40,917	21	306	236	(69)	-
US BANCORP (NEW)	40,764	40,841	31	689	781	93	-
US TSY 0.875% FEB 29 20	40,742	40,968	2,000	2,009	2,000	(9)	-
US TSY 1.500% JUL 31 20	40,764	40,969	39,000	39,979	40,234	255	-
US TSY 2 000% FEB 15 20	40,967	41,166	15,000	15,098	15,307	209	-
US TSY 2 000% FEB 15 20	40,969	41,166	13,000	12,963	13,266	303	-
US TSY 2 000% FEB 15 20	40,968	41,166	17,000	17,035	17,348	313	-
VISA INC CL A SHRS	40,724	40,821	17	1,445	1,429	(16)	-
VISA INC CL A SHRS	40,730	41,044	5	441	586	145	-
VISA INC CL A SHRS	40,730	41,046	20	1,765	2,352	586	-
VISA INC CL A SHRS	40,724	41,044	32	2,720	3,752	1,032	-
VMWARE, INC.	40,956	41,141	7	693	673	(20)	-
W W GRAINGER INCORP	41,023	41,141	7	1,420	1,434	14	-
WALGREEN CO	40,834	41,085	14	470	406	(65)	-
WALGREEN CO	40,834	41,095	16	538	480	(58)	-
WALGREEN CO	40,834	41,109	1	34	34	1	-
WALGREEN CO	40,855	41,109	10	329	341	12	-
WALGREEN CO	40,868	41,109	10	313	341	29	-
WALGREEN CO	40,877	41,151	23	770	814	44	-
WALGREEN CO	40,868	41,141	18	563	645	82	-

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WAL-MART STORES INC	41,086	41,141	9	618	650	33	-
WAL-MART STORES INC	41,086	41,166	20	1,373	1,487	114	-
WELLPOINT INC	40,984	41,141	14	945	796	(149)	-
WELLS FARGO & CO NEW DEL	40,898	41,141	70	1,873	2,384	511	-
WHITING PETROLEUM CORP	40,753	41,026	4	233	227	(6)	-
WHITING PETROLEUM CORP	40,753	40,966	8	465	496	30	-
WHITING PETROLEUM CORP	40,752	40,966	7	404	434	30	-
WHITING PETROLEUM CORP	40,833	41,141	11	452	490	38	-
WHITING PETROLEUM CORP	40,752	40,966	6	301	372	71	-
WHITING PETROLEUM CORP	40,815	41,141	17	617	757	140	-
WHITING PETROLEUM CORP	40,815	41,026	8	290	454	164	-
WPX ENERGY INC	40,973	41,141	39	720	571	(150)	-
WPX ENERGY INC	40,974	41,141	41	738	600	(138)	-
WPX ENERGY INC	40,989	41,141	6	115	88	(27)	-
YOUKU INC ADR	40,722	41,079	42	1,551	1,021	(529)	-
YOUKU INC ADR	40,725	41,079	42	1,535	1,021	(514)	-
YOUKU INC ADR	40,725	41,080	36	1,316	866	(450)	-
YOUKU INC ADR	40,722	41,078	1	37	24	(13)	-
				928,425	912,459	(15,959)	-
ACCENTURE PLC SHS	40,394	40,921	3	120	160	-	40
ACCENTURE PLC SHS	40,394	40,920	38	1,520	2,050	-	531
ACE LIMITED	40,662	41,148	10	675	741	-	66
ADOBE SYS DEL PV\$ 0.001	40,459	41,015	30	810	989	-	179
ADOBE SYS DEL PV\$ 0.001	40,443	41,003	13	343	435	-	92
ADOBE SYS DEL PV\$ 0.001	40,443	40,988	2	53	66	-	14
ADOBE SYS DEL PV\$ 0.001	40,443	40,988	31	815	1,030	-	216
AEGON N.V. (AEG)	41,152	41,171	8	220	220	-	-
AEGON N.V. (AEG)	41,152	41,169	1	27	28	-	-
AGL RESOURCES INC COM	40,420	41,141	13	479	519	-	40
AGL RESOURCES INC COM	40,414	41,141	17	614	679	-	65
ALCOA INC	40,631	41,141	45	780	395	-	(385)
ALEXANDER & BALDWIN INC	41,151	41,180	3	88	89	-	-
ALEXANDER & BALDWIN INC	41,151	41,173	4	118	118	-	-
ALEXANDER & BALDWIN INC	41,151	41,171	1	29	29	-	-
ALEXANDER & BALDWIN INC	41,151	41,170	3	88	89	-	-
ALEXANDER & BALDWIN INC	41,151	41,169	1	29	30	-	-
ALEXANDRIA REAL EST EQTS	40,240	41,141	11	687	800	-	113
ALEXANDRIA REAL EST EQTS	40,080	41,141	3	159	218	-	59
ALLIANZ SE SPD ADR	40,318	40,918	561	5,709	5,241	-	(467)
ALLIANZ SE SPD ADR	40,318	40,917	49	499	452	-	(47)
ALLSTATE CORP DEL COM	39,939	41,141	16	381	609	-	228
ALLSTATE CORP DEL COM	39,786	41,141	42	1,047	1,598	-	552
ALLSTATE CORP DEL COM	39,786	41,102	3	75	101	-	26
ALLSTATE CORP DEL COM	39,773	41,102	6	112	202	-	90
ALLSTATE CORP DEL COM	39,773	41,081	1	19	34	-	15
ALLSTATE CORP DEL COM	39,759	41,081	30	794	1,020	-	227
ALLSTATE CORP DEL COM	39,759	41,031	9	238	295	-	57
ALLSTATE CORP DEL COM	39,745	41,031	11	274	360	-	86
ALUMINA LTD SP ADR	40,316	40,918	301	1,703	1,405	-	(298)
ALUMINA LTD SP ADR	40,315	40,918	110	629	514	-	(116)
ALUMINA LTD SP ADR	39,402	40,918	131	3,082	612	-	(2,471)
ALUMINA LTD SP ADR	39,059	40,918	60	1,168	280	-	(888)
ALUMINA LTD SP ADR	38,639	40,918	239	3,971	1,116	-	(2,856)
ALUMINA LTD SP ADR	38,639	40,918	67	1,113	302	-	(812)
AMAZON COM INC COM	40,424	40,898	11	1,521	1,913	-	392
AMAZON COM INC COM	40,424	40,897	9	1,245	1,641	-	397
AMAZON COM INC COM	40,373	40,897	12	1,471	2,188	-	717
AMAZON COM INC COM	40,239	40,897	15	1,902	2,735	-	833
AMAZON COM INC COM	40,239	40,879	8	1,015	1,574	-	559

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AMAZON COM INC COM	40,239	40,879	9	1,135	1,770	-	635
AMAZON COM INC COM	40,239	40,842	4	504	806	-	302
AMAZON COM INC COM	40,238	40,842	8	978	1,612	-	634
AMER EAGLE OUTFITTERS	40,605	41,141	28	432	571	-	138
AMER EAGLE OUTFITTERS	40,605	41,087	17	263	321	-	58
AMER EAGLE OUTFITTERS	40,546	41,087	9	131	170	-	39
AMER EAGLE OUTFITTERS	40,546	41,031	43	624	854	-	231
AMER EAGLE OUTFITTERS	40,546	41,003	27	392	467	-	75
AMER EAGLE OUTFITTERS	40,546	40,955	4	58	57	-	(1)
AMER EAGLE OUTFITTERS	39,773	40,955	18	130	256	-	127
AMER EAGLE OUTFITTERS	39,773	40,865	31	223	421	-	197
AMER EAGLE OUTFITTERS	39,626	40,865	27	389	366	-	(23)
AMER EXPRESS COMPANY	39,785	41,141	12	247	682	-	435
AMERICAN TOWER REIT INC	41,122	41,141	11	805	777	-	-
AMERIPRISE FINL INC	40,766	41,141	32	1,409	1,758	-	350
AMERIPRISE FINL INC	40,745	41,141	11	608	604	-	-
AMERIPRISE FINL INC	40,724	41,003	11	637	618	-	-
AMERIPRISE FINL INC	40,331	40,966	8	313	450	-	137
AMERIPRISE FINL INC	40,331	40,940	25	979	1,378	-	399
AMGEN INC COM PV \$0 0001	40,394	41,089	42	2,332	3,055	-	723
AMGEN INC COM PV \$0.0001	40,414	41,089	18	924	1,309	-	385
AMGEN INC COM PV \$0 0001	40,394	41,043	48	2,665	3,378	-	713
AMGEN INC COM PV \$0 0001	40,394	41,019	74	4,108	5,060	-	951
AMN ELEC POWER CO	40,394	40,968	107	3,822	4,018	-	196
ANADARKO PETE CORP	39,757	41,141	12	424	833	-	409
ANADARKO PETE CORP	39,750	41,141	5	161	347	-	186
ANADARKO PETE CORP	39,750	40,857	5	161	392	-	231
ANADARKO PETE CORP	39,673	40,857	2	112	157	-	44
ANALOG DEVICES INC COM	40,773	41,141	6	185	244	-	59
ANGLOGOLD ASHANTI LTD	40,583	41,068	37	1,683	1,325	-	(359)
ANGLOGOLD ASHANTI LTD	40,583	41,067	34	1,547	1,238	-	(309)
ANGLOGOLD ASHANTI LTD	40,199	41,067	74	2,889	2,694	-	(195)
ANGLOGOLD ASHANTI LTD	39,639	41,067	143	3,639	5,206	-	1,567
ANGLOGOLD ASHANTI LTD	39,639	40,917	46	1,170	1,986	-	815
ANGLOGOLD ASHANTI LTD	39,524	40,917	31	1,056	1,338	-	283
ANGLOGOLD ASHANTI LTD	39,524	40,896	59	2,009	2,439	-	430
ANNALY CAP MGMT INC	40,444	41,128	65	1,194	1,075	-	(119)
APACHE CORP	39,982	41,129	16	1,246	1,416	-	170
APACHE CORP	39,156	41,129	25	1,697	2,213	-	516
APACHE CORP	39,156	40,891	31	2,104	2,775	-	671
APACHE CORP	39,156	40,841	39	2,648	3,714	-	1,066
APACHE CORP	38,897	40,841	13	862	1,238	-	376
APACHE CORP	38,897	40,840	28	1,857	2,718	-	861
APPLE INC	40,297	41,163	6	1,618	3,979	-	2,362
APPLE INC	40,714	41,141	3	947	1,992	-	1,044
APPLE INC	40,297	41,141	5	1,348	3,319	-	1,971
APPLE INC	40,087	41,141	7	1,279	4,647	-	3,368
APPLE INC	40,578	41,054	2	691	1,119	-	429
APPLE INC	40,087	41,039	10	1,828	5,721	-	3,894
APPLE INC	40,578	41,019	4	1,381	2,334	-	953
APPLE INC	40,578	40,989	7	2,418	4,244	-	1,827
APPLE INC	40,087	40,869	6	1,097	2,238	-	1,141
APPLE INC	40,087	40,858	2	366	771	-	406
APPLE INC	39,905	40,858	20	2,270	7,711	-	5,440
APPLIED MATERIAL INC	39,309	41,141	89	1,835	1,068	-	-
APPLIED MATERIAL INC	39,765	41,141	40	414	480	-	67
APPLIED MATERIAL INC	39,708	41,141	60	974	720	-	(254)
APPLIED MATERIAL INC	39,708	41,141	2	32	24	-	-
ASTRAZENECA PLC SPND ADR	40,583	41,141	6	293	282	-	(11)

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ASTRAZENECA PLC SPND ADR	40,290	41,141	26	1,173	1,224	-	50
ASTRAZENECA PLC SPND ADR	40,289	41,141	43	1,949	2,024	-	74
ASTRAZENECA PLC SPND ADR	40,289	40,918	17	771	791	-	20
ASTRAZENECA PLC SPND ADR	40,192	40,918	36	1,772	1,674	-	(97)
ASTRAZENECA PLC SPND ADR	40,192	40,917	36	1,772	1,674	-	(97)
ASTRAZENECA PLC SPND ADR	40,189	40,917	72	3,429	3,349	-	(81)
AT&T INC	40,394	41,129	19	503	708	-	205
AT&T INC	40,394	41,089	89	2,357	3,170	-	812
AT&T INC	40,394	41,081	175	4,635	6,155	-	1,520
AVALONBAY CMMUN INC	40,394	41,141	2	206	282	-	76
AVALONBAY CMMUN INC	39,876	41,141	4	173	564	-	391
AVALONBAY CMMUN INC	40,394	41,043	25	2,576	3,613	-	1,037
AXIS CAPITAL HOLDINGS	40,200	40,918	133	3,793	4,136	-	343
AXIS CAPITAL HOLDINGS	40,106	40,918	118	3,575	3,669	-	94
AXIS CAPITAL HOLDINGS	40,106	40,917	62	1,878	1,937	-	59
AXIS CAPITAL HOLDINGS	40,106	40,855	38	1,151	1,221	-	70
BABCOCK (THE) AND WILCOX	39,759	41,141	30	280	799	-	519
BAIDU INC SPON ADR	40,123	41,162	13	530	1,432	-	902
BAIDU INC SPON ADR	40,123	41,158	17	692	1,870	-	1,177
BAIDU INC SPON ADR	40,123	41,141	14	570	1,838	-	1,268
BAIDU INC SPON ADR	40,123	41,102	16	652	1,731	-	1,080
BAIDU INC SPON ADR	40,123	41,100	11	448	1,215	-	767
BAIDU INC SPON ADR	40,123	41,096	5	204	579	-	375
BAIDU INC SPON ADR	40,122	41,096	19	751	2,199	-	1,448
BARRETT BILL CORP	40,214	41,179	4	120	101	-	(20)
BARRETT BILL CORP	40,214	41,178	6	181	148	-	(33)
BARRETT BILL CORP	40,214	41,141	6	181	140	-	(41)
BARRETT BILL CORP	40,213	41,141	26	796	607	-	(190)
BARRICK GOLD CORPORATION	39,912	41,169	36	1,037	1,509	-	472
BARRICK GOLD CORPORATION	39,912	41,141	36	1,037	1,309	-	272
BARRICK GOLD CORPORATION	39,912	40,917	10	288	476	-	188
BARRICK GOLD CORPORATION	39,871	40,917	48	1,476	2,283	-	808
BARRICK GOLD CORPORATION	39,707	40,917	7	194	333	-	139
BAXTER INTERNTL INC	40,387	41,068	110	4,849	5,561	-	712
BECTON DICKINSON CO	40,666	41,124	14	1,214	1,042	-	(172)
BECTON DICKINSON CO	40,388	41,124	4	271	298	-	27
BECTON DICKINSON CO	40,388	41,088	11	744	800	-	56
BECTON DICKINSON CO	40,388	41,087	7	473	514	-	41
BECTON DICKINSON CO	39,980	41,078	88	5,913	6,460	-	548
BECTON DICKINSON CO	40,617	41,078	38	2,909	2,790	-	(119)
BECTON DICKINSON CO	40,388	41,047	7	473	519	-	45
BECTON DICKINSON CO	40,350	41,047	5	357	370	-	13
BECTON DICKINSON CO	40,350	40,921	10	714	750	-	35
BED BATH & BEYOND INC	40,989	41,141	3	198	199	-	-
BERKSHIRE HATHAWAYINC	38,632	41,141	55	3,028	4,701	-	1,672
BERKSHIRE HATHAWAYINC	38,678	41,141	18	1,040	1,538	-	498
BEST BUY CO INC	40,576	41,024	15	523	330	-	(193)
BEST BUY CO INC	40,546	41,024	30	1,044	660	-	(384)
BEST BUY CO INC	40,526	41,024	6	216	132	-	(84)
BHP BILLITON LTD ADR	39,736	41,141	3	107	207	-	100
BHP BILLITON LTD ADR	39,736	41,019	46	1,642	3,394	-	1,752
BIG LOTS INC COM	40,154	40,868	5	142	190	-	49
BIG LOTS INC COM	40,154	40,863	28	792	1,118	-	326
BIOGEN IDEC INC	40,717	41,141	19	1,865	2,740	-	875
BOEING COMPANY	40,394	41,141	5	348	369	-	21
BOSTON PPTYS INC	40,394	41,141	25	2,123	2,767	-	645
BOSTON PPTYS INC	40,519	41,141	6	519	664	-	145
BRE PPTYS INC MARYLAND A	39,937	41,141	14	337	694	-	358
BRISTOL-MYERS SQUIBB CO	40,877	41,141	48	1,554	1,510	-	-

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						<u>Gain/(Loss)</u>	<u>Gain/(Loss)</u>
CAMECO CORP COM	40,322	40,918	69	1,659	1,288	-	(370)
CAMECO CORP COM	40,319	40,918	50	1,193	934	-	(260)
CAMECO CORP COM	40,274	40,918	137	3,710	2,558	-	(1,152)
CAMECO CORP COM	40,274	40,918	23	623	426	-	(197)
CAMECO CORP COM	40,218	40,918	115	3,095	2,129	-	(966)
CAMECO CORP COM	39,706	40,918	93	2,247	1,722	-	(525)
CANADIAN NATURAL RES LTD	39,427	41,141	50	1,699	1,604	-	(94)
CARLISLE COS INC	40,458	40,878	13	406	573	-	167
CARLISLE COS INC	40,469	40,878	25	821	1,103	-	281
CARNIVAL CORP PAIRED SHS	39,595	40,935	144	5,397	4,379	-	(1,018)
CARREFOUR SA	40,515	40,919	448	3,969	1,890	-	(2,079)
CARREFOUR SA	40,114	40,919	369	3,244	1,556	-	(1,688)
CARREFOUR SA	40,107	40,919	377	3,488	1,590	-	(1,898)
CARREFOUR SA	40,095	40,919	271	2,449	1,143	-	(1,306)
CARREFOUR SA	40,094	40,919	80	723	337	-	(386)
CARREFOUR SA	40,081	40,919	95	861	401	-	(460)
CARREFOUR SA	40,080	40,919	256	2,314	1,080	-	(1,234)
CARREFOUR SA	40,080	40,917	14	127	59	-	(67)
CENTRAIS ELETRICAS	39,296	40,919	60	800	592	-	(209)
CENTRAIS ELETRICAS	39,295	40,919	27	355	266	-	(88)
CENTRAIS ELETRICAS	39,295	40,918	13	171	129	-	(41)
CENTRAIS ELETRICAS	39,294	40,918	15	200	149	-	(50)
CENTRAIS ELETRICAS	39,226	40,918	36	469	358	-	(110)
CENTRAIS ELETRICAS	39,226	40,918	40	521	396	-	(125)
CENTURYLINK INC SHS	40,122	41,141	34	1,171	1,425	-	254
CENTURYLINK INC SHS	40,080	41,141	2	65	84	-	18
CENTURYLINK INC SHS	40,080	41,024	26	850	986	-	136
CENTURYLINK INC SHS	40,080	41,003	10	327	386	-	59
CENTURYLINK INC SHS	40,064	41,003	17	534	656	-	123
CHARLES RIVER LABS INTL	40,161	41,141	17	552	622	-	70
CHARLES RIVER LABS INTL	39,933	41,141	6	171	220	-	48
CHARLES RIVER LABS INTL	39,933	40,919	22	628	680	-	51
CHECK POINT SOFTWARE TECH	40,772	41,165	1	57	48	-	(9)
CHECK POINT SOFTWARE TECH	40,772	41,149	22	1,265	1,058	-	(207)
CHECK POINT SOFTWARE TECH	40,772	41,148	11	632	537	-	(96)
CHECK POINT SOFTWARE TECH	40,771	41,148	14	792	683	-	(109)
CHECK POINT SOFTWARE TECH	40,771	41,141	12	679	606	-	(73)
CHEVRON CORP	40,841	41,102	12	1,271	1,264	-	-
CHEVRON CORP	40,840	41,102	14	1,487	1,474	-	-
CHUBB CORP	40,207	40,898	36	1,819	2,460	-	641
CISCO SYSTEMS INC COM	40,424	41,141	32	668	607	-	(61)
CISCO SYSTEMS INC COM	40,373	41,141	55	1,304	1,043	-	(261)
CISCO SYSTEMS INC COM	40,045	41,141	1	22	19	-	(3)
COACH INC	40,724	41,121	19	1,215	937	-	(278)
COACH INC	40,724	41,121	42	2,686	2,110	-	(576)
COACH INC	40,723	41,121	28	1,737	1,407	-	(330)
COACH INC	40,704	41,081	26	1,537	1,581	-	44
COACH INC	40,703	41,081	29	1,746	1,764	-	18
COMCAST CORP NEW CL A	40,661	41,141	9	235	305	-	69
CONOCOPHILLIPS	38,995	41,141	12	536	685	-	149
CONOCOPHILLIPS	38,995	40,962	10	579	745	-	166
CONOCOPHILLIPS	38,994	40,962	52	2,886	3,874	-	988
CONOCOPHILLIPS	38,994	40,891	23	1,276	1,599	-	323
CONOCOPHILLIPS	38,994	40,890	19	1,054	1,327	-	273
CONOCOPHILLIPS	38,994	40,841	35	1,942	2,505	-	562
CONOCOPHILLIPS	38,994	40,840	26	1,443	1,872	-	429
CONOCOPHILLIPS	38,797	40,840	14	847	1,008	-	160
CONTINENTAL RESOURCES	40,694	41,075	23	1,516	1,610	-	94
CONTINENTAL RESOURCES	40,694	41,074	14	923	987	-	64

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CONTINENTAL RESOURCES	40,625	41,074	27	1,867	1,904	-	37
CONTINENTAL RESOURCES	40,620	41,074	5	330	353	-	22
CORP OFFICE PPTYS TRUST	40,535	41,137	13	456	291	-	(166)
CORP OFFICE PPTYS TRUST	40,534	41,137	2	70	45	-	(25)
CORP OFFICE PPTYS TRUST	40,534	41,135	11	386	246	-	(139)
COSTCO WHOLESALE CRP DEL	38,631	41,141	43	1,933	4,120	-	2,187
COVIDIEN PLC SHS NEW	40,394	41,141	19	707	1,080	-	374
CUMMINS INC COM	40,445	41,106	3	274	260	-	(14)
CUMMINS INC COM	40,445	41,102	8	731	674	-	(57)
CUMMINS INC COM	40,444	41,102	21	1,855	1,770	-	(85)
CUMMINS INC COM	40,403	41,102	13	1,016	1,096	-	80
CUMMINS INC COM	40,403	41,082	8	625	721	-	95
CUMMINS INC COM	40,402	41,082	11	862	991	-	129
CUMMINS INC COM	40,402	41,081	7	548	653	-	105
CUMMINS INC COM	40,374	41,081	16	1,163	1,493	-	330
CUMMINS INC COM	40,374	41,029	28	2,036	3,230	-	1,194
CVS CAREMARK CORP	40,394	41,141	18	554	819	-	265
CVS CAREMARK CORP	40,122	41,037	16	457	718	-	261
CVS CAREMARK CORP	40,122	41,031	1	29	46	-	17
CVS CAREMARK CORP	39,822	41,031	15	393	684	-	290
CVS CAREMARK CORP	39,822	41,003	6	157	266	-	109
CVS CAREMARK CORP	39,812	41,003	4	112	177	-	66
CVS CAREMARK CORP	39,812	40,976	11	307	497	-	190
CVS CAREMARK CORP	39,057	40,976	10	303	452	-	149
CVS CAREMARK CORP	39,057	40,974	16	485	718	-	233
CVS CAREMARK CORP	39,057	40,868	15	455	568	-	113
DAI NIPPON PRTG	38,639	41,141	308	4,918	2,298	-	(2,620)
DAI NIPPON PRTG	38,639	41,050	497	7,935	3,742	-	(4,193)
DAI NIPPON PRTG	38,639	40,917	71	1,134	685	-	(449)
DANAHER CORP DEL COM	40,310	41,141	16	686	863	-	176
DANAHER CORP DEL COM	40,310	41,058	7	300	372	-	72
DANAHER CORP DEL COM	40,302	41,058	32	1,327	1,700	-	373
DANAHER CORP DEL COM	40,302	41,053	40	1,659	2,106	-	447
DANAHER CORP DEL COM	40,302	41,044	10	415	531	-	116
DANAHER CORP DEL COM	40,298	41,044	26	1,201	1,381	-	180
DANAHER CORP DEL COM	40,290	41,044	10	415	531	-	116
DANAHER CORP DEL COM	40,290	40,864	35	1,454	1,667	-	213
DANAHER CORP DEL COM	40,290	40,863	13	540	633	-	93
DEERE CO	39,792	41,141	16	593	1,238	-	645
DEVON ENERGY CORP NEW	39,855	41,141	16	847	943	-	96
DEVON ENERGY CORP NEW	39,836	41,141	3	180	177	-	(3)
DICKS SPORTING GOODS INC	41,131	41,141	8	402	400	-	-
DIEBOLD INC	39,938	40,990	13	318	502	-	184
DIEBOLD INC	39,938	40,988	11	269	429	-	160
DIEBOLD INC	39,734	40,988	1	25	39	-	14
DIEBOLD INC	39,734	40,988	12	300	468	-	168
DIEBOLD INC	39,734	40,987	6	150	236	-	86
DIEBOLD INC	39,734	40,868	1	25	30	-	5
DIEBOLD INC	39,675	40,868	11	419	330	-	(89)
DIEBOLD INC	39,675	40,844	21	799	695	-	(104)
DIEBOLD INC	39,484	40,844	3	80	99	-	20
DIEBOLD INC	39,484	40,843	17	452	559	-	107
DISCOVER FINL SVCS	40,353	41,141	60	857	2,225	-	1,368
DISCOVER FINL SVCS	40,353	41,001	3	43	101	-	58
DISCOVER FINL SVCS	40,296	41,001	29	446	974	-	528
DISCOVER FINL SVCS	40,296	40,966	25	384	747	-	362
DISNEY (WALT) CO COM STK	39,791	41,141	14	347	703	-	356
DISNEY (WALT) CO COM STK	39,791	41,089	20	495	967	-	472
DISNEY (WALT) CO COM STK	39,787	41,089	30	627	1,451	-	824

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DOLBY LABORATORIES INC	40,666	41,141	31	1,559	1,088	-	(471)
DOLLAR GENERAL CORP	41,086	41,141	27	1,474	1,371	-	-
DOW CHEMICAL CO	40,464	41,008	129	3,852	4,187	-	335
DOW CHEMICAL CO	40,464	41,003	6	179	201	-	22
DOW CHEMICAL CO	40,443	41,003	75	2,045	2,508	-	464
DOW CHEMICAL CO	40,443	41,002	27	736	921	-	185
DOW CHEMICAL CO	40,177	41,002	52	1,473	1,774	-	301
DOW CHEMICAL CO	40,177	40,891	63	1,785	1,602	-	(183)
DOW CHEMICAL CO	40,177	40,890	52	1,473	1,352	-	(122)
EATON CORP	40,571	40,855	22	1,090	995	-	-
EATON CORP	40,620	40,855	4	207	181	-	-
EATON CORP	40,620	40,854	3	155	135	-	-
EATON CORP	40,620	40,854	5	259	226	-	-
EATON CORP	40,571	40,854	22	1,165	993	-	-
ELDORADO GOLD CORP NEW	40,618	41,141	12	183	144	-	(40)
ELDORADO GOLD CORP NEW	40,618	41,044	17	260	181	-	(79)
ELDORADO GOLD CORP NEW	40,617	41,044	31	464	330	-	(134)
ELDORADO GOLD CORP NEW	40,616	41,044	31	473	330	-	(144)
ELECTRBRS CNTRAI ADRPFD	39,709	40,921	115	1,205	1,686	-	481
ELECTRBRS CNTRAI ADRPFD	39,708	40,921	21	220	308	-	88
ELECTRBRS CNTRAI ADRPFD	39,708	40,920	227	2,377	3,353	-	976
ELECTRBRS CNTRAI ADRPFD	39,708	40,919	12	126	178	-	53
ELECTRBRS CNTRAI ADRPFD	39,436	40,919	92	1,153	1,367	-	213
ELECTRBRS CNTRAI ADRPFD	39,435	40,919	30	383	446	-	63
ELECTRBRS CNTRAI ADRPFD	39,167	40,919	5	53	74	-	22
ELECTRBRS CNTRAI ADRPFD	39,167	40,918	10	105	150	-	45
ELECTRBRS CNTRAI ADRPFD	39,160	40,918	20	207	300	-	93
ELECTRBRS CNTRAI ADRPFD	39,157	40,918	40	411	599	-	188
ELECTRBRS CNTRAI ADRPFD	39,156	40,918	40	412	599	-	187
ELECTRBRS CNTRAI ADRPFD	39,155	40,918	30	306	450	-	144
ELECTRBRS CNTRAI ADRPFD	39,100	40,918	11	116	165	-	48
ELECTRBRS CNTRAI ADRPFD	39,100	40,917	22	233	327	-	94
ELECTRBRS CNTRAI ADRPFD	39,099	40,917	45	474	669	-	196
ELECTRICITE DE FRANCE	40,499	40,919	564	5,016	2,547	-	(2,469)
ELECTRICITE DE FRANCE	40,261	40,919	469	4,803	2,118	-	(2,685)
ELECTRICITE DE FRANCE	40,260	40,919	75	798	339	-	(459)
ELECTRICITE DE FRANCE	40,260	40,919	110	1,140	497	-	(643)
ELECTRICITE DE FRANCE	40,260	40,917	75	777	337	-	-
EMBRAER S A SPONSRD ADR	40,315	40,918	123	2,741	3,246	-	505
EMBRAER S A SPONSRD ADR	40,119	40,918	22	438	581	-	143
EMBRAER S A SPONSRD ADR	40,119	40,917	90	1,790	2,355	-	565
ENSCO PLC SHS CL A	40,760	41,141	7	317	402	-	86
ENSCO PLC SHS CL A	40,721	41,121	14	722	761	-	39
ENTERGY CORP NEW	39,846	41,141	3	221	208	-	(14)
ENTERGY CORP NEW	39,840	41,141	10	797	692	-	(104)
ENTERGY CORP NEW	39,828	41,141	2	149	138	-	(11)
EQT CORP	40,365	41,144	4	144	219	-	76
EQT CORP	40,365	41,141	34	1,220	1,908	-	688
EQT CORP	40,365	40,833	6	215	381	-	166
EQT CORP	39,939	40,833	15	557	953	-	396
EQTY LIFESTYLS PPTYS INC	41,074	41,141	1	69	68	-	-
EQTY LIFESTYLS PPTYS INC	41,071	41,141	1	69	68	-	-
EQTY LIFESTYLS PPTYS INC	41,071	41,141	2	137	137	-	-
EQTY LIFESTYLS PPTYS INC	41,071	41,141	2	137	137	-	-
EVEREST RE GROUP LTD	39,969	41,141	1	74	105	-	31
EVEREST RE GROUP LTD	39,968	41,141	14	1,022	1,466	-	444
EVEREST RE GROUP LTD	39,876	41,141	5	307	524	-	217
EVEREST RE GROUP LTD	39,876	41,087	1	61	104	-	43
EVEREST RE GROUP LTD	39,847	41,087	8	505	835	-	330

<u>Security Description</u>	<u>Acq Date</u>	<u>Liq Date</u>	<u>Quantity</u>	<u>Acq Cost</u>	<u>Liq Amount</u>	<u>ShortTerm</u> <u>Gain/(Loss)</u>	<u>LongTerm</u> <u>Gain/(Loss)</u>
EXELON CORPORATION	40,850	41,141	27	1,207	1,011	-	-
EXXON MOBIL CORP COM	40,394	41,141	8	501	704	-	202
EXXON MOBIL CORP COM	40,394	41,102	32	2,006	2,695	-	689
FEDERAL NATL MTG ASSOC	40,742	41,124	1,000	1,002	1,007	-	5
FEDERAL NATL MTG ASSOC	40,554	41,124	48,000	47,439	48,312	-	873
FHLMC G0 3050 05%2037	40,829	41,008	72,000	26,376	26,532	-	-
FHLMC G0 3432 05 50%2037	39,462	41,008	2,000	535	574	-	-
FHLMC G0 6020 05 50%2039	41,002	41,008	1,000	657	630	-	-
FIFTH THIRD BANCORP	40,394	41,141	47	622	678	-	56
FIFTH THIRD BANCORP	40,695	41,141	7	87	101	-	14
FIFTH THIRD BANCORP	40,666	41,141	73	956	1,053	-	97
FIFTH THIRD BANCORP	40,665	41,141	42	549	606	-	56
FIFTH THIRD BANCORP	40,525	41,141	31	449	447	-	(2)
FIFTH THIRD BANCORP	40,522	41,141	23	336	332	-	(4)
FIFTH THIRD BANCORP	40,522	40,921	7	102	97	-	(5)
FIFTH THIRD BANCORP	40,521	40,921	16	227	222	-	(5)
FINMECCANICA SPA SHS	40,315	40,919	615	3,469	1,056	-	(2,413)
FINMECCANICA SPA SHS	40,311	40,919	94	567	161	-	(405)
FINMECCANICA SPA SHS	40,310	40,919	342	2,051	587	-	(1,464)
FINMECCANICA SPA SHS	40,451	40,919	72	423	124	-	(300)
FINMECCANICA SPA SHS	40,450	40,919	1,195	6,976	2,053	-	(4,923)
FINMECCANICA SPA SHS	40,310	40,917	103	618	176	-	(442)
FIRST NIAGARA FINL GROUP	40,457	41,141	5	59	41	-	(18)
FIRST NIAGARA FINL GROUP	40,403	41,141	63	803	516	-	(287)
FIRST NIAGARA FINL GROUP	40,402	41,141	31	393	254	-	(139)
FIRST NIAGARA FINL GROUP	40,325	41,141	31	417	254	-	(164)
FIRST NIAGARA FINL GROUP	40,325	41,141	8	108	65	-	(43)
FIRST NIAGARA FINL GROUP	40,325	41,141	32	427	262	-	(165)
FIRST NIAGARA FINL GROUP	40,325	41,141	31	400	254	-	(146)
FIRST NIAGARA FINL GROUP	40,304	41,141	6	86	49	-	(36)
FIRST NIAGARA FINL GROUP	40,304	41,101	6	82	45	-	-
FIRST NIAGARA FINL GROUP	40,325	41,101	31	400	230	-	-
FIRST NIAGARA FINL GROUP	40,325	41,100	8	103	59	-	-
FIRST NIAGARA FINL GROUP	40,304	41,100	6	80	44	-	-
FIRST NIAGARA FINL GROUP	40,325	41,100	32	413	236	-	-
FMC CORP COM NEW	40,303	41,180	8	257	438	-	182
FMC CORP COM NEW	40,303	41,179	3	96	167	-	71
FMC CORP COM NEW	40,197	41,179	3	81	167	-	86
FMC CORP COM NEW	40,197	41,179	4	108	223	-	114
FMC CORP COM NEW	40,197	41,178	7	189	389	-	200
FMC CORP COM NEW	40,197	41,141	26	703	1,421	-	718
FNMA P735402 05%2035	41,001	41,008	1,000	330	319	-	-
FNMA P735580 05%2035	39,584	41,008	4,000	1,130	1,246	-	-
FNMA P889579 06%2038	39,741	41,008	11,000	2,991	3,260	-	-
FNMA P889729 05 50%2038	40,745	41,008	1,000	309	312	-	-
FNMA P930071 06%2038	39,742	41,008	1,000	167	181	-	-
FNMA P986761 05 50%2038	40,220	41,008	1,000	388	401	-	-
FNMA PAA4463 04 50%2039	40,743	41,008	1,000	396	407	-	-
FNMA PAA7681 04 50%2039	41,001	41,008	1,000	690	661	-	-
FNMA PAE0392 05 50%2039	40,658	41,008	59,000	38,286	38,841	-	-
FNMA PAE5471 04 50%2040	40,829	41,008	1,000	827	838	-	-
FNMA PAH3401 04 50%2041	40,582	41,008	75,000	64,892	68,949	-	-
FNMA PAL0065 04 50%2041	40,619	41,008	33,000	28,179	29,903	-	-
FOREST LABS INC	39,786	41,078	20	476	692	-	216
FOREST LABS INC	39,786	41,075	3	71	103	-	32
FOREST LABS INC	39,694	41,075	16	497	551	-	54
FOREST LABS INC	39,694	41,074	9	280	313	-	34
FOREST LABS INC	39,462	41,074	6	233	209	-	(24)
FOREST LABS INC	39,462	41,054	25	969	835	-	(134)

Security Description	Acq Date	Liq Date	Quantity	Acq Cost	Liq Amount	ShortTerm	LongTerm
						Gain/(Loss)	Gain/(Loss)
FOREST OIL CORP NEW	40,731	41,123	36	641	227	-	(414)
FOREST OIL CORP NEW	40,605	41,123	13	321	82	-	(239)
FOREST OIL CORP NEW	40,596	41,123	5	126	32	-	(94)
FOREST OIL CORP NEW	40,596	41,121	10	251	70	-	(181)
FOREST OIL CORP NEW	39,855	41,121	41	492	286	-	(206)
FOREST OIL CORP NEW	39,855	40,878	9	108	143	-	35
FOREST OIL CORP NEW	39,836	40,878	47	486	747	-	260
FREERT-MCMRAN CPR & GLD	40,394	41,141	32	1,194	1,132	-	(62)
FREERT-MCMRAN CPR & GLD	40,379	41,141	21	676	743	-	66
FUJIFILM HLDGS CORP ADR	38,688	41,141	26	862	468	-	(394)
FUJIFILM HLDGS CORP ADR	38,639	41,141	34	1,131	612	-	(519)
GARMIN LTD	40,394	41,141	24	695	1,008	-	313
GARMIN LTD	40,394	40,919	15	434	616	-	181
GARMIN LTD	40,394	40,890	8	232	306	-	75
GARMIN LTD	40,394	40,889	7	203	266	-	63
GARMIN LTD	40,233	40,889	4	130	152	-	22
GENERAL ELECTRIC	39,087	41,141	33	1,236	690	-	(546)
GENERAL ELECTRIC	39,087	41,129	111	4,156	2,329	-	(1,827)
GENERAL ELECTRIC	39,087	41,102	96	3,595	1,874	-	(1,721)
GENERAL ELECTRIC	38,764	41,102	10	333	195	-	(138)
GENERAL MILLS	40,738	41,141	9	335	349	-	14
GENERAL MILLS	40,673	41,141	5	195	194	-	(1)
GENERAL MILLS	39,911	40,885	23	586	926	-	341
GENL DYNAMICS CORP COM	40,394	40,952	23	1,456	1,621	-	164
GENL DYNAMICS CORP COM	40,394	40,949	54	3,419	3,794	-	375
GILEAD SCIENCES INC COM	41,134	41,141	3	169	169	-	-
GLAXOSMITHKLINE PLC ADR	40,290	40,917	39	1,515	1,726	-	212
GLAXOSMITHKLINE PLC ADR	40,289	40,917	65	2,531	2,877	-	346
GLAXOSMITHKLINE PLC ADR	40,192	40,917	83	3,478	3,674	-	195
GLAXOSMITHKLINE PLC ADR	40,186	40,917	31	1,275	1,372	-	97
GLAXOSMITHKLINE PLC ADR	40,186	40,855	61	2,509	2,739	-	231
GLOBAL PMTS INC GEORGIA	40,269	41,141	13	614	525	-	(89)
GLOBAL PMTS INC GEORGIA	40,242	41,141	18	786	727	-	(59)
GNC HOLDINGS INC SHS	41,134	41,141	5	194	179	-	-
GOLD FIELDS SP ADR NEW	39,581	41,141	141	1,955	1,930	-	(25)
GOLD FIELDS SP ADR NEW	39,545	41,141	101	1,399	1,382	-	(17)
GOLD FIELDS SP ADR NEW	39,545	40,917	16	222	249	-	27
GOLD FIELDS SP ADR NEW	39,483	40,917	238	3,233	3,697	-	465
GOLD FIELDS SP ADR NEW	39,483	40,827	166	2,255	2,500	-	245
GOLD FIELDS SP ADR NEW	39,478	40,827	36	531	542	-	11
GOLD FIELDS SP ADR NEW	39,478	40,826	4	59	61	-	2
GOLD FIELDS SP ADR NEW	39,476	40,826	133	1,976	2,029	-	53
GOLDCORP INC	39,861	41,141	19	608	730	-	122
GOLDCORP INC	39,772	41,141	14	268	538	-	270
GOLDCORP INC	39,750	41,141	30	558	1,153	-	594
GOLDMAN SACHS GROUP INC	39,825	41,141	5	408	525	-	117
GOLDMAN SACHS GROUP INC	39,825	40,891	4	327	376	-	49
GOLDMAN SACHS GROUP INC	39,825	40,890	16	1,307	1,518	-	211
GOLDMAN SACHS GROUP INC	39,735	40,890	1	121	95	-	(26)
GOOGLE INC CL A	40,739	41,022	3	1,790	1,790	-	-
GRUPO TELEVISA SA ADR	39,771	41,001	223	3,121	4,785	-	1,664
GRUPO TELEVISA SA ADR	39,771	40,998	57	798	1,200	-	402
GUESS INC COM	40,735	41,144	1	42	27	-	(15)
GUESS INC COM	40,735	41,141	20	838	649	-	(189)
GUESS INC COM	40,661	41,141	3	128	97	-	(31)
HACHIJUNI BANK LTD ADR	39,647	41,141	12	755	680	-	(74)
HACHIJUNI BANK LTD ADR	39,605	41,141	10	686	567	-	(119)
HACHIJUNI BANK LTD ADR	39,604	41,141	11	750	624	-	(126)
HACHIJUNI BANK LTD ADR	39,604	40,917	12	818	692	-	(126)

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HALLIBURTON COMPANY	40,785	41,141	6	261	210	-	-
HALLIBURTON COMPANY	40,780	41,141	21	857	736	-	-
HALLIBURTON COMPANY	40,668	41,092	30	1,408	857	-	(551)
HALLIBURTON COMPANY	40,668	41,088	25	1,173	688	-	(486)
HALLIBURTON COMPANY	40,625	41,088	62	2,840	1,705	-	(1,135)
HALLIBURTON COMPANY	40,616	41,088	21	946	578	-	(369)
HALLIBURTON COMPANY	40,577	41,088	29	1,355	798	-	(557)
HALLIBURTON COMPANY	40,577	41,067	15	701	422	-	(279)
HALLIBURTON COMPANY	40,577	41,067	44	2,036	1,238	-	(799)
HALLIBURTON COMPANY	40,576	41,067	107	4,971	3,010	-	(1,961)
HALLIBURTON COMPANY	40,505	41,067	6	218	169	-	(49)
HALLIBURTON COMPANY	40,569	40,989	106	4,365	3,613	-	(753)
HARLEY DAVIDSON INC WIS	38,631	41,141	45	2,025	1,900	-	(125)
HEALTH NET INC	39,888	41,141	21	294	456	-	162
HESS CORP	40,760	41,171	8	477	439	-	(37)
HESS CORP	40,760	41,141	3	179	152	-	(27)
HESS CORP	40,679	41,141	14	1,060	708	-	(352)
HESS CORP	39,981	41,141	28	1,507	1,415	-	(92)
HESS CORP	40,394	41,043	100	5,623	4,672	-	(951)
HESS CORP	40,394	40,841	87	4,892	5,213	-	322
HESS CORP	40,394	40,840	41	2,305	2,496	-	191
HOLOGIC INC	39,969	41,047	42	573	709	-	136
HOLOGIC INC	39,969	41,046	17	232	293	-	61
HOLOGIC INC	39,938	41,046	16	189	276	-	87
HOLOGIC INC	39,773	41,046	7	81	121	-	40
HOLOGIC INC	39,773	41,040	3	35	51	-	17
HOLOGIC INC	39,766	41,040	42	609	717	-	108
HOLOGIC INC	39,766	41,029	5	72	96	-	24
HOLOGIC INC	39,766	41,003	50	725	1,097	-	372
HOLOGIC INC	39,673	41,003	2	41	44	-	3
HOME RETAIL GROUP PLC	40,708	41,141	218	2,512	1,301	-	(1,210)
HOME RETAIL GROUP PLC	40,707	41,141	145	1,605	866	-	(739)
HOME RETAIL GROUP PLC	40,618	41,141	61	769	364	-	(405)
HOST HOTELS & RESORTS	40,765	41,141	68	828	1,051	-	223
HUMANA INC	40,618	41,148	59	3,755	4,126	-	371
HUMANA INC	40,617	41,148	14	897	979	-	82
HUMANA INC	40,617	41,141	5	320	342	-	21
HUNT J B TRANS SVCS INC	40,206	41,141	15	464	821	-	357
INTL BUSINESS MACHINES	40,394	41,141	5	655	1,005	-	350
INVESCO LTD	39,784	41,003	8	86	208	-	122
INVESCO LTD	39,784	40,967	6	64	150	-	85
INVESCO LTD	39,784	40,967	6	65	150	-	85
INVESCO LTD	39,773	40,967	25	226	623	-	397
INVESCO LTD	39,773	40,882	44	398	914	-	515
IRON MOUNTAIN INC NEW	38,631	41,141	269	6,425	8,949	-	2,525
J C PENNEY CO COM	40,338	40,843	26	671	871	-	200
J C PENNEY CO COM	40,338	40,840	11	284	375	-	91
JACOBS ENGN GRP INC DELA	40,035	41,141	28	1,222	1,141	-	(81)
JACOBS ENGN GRP INC DELA	39,867	41,141	15	519	611	-	92
JACOBS ENGN GRP INC DELA	39,790	41,141	14	687	570	-	(117)
JACOBS ENGN GRP INC DELA	39,784	41,141	8	324	326	-	2
JACOBS ENGN GRP INC DELA	39,784	40,934	2	81	90	-	9
JACOBS ENGN GRP INC DELA	39,778	40,934	21	886	949	-	63
JOHNSON AND JOHNSON COM	40,394	41,141	10	596	677	-	81
JOHNSON AND JOHNSON COM	39,742	41,099	80	5,150	5,431	-	281
JOHNSON AND JOHNSON COM	40,343	41,099	48	2,816	3,259	-	443
JOHNSON AND JOHNSON COM	40,295	41,099	66	4,272	4,481	-	209
JOHNSON AND JOHNSON COM	40,080	41,099	102	6,201	6,925	-	724
JOHNSON AND JOHNSON COM	39,877	41,099	55	2,638	3,734	-	1,096

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JOHNSON AND JOHNSON COM	40,394	41,081	49	2,922	3,247	-	324
JPMORGAN CHASE & CO	39,724	41,141	41	2,008	1,534	-	(474)
KANSAS CITY SOUTHERN	40,121	41,141	11	292	856	-	564
KANSAS CITY SOUTHERN	40,121	40,919	7	186	506	-	320
KANSAS CITY SOUTHERN	40,121	40,861	9	239	594	-	356
KANSAS CITY SOUTHERN	40,121	40,842	9	239	545	-	307
KANSAS CITY SOUTHERN	40,121	40,840	10	265	612	-	347
KAYDON CORP	39,750	41,141	31	930	701	-	(229)
KBR INC	40,919	41,141	2	59	55	-	-
KBR INC	40,312	41,141	29	657	793	-	136
KBR INC	40,311	41,141	23	527	629	-	102
KBR INC	40,311	40,974	35	802	1,219	-	417
KBR INC	40,311	40,941	12	275	400	-	125
KBR INC	40,311	40,940	13	298	435	-	137
KEYCORP NEW COM	40,394	41,141	65	550	544	-	(5)
KINROSS GOLD CORP	40,066	40,917	139	2,215	1,732	-	(482)
KINROSS GOLD CORP	40,039	40,917	193	3,670	2,405	-	(1,265)
KINROSS GOLD CORP	40,027	40,917	2	30	25	-	(5)
KINROSS GOLD CORP	40,116	40,917	9	164	112	-	(52)
KIRBY CORP COM	40,262	41,141	22	844	1,210	-	366
KOHL'S CORP WISC PV 1CT	40,785	41,156	1	47	52	-	5
KOHL'S CORP WISC PV 1CT	40,785	41,152	5	234	262	-	27
KOHL'S CORP WISC PV 1CT	40,633	41,141	30	1,589	1,558	-	(31)
KOREA ELEC POWER SPN ADR	39,750	40,918	6	49	70	-	21
KOREA ELEC POWER SPN ADR	39,524	40,918	205	2,870	2,408	-	(462)
KOREA ELEC POWER SPN ADR	38,988	40,918	34	669	399	-	(269)
KOREA ELEC POWER SPN ADR	38,986	40,918	15	300	176	-	(124)
KOREA ELEC POWER SPN ADR	38,985	40,918	15	300	176	-	(124)
KOREA ELEC POWER SPN ADR	38,637	40,918	502	8,466	5,896	-	(2,570)
KOREA ELEC POWER SPN ADR	38,637	40,918	68	1,147	803	-	(344)
KRAFT FOODS INC VA CL A	40,414	41,141	12	353	488	-	134
KRAFT FOODS INC VA CL A	40,585	40,997	217	6,630	8,208	-	1,578
KROGER CO	40,052	41,141	21	462	465	-	2
LABORATORY CP AMER HLDGS	40,240	41,141	12	881	1,067	-	186
LABORATORY CP AMER HLDGS	39,926	41,141	3	183	267	-	84
LABORATORY CP AMER HLDGS	39,882	41,141	3	164	267	-	103
LABORATORY CP AMER HLDGS	39,744	41,141	4	244	356	-	111
LAUDER ESTEE COS INC A	40,770	41,141	45	2,114	2,726	-	612
LAUDER ESTEE COS INC A	40,652	41,122	44	2,082	2,271	-	189
LAUDER ESTEE COS INC A	40,445	41,018	10	307	627	-	319
LAUDER ESTEE COS INC A	40,445	41,011	16	492	981	-	489
LAUDER ESTEE COS INC A	40,403	41,011	22	639	1,349	-	710
LAUDER ESTEE COS INC A	40,402	41,011	24	701	1,472	-	771
LAUDER ESTEE COS INC A	40,402	40,914	5	292	559	-	267
LAUDER ESTEE COS INC A	40,375	40,914	1	64	112	-	48
LAUDER ESTEE COS INC A	40,375	40,913	33	2,107	3,718	-	1,610
LAUDER ESTEE COS INC A	40,374	40,913	16	1,037	1,802	-	765
LEAR CORP SHS	40,942	41,141	4	179	164	-	-
LEAR CORP SHS	40,912	41,141	8	330	327	-	-
LENNAR CORP CL A	40,266	40,869	37	666	630	-	(36)
LENNAR CORP CL A	40,266	40,868	39	702	673	-	(29)
LIBERTY GLOBAL INC SER A	41,134	41,141	3	168	165	-	-
LIBERTY PPTY TR SBI	40,095	41,141	2	64	72	-	7
LIBERTY PPTY TR SBI	40,095	41,141	9	290	323	-	32
LIBERTY PPTY TR SBI	40,094	41,141	10	321	358	-	38
LIFE TECHNOLOGIES CORP	40,392	41,141	15	666	697	-	31
LIFE TECHNOLOGIES CORP	40,296	41,141	24	1,262	1,115	-	(147)
LOCKHEED MARTIN CORP	40,493	41,109	87	6,117	7,697	-	1,580
LONE PINE RES INC COM	39,855	41,141	20	149	25	-	(124)

Security Description	Acq Date	Liq Date	Quantity	Acq. Cost	Liq Amount	ShortTerm Gain/(Loss)	LongTerm Gain/(Loss)
LONE PINE RES INC COM	39,836	41,141	28	181	35	-	(146)
LULULEMON ATHLETICA INC	41,067	41,141	6	391	368	-	-
LULULEMON ATHLETICA INC	40,990	41,122	9	664	486	-	-
LULULEMON ATHLETICA INC	41,067	41,122	7	447	378	-	-
M D C HOLDINGS INC DEL	40,581	41,141	23	704	777	-	73
M D C HOLDINGS INC DEL	40,353	41,141	1	28	34	-	6
M D C HOLDINGS INC DEL	40,353	41,096	9	248	291	-	43
M D C HOLDINGS INC DEL	40,353	41,096	9	248	294	-	46
M D C HOLDINGS INC DEL	40,353	41,051	23	633	618	-	(15)
MACK CALI REALTY CORP	39,891	41,180	9	168	242	-	74
MACK CALI REALTY CORP	39,891	41,141	22	411	588	-	177
MACYS INC	40,666	41,141	27	665	1,048	-	383
MATSON INC	41,151	41,169	1	23	22	-	-
MATTEL INC COM	40,011	40,990	51	871	1,711	-	840
MCDONALDS CORP COM	39,472	41,141	7	382	616	-	235
MCDONALDS CORP COM	39,364	41,141	19	1,085	1,673	-	588
MCDONALDS CORP COM	39,364	41,018	42	2,399	3,983	-	1,584
MCDONALDS CORP COM	39,265	41,018	23	1,177	2,181	-	1,004
MCDONALDS CORP COM	40,394	40,891	78	5,519	7,641	-	2,122
MCDONALDS CORP COM	40,394	40,840	59	4,175	5,424	-	1,249
MEAD JOHNSON NUTRTION CO	40,772	41,180	17	1,209	1,246	-	37
MEAD JOHNSON NUTRTION CO	40,476	41,180	3	179	220	-	41
MEAD JOHNSON NUTRTION CO	40,476	41,164	15	893	1,123	-	230
MEAD JOHNSON NUTRTION CO	40,476	41,163	4	238	299	-	61
MEAD JOHNSON NUTRTION CO	40,473	41,163	23	1,357	1,718	-	361
MEAD JOHNSON NUTRTION CO	40,473	41,141	10	590	723	-	133
MEAD JOHNSON NUTRTION CO	40,392	41,141	15	809	1,084	-	276
MEAD JOHNSON NUTRTION CO	40,392	41,030	22	1,186	1,877	-	690
MERCK AND CO INC SHS	40,394	41,141	22	770	960	-	190
MERCK AND CO INC SHS	40,514	41,102	128	4,502	5,496	-	993
MERCK AND CO INC SHS	40,219	41,102	135	4,918	5,796	-	879
MERCK AND CO INC SHS	40,149	41,102	82	3,030	3,521	-	491
MERCK AND CO INC SHS	39,890	41,102	165	4,449	7,084	-	2,635
MERCK AND CO INC SHS	39,875	41,102	40	673	1,717	-	1,044
MERCK AND CO INC SHS	39,762	41,102	182	2,736	7,814	-	5,078
MERCK AND CO INC SHS	39,762	41,023	54	812	2,069	-	1,257
MERCK AND CO INC SHS	40,394	40,869	106	3,712	3,615	-	(97)
METLIFE INC COM	40,394	41,141	10	415	349	-	(65)
METLIFE INC COM	40,394	40,962	99	4,107	3,758	-	(349)
MICROSOFT CORP	39,850	41,141	15	298	461	-	164
MICROSOFT CORP	39,514	41,141	30	838	923	-	85
MICROSOFT CORP	38,807	41,141	100	2,724	3,076	-	353
MICROSOFT CORP	40,557	41,141	15	422	461	-	39
MICROSOFT CORP	39,850	41,054	90	1,785	2,625	-	839
MOHAWK INDUSTRIES INC	40,564	41,064	6	351	374	-	23
MOHAWK INDUSTRIES INC	40,126	40,858	3	137	164	-	27
MOHAWK INDUSTRIES INC	40,126	40,843	18	821	1,014	-	193
MOLSON COOR BREW CO CL B	40,197	41,141	38	1,692	1,672	-	(20)
MOLSON COOR BREW CO CL B	40,197	41,002	4	178	177	-	(1)
MOLSON COOR BREW CO CL B	39,758	41,002	11	474	486	-	12
MOLSON COOR BREW CO CL B	39,758	40,921	1	43	44	-	1
MOLSON COOR BREW CO CL B	39,757	40,921	23	937	1,012	-	74
MONSANTO CO NEW DEL COM	40,214	41,141	22	1,674	1,917	-	243
MONSANTO CO NEW DEL COM	40,361	41,141	4	186	349	-	162
MONSANTO CO NEW DEL COM	40,360	41,141	19	879	1,655	-	776
MONSANTO CO NEW DEL COM	40,360	41,129	19	879	1,673	-	794
MONSANTO CO NEW DEL COM	40,340	41,129	3	153	264	-	111
MONSANTO CO NEW DEL COM	40,340	41,046	24	1,228	1,693	-	465
MONSANTO CO NEW DEL COM	40,340	41,018	22	1,125	1,684	-	559

<u>Security Description</u>	<u>Acq Date</u>	<u>Liq Date</u>	<u>Quantity</u>	<u>Acq Cost</u>	<u>Liq Amount</u>	<u>ShortTerm</u> <u>Gain/(Loss)</u>	<u>LongTerm</u> <u>Gain/(Loss)</u>
MONSANTO CO NEW DEL COM	40,340	40,828	13	665	965	-	300
MONSANTO CO NEW DEL COM	40,326	40,828	13	664	965	-	300
MS&AD INS GROUP HLDGS	40,400	41,141	172	1,965	1,462	-	(503)
MS&AD INS GROUP HLDGS	40,400	40,919	77	880	722	-	(158)
MS&AD INS GROUP HLDGS	40,394	40,919	190	2,161	1,780	-	(381)
MS&AD INS GROUP HLDGS	40,052	40,919	105	1,445	984	-	(461)
MS&AD INS GROUP HLDGS	39,419	40,919	180	3,271	1,687	-	(1,584)
MS&AD INS GROUP HLDGS	39,414	40,919	144	2,697	1,349	-	(1,348)
MS&AD INS GROUP HLDGS	39,413	40,919	90	1,633	843	-	(790)
MS&AD INS GROUP HLDGS	39,398	40,919	119	2,127	1,115	-	(1,012)
MS&AD INS GROUP HLDGS	40,400	40,918	52	594	489	-	(106)
MS&AD INS GROUP HLDGS	39,398	40,917	61	1,090	569	-	(522)
MYRIAD GENETICS INC	40,303	41,064	39	712	881	-	169
MYRIAD GENETICS INC	40,303	41,060	37	675	891	-	216
NATIONAL GRID PLC SP ADR	40,434	41,141	9	393	496	-	103
NATIONAL-OILWELL VARCO	40,745	41,141	3	262	234	-	-
NATIONAL-OILWELL VARCO	40,745	41,141	22	1,786	1,714	-	-
NATIONAL-OILWELL VARCO	40,760	41,141	1	66	78	-	12
NATIONAL-OILWELL VARCO	40,681	41,141	6	402	467	-	65
NATIONAL-OILWELL VARCO	40,745	41,088	30	2,435	1,858	-	-
NESTLE S A REP RG SH ADR	40,394	41,141	3	149	185	-	37
NESTLE S A REP RG SH ADR	40,394	40,891	70	3,472	3,785	-	313
NETAPP INC	40,773	41,141	14	499	464	-	(34)
NEWCREST MNG LTD SPN ADR	40,326	40,918	63	1,724	2,059	-	334
NEWCREST MNG LTD SPN ADR	40,025	40,918	132	3,284	4,313	-	1,029
NEWCREST MNG LTD SPN ADR	39,672	40,918	100	2,079	3,268	-	1,189
NEWCREST MNG LTD SPN ADR	38,966	40,918	8	120	261	-	142
NEWCREST MNG LTD SPN ADR	38,965	40,918	17	248	556	-	307
NEWCREST MNG LTD SPN ADR	38,965	40,917	11	161	351	-	191
NEWCREST MNG LTD SPN ADR	38,965	40,917	44	642	1,405	-	763
NEXEN INC CANADA COM	40,476	40,918	88	1,941	1,607	-	(335)
NEXEN INC CANADA COM	40,316	40,918	169	3,627	3,085	-	(542)
NEXEN INC CANADA COM	40,113	40,918	167	3,788	3,049	-	(739)
NEXEN INC CANADA COM	39,841	40,918	17	253	310	-	57
NEXEN INC CANADA COM	39,841	40,917	168	2,503	2,796	-	293
NIKE INC CL B	39,786	41,165	20	1,055	1,982	-	927
NIKE INC CL B	39,785	41,165	9	454	892	-	437
NIKE INC CL B	39,785	41,156	4	202	390	-	188
NIKE INC CL B	39,646	41,156	2	116	195	-	79
NIKE INC CL B	39,646	41,152	5	290	488	-	198
NIKE INC CL B	39,646	41,141	21	1,217	2,013	-	796
NIKE INC CL B	39,644	41,121	16	909	1,508	-	599
NIKE INC CL B	39,644	41,039	18	1,022	1,940	-	918
NIKE INC CL B	39,643	41,039	9	504	970	-	466
NINTENDO LTD ADR	40,045	41,141	46	1,489	631	-	(858)
NINTENDO LTD ADR	40,028	41,141	38	1,290	521	-	(769)
NIPPON TELG&TEL SPDN ADR	39,245	40,918	55	1,246	1,404	-	158
NIPPON TELG&TEL SPDN ADR	39,232	40,918	158	3,613	4,032	-	420
NIPPON TELG&TEL SPDN ADR	40,528	40,918	216	4,865	5,512	-	647
NIPPON TELG&TEL SPDN ADR	39,916	40,918	138	2,603	3,522	-	919
NIPPON TELG&TEL SPDN ADR	39,352	40,918	185	4,242	4,721	-	479
NIPPON TELG&TEL SPDN ADR	39,247	40,918	44	986	1,123	-	137
NIPPON TELG&TEL SPDN ADR	39,246	40,918	70	1,575	1,786	-	211
NIPPON TELG&TEL SPDN ADR	39,232	40,917	29	663	742	-	79
NIPPON TELG&TEL SPDN ADR	39,217	40,917	29	704	742	-	37
NIPPON TELG&TEL SPDN ADR	39,217	40,822	67	1,627	1,582	-	(45)
NIPPON TELG&TEL SPDN ADR	38,779	40,822	46	1,028	1,086	-	58
NIPPON TELG&TEL SPDN ADR	38,779	40,821	92	2,057	2,163	-	106
NIPPON TELG&TEL SPDN ADR	38,637	40,821	13	309	306	-	(3)

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NOBLE ENERGY INC	40,554	41,141	4	332	354	-	21
NOBLE ENERGY INC	40,079	41,141	15	1,020	1,327	-	307
NOBLE ENERGY INC	40,079	40,934	1	68	100	-	32
NOBLE ENERGY INC	39,986	40,934	4	227	400	-	174
NOBLE ENERGY INC	39,868	40,857	6	282	547	-	265
NOBLE ENERGY INC	39,986	40,857	10	567	912	-	345
NOKIA CORP SPON ADR	40,695	41,078	581	3,931	1,457	-	(2,474)
NOKIA CORP SPON ADR	40,588	41,078	476	4,251	1,194	-	(3,057)
NOKIA CORP SPON ADR	40,322	41,078	110	1,108	276	-	(832)
NOKIA CORP SPON ADR	40,298	41,078	9	110	23	-	(87)
NOKIA CORP SPON ADR	40,298	40,995	141	1,719	767	-	(952)
NOKIA CORP SPON ADR	40,135	40,995	301	4,190	1,636	-	(2,554)
NOKIA CORP SPON ADR	40,014	40,995	147	1,927	799	-	(1,128)
NOKIA CORP SPON ADR	39,863	40,995	177	1,886	962	-	(924)
NOKIA CORP SPON ADR	39,843	40,995	90	1,101	489	-	(612)
NOKIA CORP SPON ADR	39,843	40,994	257	3,144	1,369	-	(1,776)
NORFOLK SOUTHERN CORP	41,045	41,173	4	273	261	-	-
NORFOLK SOUTHERN CORP	41,024	41,173	4	291	261	-	-
NOVARTIS ADR	40,525	41,152	1	55	59	-	4
NOVARTIS ADR	40,525	41,151	6	331	352	-	21
NOVARTIS ADR	40,525	41,149	3	165	178	-	13
NOVARTIS ADR	40,525	41,141	16	882	960	-	77
NOVARTIS ADR	40,508	41,141	23	1,262	1,380	-	117
OAO GAZPROM SPON ADR	40,469	40,919	431	4,581	4,868	-	287
OAO GAZPROM SPON ADR	40,469	40,917	81	861	897	-	36
OCCIDENTAL PETE CORP CAL	40,723	41,173	10	1,030	874	-	(156)
OCCIDENTAL PETE CORP CAL	40,723	41,170	36	3,707	3,212	-	(494)
OCCIDENTAL PETE CORP CAL	40,694	41,170	7	757	625	-	(132)
OCCIDENTAL PETE CORP CAL	40,694	41,166	11	1,189	1,013	-	(176)
OCCIDENTAL PETE CORP CAL	40,690	41,166	10	1,078	921	-	(157)
OCCIDENTAL PETE CORP CAL	40,668	41,166	7	745	645	-	(101)
OCCIDENTAL PETE CORP CAL	40,668	41,165	7	745	632	-	(113)
OCCIDENTAL PETE CORP CAL	38,631	41,141	9	348	799	-	451
OCCIDENTAL PETE CORP CAL	38,631	41,141	45	1,726	3,995	-	2,269
OCCIDENTAL PETE CORP CAL	40,665	41,141	15	1,747	1,332	-	(415)
OCCIDENTAL PETE CORP CAL	40,665	41,102	18	2,097	1,511	-	(586)
OCCIDENTAL PETE CORP CAL	40,662	41,102	12	1,336	1,007	-	(329)
OCCIDENTAL PETE CORP CAL	40,662	41,086	6	668	465	-	(204)
OCCIDENTAL PETE CORP CAL	40,623	41,086	15	1,535	1,161	-	(373)
OCCIDENTAL PETE CORP CAL	40,623	41,086	11	1,109	852	-	(257)
OCCIDENTAL PETE CORP CAL	40,623	41,080	33	3,326	2,773	-	(553)
OCCIDENTAL PETE CORP CAL	40,623	41,080	15	1,512	1,260	-	-
OCCIDENTAL PETE CORP CAL	38,631	40,840	32	1,238	2,787	-	1,549
OLD REPUB INTL CORP	40,605	41,087	68	822	564	-	(257)
OLD REPUB INTL CORP	40,605	41,086	51	616	445	-	(172)
OLD REPUB INTL CORP	39,835	41,086	33	346	288	-	(58)
OLD REPUB INTL CORP	39,835	41,085	40	419	331	-	(89)
OLD REPUB INTL CORP	39,835	40,844	47	493	421	-	(71)
OMNICARE INC	40,203	40,857	22	543	656	-	113
OMNICARE INC	40,169	40,857	8	193	239	-	45
OMNICARE INC	40,169	40,848	20	484	582	-	98
OMNICARE INC	40,162	40,848	10	241	291	-	50
OMNICARE INC	40,161	40,848	4	95	116	-	21
OMNICARE INC	40,158	40,848	16	373	465	-	92
OMNICARE INC	40,158	40,848	22	514	640	-	125
ORACLE CORP \$0 01 DEL	40,627	41,141	14	465	449	-	(16)
ORACLE CORP \$0.01 DEL	40,627	41,129	26	864	810	-	(54)
ORACLE CORP \$0 01 DEL	40,394	41,129	61	1,498	1,900	-	402
ORACLE CORP \$0 01 DEL	40,394	41,054	86	2,112	2,253	-	141

<u>Security Description</u>	<u>Acq. Date</u>	<u>Liq. Date</u>	<u>Quantity</u>	<u>Acq. Cost</u>	<u>Liq. Amount</u>	<u>ShortTerm Gain/(Loss)</u>	<u>LongTerm Gain/(Loss)</u>
ORACLE CORP \$0 01 DEL	40,529	40,898	44	1,407	1,105	-	(301)
ORACLE CORP \$0.01 DEL	40,501	40,898	73	2,064	1,834	-	(230)
ORACLE CORP \$0 01 DEL	40,500	40,898	17	482	427	-	(55)
ORACLE CORP \$0.01 DEL	40,500	40,897	32	907	933	-	26
ORACLE CORP \$0 01 DEL	40,470	40,897	118	3,387	3,440	-	52
ORACLE CORP \$0 01 DEL	40,466	40,897	12	346	350	-	4
O'REILLY AUTOMOTIVE INC	40,710	41,141	12	732	1,036	-	304
PACKAGING CORP AMERICA	40,548	40,990	34	906	997	-	91
PACKAGING CORP AMERICA	40,492	40,990	31	786	909	-	123
PACKAGING CORP AMERICA	40,492	40,977	21	533	634	-	101
PANASONIC CORP SHS	40,448	40,918	150	2,065	1,262	-	(804)
PANASONIC CORP SHS	39,336	40,918	99	1,699	833	-	(866)
PANASONIC CORP SHS	39,335	40,918	125	2,150	1,051	-	(1,099)
PANASONIC CORP SHS	39,311	40,918	17	301	143	-	(158)
PANASONIC CORP SHS	39,310	40,918	95	1,644	799	-	(845)
PANASONIC CORP SHS	38,637	40,918	232	3,981	1,951	-	(2,029)
PANASONIC CORP SHS	38,637	40,917	52	892	440	-	(452)
PARTNERRE LTD	40,462	41,141	4	319	297	-	(22)
PARTNERRE LTD	40,409	41,141	13	961	966	-	5
PARTNERRE LTD	40,409	41,102	8	591	592	-	-
PARTNERRE LTD	40,409	41,101	5	370	371	-	1
PEABODY ENERGY CORP COM	40,394	41,061	106	5,130	2,452	-	(2,678)
PEABODY ENERGY CORP COM	40,394	40,841	14	678	539	-	(138)
PEABODY ENERGY CORP COM	40,394	40,840	47	2,275	1,923	-	(351)
PEOPLES UNITED FNL INC	40,052	40,942	46	744	576	-	(168)
PEOPLES UNITED FNL INC	40,052	40,941	44	712	543	-	(169)
PEOPLES UNITED FNL INC	39,974	40,941	41	636	506	-	(130)
PEOPLES UNITED FNL INC	39,531	40,941	8	142	99	-	(43)
PEOPLES UNITED FNL INC	39,531	40,940	19	336	232	-	(104)
PEOPLES UNITED FNL INC	39,478	40,940	22	365	269	-	(96)
PEPSICO INC	40,394	40,962	78	5,147	4,909	-	(238)
PEPSICO INC	40,394	40,891	35	2,310	2,254	-	(56)
PEPSICO INC	40,394	40,840	11	726	682	-	(44)
PERKINELMER INC COM	39,843	41,141	12	152	325	-	173
PERKINELMER INC COM	39,815	41,141	17	238	461	-	223
PERKINELMER INC COM	39,815	41,081	7	98	180	-	83
PERKINELMER INC COM	39,745	41,081	19	321	489	-	168
PERKINELMER INC COM	39,745	40,940	26	440	640	-	200
PG&E CORP	40,394	41,141	61	2,753	2,732	-	(22)
PG&E CORP	40,394	40,935	59	2,663	2,412	-	(251)
PHILLIPS 66 SHS	38,995	41,141	15	398	646	-	248
PLAINS EXPL AND PRODCN	40,644	41,141	18	652	748	-	96
PLAINS EXPL AND PRODCN	40,623	40,858	8	286	286	-	-
PNC FINCL SERVICES GROUP	40,025	41,141	8	283	495	-	213
PNC FINCL SERVICES GROUP	40,766	41,141	11	522	681	-	159
PNC FINCL SERVICES GROUP	40,207	41,141	18	1,018	1,114	-	97
PNC FINCL SERVICES GROUP	40,207	40,945	11	622	671	-	50
PNC FINCL SERVICES GROUP	40,207	40,918	2	113	123	-	10
PNC FINCL SERVICES GROUP	40,022	40,918	9	324	553	-	229
PNC FINCL SERVICES GROUP	40,025	40,891	3	106	161	-	56
PNC FINCL SERVICES GROUP	39,828	40,891	59	2,477	3,176	-	698
PNC FINCL SERVICES GROUP	40,022	40,864	6	216	319	-	103
PNC FINCL SERVICES GROUP	40,021	40,864	5	172	266	-	94
PNC FINCL SERVICES GROUP	39,828	40,841	82	3,443	4,428	-	985
PNC FINCL SERVICES GROUP	39,828	40,840	25	1,050	1,372	-	322
PNC FINCL SERVICES GROUP	39,156	40,840	12	842	658	-	(184)
POLYCOM INC COM	40,974	41,141	15	282	145	-	-
POLYCOM INC COM	40,974	41,141	26	482	251	-	-
POLYCOM INC COM	40,892	41,141	53	854	513	-	-

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POTLATCH CORP NEW	38,813	41,141	34	1,192	1,201	-	10
POTLATCH CORP NEW	38,687	41,141	9	376	318	-	(58)
PPG INDUSTRIES INC SHS	40,380	40,989	5	325	470	-	145
PPG INDUSTRIES INC SHS	40,380	40,988	16	1,039	1,503	-	464
PPG INDUSTRIES INC SHS	40,368	40,988	12	775	1,127	-	352
PPG INDUSTRIES INC SHS	40,263	40,988	3	197	282	-	85
PPG INDUSTRIES INC SHS	40,263	40,983	14	920	1,310	-	390
PPG INDUSTRIES INC SHS	40,263	40,982	9	591	842	-	251
PPG INDUSTRIES INC SHS	40,263	40,891	23	1,511	1,847	-	336
PPG INDUSTRIES INC SHS	40,065	40,891	6	334	482	-	147
PPG INDUSTRIES INC SHS	40,065	40,890	4	223	330	-	107
PPG INDUSTRIES INC SHS	40,064	40,890	12	664	989	-	325
PPG INDUSTRIES INC SHS	40,064	40,864	6	332	501	-	169
PPG INDUSTRIES INC SHS	40,057	40,864	27	1,466	2,255	-	790
PPG INDUSTRIES INC SHS	40,056	40,864	4	221	334	-	113
PPL CORPORATION	40,511	41,141	15	379	442	-	62
PPL CORPORATION	40,511	41,141	9	226	265	-	39
PPL CORPORATION	40,505	41,141	50	1,277	1,472	-	195
PRAXAIR INC	40,519	41,179	15	1,414	1,561	-	146
PRAXAIR INC	40,519	41,178	19	1,792	1,978	-	186
PRAXAIR INC	40,368	41,178	2	162	208	-	46
PRAXAIR INC	40,368	41,176	18	1,460	1,930	-	470
PRAXAIR INC	40,368	41,165	15	1,217	1,594	-	378
PRAXAIR INC	39,287	41,165	4	312	425	-	114
PRAXAIR INC	39,287	41,164	10	779	1,062	-	283
PRAXAIR INC	39,287	41,141	14	1,090	1,515	-	425
PRAXAIR INC	39,287	41,103	14	1,090	1,501	-	410
PRAXAIR INC	39,218	41,103	2	135	214	-	80
PRAXAIR INC	39,218	41,043	23	1,547	2,551	-	1,004
PRAXAIR INC	39,217	41,043	17	1,134	1,886	-	751
PRAXAIR INC	39,217	40,942	17	1,134	1,835	-	701
PRAXAIR INC	39,037	40,942	18	1,138	1,943	-	805
PRAXAIR INC	39,037	40,917	9	569	965	-	396
PRECISION CASTPARTS	40,382	41,141	9	1,058	1,481	-	423
PRECISION CASTPARTS	40,382	41,088	5	588	803	-	215
PRECISION CASTPARTS	40,382	41,087	11	1,293	1,794	-	500
PRICELINE COM INC	40,380	41,141	2	443	1,173	-	730
PRICELINE COM INC	40,380	41,106	5	1,107	3,187	-	2,080
PRICELINE COM INC	40,310	41,106	1	219	637	-	419
PRICELINE COM INC	40,310	41,102	4	875	2,557	-	1,682
PRICELINE COM INC	40,288	41,102	2	510	1,278	-	769
PRICELINE COM INC	40,288	41,088	2	510	1,285	-	776
PRICELINE COM INC	40,288	41,080	3	764	2,012	-	1,248
PRICELINE COM INC	40,282	41,080	4	1,057	2,683	-	1,626
PRICELINE COM INC	40,282	41,022	3	793	2,097	-	1,305
PRICELINE COM INC	40,282	40,967	8	2,114	5,091	-	2,978
PROGRESS SOFTWARE CORP	40,724	41,141	26	632	518	-	(113)
PROGRESSIVE CRP OHIO	38,631	41,141	152	3,979	2,995	-	(984)
PROLOGIS INC	39,938	41,176	4	79	139	-	60
PROLOGIS INC	39,773	41,176	20	185	697	-	512
PROLOGIS INC	39,773	41,141	22	204	736	-	532
PRUDENTIAL FINANCIAL INC	40,394	41,141	7	398	382	-	(17)
PRUDENTIAL FINANCIAL INC	40,394	40,891	52	2,959	2,457	-	(502)
PUBLIC STORAGE \$0.10	39,941	41,141	5	322	709	-	387
QEP RESOURCES INC SHS	40,605	41,159	13	502	382	-	(120)
QEP RESOURCES INC SHS	40,605	41,152	6	232	172	-	(60)
QEP RESOURCES INC SHS	40,605	41,145	5	193	144	-	(50)
QEP RESOURCES INC SHS	40,491	41,145	15	512	431	-	(82)
QEP RESOURCES INC SHS	40,491	41,141	8	273	216	-	(58)

<u>Security Description</u>	<u>Acq Date</u>	<u>Liq Date</u>	<u>Quantity</u>	<u>Acq Cost</u>	<u>Liq Amount</u>	<u>ShortTerm</u> <u>Gain/(Loss)</u>	<u>LongTerm</u> <u>Gain/(Loss)</u>
QEP RESOURCES INC SHS	40,477	41,141	30	976	808	-	(168)
QEP RESOURCES INC SHS	40,183	41,141	24	699	647	-	(53)
QEP RESOURCES INC SHS	40,154	41,141	15	396	404	-	8
QLOGIC CORP	40,555	41,141	3	51	37	-	(14)
QLOGIC CORP	40,017	41,141	65	874	804	-	(70)
QLOGIC CORP	40,017	40,935	19	255	334	-	79
QLOGIC CORP	39,939	40,935	11	151	193	-	42
QUALCOMM INC	40,290	41,141	7	280	438	-	158
QUALCOMM INC	40,290	41,103	6	240	328	-	88
QUALCOMM INC	40,290	41,004	14	559	942	-	382
QUALCOMM INC	40,248	41,004	12	470	807	-	337
RADIOSHACK CORP	40,658	41,073	62	989	259	-	(730)
RADIOSHACK CORP	40,639	41,073	12	192	50	-	(142)
RADIOSHACK CORP	40,639	41,072	41	655	172	-	(483)
RADIOSHACK CORP	40,639	41,071	40	639	171	-	(468)
RAYMOND JAMES FINL INC	40,745	41,141	25	843	879	-	35
RAYMOND JAMES FINL INC	40,352	41,141	6	161	211	-	50
RAYMOND JAMES FINL INC	40,352	40,989	32	859	1,195	-	336
RAYONIER INC REIT	38,632	41,141	16	386	768	-	382
REDWOOD TRUST INC	39,296	41,141	23	804	323	-	(481)
REDWOOD TRUST INC	39,296	41,141	38	1,320	534	-	(786)
REED ELSEVIER N V	40,648	41,141	75	1,959	1,870	-	(90)
REED ELSEVIER N V	40,647	41,141	1	26	25	-	(1)
REINSURNCE GROUP AMERICA	40,763	41,141	16	738	922	-	184
REINSURNCE GROUP AMERICA	40,612	41,141	11	668	634	-	(34)
REINSURNCE GROUP AMERICA	40,611	41,141	12	731	691	-	(39)
REPUBLIC SERVICES INC	40,511	41,141	6	170	169	-	(1)
REPUBLIC SERVICES INC	40,497	41,141	13	370	367	-	(3)
REPUBLIC SERVICES INC	39,147	41,141	24	642	678	-	35
REPUBLIC SERVICES INC	39,147	41,012	10	268	308	-	40
REPUBLIC SERVICES INC	39,147	41,012	29	798	892	-	94
REYNOLDS AMERICAN INC	40,518	41,044	66	2,158	2,672	-	514
REYNOLDS AMERICAN INC	40,515	41,044	4	129	162	-	33
REYNOLDS AMERICAN INC	40,515	41,043	74	2,387	2,996	-	608
ROCKWELL COLLINS INC	39,625	41,141	17	818	869	-	51
ROHM CO LTD SHS	40,421	41,141	60	1,801	1,088	-	(713)
ROHM CO LTD SHS	40,420	41,141	75	2,276	1,360	-	(916)
ROHM CO LTD SHS	39,819	41,141	160	4,132	2,901	-	(1,231)
ROHM CO LTD SHS	39,819	41,141	27	697	489	-	(208)
ROYAL DUTCH SHEL PLC	38,779	40,826	12	777	807	-	31
ROYAL DUTCH SHEL PLC	38,637	40,826	48	3,107	3,228	-	122
ROYAL DUTCH SHEL PLC	38,779	40,823	25	1,618	1,626	-	9
ROYAL DUTCH SHEL PLC	40,211	40,823	53	2,920	3,448	-	528
ROYAL DUTCH SHEL PLC	39,491	40,823	36	2,513	2,342	-	(171)
ROYAL DUTCH SHEL PLC	39,140	40,823	36	2,426	2,342	-	(84)
SALESFORCE COM INC	40,445	40,896	9	1,073	940	-	(133)
SALESFORCE COM INC	40,445	40,893	11	1,312	1,179	-	(132)
SALESFORCE COM INC	40,424	40,893	5	600	536	-	(64)
SALESFORCE COM INC	40,424	40,892	10	1,199	1,067	-	(132)
SANOFI ADR	39,584	41,141	30	1,115	1,240	-	125
SANOFI ADR	39,552	41,141	50	1,906	2,066	-	160
SANOFI ADR	39,546	41,141	65	2,497	2,686	-	189
SANOFI ADR	39,357	41,141	65	2,759	2,686	-	(73)
SEALED AIR CORP (NEW)	38,631	41,141	580	13,439	7,737	-	(5,702)
SEKISUI HSE LD SPONS ADR	39,513	40,996	414	3,809	3,997	-	188
SEKISUI HSE LD SPONS ADR	39,367	40,996	47	573	454	-	(120)
SEKISUI HSE LD SPONS ADR	39,367	40,995	101	1,232	981	-	(251)
SEKISUI HSE LD SPONS ADR	39,366	40,995	195	2,378	1,894	-	(483)
SEKISUI HSE LD SPONS ADR	39,337	40,995	96	1,158	933	-	(226)

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SEKISUI HSE LD SPONS ADR	39,336	40,995	60	721	583	-	(138)
SEMPRA ENERGY	40,394	41,141	10	512	682	-	171
SEMTECH CORPORATION	40,256	41,141	26	461	660	-	199
SEMTECH CORPORATION	40,136	41,141	34	523	863	-	339
SEVEN AND I HOLDINGS CO	39,968	41,141	50	2,370	3,252	-	883
SEVEN AND I HOLDINGS CO	39,916	41,141	30	1,283	1,951	-	668
SEVEN AND I HOLDINGS CO	39,861	41,141	43	2,148	2,797	-	649
SEVEN AND I HOLDINGS CO	39,841	41,141	14	853	911	-	58
SEVEN AND I HOLDINGS CO	39,861	40,898	16	799	873	-	73
SEVEN AND I HOLDINGS CO	39,821	40,898	14	828	764	-	-
SEVEN AND I HOLDINGS CO	39,821	40,819	64	3,787	3,602	-	(185)
SEVEN AND I HOLDINGS CO	39,820	40,819	2	118	113	-	(5)
SHISEIDO LTD SPONSRD ADR	38,639	41,141	108	1,553	1,571	-	18
SIEMENS AG ADR	39,745	41,141	31	1,562	2,860	-	1,298
SIEMENS AG ADR	39,720	41,141	24	2,239	2,214	-	(25)
SIMON PROPERTY GROUP DEL	40,590	41,102	17	1,830	2,677	-	847
SIMON PROPERTY GROUP DEL	40,590	41,043	17	1,830	2,641	-	811
SIMON PROPERTY GROUP DEL	40,590	41,019	15	1,615	2,254	-	639
SIMON PROPERTY GROUP DEL	40,589	41,019	3	321	451	-	130
SK TELECOM ADR	39,948	40,919	97	1,543	1,247	-	(296)
SK TELECOM ADR	39,912	40,919	128	2,006	1,645	-	(361)
SK TELECOM ADR	39,948	40,918	28	445	369	-	(76)
SK TELECOM ADR	40,044	40,918	95	1,491	1,247	-	(244)
SK TELECOM ADR	40,044	40,918	41	644	540	-	(103)
SK TELECOM ADR	39,951	40,918	267	4,226	3,519	-	(707)
SK TELECOM ADR	39,912	40,917	177	2,774	2,291	-	(483)
SK TELECOM ADR	39,609	40,917	108	2,290	1,398	-	(892)
SK TELECOM ADR	39,566	40,917	62	1,396	802	-	(594)
SK TELECOM ADR	39,562	40,917	21	464	272	-	(192)
SNAP ON INC COM	40,057	41,141	8	292	558	-	266
SNAP ON INC COM	39,976	41,141	2	64	139	-	76
SOCIETE GENERAL SPN ADR	40,315	40,963	330	2,917	2,098	-	(818)
SOCIETE GENERAL SPN ADR	39,828	40,963	1	7	6	-	(1)
SOCIETE GENERAL SPN ADR	39,828	40,938	224	1,654	1,156	-	(498)
SOUTHWESTERN ENERGY CO	40,596	41,124	3	110	91	-	(19)
SOUTHWESTERN ENERGY CO	40,591	41,124	26	950	789	-	(161)
SOUTHWESTERN ENERGY CO	40,591	41,099	10	365	320	-	(46)
SOUTHWESTERN ENERGY CO	40,576	41,099	13	507	415	-	(92)
ST JUDE MEDICAL INC	40,450	41,178	2	78	84	-	6
ST JUDE MEDICAL INC	40,092	41,178	9	307	378	-	71
ST JUDE MEDICAL INC	40,092	41,141	9	307	340	-	34
ST JUDE MEDICAL INC	40,017	41,141	22	809	832	-	23
STANLEY BLACK & DECKER	40,758	41,141	20	1,273	1,338	-	65
STAPLES INC	40,605	41,141	25	525	282	-	(243)
STAPLES INC	40,591	41,141	32	691	361	-	(330)
STAPLES INC	40,591	41,136	35	755	399	-	(356)
STARBUCKS CORP	40,576	41,141	21	671	1,007	-	336
STARBUCKS CORP	40,575	41,141	17	548	815	-	267
STARBUCKS CORP	40,575	41,031	59	1,902	3,401	-	1,499
STARBUCKS CORP	40,518	41,031	19	621	1,095	-	475
STARBUCKS CORP	40,518	41,022	10	327	585	-	259
STARBUCKS CORP	40,515	41,022	25	813	1,463	-	650
STARBUCKS CORP	40,515	40,942	65	2,114	3,140	-	1,026
STARWOOD HOTELS AND	39,738	41,141	41	879	2,231	-	1,352
STATE STREET CORP	40,424	41,141	24	907	1,007	-	99
STATE STREET CORP	40,373	41,141	16	609	671	-	62
STATE STREET CORP	40,373	41,074	14	533	602	-	69
STATE STREET CORP	40,373	41,045	2	76	84	-	8
STATE STREET CORP	40,367	41,045	26	955	1,095	-	140

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STATE STREET CORP	40,365	41,045	4	134	168	-	34
STATE STREET CORP	40,365	41,016	12	403	532	-	129
STATE STREET CORP	40,365	40,919	12	403	514	-	112
STATE STREET CORP	40,365	40,857	15	503	600	-	97
STERIS CORP	40,724	41,141	3	105	103	-	(2)
STERIS CORP	40,154	41,141	38	1,108	1,309	-	201
SUMITOMO MITSUI TR HLDGS	40,637	41,141	552	1,932	1,501	-	(431)
SUNTRUST BKS INC COM	40,695	41,141	38	1,014	969	-	(45)
SUNTRUST BKS INC COM	40,534	40,989	2	58	49	-	(9)
SUNTRUST BKS INC COM	40,534	40,953	24	701	520	-	(181)
SUNTRUST BKS INC COM	40,514	40,953	16	405	347	-	(58)
SUNTRUST BKS INC COM	40,506	40,953	12	286	260	-	(25)
SUNTRUST BKS INC COM	40,506	40,934	12	286	245	-	(41)
SUNTRUST BKS INC COM	40,506	40,921	12	286	247	-	(38)
SWISSCOM AG ADR	38,743	40,918	50	1,537	1,864	-	327
SWISSCOM AG ADR	38,639	40,918	177	5,814	6,599	-	786
SWISSCOM AG ADR	38,744	40,918	39	1,209	1,454	-	245
SWISSCOM AG ADR	38,639	40,917	41	1,347	1,510	-	164
SYMANTEC CORP COM	40,024	41,141	9	136	160	-	24
SYMANTEC CORP COM	39,940	41,141	53	788	943	-	155
SYMANTEC CORP COM	39,891	41,141	46	651	819	-	168
SYSCO CORPORATION	40,639	41,141	2	57	61	-	4
SYSCO CORPORATION	40,616	41,141	51	1,413	1,554	-	141
TALISMAN ENERGY INC COM	40,967	41,141	2	28	27	-	-
TALISMAN ENERGY INC COM	40,966	41,141	24	338	324	-	-
TARGET CORP COM	40,394	41,141	6	307	381	-	75
TARGET CORP COM	40,394	40,891	87	4,450	4,561	-	111
TAUBMAN CENTERS INC COM	40,218	41,141	7	226	544	-	318
TCF FINANCIAL CORP COM	40,487	41,045	29	412	344	-	(69)
TCF FINANCIAL CORP COM	40,487	41,045	3	43	35	-	(7)
TCF FINANCIAL CORP COM	40,473	41,045	20	280	236	-	(44)
TCF FINANCIAL CORP COM	40,473	40,921	25	350	274	-	(76)
TCF FINANCIAL CORP COM	40,472	40,921	45	626	493	-	(132)
TD AMERITRADE HLDG CORP	40,399	40,975	70	1,177	1,306	-	129
TD AMERITRADE HLDG CORP	40,385	40,975	8	129	149	-	21
TD AMERITRADE HLDG CORP	40,385	40,969	32	515	602	-	87
TECH DATA CORP	40,352	41,141	6	237	313	-	76
TECH DATA CORP	39,861	41,141	23	441	1,199	-	758
TECH DATA CORP	39,225	41,141	3	110	156	-	46
TELECOM ITALIA SPA ADR	40,546	41,141	256	2,838	1,951	-	(887)
TELECOM ITALIA SPA ADR	39,568	41,141	11	180	84	-	(96)
TELECOM ITALIA SPA ADR	39,568	41,088	226	3,695	1,699	-	(1,996)
TELECOM ITALIA SPA ADR	39,567	41,088	10	162	75	-	(87)
TELECOM ITALIA SPA ADR	39,567	41,087	35	568	262	-	(306)
TELECOM ITALIA SPA ADR	38,846	41,087	109	2,922	816	-	(2,105)
TELECOM ITALIA SPA ADR	38,677	41,087	17	392	127	-	(265)
TELECOM ITALIA SPA ADR	38,674	41,087	102	2,371	764	-	(1,607)
TELECOM ITALIA SPA ADR	38,674	41,079	63	1,464	463	-	(1,001)
TELECOM ITALIA SPA ADR	38,674	41,079	95	2,208	699	-	(1,509)
TELECOM ITALIA SPA ADR	38,639	41,079	352	9,135	2,589	-	(6,547)
TEVA PHARMACTCL INDS ADR	40,674	41,141	29	1,406	1,178	-	(229)
THE MOSAIC COMPANY	40,735	41,141	4	267	235	-	(32)
THE MOSAIC COMPANY	40,686	41,141	22	1,473	1,292	-	(180)
THERMO FISHER SCIENTIFIC	40,394	41,141	6	272	339	-	67
THERMO FISHER SCIENTIFIC	39,776	41,141	28	883	1,582	-	699
THERMO FISHER SCIENTIFIC	39,745	41,141	7	257	396	-	139
THOMAS&BETTS CP TENN NPV	39,750	41,046	11	245	792	-	547
THOMAS&BETTS CP TENN NPV	39,731	40,938	7	162	498	-	336
THOMAS&BETTS CP TENN NPV	39,731	40,877	10	232	521	-	290

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THOMAS&BETTS CP TENN NPV	39,728	40,877	8	226	417	-	191
TIDEWATER INC COM NEW	40,722	41,141	10	523	491	-	(32)
TIFFANY & CO NEW	40,555	40,987	63	3,853	4,319	-	467
TIFFANY & CO NEW	40,554	40,987	27	1,628	1,851	-	223
TIFFANY & CO NEW	40,387	40,987	52	2,177	3,565	-	1,388
TIFFANY & CO NEW	40,387	40,900	26	1,089	1,670	-	581
TIFFANY & CO NEW	40,374	40,900	6	242	385	-	143
TIFFANY & CO NEW	40,374	40,896	19	766	1,192	-	426
TIFFANY & CO NEW	40,259	40,896	2	94	125	-	32
TIFFANY & CO NEW	40,259	40,893	38	1,780	2,392	-	613
TIFFANY & CO NEW	40,204	40,893	1	42	63	-	21
TIFFANY & CO NEW	40,204	40,869	17	709	1,232	-	524
TIFFANY & CO NEW	40,192	40,869	12	545	870	-	325
TIME WARNER INC SHS	40,606	40,983	57	2,115	2,043	-	(72)
TIME WARNER INC SHS	40,605	40,983	28	1,058	1,003	-	(55)
TIME WARNER INC SHS	40,604	40,983	11	410	394	-	(15)
TIME WARNER INC SHS	40,604	40,981	21	782	765	-	(17)
TIME WARNER INC SHS	40,603	40,981	90	3,431	3,279	-	(152)
TJX COS INC NEW	40,347	41,141	72	1,660	3,296	-	1,637
TJX COS INC NEW	40,347	41,134	55	1,268	2,439	-	1,171
TJX COS INC NEW	40,339	41,134	32	736	1,419	-	683
TJX COS INC NEW	40,339	41,130	27	621	1,216	-	595
TJX COS INC NEW	40,339	41,129	44	1,012	1,983	-	971
TJX COS INC NEW	40,339	41,124	19	437	860	-	423
TJX COS INC NEW	40,339	41,123	12	276	541	-	265
TJX COS INC NEW	40,325	41,123	11	252	496	-	244
TJX COS INC NEW	40,394	41,081	96	1,979	4,077	-	2,098
TJX COS INC NEW	40,325	41,074	63	1,442	2,645	-	1,203
TJX COS INC NEW	40,323	41,074	14	310	588	-	277
TJX COS INC NEW	40,394	41,061	175	3,607	7,171	-	3,564
TJX COS INC NEW	40,394	41,043	95	1,958	3,830	-	1,872
TJX COS INC NEW	40,323	40,864	16	709	961	-	251
TJX COS INC NEW	40,323	40,863	12	532	730	-	198
TOYOTA MOTOR CORP ADR	40,473	40,918	34	2,448	2,324	-	(124)
TOYOTA MOTOR CORP ADR	40,472	40,918	22	1,575	1,504	-	(71)
TOYOTA MOTOR CORP ADR	40,434	40,918	23	1,629	1,572	-	(57)
TOYOTA MOTOR CORP ADR	40,430	40,918	19	1,332	1,299	-	(34)
TOYOTA MOTOR CORP ADR	40,430	40,917	54	3,787	3,691	-	(95)
TRANSATLANTIC HLDGS INC	40,149	40,980	3	-	3	-	3
TRANSATLANTIC HLDGS INC	40,149	40,980	5	-	5	-	5
TRANSATLANTIC HLDGS INC	38,631	40,980	165	-	175	-	175
TYCO INTL LTD NAMEN-AKT	39,890	41,141	2	39	114	-	75
TYCO INTL LTD NAMEN-AKT	39,766	41,141	38	776	2,170	-	1,394
U.S TRSRY INFLATION BON	40,441	40,935	20,000	24,172	28,214	-	4,042
U.S TRSY INFLATION BOND	40,441	40,954	9,000	16,271	19,126	-	2,855
U.S. TRSY INFLATION BOND	40,441	40,953	9,000	16,273	19,135	-	2,862
U.S TRSY INFLATION NOTE	40,742	41,106	1,000	1,279	1,279	-	-
U.S TRSY INFLATION NOTE	40,351	41,106	15,000	19,185	19,185	-	-
U.S TRSY INFLATION NOTE	40,253	41,106	5,000	6,395	6,395	-	-
U.S. TRSY INFLATION NOTE	40,060	41,106	10,000	12,790	12,790	-	-
U.S TRSY INFLATION NOTE	39,818	41,106	5,000	6,275	6,395	-	120
U S. TRSY INFLATION NOTE	39,038	41,106	5,000	6,395	6,395	-	-
U S. TRSY INFLATION NOTE	38,639	41,106	10,000	12,790	12,790	-	-
U.S TRSY INFLATION NOTE	38,632	41,106	1,000	1,279	1,279	-	-
UBS AG REG	40,200	40,917	177	2,529	1,991	-	(539)
UBS AG REG	39,618	40,917	84	1,693	945	-	(748)
UBS AG REG	39,574	40,917	14	282	157	-	(125)
UBS AG REG	39,507	40,917	106	3,307	1,192	-	(2,115)
UBS AG REG	39,469	40,917	100	3,711	1,125	-	(2,586)

<u>Security Description</u>	<u>Acq. Date</u>	<u>Liq Date</u>	<u>Quantity</u>	<u>Acq Cost</u>	<u>Liq Amount</u>	<u>ShortTerm Gain/(Loss)</u>	<u>LongTerm Gain/(Loss)</u>
UBS AG REG	39,465	40,917	92	3,600	1,035	-	(2,565)
UNILEVER NV NY REG SHS	40,673	41,141	11	364	379	-	14
UNILEVER PLC NEW ADR	40,415	41,141	21	555	750	-	195
UNILEVER PLC NEW ADR	40,332	41,141	24	668	857	-	189
UNION PACIFIC CORP	40,394	41,141	4	307	496	-	189
UNION PACIFIC CORP	39,735	41,141	10	627	1,240	-	613
UNION PACIFIC CORP	39,882	41,141	9	321	1,116	-	795
UNION PACIFIC CORP	39,735	41,113	17	1,066	1,996	-	930
UNION PACIFIC CORP	39,478	41,113	21	1,311	2,466	-	1,155
UNION PACIFIC CORP	39,478	41,085	23	1,436	2,613	-	1,177
UNION PACIFIC CORP	38,810	41,085	14	665	1,591	-	926
UNION PACIFIC CORP	38,810	41,082	16	760	1,825	-	1,066
UNION PACIFIC CORP	38,810	41,080	12	570	1,404	-	834
UNION PACIFIC CORP	38,806	41,080	8	371	936	-	565
UNION PACIFIC CORP	40,394	41,061	22	1,689	2,385	-	697
UNITED TECHS CORP COM	39,092	41,141	4	249	321	-	72
UNITED TECHS CORP COM	39,092	41,061	77	4,794	5,550	-	756
UNITEDHEALTH GROUP INC	39,608	41,148	64	2,108	3,507	-	1,399
UNITEDHEALTH GROUP INC	39,608	41,141	6	198	319	-	121
URS CORP NEW COM	40,182	41,165	4	181	147	-	(34)
URS CORP NEW COM	40,182	41,156	4	181	147	-	(34)
URS CORP NEW COM	40,182	41,151	5	226	182	-	(45)
URS CORP NEW COM	40,182	41,141	20	906	761	-	(145)
URS CORP NEW COM	40,119	41,141	12	471	456	-	(15)
URS CORP NEW COM	40,119	41,066	15	589	531	-	(58)
URS CORP NEW COM	40,119	41,064	7	275	237	-	(38)
URS CORP NEW COM	40,119	41,037	7	275	268	-	(7)
URS CORP NEW COM	40,119	41,004	20	785	832	-	47
URS CORP NEW COM	40,119	40,966	3	118	140	-	22
URS CORP NEW COM	39,776	40,966	6	174	280	-	106
URS CORP NEW COM	39,776	40,942	14	407	602	-	195
US BANCORP (NEW)	40,764	41,141	14	311	462	-	151
US BANCORP (NEW)	40,290	41,141	11	301	363	-	62
US BANCORP (NEW)	40,288	41,141	59	1,650	1,948	-	298
US BANCORP (NEW)	40,078	40,841	161	3,598	4,058	-	460
US BANCORP (NEW)	40,078	40,840	101	2,257	2,580	-	323
US BANCORP (NEW)	39,982	40,840	39	705	996	-	291
US TSY 0 875% FEB 29 20	40,470	40,968	26,000	26,000	26,000	-	-
US TSY 0 875% FEB 29 20	40,324	40,968	30,000	30,000	30,000	-	-
US TSY 0 875% FEB 29 20	40,263	40,968	10,000	9,974	10,000	-	26
US TSY 0 875% FEB 29 20	40,253	40,968	5,000	4,995	5,000	-	5
US TSY 0.875% FEB 29 20	40,235	40,968	20,000	20,000	20,000	-	-
US TSY 1.375% MAR 15 20	40,261	40,969	13,000	12,897	13,157	-	259
US TSY 1.375% MAR 15 20	40,470	40,969	1,000	1,010	1,012	-	2
US TSY 1.375% MAR 15 20	40,297	40,969	5,000	4,981	5,060	-	79
US TSY 2 125% AUG 15 20	40,799	41,169	58,000	58,666	60,374	-	1,709
VERIZON COMMUNICATNS COM	40,319	40,949	160	4,162	6,010	-	1,847
VERIZON COMMUNICATNS COM	39,153	40,949	80	2,744	3,005	-	261
VIACOM INC NEW CL B	39,773	41,141	37	487	1,883	-	1,397
VISA INC CL A SHRS	40,730	41,141	18	1,589	2,307	-	718
VODAFONE GROU PLC SP ADR	40,535	41,156	8	214	227	-	13
VODAFONE GROU PLC SP ADR	40,535	41,152	8	214	231	-	18
VODAFONE GROU PLC SP ADR	40,535	41,151	5	134	145	-	11
VODAFONE GROU PLC SP ADR	40,484	41,141	14	391	412	-	21
VODAFONE GROU PLC SP ADR	40,528	41,141	51	1,352	1,501	-	150
VODAFONE GROU PLC SP ADR	40,535	41,141	8	214	236	-	22
VODAFONE GROU PLC SP ADR	40,533	41,141	34	899	1,001	-	102
VODAFONE GROU PLC SP ADR	40,484	40,989	71	1,984	1,941	-	(43)
VODAFONE GROU PLC SP ADR	40,483	40,989	28	770	765	-	(5)

<u>Security Description</u>	<u>Acq Date</u>	<u>Liq Date</u>	<u>Quantity</u>	<u>Acq Cost</u>	<u>Liq Amount</u>	<u>ShortTerm</u> <u>Gain/(Loss)</u>	<u>LongTerm</u> <u>Gain/(Loss)</u>
VODAFONE GROP PLC SP ADR	39,748	40,917	275	4,384	7,575	-	3,192
VODAFONE GROP PLC SP ADR	39,709	40,917	141	3,088	3,884	-	796
VODAFONE GROP PLC SP ADR	38,932	40,917	111	2,415	3,058	-	643
VODAFONE GROP PLC SP ADR	38,862	40,917	43	1,079	1,185	-	106
VODAFONE GROP PLC SP ADR	38,862	40,913	82	2,057	2,270	-	213
WACOAL HOLDINGS CORP ADF	39,384	40,934	15	889	938	-	49
WACOAL HOLDINGS CORP ADF	39,381	40,934	2	117	125	-	8
WACOAL HOLDINGS CORP ADF	39,381	40,933	3	176	187	-	12
WACOAL HOLDINGS CORP ADF	39,380	40,933	5	290	312	-	23
WACOAL HOLDINGS CORP ADF	39,379	40,933	10	595	625	-	30
WACOAL HOLDINGS CORP ADF	39,378	40,932	10	592	627	-	36
WACOAL HOLDINGS CORP ADF	39,302	40,932	8	502	502	-	-
WACOAL HOLDINGS CORP ADF	39,302	40,931	6	376	380	-	4
WACOAL HOLDINGS CORP ADF	39,301	40,931	10	631	634	-	3
WACOAL HOLDINGS CORP ADF	39,210	40,928	18	1,141	1,132	-	(9)
WACOAL HOLDINGS CORP ADF	39,210	40,927	2	127	125	-	(2)
WACOAL HOLDINGS CORP ADF	38,924	40,927	7	445	436	-	(9)
WACOAL HOLDINGS CORP ADF	38,924	40,926	3	191	188	-	(3)
WACOAL HOLDINGS CORP ADF	38,923	40,926	5	321	313	-	(8)
WACOAL HOLDINGS CORP ADF	38,708	40,926	7	476	438	-	(38)
WACOAL HOLDINGS CORP ADF	38,708	40,926	14	952	871	-	(81)
WACOAL HOLDINGS CORP ADF	38,708	40,925	10	680	626	-	(54)
WACOAL HOLDINGS CORP ADF	38,708	40,920	4	272	251	-	(21)
WACOAL HOLDINGS CORP ADF	38,707	40,920	5	341	314	-	(27)
WACOAL HOLDINGS CORP ADF	38,707	40,919	15	1,022	950	-	(72)
WACOAL HOLDINGS CORP ADF	38,707	40,919	11	750	691	-	(59)
WACOAL HOLDINGS CORP ADF	38,706	40,919	2	137	126	-	(12)
WACOAL HOLDINGS CORP ADF	38,707	40,918	4	273	251	-	(22)
WACOAL HOLDINGS CORP ADF	38,706	40,917	8	550	507	-	(43)
WAL-MART STORES INC	40,207	41,025	16	861	949	-	89
WAL-MART STORES INC	40,198	41,025	16	854	949	-	95
WAL-MART STORES INC	40,394	40,968	50	2,581	2,949	-	368
WAL-MART STORES INC	40,403	40,968	12	609	708	-	99
WAL-MART STORES INC	40,198	40,947	11	587	675	-	88
WAL-MART STORES INC	40,182	40,947	6	326	368	-	42
WAL-MART STORES INC	40,394	40,891	87	4,491	5,025	-	534
WARNACO GROUP INC CL A	40,574	41,141	9	460	440	-	(20)
WARNACO GROUP INC CL A	40,574	41,141	4	205	196	-	-
WASHINGTON FEDL INC	39,927	41,141	1	12	16	-	4
WASHINGTON FEDL INC	39,924	41,141	80	964	1,287	-	323
WELLS FARGO & CO NEW	39,805	41,141	22	459	664	-	205
WELLS FARGO & CO NEW DEL	39,839	41,141	18	292	613	-	321
WELLS FARGO & CO NEW DEL	38,631	41,141	198	5,775	6,742	-	968
WESTERN UN CO	40,371	41,141	77	1,219	1,377	-	158
WESTERN UN CO	40,213	41,141	61	1,001	1,091	-	90
WESTERN UN CO	40,213	40,945	18	295	349	-	54
WEYERHAEUSER CO	40,423	41,171	19	295	500	-	205
WEYERHAEUSER CO	40,423	41,141	26	404	622	-	218
WEYERHAEUSER CO	39,815	41,141	18	549	431	-	(118)
WEYERHAEUSER CO	39,752	41,141	25	947	598	-	(348)
WEYERHAEUSER CO	39,525	41,141	17	1,081	407	-	(675)
WEYERHAEUSER CO	39,520	41,141	25	1,549	598	-	(951)
WEYERHAEUSER CO	39,475	41,141	7	450	168	-	(282)
WHITING PETROLEUM CORP	40,752	40,836	6	346	263	-	-
WMS INDS INC COM	40,646	41,141	7	220	110	-	-
WMS INDS INC COM	40,702	41,141	13	379	203	-	(175)
WMS INDS INC COM	40,702	41,141	21	612	329	-	-
WMS INDS INC COM	40,646	41,037	19	598	426	-	(172)
WMS INDS INC COM	40,646	41,029	20	630	487	-	(143)

<u>Security Description</u>	<u>Acq. Date</u>	<u>Liq. Date</u>	<u>Quantity</u>	<u>Acq. Cost</u>	<u>Liq. Amount</u>	<u>ShortTerm Gain/(Loss)</u>	<u>LongTerm Gain/(Loss)</u>
WOLTERS KLUWR NV SPN ADR	39,932	41,141	121	2,010	2,120	-	110
WOLTERS KLUWR NV SPN ADR	39,867	41,141	145	2,376	2,540	-	164
WYNN RESORTS LTD	40,392	41,141	11	981	1,164	-	184
WYNN RESORTS LTD	40,374	41,141	10	835	1,059	-	223
WYNN RESORTS LTD	40,374	41,092	4	334	408	-	74
WYNN RESORTS LTD	40,373	41,092	14	1,163	1,428	-	265
WYNN RESORTS LTD	40,373	41,022	11	914	1,379	-	465
YOUKU INC ADR	40,701	41,078	27	954	653	-	(301)
YOUKU INC ADR	40,683	41,078	43	2,044	1,040	-	(1,004)
YOUKU INC ADR	40,682	41,078	42	2,090	1,016	-	(1,074)
YUM BRANDS INC	40,807	41,179	10	535	676	-	141
YUM BRANDS INC	40,780	41,179	24	1,241	1,622	-	381
YUM BRANDS INC	40,780	41,163	2	103	134	-	31
YUM BRANDS INC	40,779	41,163	21	1,113	1,409	-	296
YUM BRANDS INC	40,732	41,163	9	496	604	-	108
YUM BRANDS INC	40,732	41,158	10	551	643	-	92
YUM BRANDS INC	40,732	41,152	10	551	635	-	84
YUM BRANDS INC	40,452	41,152	12	557	762	-	205
YUM BRANDS INC	40,452	41,148	21	974	1,338	-	363
YUM BRANDS INC	40,452	41,142	5	232	328	-	96
YUM BRANDS INC	40,435	41,142	37	1,691	2,425	-	734
YUM BRANDS INC	40,424	41,142	13	572	852	-	280
YUM BRANDS INC	40,424	41,141	31	1,363	2,025	-	662
YUM BRANDS INC	40,424	41,121	25	1,099	1,625	-	525
YUM BRANDS INC	40,424	41,046	5	220	346	-	126
YUM BRANDS INC	40,423	41,046	13	568	898	-	330
YUM BRANDS INC	40,423	40,956	36	1,574	2,347	-	773
YUM BRANDS INC	40,423	40,953	25	1,093	1,598	-	505
ZIMMER HOLDINGS INC COM	39,842	41,141	20	747	1,246	-	499
ZIMMER HOLDINGS INC COM	39,842	41,033	5	187	318	-	131
ZIMMER HOLDINGS INC COM	39,773	41,033	13	456	827	-	371
difference in schedule				1,724			
				1,850,701	1,972,847	-	122,146



Consolidated report prepared for McMichael Family Foundation
AT 08713 Horizon Core AT 08721 Earnest Small
AT 08715 Blackrock AT 08722 Polen
AT 08718 Earnest Mid Cap AT 10016 Horizon Research
AT 08719 Newgate AT 10020 Alternative Inv
AT 08720 NWQ Int'l AT 26941 Taxable Fx Inc

Realized gain/loss

from 09/30/2011 to 10/01/2012

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
000304105	AACAY	41.00	03/19/2012	1,152.00	09/25/2012	1,537.46	385.46	33.46%	S
000361105	AIR	72.00	03/26/2007	2,125.44	09/25/2012	1,166.62	-958.82	-45.11%	L
002535300	AAN	66.00	09/04/2012	1,863.79	09/24/2012	1,863.79	0.00	0.00%	S
002535300	AAN	103.00	06/28/2006	1,749.01	09/25/2012	2,883.72	1,134.71	64.88%	L
002824100	ABT	18.00	01/24/2012	1,007.42	08/29/2012	1,186.21	178.79	17.75%	S
000811108	ACCO	0.80	01/24/2012	8.98	05/01/2012	9.20	0.22	2.45%	S
000811108	ACCO	50.00	01/24/2012	561.71	07/30/2012	427.86	-133.85	-23.83%	S
00507V109	ATVI	186.00	03/26/2012	2,371.00	09/24/2012	2,234.47	-136.53	-5.76%	S
00652F107	ADOOY	109.00	02/29/2012	1,159.64	03/21/2012	1,111.92	-47.72	-4.12%	S
00652F107	ADOOY	66.00	03/01/2012	694.42	03/21/2012	673.27	-21.15	-3.05%	S
00652F107	ADOOY	142.00	03/02/2012	1,518.49	03/21/2012	1,448.56	-69.93	-4.61%	S
00756M404	ASX	296.00	02/17/2012	1,303.57	09/25/2012	1,140.61	-162.96	-12.50%	S
00844W208	AGESY	0.90	04/10/2012	18.00	08/07/2012	18.95	0.95	5.28%	S
00844W208	AGESY	173.00	04/10/2012	3,459.65	09/24/2012	4,354.31	894.66	25.86%	S
00848C109	AGPY	9.00	06/14/2012	482.65	09/25/2012	482.65	0.00	0.00%	S
00846U101	A	12.00	02/23/2010	369.00	03/27/2012	554.75	185.75	50.34%	L
00846U101	A	48.00	02/23/2010	1,475.98	09/24/2012	1,861.39	385.41	26.11%	L
00971T101	AKAM	36.00	11/30/2007	1,366.56	11/02/2011	1,002.51	-364.05	-26.64%	L
00971T101	AKAM	82.00	11/30/2007	3,112.72	09/24/2012	3,139.70	26.98	0.87%	L
01880S101	AZSEY	281.00	05/21/2010	2,854.51	09/24/2012	3,408.45	553.94	19.41%	L
02341W103	ACO	84.00	05/24/2011	2,919.00	09/25/2012	2,935.73	16.73	0.57%	L
023436108	AMED	85.00	08/29/2007	3,168.15	09/25/2012	1,241.83	-1,926.32	-60.80%	L
02364W105	AMX	57.00	06/20/2008	1,495.66	11/07/2011	1,457.46	-38.20	-2.55%	L
02364W105	AMX	9.00	06/20/2008	236.16	06/15/2012	214.87	-21.29	-9.02%	L
02364W105	AMX	58.00	10/20/2008	1,032.98	06/15/2012	1,384.72	351.74	34.05%	L
02364W105	AMX	77.00	01/27/2010	1,654.77	06/15/2012	1,838.34	183.57	11.09%	L



Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

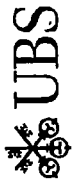
CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
02364W105	AMX	31.00	01/27/2010	666.20	07/27/2012	824.58	158.38	23.77%	L
02364W105	AMX	68.00	06/17/2010	1,726.86	07/27/2012	1,808.76	81.90	4.74%	L
02364W105	AMX	3.00	10/04/2010	81.45	07/27/2012	79.80	-1.65	-2.03%	L
02364W105	AMX	91.00	10/04/2010	2,470.65	09/25/2012	2,326.42	-144.23	-5.84%	L
02364W105	AMX	39.00	10/11/2010	1,086.41	09/25/2012	997.04	-89.37	-8.23%	L
025676206	AEL	133.00	09/21/2012	1,556.07	09/25/2012	1,572.37	16.30	1.05%	S
03027X100	AMT	14.00	07/07/2006	445.34	03/27/2012	874.56	429.22	96.38%	L
03027X100	AMT	84.00	07/07/2006	2,672.04	09/24/2012	5,932.78	3,260.74	122.03%	L
03073T102		250.00	12/08/2004	8,960.00	09/20/2012	22,777.01	13,817.01	154.21%	L
03073T102		41.00	12/08/2004	1,469.44	09/25/2012	3,736.65	2,267.21	154.29%	L
03485P201	AAUKY	270.00	11/04/2011	5,133.96	09/13/2012	4,097.86	-1,036.10	-20.18%	S
03485P201	AAUKY	124.00	11/07/2011	2,388.20	09/13/2012	1,881.98	-506.22	-21.20%	S
03485P201	AAUKY	119.00	11/08/2011	2,298.98	09/13/2012	1,806.09	-492.89	-21.44%	S
03485P201	AAUKY	145.00	04/12/2012	2,601.30	09/13/2012	2,200.70	-400.60	-15.40%	S
035128206	AU	58.00	03/19/2008	1,943.74	12/16/2011	2,401.22	457.48	23.54%	L
035128206	AU	54.00	06/23/2008	1,329.19	12/16/2011	2,235.62	906.43	68.19%	L
035243104	AHCY	136.00	08/04/2011	3,285.93	01/27/2012	2,449.02	-836.91	-25.47%	S
035243104	AHCY	90.00	08/04/2011	2,174.52	06/08/2012	1,256.65	-917.87	-42.21%	S
035243104	AHCY	89.00	08/05/2011	2,013.81	06/08/2012	1,242.69	-771.12	-38.29%	S
035243104	AHCY	90.00	08/09/2011	1,921.15	06/08/2012	1,256.65	-664.50	-34.59%	S
035243104	AHCY	1.00	08/12/2011	21.87	06/08/2012	13.96	-7.91	-36.17%	S
035243104	AHCY	110.00	08/12/2011	1,721.46	09/25/2012	1,721.46	0.00	0.00%	L
03662Q105	ANSS	4.00	07/24/2008	174.40	11/02/2011	214.83	40.43	23.18%	L
03662Q105	ANSS	42.00	07/24/2008	1,831.16	09/24/2012	3,085.67	1,254.51	68.51%	L
037189107	ANFGY	37.00	04/06/2011	1,787.94	09/25/2012	1,501.05	-286.89	-16.05%	L
037833100	AAPL	15.00	01/23/2012	6,402.32	02/13/2012	7,493.45	1,091.13	17.04%	S
037833100	AAPL	16.00	01/23/2012	6,829.13	03/28/2012	9,913.39	3,084.26	45.16%	S



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Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
ARCOS DORADOS HOLDINGS INC CL A	G0457F107	ARCO	102.00	10/31/2011	2,364.13	06/22/2012	1,430.16	-933.97	-39.51%	S
ARCOS DORADOS HOLDINGS INC CL A	G0457F107	ARCO	52.00	11/01/2011	1,178.45	06/22/2012	729.10	-449.35	-38.13%	S
ARCOS DORADOS HOLDINGS INC CL A	G0457F107	ARCO	45.00	11/01/2011	1,019.81	06/26/2012	642.39	-377.42	-37.01%	S
ARCOS DORADOS HOLDINGS INC CL A	G0457F107	ARCO	101.00	11/23/2011	2,046.20	06/26/2012	1,441.81	-604.39	-29.54%	S
ARCOS DORADOS HOLDINGS INC CL A	G0457F107	ARCO	17.00	12/07/2011	370.10	06/26/2012	242.68	-127.42	-34.43%	S
ARCOS DORADOS HOLDINGS INC CL A	G0457F107	ARCO	89.00	12/07/2011	1,937.58	07/05/2012	1,341.96	-595.62	-30.74%	S
ARCOS DORADOS HOLDINGS INC CL A	G0457F107	ARCO	60.00	12/20/2011	1,197.26	07/05/2012	904.69	-292.57	-24.44%	S
ARCOS DORADOS HOLDINGS INC CL A	G0457F107	ARCO	52.00	12/20/2011	1,037.63	08/07/2012	799.75	-237.88	-22.93%	S
ARCOS DORADOS HOLDINGS INC CL A	G0457F107	ARCO	47.00	01/09/2012	892.05	08/07/2012	722.84	-169.21	-18.97%	S
ARCOS DORADOS HOLDINGS INC CL A	G0457F107	ARCO	18.00	01/10/2012	318.37	08/07/2012	276.84	-41.53	-13.04%	S
ARCOS DORADOS HOLDINGS INC CL A	G0457F107	ARCO	29.00	01/10/2012	512.94	08/07/2012	435.85	-77.09	-15.03%	S
ARCOS DORADOS HOLDINGS INC CL A	G0457F107	ARCO	57.00	02/07/2012	1,262.54	08/07/2012	856.68	-405.86	-32.15%	S
ARCOS DORADOS HOLDINGS INC CL A	G0457F107	ARCO	34.00	02/08/2012	716.37	08/07/2012	511.00	-205.37	-28.67%	S
ARCOS DORADOS HOLDINGS INC CL A	G0457F107	ARCO	35.00	04/19/2012	627.17	08/07/2012	526.03	-101.14	-16.13%	S
ARRIS GROUP INC	04269Q100	ARRS	696.00	10/02/2007	8,375.67	09/12/2012	9,674.64	1,298.97	15.51%	L
ARRIS GROUP INC	04269Q100	ARRS	850.00	12/06/2007	8,755.00	09/12/2012	11,815.30	3,060.30	34.95%	L
ARRIS GROUP INC	04269Q100	ARRS	515.00	01/23/2009	3,717.54	09/12/2012	7,158.67	3,441.13	92.56%	L
ARRIS GROUP INC	04269Q100	ARRS	680.00	01/06/2012	7,226.99	09/12/2012	9,452.24	2,225.25	30.79%	S
ASTORIA FINANCIAL CORP	046265104	AF	74.00	12/08/2004	2,037.96	09/25/2012	777.24	-1,260.72	-61.86%	L
ASTORIA FINANCIAL CORP	046265104	AF	78.00	04/07/2005	1,954.68	09/25/2012	819.25	-1,135.43	-58.09%	L
ASTRAZENECA PLC SPON ADR	046353108	AZN	69.00	01/11/2010	3,291.96	07/27/2012	3,198.42	-93.54	-2.84%	L
ASTRAZENECA PLC SPON ADR	046353108	AZN	32.00	01/11/2010	1,526.70	09/07/2012	1,496.15	-30.55	-2.00%	L
ASTRAZENECA PLC SPON ADR	046353108	AZN	115.00	01/14/2010	5,659.32	09/07/2012	5,376.77	-282.55	-4.99%	L
ASTRAZENECA PLC SPON ADR	046353108	AZN	158.00	04/22/2010	7,129.09	09/07/2012	7,387.22	258.13	3.62%	L
ASTRAZENECA PLC SPON ADR	046353108	AZN	237.00	02/08/2011	11,515.12	09/07/2012	11,080.83	-434.29	-3.77%	L
AUTODESK INC	052769106	ADSK	18.00	07/07/2006	631.44	11/02/2011	599.27	-32.17	-5.09%	L
AUTODESK INC	052769106	ADSK	2.00	07/07/2006	70.16	03/27/2012	85.09	14.93	21.28%	L



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Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
AUTODESK INC	ADSK	66.00	07/07/2006	2,315.28	09/24/2012	2,203.70	-111.58	-4.82%	L
AUTONATION INC	AN	80.00	12/08/2010	2,098.66	10/25/2011	3,206.63	1,107.97	52.79%	S
AUTONATION INC	AN	38.00	12/08/2010	996.86	11/03/2011	1,416.31	419.45	42.08%	S
AUTONATION INC	AN	93.00	12/09/2010	2,437.61	11/03/2011	3,466.24	1,028.63	42.20%	S
AUTONATION INC	AN	77.00	12/09/2010	2,018.23	09/24/2012	3,299.74	1,281.51	63.50%	L
AUTONATION INC	AN	86.00	12/15/2010	2,321.95	09/24/2012	3,685.43	1,363.48	58.72%	L
AUTONATION INC	AN	142.00	12/16/2010	3,859.92	09/24/2012	6,085.24	2,225.32	57.65%	L
AXIS CAPITAL HOLDINGS LTD SHS	AXS	153.00	10/22/2009	4,670.49	09/24/2012	5,425.79	755.30	16.17%	L
BAIDU INC ADS REPSNTG CL A ORD SHS SPON ADR	BIDU	25.00	06/06/2011	3,193.01	09/25/2012	2,853.68	-339.33	-10.63%	L
BANCO BRADESCO S.A. NEW SPON ADR	BBD	278.00	12/29/2010	5,523.86	12/06/2011	4,742.60	-781.26	-14.14%	S
BANCO BRADESCO S.A. NEW SPON ADR	BBD	16.00	01/03/2011	331.42	12/06/2011	272.96	-58.46	-17.64%	S
BANCO BRADESCO S.A. NEW SPON ADR	BBD	130.00	01/03/2011	2,367.26	02/02/2012	2,367.26	0.00	0.00%	L
BANCO BRADESCO S.A. NEW SPON ADR	BBD	124.00	01/03/2011	2,568.49	04/26/2012	1,967.84	-600.65	-23.39%	L
BANCO BRADESCO S.A. NEW SPON ADR	BBD	137.00	03/23/2011	2,664.65	04/26/2012	2,174.14	-490.51	-18.41%	L
BANCO BRADESCO S.A. NEW SPON ADR	BBD	19.00	05/27/2011	373.07	04/26/2012	301.52	-71.55	-19.18%	S
BANCO BRADESCO S.A. NEW SPON ADR	BBD	52.00	05/27/2011	1,021.02	04/30/2012	832.60	-188.42	-18.45%	S
BANCO BRADESCO S.A. NEW SPON ADR	BBD	13.00	06/14/2011	255.17	04/30/2012	208.15	-47.02	-18.43%	S
BANCO BRADESCO S.A. NEW SPON ADR	BBD	5.00	06/14/2011	98.14	06/06/2012	73.35	-24.79	-25.26%	S
BANCO BRADESCO S.A. NEW SPON ADR	BBD	118.00	06/29/2011	2,375.32	06/06/2012	1,731.07	-644.25	-27.12%	S
BANCO BRADESCO S.A. NEW SPON ADR	BBD	23.00	08/04/2011	400.13	06/06/2012	337.41	-62.72	-15.67%	S
BANCO BRADESCO S.A. NEW SPON ADR	BBD	70.00	08/04/2011	1,156.37	09/25/2012	1,156.37	0.00	0.00%	L
BANCO SANTANDER CHILE SPON ADR	BSAC	27.00	12/06/2011	1,788.66	01/10/2012	2,077.79	289.13	16.16%	S
BANCO SANTANDER CHILE SPON ADR	BSAC	12.00	12/06/2011	794.96	01/12/2012	947.98	153.02	19.25%	S
BANCO SANTANDER CHILE SPON ADR	BSAC	28.00	12/06/2011	1,854.90	01/17/2012	2,286.74	431.84	23.28%	S
BANCOLOMBIA S.A. ADR	CIB	23.00	02/02/2012	1,393.68	05/21/2012	1,407.82	14.14	1.01%	S
BANCOLOMBIA S.A. ADR	CIB	57.00	02/02/2012	3,453.90	05/24/2012	3,460.41	6.51	0.19%	S
BANCOLOMBIA S.A. ADR	CIB	10.00	02/08/2012	628.46	05/24/2012	607.09	-21.37	-3.40%	S



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Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
BANCOLOMBIA S.A. ADR	059681102	CIB	67.00	02/08/2012	4,210.72	05/29/2012	4,103.73	-106.99	-2.54%	S
BARD C R INC	067383109	BCR	4.00	07/07/2006	291.08	11/02/2011	339.79	48.71	16.73%	L
BARD C R INC	067383109	BCR	22.00	07/07/2006	1,600.94	09/24/2012	2,318.30	717.36	44.81%	L
BARRICK GOLD CORP CAD	067901108	ABX	15.00	09/16/2008	415.22	09/18/2012	630.63	215.41	51.88%	L
BARRICK GOLD CORP CAD	067901108	ABX	115.00	04/09/2009	3,313.85	09/18/2012	4,834.79	1,520.94	45.90%	L
BARRICK GOLD CORP CAD	067901108	ABX	31.00	04/09/2009	893.30	09/24/2012	1,288.44	395.14	44.23%	L
BARRICK GOLD CORP CAD	067901108	ABX	98.00	08/18/2009	3,281.34	09/24/2012	4,073.12	791.78	24.13%	L
BERKSHIRE HATHAWAY INC NEW CL B	084670702	BRKB	150.00	08/27/2007	11,953.26	09/24/2012	13,366.20	1,412.94	11.82%	L
BHP BILLITON LTD SPON ADR	088606108	BHP	37.00	01/24/2012	2,884.46	03/14/2012	2,728.25	-156.21	-5.42%	S
BIO RAD LABORATORIES INC CL A	090572207	BIO	2.00	11/13/2008	137.62	03/27/2012	207.41	69.79	50.71%	L
BIO RAD LABORATORIES INC CL A	090572207	BIO	18.00	11/13/2008	1,238.56	09/24/2012	1,932.79	694.23	56.05%	L
BLACKBOARD INC **MERGER EFF 10/2011**	091935502		439.00	01/12/2011	17,811.90	09/30/2011	19,646.18	1,834.28	10.30%	S
BLACKSTONE GROUP LP/THE UNIT REPSTG LTD PARTNERSHIP INT	09253U108	BX	474.00	02/08/2008	8,369.75	09/30/2011	5,759.88	-2,609.87	-31.18%	L
BLACKSTONE GROUP LP/THE UNIT REPSTG LTD PARTNERSHIP INT	09253U108	BX	522.00	02/08/2008	9,217.32	10/18/2011	6,968.56	-2,248.76	-24.40%	L
BOK FINANCIAL CORP NEW	05561Q201	BOKF	55.00	03/12/2010	2,575.48	09/24/2012	3,216.32	640.84	24.88%	L
BORG WARNER INC	099724106	BWA	6.00	04/13/2007	229.65	11/02/2011	442.73	213.08	92.78%	L
BORG WARNER INC	099724106	BWA	10.00	04/13/2007	382.75	03/27/2012	863.78	481.03	125.68%	L
BORG WARNER INC	099724106	BWA	42.00	04/13/2007	1,607.55	09/24/2012	3,031.91	1,424.36	88.60%	L
BOSTON PROPERTIES INC	101121101	BXP	2.00	07/07/2006	182.32	03/27/2012	209.63	27.31	14.98%	L
BOSTON PROPERTIES INC	101121101	BXP	26.00	07/07/2006	2,370.16	09/24/2012	2,947.20	577.04	24.35%	L
BRF BRASIL FOODS SA SPON ADR	10552T107	BRFS	47.00	08/08/2012	694.47	09/25/2012	830.47	136.00	19.58%	S
BRISTOW GROUP INC	110394103	BRS	88.00	08/12/2010	2,913.20	09/25/2012	4,543.33	1,630.13	55.96%	L
BROOKFIELD ASSET MGMT INC LTD VTG SHS CL A	112585104	BAM	285.00	10/28/2005	5,424.50	09/24/2012	9,954.82	4,530.32	83.52%	L
BROOKFIELD RESIDENTIAL PPTYS	11283W104	BRP	151.00	09/15/2011	1,055.07	09/24/2012	2,172.23	1,117.16	105.88%	L
BROOKFIELD RESIDENTIAL PPTYS	11283W104	BRP	84.00	09/16/2011	596.16	09/24/2012	1,208.40	612.24	102.70%	L
C H ROBINSON WORLDWIDE INC NEW	12541W209	CHRW	237.00	01/23/2012	16,089.53	09/13/2012	13,591.19	-2,498.34	-15.53%	S



Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
12709P103	CCMP	52.00	03/14/2011	2,441.12	09/25/2012	1,830.87	-610.25	-25.00%	L
12709Y103	COG	40.00	05/17/2010	1,304.69	11/02/2011	3,203.41	1,898.72	145.53%	L
12709Y103	COG	536.00	05/17/2010	17,482.82	11/28/2011	42,557.64	25,074.82	143.43%	L
12709Y103	COG	20.00	07/28/2010	602.40	11/28/2011	1,587.97	985.57	163.61%	L
12709Y103	COG	871.00	12/08/2004	13,213.07	01/06/2012	71,296.19	58,083.12	439.59%	L
13321L108	CCJ	100.00	01/24/2012	2,335.65	09/18/2012	2,183.69	-151.96	-6.51%	S
13321L108	CCJ	119.00	09/10/2008	2,885.75	09/24/2012	2,488.54	-397.21	-13.76%	L
13321L108	CCJ	232.00	03/03/2010	6,268.25	09/24/2012	4,851.62	-1,416.63	-22.60%	L
13321L108	CCJ	49.00	04/07/2010	1,318.95	09/24/2012	1,024.69	-294.26	-22.31%	L
138098108	CMN	64.00	06/11/2010	724.69	09/25/2012	1,813.07	1,088.38	150.19%	L
142795202	CABGY	79.00	04/19/2012	1,366.56	09/25/2012	1,432.77	86.21	6.31%	S
143658300	CCL	213.00	09/02/2008	8,435.35	10/26/2011	7,559.05	-876.30	-10.39%	L
143658300	CCL	288.00	09/02/2008	11,405.55	11/02/2011	9,666.04	-1,739.51	-15.25%	L
144430204	CRRFY	622.00	09/25/2009	5,634.70	08/31/2012	2,591.25	-3,043.45	-54.01%	L
144430204	CRRFY	675.00	10/05/2009	5,898.49	08/31/2012	2,812.06	-3,086.43	-52.33%	L
144430204	CRRFY	591.00	10/22/2009	5,412.79	08/31/2012	2,462.11	-2,950.68	-54.51%	L
144430204	CRRFY	54.00	10/28/2009	474.92	08/31/2012	224.96	-249.96	-52.63%	L
144430204	CRRFY	539.00	10/28/2009	4,740.39	09/24/2012	2,355.37	-2,385.02	-50.31%	L
14754D100	CSH	64.00	03/02/2007	2,607.36	09/25/2012	2,420.43	-186.93	-7.17%	L
12504L109	CBG	58.00	02/12/2010	730.75	12/08/2011	878.98	148.23	20.28%	L
12504L109	CBG	109.00	02/16/2010	1,415.28	12/08/2011	1,651.87	236.59	16.72%	L
12504L109	CBG	521.00	02/17/2010	6,722.36	12/08/2011	7,895.65	1,173.29	17.45%	L
12504L109	CBG	154.00	03/15/2012	3,172.03	09/24/2012	2,949.52	-222.51	-7.01%	S
162825103	CKP	141.00	12/08/2004	2,662.08	03/16/2012	1,623.05	-1,039.03	-39.03%	L
162825103	CKP	274.00	01/13/2005	4,548.40	03/16/2012	3,154.00	-1,394.40	-30.65%	L
162825103	CKP	96.00	01/13/2005	1,593.60	09/25/2012	805.42	-788.18	-49.45%	L
165167107	CHK	26.00	07/07/2006	802.36	11/02/2011	718.88	-83.48	-10.40%	L



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CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
165167107	CHK	144.00	07/07/2006	4,443.84	05/29/2012	2,352.59	-2,091.25	-47.06%	L
165167107	CHK	25.00	07/17/2006	740.00	05/29/2012	408.43	-331.57	-44.81%	L
165167107	CHK	45.00	09/25/2007	1,576.35	05/29/2012	735.19	-841.16	-53.36%	L
165167107	CHK	270.00	03/28/2008	12,422.16	05/29/2012	4,411.10	-8,011.06	-64.49%	L
165167107	CHK	10.00	07/28/2010	212.28	05/29/2012	163.37	-48.91	-23.04%	L
168926103	CCCGY	27.00	01/11/2012	466.79	09/25/2012	425.78	-41.01	-8.79%	S
168919108	CICHY	295.00	12/16/2010	5,262.02	09/30/2011	3,706.65	-1,555.37	-29.56%	S
168919108	CICHY	47.00	12/20/2010	837.31	09/30/2011	590.55	-246.76	-29.47%	S
168919108	CICHY	265.00	12/20/2010	4,721.00	06/14/2012	3,475.79	-1,245.21	-26.38%	L
168919108	CICHY	123.00	12/31/2010	2,198.82	06/14/2012	1,613.29	-585.53	-26.63%	L
168919108	CICHY	271.00	12/31/2010	4,844.56	06/15/2012	3,637.73	-1,206.83	-24.91%	L
168919108	CICHY	158.00	12/31/2010	2,824.50	07/27/2012	2,002.32	-822.18	-29.11%	L
168919108	CICHY	86.00	12/31/2010	1,537.39	09/25/2012	1,165.27	-372.12	-24.20%	L
168919108	CICHY	111.00	02/08/2011	1,940.69	09/25/2012	1,504.02	-436.67	-22.50%	L
1694EN103	CMHHY	140.00	03/14/2012	5,020.56	04/10/2012	4,425.39	-595.17	-11.85%	S
16949T106	CMAKY	31.00	04/03/2012	286.89	09/25/2012	238.69	-48.20	-16.80%	S
169403201	CAOVY	24.00	06/13/2012	1,612.93	09/25/2012	1,770.92	157.99	9.80%	S
16941R108	SNP	44.00	02/21/2012	4,974.84	02/24/2012	4,980.81	5.97	0.12%	S
16941R108	SNP	38.00	02/21/2012	4,296.45	02/24/2012	4,305.34	8.89	0.21%	S
16942A302	CSUAY	179.00	01/04/2011	7,774.51	05/10/2012	7,251.28	-523.23	-6.73%	L
16942A302	CSUAY	13.00	05/11/2011	591.74	05/10/2012	526.63	-65.11	-11.00%	S
16942A302	CSUAY	108.00	05/11/2011	4,916.03	05/16/2012	4,098.23	-817.80	-16.64%	L
16945R104	CHU	68.00	04/18/2012	1,158.66	06/27/2012	844.59	-314.07	-27.11%	S
16945R104	CHU	208.00	04/18/2012	3,544.15	06/27/2012	2,557.88	-986.27	-27.83%	S
16945R104	CHU	13.00	04/19/2012	224.25	06/27/2012	161.47	-62.78	-28.00%	S
16945R104	CHU	145.00	04/19/2012	2,501.25	07/03/2012	1,853.09	-648.16	-25.91%	S



Consolidated report prepared for McMichael Family Foundation
 AT 08713 Horizon Core AT 08721 Earnest Small
 AT 08715 Blackrock AT 08722 Polen
 AT 08718 Earnest Mid Cap AT 10016 Horizon Research
 AT 08719 Newgate AT 10020 Alternative Inv
 AT 08720 NWQ Int'l AT 26941 Taxable Fx Inc

Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
CHINA UNICOM HONG KONG LTD ADR	16945R104	CHU	111.00	04/19/2012	1,914.75	07/23/2012	1,465.29	-449.46	-23.47%	S
CHINA UNICOM HONG KONG LTD ADR	16945R104	CHU	93.00	05/09/2012	1,551.75	07/23/2012	1,227.68	-324.07	-20.88%	S
CHINA UNICOM HONG KONG LTD ADR	16945R104	CHU	152.00	05/09/2012	2,536.19	08/02/2012	2,224.14	-312.05	-12.30%	S
CHINA UNICOM HONG KONG LTD ADR	16945R104	CHU	150.00	05/25/2012	2,141.54	08/02/2012	2,194.87	53.33	2.49%	S
CME GROUP INC	12572Q105	CME	75.00	02/18/2009	2,741.22	09/24/2012	4,339.05	1,597.83	58.29%	L
CNOOC LTD SPON ADR	126132109	CEO	12.00	10/28/2005	765.60	12/20/2011	2,136.00	1,370.40	179.00%	L
CNOOC LTD SPON ADR	126132109	CEO	34.00	12/03/2007	6,105.62	12/20/2011	6,052.01	-53.61	-0.88%	L
CNOOC LTD SPON ADR	126132109	CEO	12.00	11/12/2008	889.08	01/19/2012	2,418.31	1,529.23	172.00%	L
CNOOC LTD SPON ADR	126132109	CEO	32.00	12/03/2007	5,746.46	01/24/2012	6,419.82	673.36	11.72%	L
CNOOC LTD SPON ADR	126132109	CEO	39.00	12/03/2007	7,003.50	02/07/2012	8,463.32	1,459.82	20.84%	L
CNOOC LTD SPON ADR	126132109	CEO	49.00	12/03/2007	8,799.27	02/17/2012	11,361.01	2,561.74	29.11%	L
CNOOC LTD SPON ADR	126132109	CEO	11.00	11/12/2008	814.99	02/21/2012	2,484.27	1,669.28	204.82%	L
CNOOC LTD SPON ADR	126132109	CEO	22.00	12/04/2008	1,614.80	02/21/2012	4,968.54	3,353.74	207.69%	L
CNOOC LTD SPON ADR	126132109	CEO	23.00	12/04/2008	1,688.20	08/21/2012	4,488.11	2,799.91	165.85%	L
CNOOC LTD SPON ADR	126132109	CEO	13.00	12/04/2008	954.20	09/25/2012	2,615.54	1,661.34	174.11%	L
COACH INC	189754104	COH	90.00	01/23/2012	5,739.99	02/22/2012	6,692.73	952.74	16.60%	S
COACH INC	189754104	COH	118.00	01/23/2012	7,525.77	07/09/2012	6,843.44	-682.33	-9.07%	S
COACH INC	189754104	COH	270.00	01/23/2012	17,219.98	07/31/2012	13,795.42	-3,424.56	-19.89%	S
COHEN & STEERS INC	19247A100	CNS	115.00	08/22/2008	3,113.34	09/24/2012	3,519.61	406.27	13.05%	L
COMPANIA DE MINAS BUENAVENTURA REPSTG 2 COM SHS SPON ADR	204448104	BVN	45.00	01/10/2012	1,814.34	09/25/2012	1,734.71	-79.63	-4.39%	S
CONTINENTAL RESOURCES INC (OKLA)	212015101	CLR	45.00	09/28/2011	2,309.58	09/24/2012	3,482.92	1,173.34	50.80%	S
CORE LABORATORIES NV EUR	N22717107	CLB	52.00	02/17/2009	1,659.39	09/25/2012	6,522.21	4,862.82	293.05%	L
COSAN LTD CL A	G25343107	CZZ	163.00	10/25/2010	2,054.58	12/07/2011	1,974.62	-79.96	-3.89%	L
COSAN LTD CL A	G25343107	CZZ	50.00	10/25/2010	630.24	01/17/2012	589.36	-40.88	-6.49%	L
COSAN LTD CL A	G25343107	CZZ	134.00	11/03/2010	1,806.59	01/17/2012	1,579.49	-227.10	-12.57%	L
COSAN LTD CL A	G25343107	CZZ	58.00	11/03/2010	781.95	02/23/2012	803.96	22.01	2.81%	L



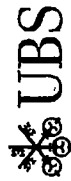
Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
COSAN LTD CL A	G25343107	CZZ	4.00	11/05/2010	55.60	02/23/2012	55.45	-0.15	-0.27%	L
COSAN LTD CL A	G25343107	CZZ	197.00	11/05/2010	2,738.30	03/07/2012	2,828.34	90.04	3.29%	L
COSAN LTD CL A	G25343107	CZZ	184.00	11/09/2010	2,574.73	03/07/2012	2,641.69	66.96	2.60%	L
COSAN LTD CL A	G25343107	CZZ	12.00	11/09/2010	167.92	03/08/2012	172.44	4.52	2.69%	L
COSAN LTD CL A	G25343107	CZZ	139.00	11/11/2010	1,886.73	03/08/2012	1,997.39	110.66	5.87%	L
COSAN LTD CL A	G25343107	CZZ	73.00	11/11/2010	990.87	04/09/2012	1,094.97	104.10	10.51%	L
COSAN LTD CL A	G25343107	CZZ	22.00	11/24/2010	280.04	04/09/2012	330.00	49.96	17.84%	L
COSAN LTD CL A	G25343107	CZZ	92.00	12/14/2010	1,195.96	04/09/2012	1,379.95	184.00	15.39%	L
COSAN LTD CL A	G25343107	CZZ	177.00	02/10/2011	2,170.02	04/09/2012	2,654.94	484.92	22.35%	L
COSAN LTD CL A	G25343107	CZZ	12.00	02/10/2011	147.12	04/17/2012	166.96	19.84	13.49%	L
COSAN LTD CL A	G25343107	CZZ	95.00	04/07/2011	1,188.44	04/17/2012	1,321.73	133.29	11.22%	L
COSAN LTD CL A	G25343107	CZZ	68.00	05/12/2011	762.95	04/17/2012	946.08	183.13	24.00%	S
COSAN LTD CL A	G25343107	CZZ	137.00	06/28/2011	1,616.60	04/17/2012	1,906.07	289.47	17.91%	S
COVANCE INC	222816100	CVD	6.00	07/07/2006	369.00	11/02/2011	293.63	-75.37	-20.43%	L
COVANCE INC	222816100	CVD	48.00	07/07/2006	2,952.00	09/24/2012	2,287.14	-664.86	-22.52%	L
COVANCE INC	222816100	CVD	46.00	12/08/2004	1,839.08	09/25/2012	2,182.65	343.57	18.68%	L
CREDICORP LTD	G2519Y108	BAP	20.00	03/10/2011	2,121.91	10/12/2011	2,055.36	-66.55	-3.14%	S
CREDICORP LTD	G2519Y108	BAP	12.00	03/10/2011	1,273.14	10/24/2011	1,311.90	38.76	3.04%	S
CREDICORP LTD	G2519Y108	BAP	10.00	03/17/2011	1,047.67	10/24/2011	1,093.25	45.58	4.35%	S
CREDICORP LTD	G2519Y108	BAP	15.00	03/17/2011	1,571.51	11/03/2011	1,645.02	73.51	4.68%	S
CREDICORP LTD	G2519Y108	BAP	7.00	03/21/2011	739.90	11/03/2011	767.67	27.77	3.75%	S
CREDICORP LTD	G2519Y108	BAP	20.00	03/21/2011	2,114.00	11/04/2011	2,181.53	67.53	3.19%	S
CREDICORP LTD	G2519Y108	BAP	27.00	03/29/2011	2,744.39	11/04/2011	2,945.06	200.67	7.31%	S
CREDICORP LTD	G2519Y108	BAP	12.00	08/28/2012	1,438.08	09/25/2012	1,499.84	61.76	4.29%	S
CREDIT SUISSE GROUP SPON ADR	225401108	CS	98.00	06/24/2011	3,722.04	09/24/2012	2,214.03	-1,508.01	-40.52%	L
CREDIT SUISSE GROUP SPON ADR	225401108	CS	293.00	06/27/2011	11,064.18	09/24/2012	6,619.48	-4,444.70	-40.17%	L
CSX CORPORATION	126408103	CSX	16.00	07/17/2006	178.72	11/02/2011	346.23	167.51	93.73%	L



Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
126408103	CSX	20.00	07/17/2006	223.40	03/27/2012	435.99	212.59	95.16%	L
126408103	CSX	160.00	07/17/2006	1,787.20	09/24/2012	3,397.28	1,610.08	90.09%	L
22943F100	CTRP.COM INTL LTD ADS	76.00	07/07/2010	2,564.99	01/27/2012	2,096.05	-468.94	-18.28%	L
22943F100	CTRP.COM INTL LTD ADS	113.00	07/12/2010	4,026.49	01/27/2012	3,116.49	-910.00	-22.60%	L
22943F100	CTRP.COM INTL LTD ADS	10.00	07/12/2010	356.33	02/01/2012	258.64	-97.69	-27.42%	L
22943F100	CTRP.COM INTL LTD ADS	30.00	10/27/2010	1,499.98	02/01/2012	775.93	-724.05	-48.27%	L
22943F100	CTRP.COM INTL LTD ADS	58.00	11/03/2010	2,833.29	02/01/2012	1,500.13	-1,333.16	-47.05%	L
22943F100	CTRP.COM INTL LTD ADS	63.00	11/18/2010	2,945.70	02/01/2012	1,629.45	-1,316.25	-44.68%	L
22943F100	CTRP.COM INTL LTD ADS	58.00	11/30/2010	2,545.87	02/01/2012	1,500.13	-1,045.74	-41.08%	L
22943F100	CTRP.COM INTL LTD ADS	36.00	11/30/2010	1,580.20	02/08/2012	910.69	-669.51	-42.37%	L
22943F100	CTRP.COM INTL LTD ADS	66.00	12/01/2010	2,838.00	02/08/2012	1,669.59	-1,168.41	-41.17%	L
22943F100	CTRP.COM INTL LTD ADS	75.00	12/08/2010	3,269.02	02/08/2012	1,897.26	-1,371.76	-41.96%	L
22943F100	CTRP.COM INTL LTD ADS	10.00	12/08/2010	435.87	02/15/2012	246.51	-189.36	-43.44%	L
22943F100	CTRP.COM INTL LTD ADS	29.00	12/14/2010	1,232.50	02/15/2012	714.89	-517.61	-42.00%	L
22943F100	CTRP.COM INTL LTD ADS	31.00	12/16/2010	1,248.85	02/15/2012	764.19	-484.66	-38.81%	L
22943F100	CTRP.COM INTL LTD ADS	24.00	01/12/2011	1,039.20	02/15/2012	591.63	-447.57	-43.07%	L
22943F100	CTRP.COM INTL LTD ADS	31.00	05/17/2011	1,336.70	02/15/2012	764.20	-572.50	-42.83%	S
22943F100	CTRP.COM INTL LTD ADS	24.00	09/30/2011	794.39	02/15/2012	591.63	-202.76	-25.52%	S
22943F100	CTRP.COM INTL LTD ADS	47.00	10/14/2011	1,620.09	02/15/2012	1,158.61	-461.48	-28.48%	S
231021106	CUMMINS INC	12.00	07/07/2006	364.74	11/02/2011	1,176.45	811.71	222.54%	L
231021106	CUMMINS INC	98.00	07/07/2006	2,978.70	03/12/2012	11,535.48	8,556.78	287.27%	L
231021106	CUMMINS INC	52.00	07/07/2006	1,580.54	03/22/2012	6,217.67	4,637.13	293.39%	L
231021106	CUMMINS INC	8.00	07/07/2006	243.15	03/27/2012	986.30	743.15	305.63%	L
231021106	CUMMINS INC	40.00	07/07/2006	1,215.80	09/24/2012	3,818.31	2,602.51	214.06%	L
23331A109	D R HORTON INC	52.00	07/07/2006	1,229.80	11/02/2011	580.51	-649.29	-52.80%	L
23331A109	D R HORTON INC	78.00	07/07/2006	1,844.70	03/27/2012	1,259.85	-584.85	-31.70%	L
23331A109	D R HORTON INC	150.00	07/07/2006	3,547.50	09/24/2012	3,297.45	-250.05	-7.05%	L



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 AT 08720 NWQ Int'l AT 26941 Taxable Fix Inc

Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
DAIICHI SANKYO CO LTD SPON ADR	23381D102	DSNKY	59.00	04/07/2011	1,090.88	09/24/2012	1,004.16	-86.72	-7.95%	L
DAIICHI SANKYO CO LTD SPON ADR	23381D102	DSNKY	38.00	04/08/2011	703.52	09/24/2012	646.74	-56.78	-8.07%	L
DARDEN RESTAURANTS INC	237194105	DRI	6.00	07/07/2006	234.42	11/02/2011	281.79	47.37	20.21%	L
DARDEN RESTAURANTS INC	237194105	DRI	4.00	07/07/2006	156.28	03/27/2012	205.03	48.75	31.19%	L
DARDEN RESTAURANTS INC	237194105	DRI	64.00	07/07/2006	2,500.48	09/24/2012	3,637.87	1,137.39	45.49%	L
DELPHI FINCL GROUP INC *MERGER EFF:05/2012* CL A	247131105		83.00	12/08/2004	2,588.77	05/16/2012	3,641.63	1,052.86	40.67%	L
DELPHI FINCL GROUP INC *MERGER EFF 05/2012* CL A	247131105		215.00	07/18/2007	8,628.55	05/16/2012	9,433.12	804.57	9.32%	L
DELPHI FINCL GROUP INC *MERGER EFF:05/2012* CL A	247131105		505.00	01/23/2009	7,265.68	05/16/2012	22,156.88	14,891.20	204.95%	L
DELPHI FINCL GROUP INC *MERGER EFF:05/2012* CL A	247131105		25.00	10/11/2011	586.75	05/16/2012	1,096.87	510.12	86.94%	S
DIGITAL RIVER INC	253888104	DRIV	103.00	08/01/2008	4,293.82	09/25/2012	1,740.35	-2,553.47	-59.47%	L
DR REDDY'S LABS LTD ADR	256135203	RDY	29.00	06/25/2012	797.49	09/25/2012	894.04	96.55	12.11%	S
DREAMWORKS ANIMATION SKG CL A	26153C103	DWA	116.00	06/25/2010	3,366.73	09/24/2012	2,045.40	-1,321.33	-39.25%	L
DREAMWORKS ANIMATION SKG CL A	26153C103	DWA	69.00	06/30/2010	1,999.68	09/24/2012	1,216.66	-783.02	-39.16%	L
DUNDEE CORP SUB VTG CL A CAD	264901109	DDEJF	185.00	12/22/2011	4,290.15	09/24/2012	4,677.43	387.28	9.03%	S
EAST JAPAN RAILWAY CO ADR	273202101	EPRY	261.00	02/24/2011	3,019.48	09/24/2012	2,837.00	-182.48	-6.04%	L
EASTMAN CHEMICAL CO	277432100	EMIN	2.00	07/07/2006	54.41	03/27/2012	104.67	50.26	92.37%	L
EASTMAN CHEMICAL CO	277432100	EMIN	64.00	07/07/2006	1,741.12	09/24/2012	3,624.00	1,882.88	108.14%	L
EATON VANCE CORP NON VTG	278265103	EV	10.00	07/07/2006	248.30	11/02/2011	255.89	7.59	3.06%	L
EATON VANCE CORP NON VTG	278265103	EV	14.00	07/07/2006	347.62	03/27/2012	412.29	64.67	18.60%	L
EATON VANCE CORP NON VTG	278265103	EV	94.00	07/07/2006	2,334.02	09/24/2012	2,729.69	395.67	16.95%	L
EATON VANCE CORP NON VTG	278265103	EV	74.00	12/08/2004	1,801.90	09/25/2012	2,160.75	358.85	19.92%	L
ENERGY'S	29275Y102	ENS	97.00	08/11/2011	1,853.56	09/25/2012	3,468.64	1,615.08	87.13%	L
ENTEGRIS INC	29362U104	ENTG	218.00	09/04/2012	1,892.23	09/25/2012	1,814.41	-77.82	-4.11%	S
ERICSSON SEK 10 NEW 2002 ADR	294821608	ERIC	228.00	02/08/2012	2,150.72	09/24/2012	2,150.72	0.00	0.00%	S
EXPRESS SCRIPTS HLDG CO	30219G108	ESRX	88.00	07/07/2006	1,586.13	09/24/2012	5,550.91	3,964.78	249.97%	L



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Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

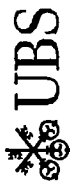
	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
EXPRESS SCRIPTS HLDG CO	30219G108	ESRX	6.00	07/07/2006	108.15	09/26/2012	379.36	271.21	250.77%	L
EXPRESS SCRIPTS INC *MERGER EFF: 04/2012*	302182100		4.00	07/07/2006	72.10	03/27/2012	212.95	140.85	195.35%	L
FINMECCANICA SPA ADR	318027208	FINMY	162.00	05/13/2010	976.39	10/12/2011	607.76	-368.63	-37.75%	L
FINMECCANICA SPA ADR	318027208	FINMY	761.00	05/14/2010	4,356.04	10/12/2011	2,854.99	-1,501.05	-34.46%	L
FINMECCANICA SPA ADR	318027208	FINMY	233.00	05/19/2010	1,308.11	10/12/2011	874.13	-433.98	-33.18%	L
FIRST POTOMAC REALTY TRUST SBI	33610F109	FPO	119.00	10/06/2009	1,326.52	09/25/2012	1,577.02	250.50	18.88%	L
FLIR SYSTEMS INC	302445101	FLIR	134.00	12/08/2004	1,916.87	09/25/2012	2,770.14	853.27	44.51%	L
FOREST CITY ENTERPRISES INC CL A	345550107	FCEA	478.00	08/22/2008	13,337.63	11/03/2011	6,556.69	-6,780.94	-50.84%	L
FOREST CITY ENTERPRISES INC CL A	345550107	FCEA	509.00	04/16/2010	7,886.29	11/11/2011	6,886.68	-999.61	-12.68%	L
FOREST CITY ENTERPRISES INC CL A	345550107	FCEA	149.00	05/06/2010	2,143.02	11/11/2011	2,015.95	-127.07	-5.93%	L
FOREST CITY ENTERPRISES INC CL A	345550107	FCEA	285.00	08/22/2008	7,952.36	11/30/2011	3,379.32	-4,573.04	-57.51%	L
FOREST CITY ENTERPRISES INC CL A	345550107	FCEA	172.00	05/06/2010	2,473.83	11/30/2011	2,039.45	-434.38	-17.56%	L
FOREST CITY ENTERPRISES INC CL A	345550107	FCEA	152.00	05/07/2010	2,151.55	11/30/2011	1,802.30	-349.25	-16.23%	L
FOREST CITY ENTERPRISES INC CL A	345550107	FCEA	169.00	06/30/2010	1,943.42	11/30/2011	2,003.88	60.46	3.11%	L
FOREST CITY ENTERPRISES INC CL A	345550107	FCEA	313.00	05/07/2010	4,430.48	01/10/2012	3,579.11	-851.37	-19.22%	L
FOREST CITY ENTERPRISES INC CL A	345550107	FCEA	331.00	07/09/2010	3,769.10	01/10/2012	3,784.94	15.84	0.42%	L
FOREST CITY ENTERPRISES INC CL A	345550107	FCEA	144.00	06/30/2010	1,655.92	02/06/2012	2,115.94	460.02	27.78%	L
FOREST CITY ENTERPRISES INC CL A	345550107	FCEA	158.00	07/09/2010	1,799.14	02/06/2012	2,321.67	522.53	29.04%	L
FOREST CITY ENTERPRISES INC CL A	345550107	FCEA	245.00	06/30/2010	2,817.38	02/07/2012	3,603.68	786.30	27.91%	L
FOREST CITY ENTERPRISES INC CL A	345550107	FCEA	327.00	07/09/2010	3,723.55	02/07/2012	4,809.81	1,086.26	29.17%	L
FOREST CITY ENTERPRISES INC CL A	345550107	FCEA	315.00	08/05/2010	4,005.79	02/07/2012	4,633.31	627.52	15.67%	L
FOREST CITY ENTERPRISES INC CL A	345550107	FCEA	287.00	08/26/2010	3,207.54	02/07/2012	4,221.46	1,013.92	31.61%	L
FOREST CITY ENTERPRISES INC CL A	345550107	FCEA	378.00	08/05/2010	4,806.95	02/28/2012	5,473.98	667.03	13.88%	L
FOREST CITY ENTERPRISES INC CL A	345550107	FCEA	25.00	01/25/2011	419.21	02/28/2012	362.04	-57.17	-13.64%	L
FOREST CITY ENTERPRISES INC CL A	345550107	FCEA	120.00	08/26/2010	1,341.13	05/15/2012	1,792.64	451.51	33.67%	L
FOREST CITY ENTERPRISES INC CL A	345550107	FCEA	141.00	08/27/2010	1,585.62	05/15/2012	2,106.35	520.73	32.84%	L
FOREST CITY ENTERPRISES INC CL A	345550107	FCEA	162.00	10/27/2010	2,336.12	05/15/2012	2,420.06	83.94	3.59%	L



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AT 08720 NWQ Int'l AT 26941 Taxable Fx Inc

Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

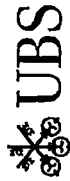
CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
FOREST CITY ENTERPRISES INC CL A	FCEA	374.00	01/25/2011	6,271.35	06/19/2012	5,502.12	-769.23	-12.27%	L
FOREST CITY ENTERPRISES INC CL A	FCEA	388.00	08/09/2011	5,373.74	06/19/2012	5,708.09	334.35	6.22%	S
FRANCO NEV CORP CAD	FNV	119.00	07/16/2010	3,468.02	10/21/2011	4,589.35	1,121.33	32.33%	L
FRANCO NEV CORP CAD	FNV	91.00	07/16/2010	2,652.01	10/24/2011	3,562.30	910.29	34.32%	L
FRANCO NEV CORP CAD	FNV	30.00	07/19/2010	860.82	10/24/2011	1,174.39	313.57	36.43%	L
FRANCO NEV CORP CAD	FNV	64.00	07/19/2010	1,836.41	11/28/2011	2,617.52	781.11	42.53%	L
FRANCO NEV CORP CAD	FNV	7.00	07/19/2010	200.86	11/29/2011	286.53	85.67	42.65%	L
FRANCO NEV CORP CAD	FNV	32.00	08/04/2010	1,024.58	11/29/2011	1,309.84	285.26	27.84%	L
FRANCO NEV CORP CAD	FNV	42.00	08/04/2010	1,344.75	11/30/2011	1,754.07	409.32	30.44%	L
FRANCO NEV CORP CAD	FNV	115.00	08/04/2010	3,682.07	12/15/2011	4,261.95	579.88	15.75%	L
FRANCO NEV CORP CAD	FNV	58.00	08/05/2010	1,874.56	12/15/2011	2,149.51	274.95	14.67%	L
FRANCO NEV CORP CAD	FNV	66.00	08/05/2010	2,133.12	01/05/2012	2,610.09	476.97	22.36%	L
FRANCO NEV CORP CAD	FNV	106.00	10/07/2010	3,500.97	01/05/2012	4,191.96	690.99	19.74%	L
FRANCO NEV CORP CAD	FNV	166.00	10/07/2010	5,482.65	02/10/2012	7,351.49	1,868.84	34.09%	L
FRANCO NEV CORP CAD	FNV	6.00	11/01/2010	208.76	02/10/2012	265.72	56.96	27.28%	L
FRANCO NEV CORP CAD	FNV	30.00	11/01/2010	1,043.81	03/07/2012	1,261.82	218.01	20.89%	L
FRANCO NEV CORP CAD	FNV	33.00	11/01/2010	1,148.18	03/08/2012	1,407.92	259.74	22.62%	L
FRANCO NEV CORP CAD	FNV	83.00	11/02/2010	2,928.20	03/08/2012	3,541.14	612.94	20.93%	L
FRANCO NEV CORP CAD	FNV	1.00	11/02/2010	35.28	06/11/2012	44.33	9.05	25.65%	L
FRANCO NEV CORP CAD	FNV	105.00	11/15/2010	3,346.98	06/11/2012	4,654.40	1,307.42	39.05%	L
FRANCO NEV CORP CAD	FNV	101.00	11/15/2010	3,219.48	06/12/2012	4,503.51	1,284.03	39.88%	L
FRANKLIN ELECTRIC CO	FELE	60.00	05/05/2011	2,480.70	09/25/2012	3,675.51	1,194.81	48.16%	L
FREDDIE MAC	FMCC	9,877.00	09/29/2008	17,117.83	03/13/2012	3,185.27	-13,932.56	-81.39%	L
GAFISA S. A. ADS ADR	GFA	614.00	10/18/2010	10,801.06	01/20/2012	2,990.24	-7,810.82	-72.32%	L
GAFISA S. A. ADS ADR	GFA	176.00	10/21/2010	2,996.86	01/20/2012	857.13	-2,139.73	-71.40%	L
GAFISA S. A. ADS ADR	GFA	100.00	11/03/2010	1,706.77	01/20/2012	487.01	-1,219.76	-71.47%	L
GAFISA S. A. ADS ADR	GFA	69.00	11/03/2010	1,177.67	02/02/2012	427.79	-749.88	-63.67%	L



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 AT 08720 NWQ Int'l AT 26941 Taxable Fix Inc

Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
362607301	GFA	231.00	11/11/2010	3,772.23	02/02/2012	1,432.17	-2,340.06	-62.03%	L
362607301	GFA	63.00	01/18/2011	863.73	02/02/2012	390.59	-473.14	-54.78%	L
362607301	GFA	201.00	01/18/2011	2,755.71	02/07/2012	1,210.00	-1,545.71	-56.09%	L
362607301	GFA	129.00	02/02/2011	1,635.14	02/07/2012	776.56	-858.58	-52.51%	L
362607301	GFA	95.00	02/02/2011	1,204.17	03/22/2012	502.13	-702.04	-58.30%	L
362607301	GFA	73.00	02/04/2011	873.99	03/22/2012	385.85	-488.14	-55.85%	L
362607301	GFA	177.00	03/24/2011	2,258.52	03/22/2012	935.55	-1,322.97	-58.58%	S
362607301	GFA	123.00	05/10/2011	1,358.54	03/22/2012	650.13	-708.41	-52.14%	S
362607301	GFA	81.00	05/20/2011	833.48	03/22/2012	428.13	-405.35	-48.63%	S
362607301	GFA	111.00	05/27/2011	1,168.83	03/22/2012	586.71	-582.12	-49.80%	S
362607301	GFA	76.00	06/01/2011	800.42	03/22/2012	401.70	-398.72	-49.81%	S
362607301	GFA	87.00	06/14/2011	901.31	03/22/2012	459.85	-441.46	-48.98%	S
362607301	GFA	253.00	06/29/2011	2,440.19	03/22/2012	1,337.25	-1,102.94	-45.20%	S
362607301	GFA	151.00	12/20/2011	714.84	03/22/2012	798.13	83.29	11.65%	S
363181104	GXYEY	30.00	03/26/2012	789.77	09/25/2012	961.17	171.40	21.70%	S
361448103	GMT	58.00	07/07/2006	2,478.34	09/24/2012	2,553.11	74.77	3.02%	L
370023103	GGP	469.00	02/01/2012	7,419.35	06/19/2012	8,100.52	681.17	9.18%	S
369550108	GD	30.00	07/07/2006	1,951.50	09/24/2012	1,975.75	24.25	1.24%	L
Y26926116	GEBHF	3,200.00	09/24/2010	10,162.24	01/05/2012	11,234.02	1,071.78	10.55%	L
Y26926116	GEBHF	500.00	09/24/2010	1,587.85	04/26/2012	1,691.31	103.46	6.52%	L
Y26926116	GEBHF	200.00	10/01/2010	649.32	04/26/2012	676.52	27.20	4.19%	L
Y26926116	GEBHF	3,400.00	10/01/2010	11,038.44	05/09/2012	11,646.09	607.65	5.50%	L
Y26926116	GEBHF	500.00	10/01/2010	1,623.30	09/24/2012	1,399.97	-223.33	-13.76%	L
Y26926116	GEBHF	700.00	10/08/2010	2,336.95	09/24/2012	1,959.95	-377.00	-16.13%	L
373737105	GGB	10.00	02/26/2008	157.00	02/16/2012	101.10	-55.90	-35.61%	L
373737105	GGB	180.00	04/24/2008	3,377.94	02/16/2012	1,819.78	-1,558.16	-46.13%	L
373737105	GGB	42.00	05/28/2008	1,038.20	02/16/2012	424.61	-613.59	-59.10%	L



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Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
GERDAU S A SPON ADR	373737105	GGB	56.00	05/28/2008	1,384.26	03/07/2012	536.47	-847.79	-61.24%	L
GERDAU S A SPON ADR	373737105	GGB	100.00	08/21/2008	1,824.70	03/07/2012	957.98	-866.72	-47.50%	L
GERDAU S A SPON ADR	373737105	GGB	218.00	10/20/2008	1,486.32	03/07/2012	2,088.40	602.08	40.51%	L
GERDAU S A SPON ADR	373737105	GGB	71.00	11/19/2008	376.26	03/07/2012	680.16	303.90	80.77%	L
GERDAU S A SPON ADR	373737105	GGB	77.00	10/13/2010	1,043.35	03/07/2012	737.65	-305.70	-29.30%	L
GERDAU S A SPON ADR	373737105	GGB	441.00	10/13/2010	5,975.55	05/04/2012	3,845.43	-2,130.12	-35.65%	L
GERDAU S A SPON ADR	373737105	GGB	194.00	11/05/2010	2,598.42	05/04/2012	1,691.64	-906.78	-34.90%	L
GERDAU S A SPON ADR	373737105	GGB	104.00	11/24/2010	1,290.12	05/04/2012	906.86	-383.26	-29.71%	L
GERDAU S A SPON ADR	373737105	GGB	137.00	12/17/2010	1,871.94	05/04/2012	1,194.61	-677.33	-36.18%	L
GERDAU S A SPON ADR	373737105	GGB	115.00	04/13/2011	1,371.84	05/04/2012	1,002.78	-369.06	-26.90%	L
GLAXO SMITHKLINE PLC ADR	37733W105	GSK	95.00	01/08/2010	3,906.75	11/08/2011	4,220.60	313.85	8.03%	L
GLAXO SMITHKLINE PLC ADR	37733W105	GSK	63.00	01/08/2010	2,590.79	04/30/2012	2,912.26	321.47	12.41%	L
GLAXO SMITHKLINE PLC ADR	37733W105	GSK	8.00	01/08/2010	328.99	09/24/2012	375.27	46.28	14.07%	L
GLAXO SMITHKLINE PLC ADR	37733W105	GSK	48.00	01/14/2010	2,012.57	09/24/2012	2,251.63	239.06	11.88%	L
GLOBAL LOGISTIC PROPERTIES LTD SGD	Y27187106	GRTF	5,200.00	03/28/2011	7,495.80	09/24/2012	10,763.75	3,267.95	43.60%	L
GLOBAL PAYMENTS INC	37940X102	GPN	26.00	01/03/2007	1,218.10	11/02/2011	1,185.57	-32.53	-2.67%	L
GLOBAL PAYMENTS INC	37940X102	GPN	13.00	01/03/2007	609.05	09/24/2012	565.75	-43.30	-7.11%	L
GLOBAL PAYMENTS INC	37940X102	GPN	31.00	01/04/2007	1,452.35	09/24/2012	1,349.08	-103.27	-7.11%	L
GLOBAL PAYMENTS INC	37940X102	GPN	71.00	12/08/2004	1,989.42	09/25/2012	3,096.95	1,107.53	55.67%	L
GLOBAL X FDS CHINA FINLS ETF	37950E606	CHIX	225.00	10/11/2011	2,159.12	02/27/2012	2,771.97	612.85	28.38%	S
GLOBAL X FDS CHINA FINLS ETF	37950E606	CHIX	204.00	10/25/2011	2,076.39	02/27/2012	2,513.25	436.86	21.04%	S
GLOBAL X FDS CHINA FINLS ETF	37950E606	CHIX	12.00	10/25/2011	122.14	02/28/2012	149.84	27.70	22.68%	S
GLOBAL X FDS CHINA FINLS ETF	37950E606	CHIX	201.00	10/27/2011	2,289.04	02/28/2012	2,509.80	220.76	9.64%	S
GLOBAL X FDS CHINA FINLS ETF	37950E606	CHIX	186.00	11/03/2011	2,105.52	02/28/2012	2,322.50	216.98	10.31%	S
GLOBAL X FDS GLOBAL X BRAZIL CONSUMER ETF	37950E846	BRAQ	134.00	09/09/2011	2,333.67	03/22/2012	2,527.82	194.15	8.32%	S
GLOBAL X FDS GLOBAL X BRAZIL CONSUMER ETF	37950E846	BRAQ	141.00	09/16/2011	2,380.64	03/22/2012	2,659.86	279.22	11.73%	S
GLOBAL X FDS GLOBAL X BRAZIL CONSUMER ETF	37950E846	BRAQ	50.00	09/19/2011	811.50	03/22/2012	943.22	131.72	16.23%	S



Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
GLOBAL X FDS GLOBAL X BRAZIL CONSUMER ETF	37950E846	BRAQ	91.00	09/19/2011	1,476.93	03/23/2012	1,713.58	236.65	16.02%	S
GLOBAL X FDS GLOBAL X BRAZIL CONSUMER ETF	37950E846	BRAQ	123.00	10/21/2011	1,984.70	03/23/2012	2,316.15	331.45	16.70%	S
GLOBAL X FDS GLOBAL X BRAZIL CONSUMER ETF	37950E846	BRAQ	23.00	11/08/2011	374.67	03/23/2012	433.10	58.43	15.60%	S
GLOBAL X FDS GLOBAL X BRAZIL CONSUMER ETF	37950E846	BRAQ	14.00	11/09/2011	223.72	03/23/2012	263.63	39.91	17.84%	S
GOLD FIELDS LTD SPON ADR	38059T106	GFI	225.00	02/01/2008	3,279.06	10/05/2011	3,345.24	66.18	2.02%	L
GOLD FIELDS LTD SPON ADR	38059T106	GFI	396.00	02/05/2008	5,384.73	10/05/2011	5,887.61	502.88	9.34%	L
GOODRICH CORP **MERGER EFF. 07/2012**	382388106		250.00	05/17/2010	18,462.15	07/27/2012	31,875.00	13,412.85	72.65%	L
GOOGLE INC CL A	38259P508	GOOG	5.00	09/28/2011	2,687.63	09/24/2012	3,745.46	1,057.83	39.36%	S
GREENLIGHT CAPITAL RE LTD CL A ORD	G4095J109	GLRE	22.00	03/24/2010	565.38	08/27/2012	531.62	-33.76	-5.97%	L
GREENLIGHT CAPITAL RE LTD CL A ORD	G4095J109	GLRE	16.00	03/25/2010	415.14	08/27/2012	386.63	-28.51	-6.87%	L
GREENLIGHT CAPITAL RE LTD CL A ORD	G4095J109	GLRE	18.00	03/26/2010	468.11	08/27/2012	434.96	-33.15	-7.08%	L
GREENLIGHT CAPITAL RE LTD CL A ORD	G4095J109	GLRE	136.00	03/26/2010	3,536.86	08/28/2012	3,263.02	-273.84	-7.74%	L
GREENLIGHT CAPITAL RE LTD CL A ORD	G4095J109	GLRE	15.00	04/08/2010	387.75	08/28/2012	359.89	-27.86	-7.19%	L
GREENLIGHT CAPITAL RE LTD CL A ORD	G4095J109	GLRE	67.00	04/08/2010	1,731.93	09/24/2012	1,697.08	-34.85	-2.01%	L
GREENLIGHT CAPITAL RE LTD CL A ORD	G4095J109	GLRE	50.00	04/09/2010	1,292.35	09/24/2012	1,266.48	-25.87	-2.00%	L
GREENLIGHT CAPITAL RE LTD CL A ORD	G4095J109	GLRE	38.00	06/23/2010	996.10	09/24/2012	962.52	-33.58	-3.37%	L
GRUPO TELEVIS SA DE CV GLOBAL DEP RCT REP ORD MEXICO ADR	40049J206	TV	393.00	10/26/2009	8,018.97	11/29/2011	7,506.23	-512.74	-6.39%	L
GRUPO TELEVIS SA DE CV GLOBAL DEP RCT REP ORD MEXICO ADR	40049J206	TV	380.00	10/26/2009	7,753.71	01/25/2012	7,956.62	202.91	2.62%	L
GRUPO TELEVIS SA DE CV GLOBAL DEP RCT REP ORD MEXICO ADR	40049J206	TV	396.00	10/26/2009	8,080.18	03/07/2012	8,087.64	7.46	0.09%	L
GRUPO TELEVIS SA DE CV GLOBAL DEP RCT REP ORD MEXICO ADR	40049J206	TV	125.00	10/26/2009	2,550.56	04/11/2012	2,558.08	7.52	0.29%	L
GRUPO TELEVIS SA DE CV GLOBAL DEP RCT REP ORD MEXICO ADR	40049J206	TV	263.00	11/20/2009	5,457.14	04/11/2012	5,382.20	-74.94	-1.37%	L
GRUPO TELEVIS SA DE CV GLOBAL DEP RCT REP ORD MEXICO ADR	40049J206	TV	371.00	11/20/2009	7,698.11	04/24/2012	7,524.10	-174.01	-2.26%	L
GRUPO TELEVIS SA DE CV GLOBAL DEP RCT REP ORD MEXICO ADR	40049J206	TV	191.00	11/20/2009	3,963.17	04/26/2012	3,893.46	-69.71	-1.76%	L
GRUPO TELEVIS SA DE CV GLOBAL DEP RCT REP ORD MEXICO ADR	40049J206	TV	281.00	04/30/2012	6,153.90	08/16/2012	6,613.52	459.62	7.47%	S



Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
GRUPO TELEVIS SA DE CV GLOBAL/DEP RCT REP ORD MEXICO ADR	400491206	TV	41.00	04/30/2012	897.90	08/31/2012	957.23	59.33	6.61%	S
GRUPO TELEVIS SA DE CV GLOBAL/DEP RCT REP ORD MEXICO ADR	400491206	TV	108.00	05/07/2012	2,289.60	08/31/2012	2,521.50	231.90	10.13%	S
HARRIS CORP DELA	413875105	HRS	175.00	10/04/2006	7,836.50	01/19/2012	6,882.39	-954.11	-12.18%	L
HARRIS CORP DELA	413875105	HRS	110.00	01/03/2007	5,143.60	01/19/2012	4,326.07	-817.53	-15.89%	L
HARRIS CORP DELA	413875105	HRS	65.00	09/25/2007	3,737.50	01/19/2012	2,556.31	-1,181.19	-31.60%	L
HARRIS CORP DELA	413875105	HRS	65.00	11/12/2007	3,952.00	01/19/2012	2,556.32	-1,395.68	-35.32%	L
HARSCO CORP	415864107	HSC	20.00	07/07/2006	785.50	11/02/2011	452.39	-333.11	-42.41%	L
HARSCO CORP	415864107	HSC	62.00	07/07/2006	2,435.05	09/24/2012	1,328.01	-1,107.04	-45.46%	L
HARSCO CORP	415864107	HSC	93.00	07/29/2005	2,557.50	09/25/2012	1,934.36	-623.14	-24.37%	L
HDFC BANK LTD ADR REPSTG 3 ORD SHS	40415F101	HD8	97.00	12/10/2010	3,210.70	09/25/2012	3,589.88	379.18	11.81%	L
HEALTHWAYS INC	422245100	HWAY	20.00	12/03/2004	640.00	09/25/2012	236.20	-403.80	-63.09%	L
HEALTHWAYS INC	422245100	HWAY	49.00	01/28/2005	1,478.82	09/25/2012	578.68	-900.14	-60.87%	L
HELEN OF TROY LTD NEW (BERMUDA) ORD	G4388N106	HELE	92.00	08/11/2011	2,638.38	09/25/2012	3,003.78	365.40	13.85%	L
HELI ENERGY SOLUTIONS GROUP INC	42330P107	HLX	6.00	08/05/2008	173.99	11/02/2011	106.67	-67.32	-38.69%	L
HELI ENERGY SOLUTIONS GROUP INC	42330P107	HLX	25.00	08/05/2008	724.95	09/24/2012	480.74	-244.21	-33.69%	L
HELI ENERGY SOLUTIONS GROUP INC	42330P107	HLX	151.00	02/23/2009	515.99	09/24/2012	2,903.68	2,387.69	462.74%	L
HENDERSON LAND DEVELOPMENT CO LTD HKD	Y31476107	HLDF	800.00	10/30/2008	2,801.36	09/24/2012	5,439.87	2,638.51	94.19%	L
HEXCEL CORP NEW	428291108	HXL	176.00	05/22/2006	3,796.32	09/25/2012	4,213.96	417.64	11.00%	L
HOME RETAIL GROUP PLC SPON ADR	43731T102	HMRTY	148.00	01/07/2011	1,882.77	01/27/2012	939.79	-942.98	-50.08%	L
HOME RETAIL GROUP PLC SPON ADR	43731T102	HMRTY	24.00	01/10/2011	305.39	01/27/2012	152.40	-152.99	-50.10%	L
HOME RETAIL GROUP PLC SPON ADR	43731T102	HMRTY	205.00	01/10/2011	2,608.54	09/24/2012	1,199.22	-1,409.32	-54.03%	L
HOME RETAIL GROUP PLC SPON ADR	43731T102	HMRTY	147.00	03/10/2011	1,872.31	09/24/2012	859.93	-1,012.38	-54.07%	L
HOME RETAIL GROUP PLC SPON ADR	43731T102	HMRTY	150.00	06/09/2011	1,790.24	09/24/2012	877.48	-912.76	-50.99%	L
HOWARD HUGHES CORP	44267D107	HHC	130.00	12/08/2010	6,241.04	09/24/2012	9,339.69	3,098.65	49.65%	L
HOWARD HUGHES CORP	44267D107	HHC	160.00	01/03/2011	3,253.40	09/24/2012	4,310.62	1,057.22	32.50%	L
ICAHN ENTERPRISES LP DEP UNITS REPRNTG LTD PARTNERSHIP INTS	451100101	IEP	0.09	12/05/2007	10.13	03/30/2012	3.43	-6.70	-66.14%	L



Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
451100101	IEP	0.83	12/05/2007	97.17	05/31/2012	38.82	-58.35	-60.05%	L
451100101	IEP	0.29	12/05/2007	33.52	08/31/2012	11.50	-22.02	-65.69%	L
451100101	IEP	235.00	12/05/2007	27,320.24	09/24/2012	9,495.38	-17,824.86	-65.24%	L
451100101	IEP	235.00	12/05/2007	27,278.55	09/27/2012	9,495.38	-17,783.17	-65.19%	L
G46981117	IAPLF	1,338.00	05/20/2008	17,092.41	01/13/2012	6,689.87	-10,402.54	-60.86%	L
G46981117	IAPLF	2,363.00	05/20/2008	30,186.38	02/03/2012	14,217.18	-15,969.20	-52.90%	L
45104G104	IBN	12.00	09/10/2007	534.33	10/04/2011	374.23	-160.10	-29.96%	L
45104G104	IBN	170.00	04/09/2008	6,993.95	10/04/2011	5,301.66	-1,692.29	-24.20%	L
45104G104	IBN	50.00	10/13/2010	2,626.66	10/13/2011	1,715.95	-910.71	-34.67%	S
45104G104	IBN	54.00	12/07/2010	2,738.85	10/11/2011	1,850.10	-888.75	-32.45%	S
45104G104	IBN	16.00	12/07/2010	811.51	10/11/2011	549.10	-262.41	-32.34%	S
45104G104	IBN	8.00	03/08/2011	364.32	10/11/2011	274.09	-90.23	-24.77%	S
45104G104	IBN	34.00	04/09/2008	1,398.79	10/12/2011	1,226.94	-171.85	-12.29%	L
45104G104	IBN	178.00	06/19/2009	5,322.64	10/12/2011	6,423.38	1,100.74	20.68%	L
45104G104	IBN	271.00	06/19/2009	8,103.58	10/18/2011	9,867.52	1,763.94	21.77%	L
45104G104	IBN	69.00	01/31/2012	2,554.94	09/25/2012	2,754.41	199.47	7.81%	S
453038408	IMO	222.00	10/28/2005	6,699.96	10/05/2011	8,126.04	1,426.08	21.28%	L
453038408	IMO	77.00	12/03/2007	3,787.77	10/05/2011	2,818.49	-969.28	-25.59%	L
453038408	IMO	145.00	12/03/2007	7,132.81	12/16/2011	5,987.32	-1,145.49	-16.06%	L
453038408	IMO	152.00	12/03/2007	7,477.15	02/28/2012	7,327.48	-149.67	-2.00%	L
454089103	IFN	22.00	07/17/2012	446.38	09/25/2012	497.62	51.24	11.48%	S
455807107	IDCBY	131.00	07/25/2011	1,970.53	06/13/2012	1,434.13	-536.40	-27.22%	S
455807107	IDCBY	225.00	07/25/2011	3,384.49	09/25/2012	2,609.94	-774.55	-22.89%	L
456788108	INFY	36.00	03/20/2009	969.82	10/25/2011	2,099.11	1,129.29	116.44%	L
456788108	INFY	5.00	03/20/2009	134.69	11/23/2011	247.40	112.71	83.68%	L



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 AT 08719 Newgate AT 10020 Alternative Inv
 AT 08720 NWQ Int'l AT 26941 Taxable Fk Inc

Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

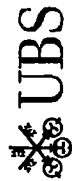
CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
456788108	INFY	89.00	03/20/2009	2,397.60	12/20/2011	4,545.84	2,148.24	89.60%	L
456788108	INFY	54.00	12/07/2009	2,823.75	12/20/2011	2,758.15	-65.60	-2.32%	L
456788108	INFY	21.00	10/06/2010	1,444.80	12/20/2011	1,072.61	-372.19	-25.76%	L
456788108	INFY	90.00	10/06/2010	6,192.00	12/20/2011	4,647.40	-1,544.60	-24.95%	L
456788108	INFY	12.00	10/06/2010	825.60	09/25/2012	577.66	-247.94	-30.03%	L
456788108	INFY	26.00	10/27/2010	1,718.02	09/25/2012	1,251.61	-466.41	-27.15%	L
456837103	ING	394.00	05/09/2012	2,596.46	09/18/2012	3,430.04	833.58	32.10%	S
45822P105	TEG	10.00	07/13/2006	498.20	03/27/2012	533.53	35.33	7.09%	L
45822P105	TEG	56.00	07/13/2006	2,789.92	09/24/2012	2,941.62	151.70	5.44%	L
45865V100	ICE	6.00	01/23/2009	325.63	03/27/2012	826.60	500.97	153.85%	L
45865V100	ICE	30.00	01/23/2009	1,628.15	09/24/2012	4,122.07	2,493.92	153.18%	L
459902102	IGT	78.00	07/07/2006	2,906.28	11/02/2011	1,340.23	-1,566.05	-53.89%	L
459902102	IGT	152.00	07/07/2006	5,663.52	09/24/2012	1,941.01	-3,722.51	-65.73%	L
460254105	IRF	18.00	07/07/2006	696.78	11/02/2011	409.67	-287.11	-41.21%	L
460254105	IRF	40.00	07/07/2006	1,548.40	03/27/2012	937.27	-611.13	-39.47%	L
460254105	IRF	56.00	07/07/2006	2,167.76	09/24/2012	993.42	-1,174.34	-54.17%	L
460254105	IRF	14.00	01/03/2007	545.30	09/24/2012	248.35	-296.95	-54.46%	L
461202103	INTU	76.00	08/15/2007	2,141.67	03/23/2012	4,335.86	2,194.19	102.45%	L
461202103	INTU	4.00	08/15/2007	112.72	03/27/2012	236.55	123.83	109.86%	L
461202103	INTU	78.00	08/15/2007	2,198.04	09/24/2012	4,526.23	2,328.19	105.92%	L
464286772	EWY	80.00	01/03/2012	4,351.19	09/25/2012	4,773.49	422.30	9.71%	S
465562106	ITUB	325.00	04/10/2006	4,053.73	02/07/2012	6,730.62	2,676.89	66.04%	L
465562106	ITUB	123.00	08/17/2007	1,784.87	02/07/2012	2,547.28	762.41	42.72%	L
465562106	ITUB	50.00	03/19/2008	1,019.34	02/07/2012	1,035.48	16.14	1.58%	L
465562106	ITUB	145.00	03/19/2008	2,956.10	02/07/2012	3,042.04	85.94	2.91%	L
465562106	ITUB	40.00	04/04/2008	723.57	02/07/2012	839.18	115.61	15.98%	L
465562106	ITUB	50.00	05/29/2008	1,058.40	02/07/2012	1,048.98	-9.42	-0.89%	L



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Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
465562106	ITUB	24.00	05/29/2008	602.28	02/07/2012	503.51	-98.77	-16.40%	L
465562106	ITUB	4.00	06/27/2008	81.47	02/07/2012	83.92	2.45	3.01%	L
465562106	ITUB	52.00	06/27/2008	1,059.10	04/30/2012	813.79	-245.31	-23.16%	L
465562106	ITUB	125.00	07/17/2008	2,598.95	04/30/2012	1,956.21	-642.74	-24.73%	L
465562106	ITUB	36.00	07/22/2008	702.72	04/30/2012	563.39	-139.33	-19.83%	L
465562106	ITUB	34.00	07/22/2008	663.68	05/21/2012	472.59	-191.09	-28.79%	L
465562106	ITUB	88.00	08/11/2008	1,717.10	05/21/2012	1,223.18	-493.92	-28.76%	L
465562106	ITUB	50.00	12/09/2008	549.49	05/21/2012	694.99	145.50	26.48%	L
465562106	ITUB	31.00	12/09/2008	340.69	09/25/2012	497.00	156.31	45.88%	L
465562106	ITUB	65.00	12/17/2008	729.53	09/25/2012	1,042.09	312.56	42.84%	L
465562106	ITUB	23.00	12/17/2008	207.45	09/25/2012	368.74	161.29	77.75%	L
465741106	ITRI	68.00	12/06/2006	3,247.68	09/25/2012	2,966.10	-281.58	-8.67%	L
471109108	JAH	127.00	06/21/2010	3,868.64	09/24/2012	6,763.31	2,894.67	74.82%	L
471109108	JAH	89.00	07/09/2010	2,464.69	09/24/2012	4,739.64	2,274.95	92.30%	L
471109108	JAH	89.00	07/12/2010	2,489.78	09/24/2012	4,739.64	2,249.86	90.36%	L
471122200	JSHLY	134.00	12/10/2010	7,169.12	09/24/2012	9,118.49	1,949.37	27.19%	L
471122200	JSHLY	51.00	12/17/2010	2,677.34	09/24/2012	3,470.47	793.13	29.62%	L
471122200	JSHLY	45.00	10/21/2011	2,539.58	09/24/2012	3,062.18	522.60	20.58%	S
472319102	JEF	138.00	07/07/2006	4,137.24	09/24/2012	1,983.49	-2,153.75	-52.06%	L
472319102	JEF	285.00	12/12/2011	3,508.72	09/24/2012	4,158.05	649.33	18.51%	S
472319102	JEF	160.00	12/08/2004	3,268.80	09/25/2012	2,304.36	-964.44	-29.50%	L
47737M102	JIXAY	10.00	07/08/2011	1,390.78	04/10/2012	957.82	-432.96	-31.13%	S
47737M102	JIXAY	32.00	07/08/2011	4,450.49	05/15/2012	2,738.27	-1,712.22	-38.47%	S
47737M102	JIXAY	19.00	07/13/2011	2,569.12	05/15/2012	1,625.85	-943.27	-36.72%	S
47737M102	JIXAY	15.00	07/21/2011	2,105.63	05/15/2012	1,283.56	-822.07	-39.04%	S
47737M102	JIXAY	8.00	08/04/2011	1,093.43	05/15/2012	684.57	-408.86	-37.39%	S
47737M102	JIXAY	11.00	08/04/2011	1,503.46	09/25/2012	1,093.37	-410.09	-27.28%	L



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Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
481165108	JOY	8.00	08/11/2008	525.40	11/02/2011	687.26	161.86	30.81%	L
481165108	JOY	82.00	08/11/2008	5,385.33	09/24/2012	4,966.62	-418.71	-7.78%	L
46626D108	NILSY	63.00	09/13/2012	999.03	09/25/2012	1,019.31	20.28	2.03%	S
48241A105	KB	14.00	04/16/2008	945.28	02/17/2012	536.01	-409.27	-43.30%	L
48241A105	KB	25.00	06/12/2008	1,484.49	02/17/2012	957.15	-527.34	-35.52%	L
48241A105	KB	40.00	10/13/2008	1,602.00	02/17/2012	1,532.86	-69.14	-4.32%	L
48241A105	KB	5.00	10/13/2008	200.25	02/17/2012	191.43	-8.82	-4.40%	L
48241A105	KB	9.00	10/28/2008	227.79	02/17/2012	344.89	117.10	51.41%	L
48241A105	KB	106.00	02/03/2009	2,692.68	02/17/2012	4,062.08	1,369.40	50.86%	L
48241A105	KB	104.00	03/30/2009	2,495.98	02/17/2012	3,985.43	1,489.45	59.67%	L
48241A105	KB	30.00	03/30/2009	719.99	09/25/2012	1,067.08	347.09	48.21%	L
48241A105	KB	20.00	06/24/2010	814.02	09/25/2012	711.39	-102.63	-12.61%	L
492051305	KPELY	85.00	01/30/2012	1,469.15	09/25/2012	1,575.01	105.86	7.21%	S
493267108	KEY	322.00	01/25/2012	2,641.27	09/24/2012	2,866.76	225.49	8.54%	S
494368103	KMB	19.00	01/24/2012	1,375.15	03/14/2012	1,382.55	7.40	0.54%	S
496902404	KGC	111.00	07/09/2009	1,993.34	09/24/2012	1,109.13	-884.21	-44.36%	L
496902404	KGC	327.00	07/10/2009	5,781.29	09/24/2012	3,267.44	-2,513.85	-43.48%	L
496902404	KGC	125.00	10/30/2009	2,282.97	09/24/2012	1,249.02	-1,033.95	-45.29%	L
49899A109	KHOLY	246.00	06/11/2012	4,151.05	09/14/2012	5,020.17	869.12	20.94%	S
517834107	LVS	49.00	12/10/2009	750.08	11/18/2011	2,255.10	1,505.02	200.65%	L
517834107	LVS	47.00	12/10/2009	719.47	01/10/2012	2,036.94	1,317.47	183.12%	L
517834107	LVS	9.00	12/10/2009	137.77	02/02/2012	456.40	318.63	231.28%	L
517834107	LVS	22.00	07/06/2010	484.97	02/02/2012	1,115.66	630.69	130.05%	L
517834107	LVS	24.00	07/06/2010	529.05	02/23/2012	1,281.67	752.62	142.26%	L
517834107	LVS	45.00	07/06/2010	991.98	03/16/2012	2,564.63	1,572.65	158.54%	L
517834107	LVS	45.00	07/06/2010	991.97	04/11/2012	2,740.88	1,748.91	176.31%	L
517834107	LVS	63.00	07/06/2010	1,388.77	09/25/2012	2,957.37	1,568.60	112.95%	L



Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
LAS VEGAS SANDS CORP	517834107	LVS	21.00	12/15/2010	882.39	09/25/2012	985.79	103.40	11.72%	L
LEUCADIA NATIONAL CORP	527288104	LUK	300.00	10/28/2005	6,240.00	09/24/2012	7,170.88	930.88	14.92%	L
LIBERTY MEDIA CORP COM **NAME CHANGE: 01/2013**	530322106		0.26	06/22/2010	11.52	11/29/2011	19.87	8.35	72.48%	L
LIBERTY MEDIA CORP COM **NAME CHANGE: 01/2013**	530322106		83.74	06/22/2010	3,741.57	03/01/2012	7,523.71	3,782.14	101.08%	L
LIBERTY MEDIA CORP COM **NAME CHANGE: 01/2013**	530322106		60.26	07/13/2010	2,711.32	03/01/2012	5,413.79	2,702.47	99.67%	L
LIBERTY MEDIA CORP COM **NAME CHANGE: 01/2013**	530322106		105.00	07/13/2010	4,724.51	09/24/2012	10,710.49	5,985.98	126.70%	L
LIFE TIME FITNESS INC	532178207	LTM	85.00	04/11/2008	2,571.25	09/25/2012	3,922.66	1,351.41	52.56%	L
LIMITED BRANDS INC CL A	532716107	LTD	90.00	07/21/2011	3,687.88	09/24/2012	4,512.50	824.62	22.36%	L
LINK REIT ESTATE INVST TRUST UNITS HKD	Y5281M111	LKREF	2,500.00	12/11/2007	5,585.75	09/24/2012	11,274.74	5,688.99	101.85%	L
LITTEL FUSE INC	537008104	LFUS	39.00	07/12/2012	2,145.96	09/25/2012	2,203.06	57.10	2.66%	S
LOEWS CORP	540424108	L	11.00	10/12/2010	431.92	11/08/2011	435.66	3.74	0.87%	L
LOEWS CORP	540424108	L	184.00	10/29/2010	7,273.45	11/08/2011	7,287.42	13.97	0.19%	L
LUKIN INDUSTRIES INC	549764108	LUFK	48.00	07/01/2010	1,781.75	09/25/2012	2,760.89	979.14	54.95%	L
LUKOIL OIL CO SPON ADR (25 RUBLES)	677862104	LUKOY	23.00	01/14/2009	741.75	09/30/2011	1,157.81	416.06	56.09%	L
LUKOIL OIL CO SPON ADR (25 RUBLES)	677862104	LUKOY	30.00	01/14/2009	967.50	10/04/2011	1,419.17	451.67	46.68%	L
LUKOIL OIL CO SPON ADR (25 RUBLES)	677862104	LUKOY	43.00	02/08/2010	2,244.58	10/04/2011	2,034.14	-210.44	-9.38%	L
LUKOIL OIL CO SPON ADR (25 RUBLES)	677862104	LUKOY	4.00	02/08/2010	208.80	10/06/2011	195.87	-12.93	-6.19%	L
LUKOIL OIL CO SPON ADR (25 RUBLES)	677862104	LUKOY	31.00	10/05/2010	1,813.45	10/06/2011	1,517.99	-295.46	-16.29%	L
LUKOIL OIL CO SPON ADR (25 RUBLES)	677862104	LUKOY	9.00	10/05/2010	526.48	10/10/2011	465.82	-60.66	-11.52%	L
LUKOIL OIL CO SPON ADR (25 RUBLES)	677862104	LUKOY	26.00	10/06/2010	1,537.90	10/10/2011	1,345.72	-192.18	-12.50%	L
LUKOIL OIL CO SPON ADR (25 RUBLES)	677862104	LUKOY	21.00	10/06/2010	1,242.15	09/19/2012	1,324.62	82.47	6.64%	L
LUKOIL OIL CO SPON ADR (25 RUBLES)	677862104	LUKOY	40.00	10/06/2010	2,366.00	09/25/2012	2,507.54	141.54	5.98%	L
LUKOIL OIL CO SPON ADR (25 RUBLES)	677862104	LUKOY	11.00	10/25/2010	634.81	09/25/2012	689.57	54.76	8.63%	L
MANPOWER INC WIS	56418H100	MAN	61.00	07/20/2012	2,088.51	09/24/2012	2,380.78	292.27	13.99%	S
MARINE HARVEST ASA ADR	56824R106	MNHVY	248.00	08/25/2011	2,770.71	06/20/2012	3,189.89	419.18	15.13%	S



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 AT 08718 Earnest Mid Cap AT 10016 Horizon Research
 AT 08719 Newgate AT 10020 Alternative Inv
 AT 08720 NWQ Int'l AT 26941 Taxable Rk Inc

Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
56824R106	MINHY	181.00	08/25/2011	2,022.16	09/24/2012	2,850.68	828.52	40.97%	L
57060U597	PEK	133.00	02/27/2012	4,910.30	03/27/2012	4,644.30	-266.00	-5.42%	S
57060U829	BJK	493.00	05/08/2009	10,959.39	02/22/2012	16,727.33	5,767.94	52.63%	L
57060U829	BJK	218.00	05/08/2009	4,846.14	04/26/2012	7,943.94	3,097.80	63.92%	L
57060U829	BJK	100.00	05/08/2009	2,223.00	09/24/2012	3,386.60	1,163.60	52.34%	L
57636Q104	MA	27.00	01/23/2012	9,147.60	02/07/2012	10,599.30	1,451.70	15.87%	S
57636Q104	MA	21.00	07/22/2008	5,579.02	04/03/2012	9,176.12	3,597.10	64.48%	L
57636Q104	MA	20.00	07/22/2008	5,313.35	05/01/2012	9,262.06	3,948.71	74.32%	L
57636Q104	MA	19.00	07/22/2008	5,047.68	06/06/2012	7,950.91	2,903.23	57.52%	L
57636Q104	MA	5.00	07/22/2008	1,328.34	06/20/2012	2,123.67	795.33	59.87%	L
57636Q104	MA	6.00	02/24/2009	965.21	06/20/2012	2,548.40	1,583.19	164.03%	L
57636Q104	MA	21.00	02/24/2009	3,378.22	08/29/2012	8,880.45	5,502.23	162.87%	L
57636Q104	MA	21.00	02/24/2009	3,378.23	09/11/2012	9,298.46	5,920.23	175.25%	L
580037109	MDR	311.00	09/14/2011	3,525.02	10/27/2011	3,391.13	-133.89	-3.80%	S
580037109	MDR	20.00	09/14/2011	272.73	10/28/2011	220.75	-51.98	-19.06%	S
580037109	MDR	163.00	09/20/2011	2,265.70	10/28/2011	1,799.14	-466.56	-20.59%	S
580037109	MDR	187.00	09/29/2011	2,818.61	10/28/2011	2,064.05	-754.56	-26.77%	S
580037109	MDR	75.00	10/06/2011	1,179.93	10/28/2011	827.82	-352.11	-29.84%	S
583840103	MTL	27.00	05/21/2010	564.03	01/25/2012	297.25	-266.78	-47.30%	L
583840103	MTL	121.00	10/06/2010	3,026.80	01/25/2012	1,332.10	-1,694.70	-55.99%	L
583840103	MTL	70.00	10/20/2010	1,668.17	01/25/2012	770.64	-897.53	-53.80%	L
583840103	MTL	65.00	10/20/2010	1,549.02	03/02/2012	742.32	-806.70	-52.08%	L
583840103	MTL	63.00	10/21/2010	1,446.95	03/02/2012	719.47	-727.48	-50.28%	L
583840103	MTL	92.00	04/18/2011	2,459.15	03/02/2012	1,050.66	-1,408.49	-57.28%	S
583840103	MTL	25.00	06/16/2011	636.25	03/02/2012	285.51	-350.74	-55.13%	S
583840103	MTL	53.00	06/16/2011	1,348.84	03/07/2012	537.94	-810.90	-60.12%	S
583840103	MTL	251.00	08/04/2011	5,331.08	03/07/2012	2,547.60	-2,783.48	-52.21%	S



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AT 08719 Newgate AT 10020 Alternative Inv
AT 08720 NWQ Int'l AT 26941 Taxable Fx Inc

Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
MECHEL DAO SPON ADR	583840103	MTL	91.00	09/01/2011	1,698.51	03/07/2012	923.63	-774.88	-45.62%	S
MEDICAL PROPERTIES TRUST INC REIT	584631004	MPW	226.00	09/03/2009	1,575.67	09/25/2012	2,384.24	808.57	51.32%	L
MEDNAX INC	585028106	MD	28.00	08/13/2012	1,946.00	09/24/2012	2,112.27	166.27	8.54%	S
MEDNAX INC	585028106	MD	46.00	08/22/2008	2,637.68	09/25/2012	3,443.02	805.34	30.53%	L
MERITAGE HOMES CORP	59001A102	MTH	78.00	12/08/2004	3,850.08	09/25/2012	3,258.76	-591.32	-15.36%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	71.00	08/07/2008	2,054.10	01/05/2012	1,124.62	-929.48	-45.25%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	20.00	09/22/2008	485.29	01/05/2012	316.79	-168.50	-34.72%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	39.00	11/07/2008	626.65	01/05/2012	617.75	-8.90	-1.42%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	136.00	11/07/2008	2,185.24	03/30/2012	2,492.51	307.27	14.06%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	12.00	12/03/2008	135.55	03/30/2012	219.92	84.37	62.24%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	7.00	01/14/2009	75.96	03/30/2012	128.29	52.33	68.89%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	30.00	01/26/2009	289.78	03/30/2012	549.82	260.04	89.74%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	109.00	02/03/2009	812.67	03/30/2012	1,997.67	1,185.00	145.82%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	8.00	02/03/2009	59.65	04/04/2012	146.40	86.75	145.43%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	55.00	12/01/2009	1,078.88	04/04/2012	1,006.48	-72.40	-6.71%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	91.00	10/06/2010	2,054.76	04/04/2012	1,665.26	-389.50	-18.96%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	2.00	10/06/2010	45.16	06/07/2012	36.40	-8.76	-19.40%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	105.00	10/25/2010	2,290.03	06/07/2012	1,910.95	-379.08	-16.55%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	4.00	10/25/2010	87.24	07/26/2012	72.84	-14.40	-16.51%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	103.00	11/30/2010	2,146.51	07/26/2012	1,875.59	-270.92	-12.62%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	5.00	11/30/2010	104.20	08/17/2012	94.39	-9.81	-9.41%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	95.00	12/03/2010	2,027.21	08/17/2012	1,793.36	-233.85	-11.54%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	8.00	12/09/2010	162.48	08/17/2012	151.02	-11.46	-7.05%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	163.00	12/09/2010	3,310.53	08/28/2012	2,976.64	-333.89	-10.09%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	84.00	12/10/2010	1,672.44	08/28/2012	1,533.97	-138.47	-8.28%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	48.00	12/15/2010	976.80	08/28/2012	876.56	-100.24	-10.26%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	38.00	12/23/2010	767.60	08/28/2012	693.94	-73.66	-9.60%	L



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AT 08720 NWQ Int'l AT 26941 Taxable Fx Inc

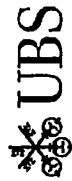
Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	3.00	12/23/2010	60.60	09/06/2012	58.09	-2.51	-4.14%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	48.00	12/30/2010	986.16	09/06/2012	929.51	-56.65	-5.74%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	51.00	01/03/2011	1,055.18	09/06/2012	987.59	-67.59	-6.41%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	15.00	01/06/2011	304.28	09/06/2012	290.47	-13.81	-4.54%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	31.00	01/06/2011	628.83	09/07/2012	621.23	-7.60	-1.21%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	69.00	01/11/2011	1,419.32	09/07/2012	1,382.73	-36.59	-2.58%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	13.00	01/18/2011	268.06	09/07/2012	260.51	-7.55	-2.82%	L
MOBILE TELESYSTEMS OJSC SPON ADR	607409109	MBT	32.00	01/18/2011	659.83	09/25/2012	573.10	-86.73	-13.14%	L
MOOG INC CL A	615394202	MOGA	59.00	12/08/2004	1,728.70	09/25/2012	2,302.12	573.42	33.17%	L
MORGAN STANLEY CHINA A SH FUND	617468103	CAF	220.00	02/28/2012	4,971.69	04/02/2012	4,349.67	-622.02	-12.51%	S
MS&AD INS GROUP HLDGS ADR	553491101	MSADY	160.00	11/09/2007	2,901.45	02/27/2012	1,682.47	-1,218.98	-42.01%	L
MS&AD INS GROUP HLDGS ADR	553491101	MSADY	200.00	11/09/2007	3,626.82	09/24/2012	1,763.96	-1,862.86	-51.36%	L
MS&AD INS GROUP HLDGS ADR	553491101	MSADY	108.00	11/12/2007	1,930.63	09/24/2012	952.54	-978.09	-50.66%	L
MS&AD INS GROUP HLDGS ADR	553491101	MSADY	96.00	11/21/2007	1,769.42	09/24/2012	846.70	-922.72	-52.15%	L
MTN GROUP LTD SPON ADR	62474M108	MTNOY	95.00	10/25/2010	1,708.66	11/08/2011	1,642.76	-65.90	-3.86%	L
MTN GROUP LTD SPON ADR	62474M108	MTNOY	42.00	10/29/2010	764.08	11/08/2011	726.27	-37.81	-4.95%	L
MTN GROUP LTD SPON ADR	62474M108	MTNOY	119.00	10/29/2010	2,164.91	01/12/2012	1,923.39	-241.52	-11.16%	L
MTN GROUP LTD SPON ADR	62474M108	MTNOY	147.00	11/04/2010	2,773.91	01/12/2012	2,375.95	-397.96	-14.35%	L
MTN GROUP LTD SPON ADR	62474M108	MTNOY	12.00	11/04/2010	226.44	02/08/2012	209.93	-16.51	-7.29%	L
MTN GROUP LTD SPON ADR	62474M108	MTNOY	96.00	01/06/2011	1,887.65	02/08/2012	1,679.44	-208.21	-11.03%	L
MURPHY OIL CORP	626717102	MUR	40.00	03/05/2012	2,441.02	09/24/2012	2,212.35	-228.67	-9.37%	S
NABORS INDUSTRIES LTD NEW (BERMUDA)	G6359F103	NBR	208.00	11/02/2011	3,708.10	09/24/2012	3,166.41	-541.69	-14.61%	S
NASPER'S LTD SPON ADR	631512100	NPSNY	61.00	10/18/2010	3,270.33	05/02/2012	3,704.01	433.68	13.26%	L
NASPER'S LTD SPON ADR	631512100	NPSNY	47.00	10/18/2010	2,519.77	09/25/2012	2,918.16	398.39	15.81%	L
NEWCREST MINING LTD SPON AUSTRALIA ADR	651191108	NCMGY	78.00	07/17/2006	1,216.80	09/18/2012	2,345.49	1,128.69	92.76%	L
NEWCREST MINING LTD SPON AUSTRALIA ADR	651191108	NCMGY	97.00	08/13/2008	2,049.74	09/18/2012	2,916.83	867.09	42.30%	L
NEWCREST MINING LTD SPON AUSTRALIA ADR	651191108	NCMGY	119.00	08/13/2008	2,514.64	09/24/2012	3,487.81	973.17	38.70%	L



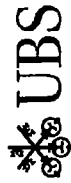
Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
NEWFIELD EXPLORATION COS	NFX	70.00	07/07/2006	3,461.50	09/24/2012	2,274.25	-1,187.25	-34.30%	L
NEWPARK RES INC NEW	NR	214.00	08/03/2012	1,457.08	09/25/2012	1,599.29	142.21	9.76%	S
NEXEN INC CAD	XY	56.00	08/07/2008	1,689.49	07/23/2012	1,445.90	-243.59	-14.42%	L
NEXEN INC CAD	XY	415.00	01/29/2009	6,262.21	07/23/2012	10,741.01	4,478.80	71.52%	L
NEXEN INC CAD	XY	107.00	10/28/2009	2,349.23	07/23/2012	2,762.70	413.47	17.60%	L
NEXEN INC CAD	XY	185.00	05/18/2010	3,970.67	07/23/2012	4,776.65	805.98	20.30%	L
NEXEN INC CAD	XY	114.00	05/19/2010	2,400.37	07/23/2012	2,943.45	543.08	22.62%	L
NEXEN INC CAD	XY	137.00	10/20/2010	2,965.17	07/23/2012	3,537.30	572.13	19.30%	L
NEXEN INC CAD	XY	143.00	08/11/2011	2,772.56	07/23/2012	3,692.22	919.66	33.17%	S
NEXEN INC CAD	XY	270.00	09/27/2011	4,647.11	07/23/2012	6,971.32	2,324.21	50.01%	S
NEXEN INC CAD	XY	90.00	12/12/2011	1,311.72	07/23/2012	2,323.78	1,012.06	77.16%	S
NEXEN INC CAD	XY	58.00	12/13/2011	863.70	07/23/2012	1,497.54	633.84	73.39%	S
NII HOLDINGS INC CL B	NIHD	10.00	08/04/2011	408.24	11/02/2011	238.69	-169.55	-41.53%	S
NII HOLDINGS INC CL B	NIHD	6.00	08/04/2011	244.95	03/27/2012	108.89	-136.06	-55.55%	S
NII HOLDINGS INC CL B	NIHD	250.00	08/04/2011	10,206.07	08/09/2012	1,694.66	-8,511.41	-83.40%	L
NII HOLDINGS INC CL B	NIHD	642.00	02/24/2012	12,993.95	08/09/2012	4,351.89	-8,642.06	-66.51%	S
NIPPON TELEG & TEL CORP SPON ADR	NTT	113.00	03/07/2006	2,501.82	10/04/2011	2,641.84	140.02	5.60%	L
NIPPON TELEG & TEL CORP SPON ADR	NTT	196.00	05/18/2007	4,758.88	10/04/2011	4,582.32	-176.56	-3.71%	L
NIPPON TELEG & TEL CORP SPON ADR	NTT	111.00	05/29/2007	2,555.89	10/04/2011	2,595.08	39.19	1.53%	L
NIPPON TELEG & TEL CORP SPON ADR	NTT	268.00	05/29/2007	6,170.97	09/24/2012	6,542.67	371.70	6.02%	L
NOKIA CORP SPONS ADR FINLAND ADR	NOK	521.00	02/02/2009	6,295.97	09/21/2012	1,432.71	-4,863.26	-77.24%	L
NOKIA CORP SPONS ADR FINLAND ADR	NOK	361.00	02/19/2009	3,846.27	09/21/2012	992.73	-2,853.54	-74.19%	L
NOKIA CORP SPONS ADR FINLAND ADR	NOK	358.00	07/20/2009	4,692.88	09/21/2012	984.48	-3,708.40	-79.02%	L
NOKIA CORP SPONS ADR FINLAND ADR	NOK	243.00	11/18/2009	3,389.97	09/21/2012	668.23	-2,721.74	-80.29%	L
NOKIA CORP SPONS ADR FINLAND ADR	NOK	191.00	11/18/2009	2,664.55	09/25/2012	527.80	-2,136.75	-80.19%	L
NOKIA CORP SPONS ADR FINLAND ADR	NOK	233.00	04/30/2010	2,836.24	09/25/2012	643.85	-2,192.39	-77.30%	L
NOKIA CORP SPONS ADR FINLAND ADR	NOK	195.00	05/24/2010	1,964.64	09/25/2012	538.86	-1,425.78	-72.57%	L



Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
NOKIA CORP SPONS ADR FINLAND ADR	654902204	NOK	683.00	02/11/2011	6,431.33	09/25/2012	1,887.35	-4,543.98	-70.65%	L
NOKIA CORP SPONS ADR FINLAND ADR	654902204	NOK	1280.00	03/16/2011	2,258.12	09/25/2012	773.74	-1,484.38	-65.74%	L
NOKIA CORP SPONS ADR FINLAND ADR	654902204	NOK	603.00	05/31/2011	4,240.24	09/25/2012	1,666.29	-2,573.95	-60.70%	L
NOKIA CORP SPONS ADR FINLAND ADR	654902204	NOK	11.00	05/31/2011	77.35	09/26/2012	28.26	-49.09	-63.46%	L
NOVACOPPER INC CAD	66988K102	NCQ	0.17	05/01/2012	0.72	05/01/2012	0.65	-0.07	-9.72%	S
NRG ENERGY INC NEW	629377508	NRG	562.00	12/05/2007	23,682.68	10/25/2011	11,864.21	-11,818.47	-49.90%	L
NYSE EURONEXT	629491101	NYSE	292.00	12/03/2007	24,728.54	06/06/2012	7,183.35	-17,545.19	-70.95%	L
NYSE EURONEXT	629491101	NYSE	598.00	12/03/2007	50,642.68	08/24/2012	15,095.15	-35,547.53	-70.19%	L
GAZPROM LEVEL 1 ADR PROGRAM (RUSSIA) SPON ADR	368287207	OGZPY	333.00	10/15/2010	3,574.37	01/20/2012	3,854.40	280.03	7.83%	L
GAZPROM LEVEL 1 ADR PROGRAM (RUSSIA) SPON ADR	368287207	OGZPY	112.00	07/13/2007	2,545.20	01/25/2012	1,347.70	-1,197.50	-47.05%	L
GAZPROM LEVEL 1 ADR PROGRAM (RUSSIA) SPON ADR	368287207	OGZPY	67.00	08/08/2007	1,477.35	01/25/2012	806.22	-671.13	-45.43%	L
GAZPROM LEVEL 1 ADR PROGRAM (RUSSIA) SPON ADR	368287207	OGZPY	83.00	08/08/2007	1,830.15	06/21/2012	785.83	-1,044.32	-57.06%	L
GAZPROM LEVEL 1 ADR PROGRAM (RUSSIA) SPON ADR	368287207	OGZPY	129.00	11/28/2007	3,305.63	06/21/2012	1,221.36	-2,084.27	-63.05%	L
GAZPROM LEVEL 1 ADR PROGRAM (RUSSIA) SPON ADR	368287207	OGZPY	21.00	11/28/2007	538.12	06/29/2012	196.73	-341.39	-63.44%	L
GAZPROM LEVEL 1 ADR PROGRAM (RUSSIA) SPON ADR	368287207	OGZPY	34.00	12/03/2007	903.55	06/29/2012	318.50	-585.05	-64.75%	L
GAZPROM LEVEL 1 ADR PROGRAM (RUSSIA) SPON ADR	368287207	OGZPY	116.00	12/05/2007	3,284.55	06/29/2012	1,086.67	-2,197.88	-66.92%	L
GAZPROM LEVEL 1 ADR PROGRAM (RUSSIA) SPON ADR	368287207	OGZPY	49.00	12/18/2007	1,387.93	06/29/2012	459.03	-928.90	-66.93%	L
GAZPROM LEVEL 1 ADR PROGRAM (RUSSIA) SPON ADR	368287207	OGZPY	253.00	10/15/2010	2,715.67	09/24/2012	2,631.14	-84.53	-3.11%	L
GAZPROM LEVEL 1 ADR PROGRAM (RUSSIA) SPON ADR	368287207	OGZPY	7.00	12/18/2007	198.27	09/25/2012	72.38	-125.89	-63.49%	L
GAZPROM LEVEL 1 ADR PROGRAM (RUSSIA) SPON ADR	368287207	OGZPY	92.00	01/31/2008	2,217.20	09/25/2012	951.25	-1,265.95	-57.10%	L
GAZPROM LEVEL 1 ADR PROGRAM (RUSSIA) SPON ADR	368287207	OGZPY	33.00	03/14/2008	862.95	09/25/2012	341.21	-521.74	-60.46%	L
OGX PETROLEO E GAS PART S A SPON ADR	670849108	OGXPY	253.00	03/08/2012	2,416.02	05/07/2012	1,851.93	-564.09	-23.35%	S



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AT 08713 Horizon Core AT 08721 Earnest Small
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 AT 08719 Newgate AT 10020 Alternative Inv
 AT 08720 NWQ Int'l AT 26941 Taxable Fx Inc

Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
670851203	OIBR	321.00	04/17/2012	4,677.22	05/22/2012	4,018.16	-659.06	-14.09%	S
670851203	OIBR	100.00	04/23/2012	1,598.08	05/22/2012	1,251.76	-346.32	-21.67%	S
670851203	OIBR	20.00	04/23/2012	363.41	05/23/2012	248.08	-115.33	-31.74%	S
682680103	OKE	86.00	12/10/2009	1,777.76	09/24/2012	4,073.72	2,295.96	129.15%	L
682680103	OKE	96.00	12/08/2004	1,312.32	09/25/2012	4,550.29	3,237.97	246.74%	L
68272K103	ONEXF	60.00	11/03/2011	2,021.06	09/24/2012	2,389.80	368.74	18.24%	S
685691404	OSH	0.43	12/05/2007	58.88	01/05/2012	9.07	-49.81	-84.60%	L
685691404	OSH	0.31	06/24/2010	26.71	01/05/2012	6.38	-20.33	-76.11%	L
685691503	OSHSP	0.43	12/05/2007	1.51	01/04/2012	0.67	-0.84	-55.63%	L
685691503	OSHSP	0.31	06/24/2010	0.68	01/04/2012	0.47	-0.21	-30.88%	L
715684106	TLK	68.00	02/17/2011	2,273.55	04/17/2012	2,251.49	-22.06	-0.97%	L
715684106	TLK	129.00	02/17/2011	4,313.07	04/26/2012	4,439.52	126.45	2.93%	L
715684106	TLK	44.00	02/25/2011	1,496.84	04/26/2012	1,514.26	17.42	1.16%	L
715684106	TLK	152.00	02/25/2011	5,170.90	07/09/2012	5,253.82	82.92	1.60%	L
69480U206	PEGFF	116.00	05/25/2011	3,042.12	01/23/2012	2,747.99	-294.13	-9.67%	S
69480U206	PEGFF	90.00	05/25/2011	2,360.27	02/16/2012	2,437.05	76.78	3.25%	S
69480U206	PEGFF	2.00	05/25/2011	52.45	09/25/2012	47.62	-4.83	-9.21%	L
69480U206	PEGFF	48.00	07/12/2011	1,200.57	09/25/2012	1,143.00	-57.57	-4.80%	L
70454K109	PDGRY	376.00	03/22/2012	2,760.59	08/08/2012	1,240.77	-1,519.82	-55.05%	S
70454K109	PDGRY	508.00	03/22/2012	3,729.73	08/14/2012	1,628.81	-2,100.92	-56.33%	S
70454K109	PDGRY	245.00	04/02/2012	1,676.43	08/14/2012	785.55	-890.88	-53.14%	S
70454K109	PDGRY	110.00	04/20/2012	588.50	08/14/2012	352.69	-235.81	-40.07%	S
707887105	PWE	205.00	12/05/2007	5,407.39	09/24/2012	3,117.69	-2,289.70	-42.34%	L
71654V101	PBRA	64.00	09/26/2006	2,275.52	04/04/2012	1,594.77	-740.75	-32.55%	L



Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
PETROLEO BRASILEIRO SA PETROBRAS NON VTG SPON ADR	71654V101	PBRA	45.00	09/29/2006	1,601.33	04/04/2012	1,079.13	-522.20	-32.61%	L
PETROLEO BRASILEIRO SA PETROBRAS NON VTG SPON ADR	71654V101	PBRA	15.00	09/29/2006	177.92	04/17/2012	116.76	-61.16	-34.37%	L
PETROLEO BRASILEIRO SA PETROBRAS NON VTG SPON ADR	71654V101	PBRA	110.00	10/12/2006	4,041.40	04/17/2012	2,568.66	-1,472.74	-36.44%	L
PETROLEO BRASILEIRO SA PETROBRAS NON VTG SPON ADR	71654V101	PBRA	65.00	11/10/2006	2,687.75	04/17/2012	1,517.84	-1,169.91	-43.53%	L
PETROLEO BRASILEIRO SA PETROBRAS NON VTG SPON ADR	71654V101	PBRA	5.00	11/10/2006	206.75	06/11/2012	90.71	-116.04	-56.13%	L
PETROLEO BRASILEIRO SA PETROBRAS NON VTG SPON ADR	71654V101	PBRA	18.00	12/15/2006	787.86	06/11/2012	326.54	-461.32	-58.55%	L
PETROLEO BRASILEIRO SA PETROBRAS NON VTG SPON ADR	71654V101	PBRA	29.00	06/27/2008	1,629.03	06/11/2012	526.09	-1,102.94	-67.71%	L
PETROLEO BRASILEIRO SA PETROBRAS NON VTG SPON ADR	71654V101	PBRA	60.00	07/09/2008	2,991.59	06/11/2012	1,088.47	-1,903.12	-63.62%	L
PETROLEO BRASILEIRO SA PETROBRAS NON VTG SPON ADR	71654V101	PBRA	7.00	09/18/2008	236.32	06/11/2012	126.99	-109.33	-46.26%	L
PETROLEO BRASILEIRO SA PETROBRAS NON VTG SPON ADR	71654V101	PBRA	40.00	09/18/2008	1,350.40	09/25/2012	906.78	-443.62	-32.85%	L
PETROLEO BRASILEIRO SA PETROBRAS NON VTG SPON ADR	71654V101	PBRA	25.00	10/15/2008	595.95	09/25/2012	566.73	-29.22	-4.90%	L
PETROLEO BRASILEIRO SA SPON ADR	71654V408	PBR	47.00	11/19/2009	2,384.12	04/04/2012	1,184.37	-1,199.75	-50.32%	L
PETROLEO BRASILEIRO SA SPON ADR	71654V408	PBR	50.00	01/14/2010	2,237.33	04/04/2012	1,259.97	-1,037.36	-45.16%	L
PETROLEO BRASILEIRO SA SPON ADR	71654V408	PBR	51.00	01/14/2010	2,343.27	04/17/2012	1,237.23	-1,106.04	-47.20%	L
PETROLEO BRASILEIRO SA SPON ADR	71654V408	PBR	116.00	02/08/2010	4,483.40	04/17/2012	2,814.10	-1,669.30	-37.23%	L
PETROLEO BRASILEIRO SA SPON ADR	71654V408	PBR	18.00	03/24/2010	1,811.80	04/17/2012	436.67	-375.13	-46.21%	L
PETROLEO BRASILEIRO SA SPON ADR	71654V408	PBR	95.00	03/24/2010	4,284.50	04/23/2012	2,232.52	-2,051.98	-47.89%	L
PETROLEO BRASILEIRO SA SPON ADR	71654V408	PBR	65.00	03/24/2010	2,931.50	09/25/2012	1,519.66	-1,411.84	-48.16%	L
PHARMACEUTICAL PROD **MERGER EFF 12/2011**	717124101		931.00	12/08/2004	19,118.07	12/06/2011	30,955.75	11,837.68	61.92%	L
PHARMACEUTICAL PROD **MERGER EFF 12/2011**	717124101		190.00	07/18/2007	6,259.50	12/06/2011	6,317.50	58.00	0.93%	L
PHARMACEUTICAL PROD **MERGER EFF 12/2011**	717124101		350.00	08/08/2008	14,393.54	12/06/2011	11,637.50	-2,756.04	-19.15%	L
PHARMACEUTICAL PROD **MERGER EFF 12/2011**	717124101		160.00	10/28/2008	4,190.73	12/06/2011	5,320.00	1,129.27	26.95%	L
PHARMACEUTICAL PROD **MERGER EFF 12/2011**	717124101		6.00	11/25/2009	125.40	12/06/2011	199.50	74.10	59.09%	L



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AT 08718 Earnest Mid Cap AT 10016 Horizon Researc
AT 08719 Newgate AT 10020 Alternative Inv
AT 08720 NWQ Int'l AT 26941 Taxable Fx Inc

Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
717124101		16.00	07/28/2010	412.94	12/06/2011	532.00	119.06	28.83%	L
717124101		302.00	07/12/2011	8,467.54	12/06/2011	10,041.50	1,573.96	18.59%	S
717124101		24.00	11/02/2011	791.52	12/06/2011	798.00	6.48	0.82%	S
718546104	PSX	0.50	01/24/2012	16.90	05/01/2012	16.78	-0.12	-0.71%	S
G70645109	PXSTF	9,700.00	08/17/2010	2,727.64	01/04/2012	2,487.03	-240.61	-8.82%	L
G70645109	PXSTF	5,300.00	08/17/2010	1,490.36	01/18/2012	1,408.18	-82.18	-5.51%	L
G70645109	PXSTF	11,400.00	08/19/2010	3,382.38	01/18/2012	3,028.92	-353.46	-10.45%	L
G70645109	PXSTF	1,347.00	08/19/2010	399.65	01/19/2012	371.23	-28.42	-7.11%	L
G70645109	PXSTF	11,353.00	08/27/2010	3,526.24	01/19/2012	3,128.82	-397.42	-11.27%	L
G70645109	PXSTF	11,147.00	08/27/2010	3,462.26	01/30/2012	3,287.18	-175.08	-5.06%	L
G70645109	PXSTF	14,353.00	09/10/2010	4,549.90	01/30/2012	4,232.62	-317.28	-6.97%	L
G70645109	PXSTF	3,347.00	09/10/2010	1,061.00	01/31/2012	1,077.25	16.25	1.53%	L
G70645109	PXSTF	4,153.00	09/20/2010	1,352.22	01/31/2012	1,336.67	-15.55	-1.15%	L
G70645109	PXSTF	20,100.00	09/20/2010	6,544.56	03/14/2012	7,718.26	1,173.70	17.93%	L
G70645109	PXSTF	5,262.00	09/20/2010	1,713.30	04/16/2012	1,742.21	28.91	1.69%	L
G70645109	PXSTF	185.00	09/20/2010	60.24	04/17/2012	60.38	0.14	0.23%	L
G70645109	PXSTF	7,300.00	11/02/2010	2,557.19	04/17/2012	2,382.67	-174.52	-6.82%	L
G70645109	PXSTF	8,900.00	11/08/2010	3,010.87	04/17/2012	2,904.89	-105.98	-3.52%	L
73180Y203	PIZLY	493.00	07/22/2011	1,745.22	09/24/2012	1,681.09	-64.13	-3.67%	L
693483109	PKX	27.00	10/01/2010	3,113.07	10/11/2011	2,216.48	-896.59	-28.80%	L
693483109	PKX	16.00	10/01/2010	1,844.78	10/14/2011	1,320.36	-524.42	-28.43%	L
693483109	PKX	11.00	10/08/2010	1,321.90	10/14/2011	907.75	-414.15	-31.33%	L
693483109	PKX	17.00	10/08/2010	2,042.93	10/25/2011	1,372.33	-670.60	-32.83%	L
693483109	PKX	47.00	10/08/2010	5,648.11	12/01/2011	4,135.92	-1,512.19	-26.77%	L
693483109	PKX	63.00	10/08/2010	7,570.87	12/20/2011	5,314.31	-2,256.56	-29.81%	L
693483109	PKX	16.00	11/02/2010	1,668.00	12/20/2011	1,349.66	-318.34	-19.09%	L
693483109	PKX	11.00	11/02/2010	1,146.75	09/25/2012	923.97	-222.78	-19.43%	L



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AT 08719 Newgate AT 10020 Alternative Inv
AT 08720 NWQ Int'l AT 26941 Taxable Pk Inc

Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
693483109	PKX	1 00	12/03/2010	104 16	09/25/2012	84.00	-20 16	-19 35%	L
POWER CORP CANADA LTD CANADA ORD CAD	PWCDF	253 00	12/05/2007	10,373.79	10/03/2011	5,418.85	-4,954.94	-47.76%	L
POWER CORP CANADA LTD CANADA ORD CAD	PWCDF	306 00	12/05/2007	12,546 95	01/24/2012	7,733.54	-4,813 41	-38.36%	L
POWER CORP CANADA LTD CANADA ORD CAD	PWCDF	269 00	12/05/2007	11,029 84	02/15/2012	6,679.95	-4,349 89	-39.44%	L
POWER CORP CANADA LTD CANADA ORD CAD	PWCDF	462 00	12/05/2007	18,943.44	02/22/2012	11,689 21	-7,254 23	-38 29%	L
PRAXAIR INC	PX	13 00	01/24/2012	1,415.57	03/14/2012	1,435.98	20.41	1 44%	S
PRESTIGE BRANDS HOLDINGS INC	PBH	280 00	01/05/2010	2,204.61	09/24/2012	4,717 89	2,513 28	114.00%	L
PROGRESSIVE CORP OHIO	PGR	6 00	05/17/2010	122 40	03/27/2012	138 77	16 37	13.37%	L
PROGRESSIVE CORP OHIO	PGR	116 00	05/17/2010	2,366 40	09/24/2012	2,443.31	76.91	3 25%	L
PROTECTIVE LIFE CORP	PL	112 00	03/30/2009	573.51	09/25/2012	2,963.11	2,389.60	416.66%	L
PT BK MANDIRI PERSERO TBK ADR	PPERU	365 00	01/12/2012	2,710.74	09/20/2012	2,963 37	252 63	9 32%	S
PT BK MANDIRI PERSERO TBK ADR	PPERU	188 00	01/12/2012	1,396 22	09/21/2012	1,531.95	135.73	9 72%	S
PT BK MANDIRI PERSERO TBK ADR	PPERU	27 00	01/12/2012	200.52	09/25/2012	224.90	24.38	12.16%	S
PT BK MANDIRI PERSERO TBK ADR	PPERU	160 00	01/18/2012	1,195.66	09/25/2012	1,332.77	137.11	11.47%	S
PT PERUSAHAAN GAS NEGARA PERSE ADR	PPAAY	50 00	06/06/2012	962.69	09/25/2012	1,070.47	107.78	11.20%	S
PT UTD TRACTORS ADR	PUTKY	47 00	01/25/2011	2,270 10	01/11/2012	2,850.22	580.12	25.55%	S
PT UTD TRACTORS ADR	PUTKY	31 00	01/25/2011	1,497.30	01/19/2012	1,970.19	472.89	31.58%	S
PT UTD TRACTORS ADR	PUTKY	46 00	01/25/2011	2,221 80	04/04/2012	3,139.17	917.37	41 29%	L
PT UTD TRACTORS ADR	PUTKY	52 00	02/04/2011	2,647 99	04/04/2012	3,548.62	900 63	34 01%	L
PT UTD TRACTORS ADR	PUTKY	50 00	02/04/2011	2,546.14	06/01/2012	2,384.53	-161 61	-6 35%	L
PT UTD TRACTORS ADR	PUTKY	7 00	02/04/2011	356 46	06/06/2012	338 23	-18 23	-5 11%	L
PT UTD TRACTORS ADR	PUTKY	50 00	05/23/2011	2,575.00	06/06/2012	2,415.96	-159.04	-6 18%	L
PT UTD TRACTORS ADR	PUTKY	29 00	06/22/2011	1,586.46	06/06/2012	1,401.25	-185 21	-11 67%	S
PULTE GROUP INC	PHM	70 00	07/07/2006	1,993.60	11/02/2011	357.89	-1,635.71	-82.05%	L
PULTE GROUP INC	PHM	166 00	07/07/2006	4,727.68	03/27/2012	1,539.27	-3,188 41	-67 44%	L
PULTE GROUP INC	PHM	193 00	07/07/2006	5,496.64	09/24/2012	3,231.42	-2,265 22	-41 21%	L
PULTE GROUP INC	PHM	27 00	08/15/2007	459 76	09/24/2012	452 06	-7 70	-1 67%	L



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 AT 08718 Earnest Mid Cap AT 10016 Horizon Research
 AT 08719 Newgate AT 10020 Alternative Inv
 AT 08720 NWQ Int'l AT 26941 Taxable Fx Inc

Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
PVH CORP COM	693656100	PVH	57.00	12/08/2004	1,273.95	09/25/2012	5,402.90	4,128.95	324.11%	L
RAYMOND JAMES FINANCIAL CORP	754730109	RJF	8.00	07/07/2006	243.20	11/02/2011	234.95	-8.25	-3.39%	L
RAYMOND JAMES FINANCIAL CORP	754730109	RJF	92.00	07/07/2006	2,796.80	09/24/2012	3,430.60	633.80	22.66%	L
RAYMOND JAMES FINANCIAL CORP	754730109	RJF	99.00	12/08/2004	1,999.80	09/25/2012	3,690.64	1,690.84	84.55%	L
REINSURANCE GROUP AMER INC NEW	759351604	RGA	10.00	12/10/2009	463.45	11/02/2011	506.39	42.94	9.27%	L
REINSURANCE GROUP AMER INC NEW	759351604	RGA	42.00	12/10/2009	1,946.51	09/24/2012	2,456.94	510.43	26.22%	L
REINSURANCE GROUP AMER INC NEW	759351604	RGA	51.00	02/24/2009	1,456.47	09/25/2012	2,975.45	1,518.98	104.29%	L
REPUBLIC SERVICES INC	760759100	RSG	8.00	07/07/2006	323.68	11/02/2011	222.47	-101.21	-31.27%	L
REPUBLIC SERVICES INC	760759100	RSG	14.00	07/07/2006	566.44	03/27/2012	429.51	-136.93	-24.17%	L
REPUBLIC SERVICES INC	760759100	RSG	94.00	07/07/2006	2,342.29	09/24/2012	2,632.27	289.98	12.38%	L
REPUBLIC SERVICES INC	760759100	RSG	36.00	07/07/2006	1,456.56	09/24/2012	1,008.10	-448.46	-30.79%	L
RIT CAPITAL PARTNERS PLC ORD ORD GBP	G75760101	RITPF	215.00	10/20/2011	4,443.99	09/24/2012	4,041.90	-402.09	-9.05%	S
ROYAL DUTCH SHELL PLC ADS REPTSG 2 CL B ORD	780259107	RDSB	186.00	12/07/2004	10,867.98	10/06/2011	11,810.85	942.87	8.68%	L
SHS SPON ADR	780259107	RDSB	77.00	03/07/2006	4,931.08	10/06/2011	4,889.43	-41.65	-0.84%	L
ROYAL DUTCH SHELL PLC ADS REPTSG 2 CL B ORD	780259107	RDSB	88.00	02/14/2008	6,190.09	10/06/2011	5,587.93	-602.16	-9.73%	L
SHS SPON ADR	780259107	RDSB	352.00	01/05/2012	0.01	01/21/2012	0.00	-0.01	-100.00%	S
RTS ICAHN ENTERPRISES LP	451100119		36.00	05/18/2011	1,689.45	02/29/2012	1,525.85	-163.60	-9.68%	S
SAKARI RESOURCES LTD UNSPON ADR	79380T100		17.00	05/18/2011	797.80	03/01/2012	717.35	-80.45	-10.08%	S
SAKARI RESOURCES LTD UNSPON ADR	79380T100		7.00	05/18/2011	328.50	03/02/2012	295.82	-32.68	-9.95%	S
SAKARI RESOURCES LTD UNSPON ADR	79380T100		35.00	05/23/2011	1,604.56	03/02/2012	1,479.08	-125.48	-7.82%	S
SAKARI RESOURCES LTD UNSPON ADR	79380T100		20.00	05/23/2011	916.89	03/21/2012	759.70	-157.19	-17.14%	S
SAKARI RESOURCES LTD UNSPON ADR	79380T100		5.00	06/21/2011	243.64	03/21/2012	189.92	-53.72	-22.05%	S
SAKARI RESOURCES LTD UNSPON ADR	79380T100		46.00	06/21/2011	2,241.52	04/09/2012	1,610.79	-630.73	-28.14%	S
SAKARI RESOURCES LTD UNSPON ADR	79380T100		22.00	06/29/2011	1,046.71	04/09/2012	770.38	-276.33	-26.40%	S
SAKARI RESOURCES LTD UNSPON ADR	79380T100		1.00	06/30/2011	48.63	04/09/2012	35.02	-13.61	-27.99%	S
SAKARI RESOURCES LTD UNSPON ADR	79380T100		42.00	06/30/2011	2,042.25	04/10/2012	1,465.17	-577.08	-28.26%	S



Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
SAKARI RESOURCES LTD UNSPON ADR	79380T100		40.00	08/18/2011	1,771.80	04/10/2012	1,395.40	-376.40	-21.24%	S
SANOFI SPON ADR	80105N105	SNY	23.00	04/08/2008	882.90	03/08/2012	867.76	-15.14	-1.71%	L
SANOFI SPON ADR	80105N105	SNY	86.00	04/14/2008	3,279.01	03/08/2012	3,244.65	-34.36	-1.05%	L
SANOFI SPON ADR	80105N105	SNY	38.00	04/14/2008	1,448.87	07/13/2012	1,393.37	-55.50	-3.83%	L
SANOFI SPON ADR	80105N105	SNY	23.00	05/21/2008	858.80	07/13/2012	843.36	-15.44	-1.80%	L
SANOFI SPON ADR	80105N105	SNY	55.00	05/21/2008	2,053.64	08/09/2012	2,273.72	220.08	10.72%	L
SANOFI SPON ADR	80105N105	SNY	62.00	05/21/2008	2,315.02	09/24/2012	2,755.83	440.81	19.04%	L
SBA COMMUNICATIONS CORP CL A	78388J106	SBAC	49.00	03/05/2009	977.52	09/25/2012	3,013.43	2,035.91	208.27%	L
SBERBANK SPON ADR	80585Y308	SBRCY	396.00	08/09/2011	4,873.41	04/10/2012	5,083.72	210.31	4.32%	S
SBERBANK SPON ADR	80585Y308	SBRCY	59.00	08/09/2011	726.09	06/21/2012	616.10	-109.99	-15.15%	S
SBERBANK SPON ADR	80585Y308	SBRCY	141.00	08/10/2011	1,684.24	06/21/2012	1,472.37	-211.87	-12.58%	S
SBERBANK SPON ADR	80585Y308	SBRCY	230.00	08/10/2011	2,747.35	09/25/2012	2,796.43	49.08	1.79%	L
SCOTTS MIRACLE-GRO CO CL A	810186106	SMG	14.00	07/07/2006	595.56	03/21/2012	772.50	176.94	29.71%	L
SCOTTS MIRACLE-GRO CO CL A	810186106	SMG	38.00	07/07/2006	1,616.52	09/24/2012	1,679.71	63.19	3.91%	L
SCOTTS MIRACLE-GRO CO CL A	810186106	SMG	50.00	12/08/2004	1,724.50	09/25/2012	2,200.95	476.45	27.63%	L
SEARS HOLDINGS CORP	812350106	SHLD	110.00	12/05/2007	11,660.81	09/24/2012	6,267.65	-5,393.16	-46.25%	L
SEARS HOLDINGS CORP	812350106	SHLD	97.00	06/24/2010	6,633.03	09/24/2012	5,526.93	-1,106.10	-16.68%	L
SEARS HOLDINGS CORP	812350106	SHLD	13.00	07/02/2010	773.49	09/24/2012	740.72	-32.77	-4.24%	L
SEKISUI HOUSE LTD SPON ADR	816078307	SKHSY	190.00	09/13/2007	2,225.07	04/17/2012	1,755.86	-469.21	-21.09%	L
SEKISUI HOUSE LTD SPON ADR	816078307	SKHSY	105.00	10/04/2007	1,291.46	04/17/2012	970.34	-321.12	-24.86%	L
SEMBCORP MARINE LTD ADR	81662J107	SMBMY	12.00	01/31/2012	461.82	09/25/2012	490.54	28.72	6.22%	S
SEVEN & I HLDGS CO LTD ADR	81783H105	SVNDY	79.00	02/18/2009	3,978.99	09/30/2011	4,505.03	526.04	13.22%	L
SEVEN & I HLDGS CO LTD ADR	81783H105	SVNDY	35.00	02/18/2009	1,762.84	12/19/2011	1,887.82	124.98	7.09%	L
SEVEN & I HLDGS CO LTD ADR	81783H105	SVNDY	16.00	06/05/2009	756.89	12/19/2011	863.01	106.12	14.02%	L
SEVEN & I HLDGS CO LTD ADR	81783H105	SVNDY	46.00	06/05/2009	2,176.07	05/10/2012	2,766.78	590.71	27.15%	L
SHANGHAI ELEC GROUP CO LTD ADR	81943J108	SIELY	57.00	02/02/2012	553.40	05/21/2012	483.51	-69.89	-12.63%	S
SHANGHAI ELEC GROUP CO LTD ADR	81943J108	SIELY	230.00	02/02/2012	2,232.99	05/22/2012	1,954.15	-278.84	-12.49%	S



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 AT 08718 Earnest Mid Cap
 AT 08719 Newgate
 AT 08720 NWQ Int'l
 AT 08721 Earnest Small
 AT 08722 Polen
 AT 10016 Horizon Researc
 AT 10020 Alternative Inv
 AT 26941 Taxable Rk Inc

Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
819431108	SIELY	25.00	02/02/2012	242.72	05/23/2012	212.27	-30.45	-12.55%	S
819431108	SIELY	171.00	02/02/2012	1,660.19	06/01/2012	1,528.38	-131.81	-7.94%	S
819431108	SIELY	12.00	02/02/2012	116.50	06/04/2012	99.10	-17.40	-14.94%	S
819431108	SIELY	55.00	02/09/2012	558.51	06/04/2012	454.21	-104.30	-18.67%	S
819431108	SIELY	336.00	02/09/2012	3,411.97	06/06/2012	2,670.06	-741.91	-21.74%	S
819431108	SIELY	117.00	02/10/2012	1,231.23	06/06/2012	929.75	-301.48	-24.49%	S
824596100	SHG	30.00	12/31/2007	3,435.94	02/09/2012	2,420.51	-1,015.43	-29.55%	L
824596100	SHG	12.00	01/10/2008	1,217.56	02/09/2012	968.21	-249.35	-20.48%	L
824596100	SHG	12.00	01/14/2008	1,171.20	02/09/2012	968.20	-203.00	-17.33%	L
824596100	SHG	4.00	04/09/2008	441.20	02/09/2012	322.74	-118.46	-26.85%	L
824596100	SHG	30.00	04/09/2008	3,309.00	02/11/2012	2,328.57	-980.43	-29.63%	L
824596100	SHG	13.00	04/16/2008	1,468.14	02/11/2012	1,009.05	-459.09	-31.27%	L
824596100	SHG	38.00	05/30/2008	3,798.10	02/11/2012	2,949.53	-848.57	-22.34%	L
824596100	SHG	2.00	05/30/2008	199.90	02/22/2012	153.95	-45.95	-22.99%	L
824596100	SHG	16.00	06/12/2008	1,395.04	02/22/2012	1,231.60	-163.44	-11.72%	L
824596100	SHG	21.00	08/22/2008	1,921.50	02/22/2012	1,616.48	-305.02	-15.87%	L
824596100	SHG	11.00	10/28/2008	506.55	02/22/2012	846.73	340.18	67.16%	L
824596100	SHG	8.00	10/28/2008	368.40	09/25/2012	543.03	174.63	47.40%	L
824596100	SHG	1.00	12/30/2008	45.87	09/25/2012	67.87	22.00	47.96%	L
824596100	SHG	21.00	02/10/2009	876.75	09/25/2012	1,425.45	548.70	62.58%	L
824841407	SSDOY	117.00	12/10/2004	1,626.30	09/24/2012	1,662.53	36.23	2.23%	L
Y79325109	SEXHF	2,299.00	06/09/2009	782.12	12/13/2011	907.86	125.74	16.08%	L
Y79325109	SEXHF	4,539.00	06/09/2009	1,544.17	12/14/2011	1,830.54	286.37	18.55%	L
Y79325109	SEXHF	5,362.00	06/09/2009	2,164.35	12/15/2011	2,481.13	316.78	14.64%	L
827084864	SPL	188.00	02/17/2012	1,090.40	09/25/2012	1,045.85	-44.55	-4.09%	S
828231106	SSRI	178.00	05/12/2011	5,022.41	08/23/2012	2,684.29	-2,338.12	-46.55%	L
828231106	SSRI	17.00	05/12/2011	479.67	09/25/2012	271.48	-208.19	-43.40%	L



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 AT 08715 Blackrock AT 08722 Polen
 AT 08718 Earnest Mid Cap AT 10016 Horizon Researc
 AT 08719 Newgate AT 10020 Alternative Inv
 AT 08720 NWQ Int'l AT 26941 Taxable Fix Inc

Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
SILVER STD RES INC CAD	828234106	SSRI	80.00	05/23/2011	2,201.93	09/25/2012	1,277.58	-924.35	-41.98%	L
SILVER WHEATON CORP CAD	828336107	SLW	239.00	07/06/2009	1,855.17	11/02/2011	8,263.68	6,408.51	345.44%	L
SILVER WHEATON CORP CAD	828336107	SLW	217.00	07/06/2009	1,684.40	11/22/2011	6,892.04	5,207.64	309.17%	L
SILVER WHEATON CORP CAD	828336107	SLW	342.00	07/06/2009	2,654.67	12/20/2011	10,147.16	7,492.49	282.24%	L
SILVERBIRCH ENERGY CORP CAD	82835V100		860.00	11/15/2010	6,720.04	01/25/2012	8,083.58	1,363.54	20.29%	L
SNAP ON INC	833034101	SNA	2.00	07/07/2006	80.76	03/27/2012	123.69	42.93	53.16%	L
SNAP ON INC	833034101	SNA	52.00	07/07/2006	2,059.76	09/24/2012	3,707.52	1,607.76	76.57%	L
SNAP ON INC	833034101	SNA	54.00	12/08/2004	1,762.02	09/25/2012	3,854.43	2,092.41	118.75%	L
SOCIEDAD QUIMICA I MINERA CHILE-ADR CHILE ADR	833635105	SQM	41.00	10/03/2011	1,957.03	12/20/2011	2,175.30	208.27	10.59%	S
SOCIEDAD QUIMICA I MINERA CHILE-ADR CHILE ADR	833635105	SQM	41.00	10/03/2011	1,967.03	01/06/2012	2,275.45	308.42	15.68%	S
SOCIEDAD QUIMICA I MINERA CHILE-ADR CHILE ADR	833635105	SQM	6.00	10/04/2011	264.10	01/06/2012	332.99	68.89	26.08%	S
SOCIEDAD QUIMICA I MINERA CHILE-ADR CHILE ADR	833635105	SQM	39.00	10/04/2011	1,716.67	01/18/2012	2,184.76	468.09	27.27%	S
SOCIEDAD QUIMICA I MINERA CHILE-ADR CHILE ADR	833635105	SQM	38.00	10/05/2011	1,784.08	01/18/2012	2,128.75	344.67	19.32%	S
SOCIETE GENERALE FRANCE SPONS ADR ADR	83364L109	SCGLY	345.00	01/16/2009	2,918.84	02/08/2012	2,203.71	-715.13	-24.50%	L
SOCIETE GENERALE FRANCE SPONS ADR ADR	83364L109	SCGLY	639.00	05/17/2010	5,647.61	02/08/2012	4,081.66	-1,565.95	-27.73%	L
SOTHEBYS	835898107	BID	221.00	05/02/2008	6,300.75	10/11/2011	7,136.92	836.17	13.27%	L
SOTHEBYS	835898107	BID	218.00	05/02/2008	6,215.23	01/31/2012	7,321.33	1,106.10	17.80%	L
SOTHEBYS	835898107	BID	178.00	05/02/2008	5,074.81	02/14/2012	6,753.33	1,678.52	33.08%	L
SOTHEBYS	835898107	BID	130.00	05/02/2008	3,706.33	03/13/2012	5,029.00	1,322.67	35.69%	L
SOTHEBYS	835898107	BID	88.00	05/05/2008	2,515.03	03/13/2012	3,404.25	889.22	35.36%	L
SOTHEBYS	835898107	BID	185.00	05/05/2008	5,287.28	05/01/2012	7,250.32	1,963.04	37.13%	L
SOTHEBYS	835898107	BID	259.00	05/05/2008	7,402.20	08/08/2012	7,848.19	445.99	6.03%	L
SOUTH JERSEY IND INC	838518108	SII	59.00	02/08/2010	2,229.21	09/25/2012	3,156.42	927.21	41.59%	L
SOUTHERN COPPER CORP	84265V105	SCCO	0.43	01/12/2012	14.07	02/28/2012	14.24	0.17	1.21%	S
SOUTHERN COPPER CORP	84265V105	SCCO	50.00	01/12/2012	1,621.63	09/25/2012	1,734.96	113.33	6.99%	S
STARBUCKS CORP	855244109	SBJX	129.00	01/23/2012	6,088.28	02/21/2012	6,273.73	185.45	3.05%	S
STATE AUTO FINL CORP	855707105	STFC	59.00	12/04/2006	1,965.29	09/25/2012	988.22	-977.07	-49.72%	L



Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
85771P102	STO	158.00	11/09/2010	3,363.66	10/18/2011	3,939.92	576.26	17.13%	S
85771P102	STO	298.00	11/10/2010	6,346.42	10/18/2011	7,431.00	1,084.58	17.09%	S
870738101	SFY	132.00	12/08/2004	3,850.44	09/25/2012	2,911.85	-938.59	-24.38%	L
870794302	SWRAY	459.00	12/15/2010	7,546.74	10/04/2011	4,712.64	-2,834.10	-37.55%	S
870794302	SWRAY	293.00	01/05/2011	5,126.97	10/04/2011	3,008.29	-2,118.68	-41.32%	S
870794302	SWRAY	180.00	01/05/2011	3,149.68	12/08/2011	2,094.69	-1,054.99	-33.50%	S
870794302	SWRAY	184.00	01/14/2011	3,012.27	12/08/2011	2,141.23	-871.04	-28.92%	S
870794302	SWRAY	343.00	01/14/2011	5,615.25	01/05/2012	3,522.71	-2,092.54	-37.27%	S
870794302	SWRAY	174.00	01/31/2011	2,766.93	01/05/2012	1,787.03	-979.90	-35.41%	S
870794302	SWRAY	285.00	01/31/2011	4,532.04	01/26/2012	2,938.41	-1,593.63	-35.16%	S
870794302	SWRAY	655.00	02/11/2011	9,385.76	01/26/2012	6,753.18	-2,632.58	-28.05%	S
870794302	SWRAY	34.00	02/11/2011	487.20	02/17/2012	386.35	-100.85	-20.70%	L
870794302	SWRAY	500.00	03/15/2011	7,073.40	02/17/2012	5,681.54	-1,391.86	-19.68%	S
870794302	SWRAY	531.00	05/06/2011	8,109.49	02/17/2012	6,033.80	-2,075.69	-25.60%	S
870794302	SWRAY	293.00	05/25/2011	4,344.78	02/17/2012	3,329.39	-1,015.39	-23.37%	S
870794302	SWRAY	253.00	05/25/2011	3,751.64	02/21/2012	2,856.87	-894.77	-23.85%	S
871013108	SCMWY	61.00	12/16/2005	1,958.71	09/24/2012	2,477.76	519.05	26.50%	L
874039100	TSM	183.00	08/11/2008	1,957.53	11/21/2011	2,285.83	328.30	16.77%	L
874039100	TSM	138.00	08/11/2008	1,476.17	06/19/2012	1,949.48	473.31	32.06%	L
874039100	TSM	11.00	08/11/2008	117.67	09/25/2012	163.48	45.81	38.93%	L
874039100	TSM	157.00	09/25/2008	1,494.61	09/25/2012	2,333.31	838.70	56.11%	L
874039100	TSM	57.00	02/06/2009	496.53	09/25/2012	847.13	350.60	70.61%	L



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AT 08718 Earnest Mid Cap AT 10016 Horizon Researc
AT 08719 Newgate AT 10020 Alternative Inv
AT 08720 NWQ Int'l AT 26941 Taxable Fx Inc

Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
TATA MOTORS LTD SPON ADR	876568502	TMM	108.00	01/18/2012	2,287.42	02/09/2012	2,838.83	551.41	24.11%	S
TATA MOTORS LTD SPON ADR	876568502	TMM	96.00	01/18/2012	2,058.22	02/13/2012	2,511.07	452.85	22.00%	S
TATA MOTORS LTD SPON ADR	876568502	TMM	10.00	01/18/2012	214.40	04/19/2012	303.02	88.62	41.33%	S
TATA MOTORS LTD SPON ADR	876568502	TMM	106.00	01/24/2012	2,302.62	04/19/2012	3,212.03	909.41	39.49%	S
TATA MOTORS LTD SPON ADR	876568502	TMM	70.00	02/02/2012	1,741.59	04/19/2012	2,121.15	379.56	21.79%	S
TATA MOTORS LTD SPON ADR	876568502	TMM	52.00	06/25/2012	1,112.45	09/25/2012	1,293.39	180.94	16.27%	S
TELECOM ITALIA SPA NEW REPTG 10 SAVINGS SHS SPON ADR	87927Y201	TIA	125.00	12/20/2004	3,923.75	09/24/2012	1,094.38	-2,829.37	-72.11%	L
TELEDYNE TECHNOLOGIES INC	879360105	TDY	43.00	05/01/2007	1,941.02	09/25/2012	2,758.81	817.79	42.13%	L
TELEFONICA BRASIL SA SPON ADR	87936R106	VIV	53.00	05/22/2012	1,337.72	09/25/2012	1,157.50	-180.22	-13.47%	S
TENARIS S.A. ADS ADR	88031M109	TS	125.00	03/30/2012	4,781.02	04/18/2012	4,509.90	-271.12	-5.67%	S
TENCENT HLDGS LTD ADR	88032Q109	TCEHY	103.00	03/29/2011	2,508.76	01/06/2012	2,061.72	-447.04	-17.82%	S
TENCENT HLDGS LTD ADR	88032Q109	TCEHY	122.00	03/29/2011	2,971.54	03/26/2012	3,429.57	458.03	15.41%	S
TENCENT HLDGS LTD ADR	88032Q109	TCEHY	50.00	03/31/2011	1,224.85	03/26/2012	1,405.56	180.71	14.75%	S
TENCENT HLDGS LTD ADR	88032Q109	TCEHY	95.00	03/31/2011	2,327.21	05/02/2012	2,978.35	651.14	27.98%	L
TENCENT HLDGS LTD ADR	88032Q109	TCEHY	81.00	03/31/2011	1,984.26	08/08/2012	2,466.34	482.08	24.30%	L
TENCENT HLDGS LTD ADR	88032Q109	TCEHY	10.00	04/04/2011	250.72	08/08/2012	304.49	53.77	21.45%	L
TENCENT HLDGS LTD ADR	88032Q109	TCEHY	53.00	04/04/2011	1,328.80	09/25/2012	1,751.08	422.28	31.78%	L
TEXAS PACIFIC LAND TRUST SUB SHS CTF PROPRIETARY INT	882610108	TPL	80.00	12/05/2007	3,709.00	09/24/2012	4,455.10	746.10	20.12%	L
TIM PARTICIPACoes SA SPON ADR	88706P205	TSU	46.00	05/04/2012	936.23	09/25/2012	936.23	0.00	0.00%	S
TIMKEN CO	887389104	TKR	74.00	10/14/2005	2,114.92	09/25/2012	2,808.98	694.06	32.82%	L
TIX COS INC NEW	872540109	TIX	14.00	07/07/2006	315.14	11/02/2011	832.70	517.56	164.23%	L
TIX COS INC NEW	872540109	TIX	120.00	07/07/2006	1,350.60	03/22/2012	4,655.72	3,305.12	244.71%	L
TIX COS INC NEW	872540109	TIX	12.00	07/07/2006	135.06	03/27/2012	475.43	340.37	252.01%	L
TIX COS INC NEW	872540109	TIX	114.00	07/07/2006	1,283.07	09/24/2012	5,046.66	3,763.59	293.33%	L
TMX GROUP INC CAD	87261X108		198.00	02/02/2009	5,035.14	12/30/2011	8,023.75	2,988.61	59.36%	L
TMX GROUP INC CAD	87261X108		725.00	02/02/2009	18,436.73	08/22/2012	34,829.52	16,392.79	88.91%	L



Consolidated report prepared for McMichael Family Foundation
AT 08713 Horizon Core AT 08721 Earnest Small
AT 08715 Blackrock AT 08722 Polen
AT 08718 Earnest Mid Cap AT 10016 Horizon Researc
AT 08719 Newgate AT 10020 Alternative Inv
AT 08720 NWQ Int'l AT 25941 Taxable Fx Inc

Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
87262N109	TNTEY	86.00	06/29/2011	883.39	01/18/2012	687.69	-195.70	-22.15%	S
87262N109	TNTEY	112.00	06/29/2011	1,150.46	01/19/2012	893.34	-257.12	-22.35%	S
87262N109	TNTEY	94.00	06/29/2011	965.57	02/17/2012	1,181.58	216.01	22.37%	S
87262N109	TNTEY	588.00	06/30/2011	5,071.34	02/17/2012	7,391.14	1,319.80	21.74%	S
87262N109	TNTEY	322.00	07/05/2011	3,288.20	02/17/2012	4,047.52	759.32	23.09%	S
87262N109	TNTEY	5.00	08/30/2011	43.50	02/17/2012	62.85	19.35	44.48%	S
87262N109	TNTEY	111.00	09/06/2011	961.91	02/17/2012	1,395.27	433.36	45.05%	S
87262N109	TNTEY	185.00	09/06/2011	1,603.17	02/23/2012	2,359.45	756.28	47.17%	S
87262N109	TNTEY	267.00	09/07/2011	2,362.31	02/23/2012	3,405.25	1,042.94	44.15%	S
87262N109	TNTEY	166.00	09/07/2011	1,468.70	02/27/2012	2,058.18	589.48	40.14%	S
87262N109	TNTEY	233.00	09/29/2011	1,747.22	02/27/2012	2,888.89	1,141.67	65.34%	S
87262N109	TNTEY	48.00	09/30/2011	345.19	02/27/2012	595.14	249.95	72.41%	S
892331307	TM	58.00	09/09/2010	4,055.15	02/16/2012	4,769.88	714.73	17.63%	L
892331307	TM	18.00	09/09/2010	1,258.49	09/24/2012	1,445.54	187.05	14.86%	L
H8817H100	RIG	47.00	12/07/2011	2,133.92	04/03/2012	2,519.88	385.96	18.09%	S
H8817H100	RIG	74.00	12/07/2011	3,359.79	08/17/2012	3,682.18	322.39	9.60%	S
H8817H100	RIG	134.00	12/08/2011	5,874.10	08/17/2012	6,667.74	793.64	13.51%	S
898402102	TRMK	121.00	12/12/2008	2,199.95	09/25/2012	3,056.03	856.08	38.91%	L
900148701	TKGBY	76.00	12/23/2010	392.73	02/27/2012	270.68	-122.05	-31.08%	L
900148701	TKGBY	151.00	12/27/2010	776.73	02/27/2012	537.81	-238.92	-30.76%	L
900148701	TKGBY	421.00	01/04/2011	2,219.01	02/27/2012	1,499.44	-719.57	-32.43%	L
900148701	TKGBY	674.00	01/04/2011	3,552.52	02/28/2012	2,485.25	-1,067.27	-30.04%	L
900148701	TKGBY	108.00	01/12/2011	554.72	02/28/2012	398.23	-156.49	-28.21%	L
900148701	TKGBY	376.00	01/12/2011	1,931.25	09/25/2012	1,579.16	-352.09	-18.23%	L
910340108	UFCS	59.00	09/23/2005	2,329.91	09/25/2012	1,510.36	-819.55	-35.18%	L
909907107	UBSI	86.00	11/25/2008	2,755.43	09/25/2012	2,155.98	-599.45	-21.76%	L
903236107	URS	18.00	05/12/2010	867.56	11/02/2011	626.74	-240.82	-27.76%	L



Consolidated report prepared for McMichael Family Foundation

Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
URS CORP NEW	903236107	URS	54.00	05/12/2010	2,602.68	09/24/2012	1,932.62	-670.06	-25.75%	L
URS CORP NEW	903236107	URS	50.00	02/16/2006	2,041.00	09/25/2012	1,783.64	-257.36	-12.61%	L
VALE SA-SP SPON ADR	91912E105	VALE	76.00	03/07/2006	904.02	10/04/2011	1,621.17	717.15	79.33%	L
VALE SA-SP SPON ADR	91912E105	VALE	13.00	03/22/2006	145.67	10/04/2011	277.31	131.64	90.37%	L
VALE SA-SP SPON ADR	91912E105	VALE	58.00	03/22/2006	649.89	10/05/2011	1,301.09	651.20	100.20%	L
VALE SA-SP SPON ADR	91912E105	VALE	77.00	03/22/2006	862.78	10/05/2011	1,738.86	876.08	101.54%	L
VALE SA-SP SPON ADR	91912E105	VALE	38.00	04/12/2006	462.65	10/05/2011	852.44	389.79	84.25%	L
VALE SA-SP SPON ADR	91912E105	VALE	78.00	04/12/2006	949.65	10/12/2011	1,982.72	1,033.07	108.78%	L
VALE SA-SP SPON ADR	91912E105	VALE	88.00	04/12/2006	1,071.40	10/21/2011	2,011.24	939.84	87.72%	L
VALE SA-SP SPON ADR	91912E105	VALE	9.00	09/15/2006	91.58	10/21/2011	205.69	114.11	124.60%	L
VALE SA-SP SPON ADR	91912E105	VALE	97.00	09/15/2006	986.97	01/12/2012	2,230.95	1,243.98	126.04%	L
VALE SA-SP SPON ADR	91912E105	VALE	1.00	09/26/2006	10.20	01/12/2012	23.00	12.80	125.49%	L
VALE SA-SP SPON ADR	91912E105	VALE	91.00	09/26/2006	927.74	02/16/2012	2,286.19	1,358.45	146.43%	L
VALE SA-SP SPON ADR	91912E105	VALE	82.00	09/26/2006	835.99	03/07/2012	1,882.05	1,046.06	125.13%	L
VALE SA-SP SPON ADR	91912E105	VALE	103.00	07/17/2008	2,997.50	03/07/2012	2,364.03	-633.47	-21.13%	L
VALE SA-SP SPON ADR	91912E105	VALE	12.00	09/21/2008	330.24	03/07/2012	275.43	-54.81	-16.60%	L
VALE SA-SP SPON ADR	91912E105	VALE	24.00	08/28/2008	649.84	03/07/2012	550.84	-99.00	-15.23%	L
VALE SA-SP SPON ADR	91912E105	VALE	48.00	08/28/2008	1,299.68	03/08/2012	1,107.92	-191.76	-14.75%	L
VALE SA-SP SPON ADR	91912E105	VALE	21.00	08/28/2008	568.61	07/27/2012	384.56	-184.05	-32.37%	L
VALE SA-SP SPON ADR	91912E105	VALE	3.00	09/18/2008	61.47	07/27/2012	54.94	-6.53	-10.62%	L
VALE SA-SP SPON ADR	91912E105	VALE	99.00	12/09/2008	1,032.57	07/27/2012	1,812.94	780.37	75.58%	L
VALE SA-SP SPON ADR	91912E105	VALE	1.00	01/14/2010	31.35	07/27/2012	18.31	-13.04	-41.59%	L
VALE SA-SP SPON ADR	91912E105	VALE	111.00	01/14/2010	3,479.39	09/25/2012	2,046.07	-1,433.32	-41.19%	L
VALSPAR CORP	920355104	VAL	28.00	09/25/2007	744.24	11/02/2011	969.34	225.10	30.25%	L
VALSPAR CORP	920355104	VAL	64.00	09/25/2007	1,701.12	09/24/2012	3,711.27	2,010.15	118.17%	L
VALSPAR CORP	920355104	VAL	81.00	12/08/2004	1,999.89	09/25/2012	4,706.80	2,706.91	135.35%	L
VALUE PARTNERS GROUP LTD HKD	G93175100	VPGLF	2,089.00	04/21/2009	676.00	12/13/2011	1,122.40	446.40	66.04%	L



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 AT 08718 Earnest Mid Cap AT 10016 Horizon Research
 AT 08719 Newgate AT 10020 Alternative Inv
 AT 08720 NWQ Int'l AT 26941 Taxable Fix Inc

Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
G93175100	VPGLF	4,611.00	04/22/2009	1,465.84	12/13/2011	2,477.44	1,011.60	69.01%	L
G93175100	VPGLF	3,389.00	04/22/2009	1,077.36	06/06/2012	1,574.49	497.13	46.14%	L
G93175100	VPGLF	11,411.00	08/20/2009	5,075.61	06/06/2012	5,301.43	225.82	4.45%	L
G93175100	VPGLF	15,900.00	08/20/2009	7,072.32	06/22/2012	7,434.67	362.35	5.12%	L
G93175100	VPGLF	3,689.00	08/20/2009	1,640.87	08/13/2012	1,629.39	-11.48	-0.70%	L
G93175100	VPGLF	16,008.00	10/21/2009	7,331.66	08/13/2012	7,070.57	-261.09	-3.56%	L
G93175100	VPGLF	1,992.00	10/21/2009	912.34	08/14/2012	866.90	-45.44	-4.98%	L
G93175100	VPGLF	1,600.00	11/09/2010	1,560.16	08/14/2012	696.30	-863.86	-55.37%	L
G93175100	VPGLF	8,400.00	03/01/2011	8,326.92	08/14/2012	3,655.60	-4,671.32	-56.10%	L
92220P105	VAR	95.00	01/23/2012	6,550.09	05/11/2012	6,131.65	-418.44	-6.39%	S
92343V104	VZ	34.00	01/24/2012	1,283.42	03/14/2012	1,350.60	67.18	5.23%	S
92828Q109	VRTS	51.00	08/03/2010	1,347.24	10/18/2011	2,880.26	1,533.02	113.79%	L
92828Q109	VRTS	97.00	08/10/2010	2,632.30	10/18/2011	5,478.15	2,845.85	108.11%	L
92828Q109	VRTS	75.00	08/10/2010	2,035.28	11/29/2011	5,562.95	3,527.67	173.33%	L
92828Q109	VRTS	91.00	08/10/2010	2,469.47	05/17/2012	6,919.22	4,449.75	180.19%	L
92828Q109	VRTS	22.00	08/10/2010	597.02	09/24/2012	1,980.61	1,383.59	231.75%	L
92828Q109	VRTS	28.00	08/18/2010	762.98	09/24/2012	2,520.78	1,757.80	230.39%	L
92852T201	VVHY	0.87	03/08/2012	15.54	06/18/2012	14.74	-0.80	-5.15%	S
92852T201	VVHY	114.00	03/08/2012	2,044.87	07/13/2012	2,136.81	91.94	4.50%	S
92857W209	VOD	150.00	08/08/2006	3,271.50	01/05/2012	4,121.52	850.02	25.98%	L
92857W209	VOD	6.00	08/08/2006	130.86	08/07/2012	178.50	47.64	36.41%	L
92857W209	VOD	103.00	09/24/2008	2,303.20	08/07/2012	3,064.31	761.11	33.05%	L
929042109	VNO	30.00	11/20/2009	1,935.93	09/24/2012	2,463.84	527.91	27.27%	L
930004205	WACLY	86.00	12/14/2004	4,815.14	09/24/2012	4,852.01	36.87	0.77%	L
H27013103	WFT	127.00	08/23/2012	1,617.54	09/24/2012	1,656.37	38.83	2.40%	S
92924F106	WGL	69.00	10/28/2008	1,916.50	09/25/2012	2,814.44	897.94	46.85%	L
Y8800U127	WARFF	1,300.00	10/06/2008	3,314.74	02/15/2012	7,832.48	4,517.74	136.29%	L



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AT 08720 NWQ Int'l AT 26941 Taxable Fix Inc

Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
WHARF HLDG LTD ORD HKD	Y8800U127	WARFF	1,300.00	10/06/2008	3,314.74	02/29/2012	8,084.16	4,769.42	143.89%	L
WHARF HLDG LTD ORD HKD	Y8800U127	WARFF	500.00	10/06/2008	1,529.88	09/24/2012	3,965.91	2,436.03	159.23%	L
WHITING PETROLEUM CORP NEW	966387102	WLL	44.00	08/23/2012	1,963.62	09/24/2012	2,118.11	154.49	7.87%	S
WINTHROP REALTY TRUST NEW RETS SBI	976391300	FUR	225.00	02/15/2012	2,662.22	09/24/2012	2,597.03	-65.19	-2.45%	S
WOLTERS KLUWER NV SPONSORED ADR NETHERLANDS ADR	977874205	WTKWY	262.00	04/29/2009	4,350.14	09/24/2012	4,859.99	509.85	11.72%	L
WOORI FIN HOLDINGS ADR	981063100	WF	83.00	02/08/2011	3,486.00	11/04/2011	2,317.57	-1,168.43	-33.52%	S
WOORI FIN HOLDINGS ADR	981063100	WF	6.00	02/09/2011	247.32	11/04/2011	167.53	-79.79	-32.26%	S
WOORI FIN HOLDINGS ADR	981063100	WF	44.00	02/09/2011	1,813.68	11/17/2011	1,112.77	-700.91	-38.65%	S
WOORI FIN HOLDINGS ADR	981063100	WF	40.00	02/17/2011	1,551.40	11/17/2011	1,011.60	-539.80	-34.79%	S
WOORI FIN HOLDINGS ADR	981063100	WF	28.00	02/18/2011	1,090.90	11/17/2011	708.13	-382.77	-35.09%	S
WOORI FIN HOLDINGS ADR	981063100	WF	78.00	02/22/2011	2,894.55	11/17/2011	1,972.63	-921.92	-31.85%	S
XILINX INC	983919101	XLNX	16.00	02/18/2010	408.95	03/27/2012	584.78	175.83	43.00%	L
XILINX INC	983919101	XLNX	92.00	02/18/2010	2,351.49	09/24/2012	3,177.60	826.11	35.13%	L
YAMANA GOLD INC CAD	98462Y100	AUY	146.00	10/05/2011	1,952.02	03/15/2012	2,311.67	359.65	18.42%	S
YAMANA GOLD INC CAD	98462Y100	AUY	24.00	10/07/2011	344.40	03/15/2012	380.00	35.60	10.34%	S
YAMANA GOLD INC CAD	98462Y100	AUY	121.00	10/07/2011	1,736.35	04/12/2012	1,877.88	141.53	8.15%	S
YAMANA GOLD INC CAD	98462Y100	AUY	42.00	10/10/2011	603.75	04/12/2012	651.82	48.07	7.96%	S
YAMANA GOLD INC CAD	98462Y100	AUY	66.00	10/10/2011	948.75	09/25/2012	1,246.71	297.96	31.41%	S
YANDEX NV CL A-EUR	N97284108	YNDX	63.00	06/07/2012	1,202.22	09/25/2012	1,515.33	313.11	26.04%	S
YANZHOU COAL MINING CO LTD SPON ADR	984846105	YTC	33.00	12/14/2009	714.44	08/10/2012	552.79	-161.65	-22.63%	L
YANZHOU COAL MINING CO LTD SPON ADR	984846105	YTC	139.00	07/09/2010	2,835.42	08/10/2012	2,328.43	-506.99	-17.88%	L
YANZHOU COAL MINING CO LTD SPON ADR	984846105	YTC	50.00	07/09/2010	1,019.93	08/21/2012	765.97	-253.96	-24.90%	L
YANZHOU COAL MINING CO LTD SPON ADR	984846105	YTC	235.00	10/01/2010	5,808.85	08/21/2012	3,600.07	-2,208.78	-38.02%	L
YANZHOU COAL MINING CO LTD SPON ADR	984846105	YTC	177.00	10/01/2010	4,375.17	09/05/2012	2,362.57	-2,012.60	-46.00%	L
YANZHOU COAL MINING CO LTD SPON ADR	984846105	YTC	25.00	10/01/2010	617.96	09/07/2012	368.34	-249.62	-40.39%	L
YANZHOU COAL MINING CO LTD SPON ADR	984846105	YTC	86.00	10/28/2010	2,467.99	09/07/2012	1,267.07	-1,200.92	-48.66%	L



Realized gain/loss - from 09/30/2011 to 10/01/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
984846105	YZC	194.00	09/27/2011	4,302.64	09/07/2012	2,858.29	-1,444.35	-33.57%	S
988498101	YUM	6.00	07/07/2006	303.60	03/27/2012	429.53	125.93	41.48%	L
988498101	YUM	483.00	07/07/2006	24,439.80	08/13/2012	32,287.04	7,847.24	32.11%	L
988498101	YUM	65.00	11/12/2007	2,494.70	08/13/2012	4,345.05	1,850.35	74.17%	L
98953F107	ZUMY	161.00	06/06/2012	1,153.73	09/25/2012	1,255.77	102.04	8.84%	S
98978W101	ZUOY	116.00	06/08/2012	1,314.25	09/25/2012	1,314.25	0.00	0.00%	S
TOTAL REALIZED GAIN/(LOSS):							2,991,014.34	1.54%	
SHORT TERM - TOTAL REALIZED GAIN/(LOSS):							45,422.80		
TOTAL LOSSES:									
LONG TERM - TOTAL REALIZED GAIN/(LOSS):									
TOTAL GAINS:									

FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 1

SOURCE	AMOUNT
AMERIPRISE FINANCIAL	2.
BB&T	1,808.
FROM PASSTHROUGHS	180,795.
MERRILL LYNCH	33,320.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	215,925.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
AMERIPRISE FINANCIAL	30,883.	0.	30,883.
FROM PASSTHROUGHS	244,280.	0.	244,280.
MERRILL LYNCH	122,220.	0.	122,220.
STEPHENS	90,266.	0.	90,266.
UBS	203,890.	0.	203,890.
TOTAL TO FM 990-PF, PART I, LN 4	691,539.	0.	691,539.

FORM 990-PF RENTAL EXPENSES STATEMENT 3

DESCRIPTION	ACTIVITY NUMBER	AMOUNT	TOTAL
NET RENTAL LOSS		135,375.	
- SUBTOTAL -	1		135,375.
TOTAL RENTAL EXPENSES			135,375.
NET RENTAL INCOME TO FORM 990-PF, PART I, LINE 5B			<135,375.>

FORM 990-PF	OTHER INCOME	STATEMENT	4
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DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
ORDINARY INCOME FROM PASSTHROUGH ENTITIES	440,214.	440,214.	
OTHER INCOME FROM PASSTHROUGH ENTITIES	<14,686.> 210.	<14,686.> 210.	
TAX EXEMPT INCOME			
TOTAL TO FORM 990-PF, PART I, LINE 11	425,738.	425,738.	

FORM 990-PF	ACCOUNTING FEES	STATEMENT	5
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
TAX PREPARATION AND AUDIT	10,400.	10,400.		0.
TO FORM 990-PF, PG 1, LN 16B	10,400.	10,400.		0.

FORM 990-PF	OTHER PROFESSIONAL FEES	STATEMENT	6
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
MANAGEMENT FEES	446,025.	446,025.		0.
CONTRACT SERVICES	13,000.	13,000.		0.
TO FORM 990-PF, PG 1, LN 16C	459,025.	459,025.		0.

FORM 990-PF

TAXES

STATEMENT

7

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FOREIGN TAXES WITHHELD	24,375.	24,375.		0.
PROPERTY TAXES	1,737.	1,737.		0.
BACKUP WITHHOLDING	6.	6.		0.
TO FORM 990-PF, PG 1, LN 18	26,118.	26,118.		0.

FORM 990-PF

OTHER EXPENSES

STATEMENT

8

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FROM PASSTHROUGH ENTITIES	264,087.	264,087.		0.
BANK FEES	600.	0.		0.
MISCELLANEOUS	731.	0.		0.
DUES AND MEMBERSHIPS	225.	0.		0.
NONDEDUCTIBLES	1,843.	0.		0.
PRIOR YEAR CONTRIBUTION RETURNED	<1600000.>	0.		0.
NET RENTAL LOSS	135,375.	0.		0.
TO FORM 990-PF, PG 1, LN 23	<1197139.>	264,087.		0.

FORM 990-PF

CORPORATE STOCK

STATEMENT

9

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
AMERIPRISE	1,151,325.	1,180,554.
UBS - EARNEST MID-CAP	765,422.	996,188.
UBS - HORIZON	1,269,703.	1,565,793.
UBS - NWQ INTERNATIONAL	1,055,557.	893,130.
UBS - EARNEST SMALL-CAP	1,043,157.	1,344,028.
UBS - NEWGATE	862,076.	802,263.
UBS - ALTERNATIVE INVESTMENTS	6,101,790.	5,780,929.
UBS - HORIZON RESEARCH	1,268,983.	1,333,453.
STEPHENS, INC	1,915,849.	2,403,930.
UBS - TAXABLE FIXED	113,473.	117,382.
UBS - MAIN/BLACKROCK	488,019.	523,883.
UBS - PIMCO/POLEN	468,442.	516,815.
TOTAL TO FORM 990-PF, PART II, LINE 10B	16,503,796.	17,458,348.

FORM 990-PF	CORPORATE BONDS	STATEMENT 10
DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
FIXED INCOME BONDS - ML	894,082.	922,500.
FIXED INCOME BONDS - STEPHENS	116,851.	119,580.
UBS - TAXABLE FIXED	1,404,888.	1,463,788.
TOTAL TO FORM 990-PF, PART II, LINE 10C	2,415,821.	2,505,868.

FORM 990-PF	OTHER INVESTMENTS	STATEMENT	11
DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
DEUTSCHE BANK-OTHER	COST	405,462.	273,384.
BAIN CAPITAL FUND IV	COST	97,840.	88,518.
BAIN CAPITAL FUND VI	COST	59,987.	59,039.
BROOKSIDE CAPITAL PARTNERS FUND	COST	11,124,426.	12,005,576.
CAROUSEL CAPITAL PARTNERS	COST	<119,267.>	31,671.
CAROUSEL CAPITAL PARTNERS II	COST	129,330.	256,255.
DLJ HICKS MUSE PARTNERS	COST	<130,665.>	57,229.
EAGLE POINT PARTNERS	COST	624,047.	624,047.
FIFTH AVENUE TECHNOLOGY GROWTH FUND	COST	2,710,077.	2,710,077.
GENEVA ASSOCIATES MERCHANT BANKING PARTNERS I	COST	<48,878.>	0.
M&M PARTNERS	COST	163,861.	300,426.
MAVERICK FUND	COST	2,616,484.	4,099,772.
OLD WESTBURY PRIVATE CAPITAL FUND	COST	74,442.	82,674.
OLD WESTBURY PRIVATE CAPITAL FUND II	COST	792,314.	579,099.
OLD WESTBURY GLOBAL PRIVATE EQUITY FUND	COST	75,230.	100,749.
THE FOREST AT ASHEVILLE PROPERTIES	COST	<621,396.>	0.
TOWER ASSOCIATES	COST	<27,814.>	0.
BELLTOWNE LAKE APTS	COST	105,393.	105,154.
MERRILL LYNCH - OTHER	COST	3,876,722.	4,458,276.
ABSOLUTE RETURN CAPITAL PTRS	COST	2,929,140.	2,977,784.
BELL FUND I LLC	COST	174,842.	195,789.
PEACHTREE GARDENS	COST	657,523.	657,523.
BELL FUND II LLC	COST	639,617.	674,272.
STEPHENS, INC- OTHER	COST	687,119.	721,734.
TOTAL TO FORM 990-PF, PART II, LINE 13		26,995,836.	31,059,048.

FORM 990-PF

PART VIII - LIST OF OFFICERS, DIRECTORS
TRUSTEES AND FOUNDATION MANAGERS

STATEMENT 12

NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN- SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
DALTON L. MCMICHAEL, JR. 441 CARRIAGE DRIVE STONEVILLE, NC 27048	PRESIDENT/DIRECTOR 1.00	0.	0.	0.
FLAVEL MCMICHAEL GODFREY 4849 ORTEGA BLVD JACKSONVILLE, FL 32210	VICE PRES/DIRECTOR 1.00	0.	0.	0.
GAIL MCMICHAEL DREW 2026 TERRY ROAD DURHAM, NC 277121257	TREASURER/DIRECTOR 1.00	0.	0.	0.
WHITNEY BRIGMAN HEARD 818 QUAKER LANE HIGH POINT, NC 27262	SECRETARY/JUNIOR MEMBER 1.00	0.	0.	0.
ANNA DREW KIRK 7409 NEW FOREST LANE WAKE FOREST, NC 27587	JUNIOR MEMBER 1.00	0.	0.	0.
ANDREW MARTIN MIRACLE 212 WEAVER MINE TRAIL CHAPEL HILL, NC 27517	JUNIOR MEMBER 1.00	0.	0.	0.
TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII		0.	0.	0.

THE McMICHAEL FAMILY FOUNDATION
2012 CONTRIBUTIONS

<u>Recipient</u>	<u>Relationship</u>	<u>Fdn Status of Recipient</u>	<u>Purpose</u>	<u>Amount</u>
1 in 9 8024 Glenwood Avenue, Suite 200 Raleigh, NC 27612		None		10,000
Agnes Scott College 141 East College Avenue Decatur, GA 30030-9802	Flavel McMichael Godfrey is alumna	None	Annual Fund	20,000
Alleghany Cares 25 Womble Street Sparta, NC 28675	None	None	General Support	5,000
Alleghany County Rescue Squad P. O. Box 351 Sparta, NC 28675	None	None	General Support	4,000
American Cancer Society of NE Florida 1430 Prudential Drive Jacksonville, FL 32207	None	None	Laureate Society of Jacksonville	20,000
American Red Cross High Point/Thomasville Chapter 815 Phillips Avenue High Point, NC 27262	None	None	General Support	1,000
American Red Cross of Rockingham County 3692 NC Hwy 14 Reidsville, NC 27320	None	None	Food Pantry	5,000
Annie Penn Hospital Foundation 618 South Main Street Reidsville, NC 27320	None	None	Western Roc. Co. Family Medicine	20,000
Barry L. Joyce Local Cancer Support Fund 141 St. Andrews Street Stoneville, NC 27048	None	None	General Support	38,645
Blessed Sacrament School 515 Hillcrest Avenue Burlington, NC 27215	None	None	General Support	5,000

THE McMICHAEL FAMILY FOUNDATION

2012 CONTRIBUTIONS

<u>Recipient</u>	<u>Relationship</u>	<u>Fdn. Status of Recipient</u>	<u>Purpose</u>	<u>Amount</u>
Boys and Girls Club of Greater High Point P.O. Box 2834 High Point, NC 27261	None	None	General Support	1,000
Camp Sea Gull & Camp Seafarer 218 Sea Gull Landing Arapahoe, NC 28510	None	None	Camp Annual Fund	2,500
Campbell University P. O. Box 116 Buies Creek, NC 27506	Anna Drew Kirk is alumna and is on the Board of Trustees	None	20,000 Gail McMichael Drew Scholarship 10,000 The School of Osteopathic Medicine	30,000
Cherry Lane Volunteer Fire Department P O. Box 162 Roaring Gap, NC 28668	None	None	General Support	4,000
Cummer Museum of Art & Gardens 829 Riverside Avenue Jacksonville, FL 32204	None	None	General Support	10,000
Cystic Fibrosis Foundation 2301 Stonehenge Drive, Suite 200 Raleigh, NC 27615	None	None	Research	43,072
Domestic Violence Shelter and Services Inc. PO Box 1555 Wilmington, NC 28402	None	None	Renovation of Shelter	5,000
Durham Nativity School P. O. Box 3537 Durham, NC 27702	None	None	Scholarship Fund	19,000
Durham Rescue Mission P.O. Box 11368 Durham, NC 27703		None	\$25,000 - General Fund \$50,000 - Capital Campaign	75,000
Eden Family YMCA 301 South Kennedy Street Eden, NC 27288		None		10,000

THE McMICHAEL FAMILY FOUNDATION

2012 CONTRIBUTIONS

<u>Recipient</u>	<u>Relationship</u>	<u>Fdn. Status of Recipient</u>	<u>Purpose</u>	<u>Amount</u>
Elon University Campus Box 2600 Elon, NC 27244	Dalton L. McMichael, Jr. and Gail McMichael Drew are board members Paul Brigman is alumnus	None	\$200,000 school of law scholarship endowment \$50,000 Multifaith Center \$800,000 on pledge accelerated due to refund	1,050,000
Elon University Law School 201 N. Greene Street Greensboro, NC 27401	None	None	80,000 "Lane Scholars" scholarship fund 10,000 Law School Annual Fund	90,000
Faith Baptist Church 249 Holden Road Youngsville, NC 27596	None	None	The Building Fund	20,000
Family Service of High Point 1401 Long Street High Point, NC 27262	Brack Brigman is on the Board	None	\$7500 - HP Oyster Roast 2013 sponsorship \$2000 - general support	9,500
Fellowship of Christian Athletes 4035 Arrowhead Drive Hickory, NC 28601		None	FCA Baseball	10,000
Fight Like Paxton 13124 Six Forks Road Raleigh, NC 27614		None		10,000
First Choice Pregnancy Solutions 853-B Wake Forest Business Park Wake Forest, NC 27587		None		10,000
Foxcroft School P. O. Box 5555 Middleburg, VA 20118-5555	Katherine Miracle Bennett is alumna	None	General Support	5,000
Free Clinic of Rockingham County P O. Box 2668 Reidsville, NC 27323	None	None	General Support	5,000
Friends of Western Rockingham County Public Libraries 101 N. 10th Avenue Mayodan, NC 27027	None	None	New Library Building Fund	400,000

THE McMICHAEL FAMILY FOUNDATION
2012 CONTRIBUTIONS

<u>Recipient</u>	<u>Relationship</u>	<u>Fdn. Status of Recipient</u>	<u>Purpose</u>	<u>Amount</u>
Golfers Against Cancer 1507 Allendale Road Greensboro, NC 27408	None	None	General Support	5,000
Greensboro Montessori School 2856 Horse Pen Creek Road Greensboro, NC 27410		None		20,000
Guilford College 5800 W. Friendly Avenue Greensboro, NC 27499-2406	None	None	\$20,000 - General Fund \$200,000 - Fitness Center \$800,000 on pledge accelerated due to refund	1,020,000
Habitat for Humanity 20 North 4th Street Wilmington, NC 26401		None		5,000
High Point Area Arts Council 305 N. Main St., Suite 222 High Point, NC 27260	None	None	General Support	500
High Point Community Theatre P. O. Box 1152 High Point, NC 27261	None	None	General Support	500
High Point Museum 1859 East Lexington Avenue High Point, NC 27262	None	None	General Support	1,000
High Point Public Library Foundation P. O. Box 2530 High Point, NC 27261-2530	None	None	General Support	1,000
High Point Regional Health System P. O. Box HP-5, 601 N. Elm St. High Point, NC 27261	Paul Brignman is HPRHS foundation board member	None	\$10,000 - Pink Ribbon Event \$2,000 - HPRHS Foundation \$500 - The Young Advocates Society	12,500
High Point Theatre 220 East Commerce Avenue High Point, NC 27260	None	None	General Support	500

THE McMICHAEL FAMILY FOUNDATION

2012 CONTRIBUTIONS

<u>Recipient</u>	<u>Relationship</u>	<u>Fdn. Status of Recipient</u>	<u>Purpose</u>	<u>Amount</u>
Hope Reins PO Box 99152 Raleigh, NC 27624		None		5,000
Hospice of Rockingham County, Inc. P. O. Box 281 Wentworth, NC 27375	None	None	General Fund	84,125
Hospice of the Piedmont, Inc. 1801 Westchester Drive High Point, NC 27262	None	None	General Support	1,000
Hugh Chatham Memorial Hospital 180 Parkwood Drive Elkin , NC 28621		None		10,000
Instruments for Africa 6101 Silverleaf Lane Garland, TX 75043		None	Toubab Brewe Royalties	5,000
Jacksonville Symphony Association 300 West Water St., Suite 200 Jacksonville, FL 32202	None	None	Annual Fund	7,500
Juvenile Diabetes Research Foundation International 26 Broadway, 14th Floor New York, NY 10004	None	None	Research	25,000
Madison Presbyterian Church 204 W. Decatur Street Madison, NC 27025	Some of McMichael Family are members	None	General Support	10,000
Madison-Mayodan Recreation Dept. 300 S. Second Ave., P. O. Box 206 Mayodan, NC 27027	None	None	General Support	2,500
Madison-Rockingham Rescue Squad 204 E. Murphy St. Madison, NC 27025	None	None	General Support	10,000

THE McMICHAEL FAMILY FOUNDATION
2012 CONTRIBUTIONS

<u>Recipient</u>	<u>Relationship</u>	<u>Fdn. Status of Recipient</u>	<u>Purpose</u>	<u>Amount</u>
MANNA Food Bank 627 Swannanoa River Road Asheville, NC 28805	None	None		30,000
Mary Baldwin College PO Box 9983 Staunton, VA 24402-9983	Gail McMichael Lane is alumna	None	Gail McMichael Lane Endowed Scholarship	20,000
Meredith College 3800 Hillsborough Street Raleigh, NC 27607	None	None	Learning Center at Meredith College	10,000
Mountain Housing Opportunities 64 Clingman Avenue, Suite 101 Asheville, NC 28801	None	None		30,000
National Children's Cancer Society 1 South Memorial Drive, Suite 800 St. Louis, MO 63102	None	None	In Memory of Lily Blackman	1,000
National MS Society - North Florida Chapter 4237 Salisbury Road, Suite 406 Jacksonville, FL 32216	None	None	FL, St. Augustine - Bike MS PGA TOUR Cycle to the Shore	1,000
North Carolina Textile Foundation College of Textiles North Carolina State University Campus Box 8301 Raleigh, NC 27695-8301	D. L. McMichael, Jr. is alumnus	None	General Fund	10,000
North Carolina Zoological Society 4403 Zoo Parkway Asheboro, NC 27205	None	None		2,045
North Raleigh Christian Academy 7300 Perry Creek Road Raleigh, NC 27616	None	None	Next Step Campaign	10,645

THE McMICHAEL FAMILY FOUNDATION
2012 CONTRIBUTIONS

<u>Recipient</u>	<u>Relationship</u>	<u>Fdn. Status of Recipient</u>	<u>Purpose</u>	<u>Amount</u>
Oak Grove Baptist Church 4543 NC Highway 772 Madison, NC 27025	None	None	Children's Ministry	5,000
Old Salem, Inc 600 South Main Street Winston-Salem, NC 27101-5398	None	None	General Support	20,000
Rabon Gap - Nacoochee School 339 Nacoochee Drive Rabon Gap, GA 30568		None	Anna Drew Scholarship	20,000
Rainbow Mountain Children's School 574 Haywood Road Asheville, NC 28806		None	preschool playground fund	3,645
Randolph Macon Academy 200 Academy Drive Front Royal, VA 22630		None	Edward H. Lane, III & Lee Stinson Lane Scholarship	50,000
Rockingham County Help for Homeless, Inc. P. O. Box 544 Eden, NC 27289-054	None	None		25,000
Rockingham County Schools 511 Harrison Highway Eden, NC 27288	None	None	Governor's School Tuition	2,000
Rockingham Pregnancy Care Center 424 W. Kings Highway Eden, NC 27288	None	None	General Support	40,000
Rolling Ridge Riding 3758 Carvette Court High Point, NC 27265	None	None	General Support	25,000
Saint Mark's Episcopal Church 4129 Oxford Avenue Jacksonville, FL 32210		None	capital campaign	100,000

THE McMICHAEL FAMILY FOUNDATION
2012 CONTRIBUTIONS

<u>Recipient</u>	<u>Relationship</u>	<u>Fdn. Status of Recipient</u>	<u>Purpose</u>	<u>Amount</u>
St. Vincent's Foundation 1800 Barrs Street Jacksonville, FL 32203	None	None	\$100,000 - St. Vincent's Mission \$100,000 - Image Guided Radiotherapy	200,000
Salem Academy & College 601 South Church Street Winston-Salem, NC 27101	Flavel McMichael Godfrey and Gail McMichael Drew are alumnae	None	\$20,000 - Annual Fund \$15,000 - Ruth Krouskup Scholarship Fund	35,000
Salvation Army: High Point Corps 301 West Green Drive High Point, NC 27260	None	None	General Support	1,000
Second Harvest Food Bank of Northwest NC, Inc. 3655 Reed Street Winston-Salem, NC 27107	None	None	General Support	22,500
Shiloh Volunteer Fire Department 3320 Settle Bridge Road Stoneville, NC 27048	None	None	General Support	22,500
Stoneville Volunteer Fire Department P. O. Box 71, 101 Smith Street Stoneville, NC 27048	None	None	General Support	28,500
The Bowman Gray School of Medicine of WFU PO Box 571021 Medical Center Boulevard Winston-Salem, NC 27157-1021	Dalton L. McMichael, Jr. is on Board of Visitors	None	Louise McMichael Miracle Fund in honor of Dr. Glenn Lesser, M. D. - Hematology and Oncology Research	73,073
The Piedmont School, Inc. 15 Old Mill Road High Point, NC 27265	None	None	General Support	1,000
The Rollins Fund 1000 Holt Avenue - 2750 Winter Park, FL 32789-4499	Katherine Miracle Bennett is alumna	None	Classical Studies Department	5,000

THE McMICHAEL FAMILY FOUNDATION
2012 CONTRIBUTIONS

<u>Recipient</u>	<u>Relationship</u>	<u>Fdn. Status of Recipient</u>	<u>Purpose</u>	<u>Amount</u>
Theatre Arts Gallery 220 East Commerce Avenue High Point, NC 27260	Whitney Brigman Heard is board member	None		7,500
UNC-TV North Carolina Public Television P. O. Box 14900 Research Triangle Park, NC 27709-4900	None	None	General Support	500
United Way of Greater High Point 201 Church Avenue High Point, NC 27262	None	None	Community Care Fund	1,000
United Way of NE Florida 1301 Riverplace Blvd., Suite 400 Jacksonville, FL 32207	None	None	de Tocqueville Society	20,000
United Way of Rockingham County P. O. Box 317 Wentworth, NC 27375	None	None	General Support	40,000
University of North Carolina Campus Box 6100 Chapel Hill, NC 27599-3500	Whitney Brigman Heard is an alumna	None	Whitney Brigman Heard Scholarship	1,500
Wentworth Presbyterian Church 1028 NC High way 704 Madison, NC 27025	None	None	General Support	12,000
Wesley Memorial United Methodist Church 1225 Chestnut Drive High Point, NC 27262	Whitney Brigman Heard and Paul Brigman are members	None	general support	3,000
West End Ministries, Inc 901 West English Road High Point, NC 27262		None	food ministry	1,000

THE McMICHAEL FAMILY FOUNDATION
2012 CONTRIBUTIONS

<u>Recipient</u>	<u>Relationship</u>	<u>Fdn. Status of Recipient</u>	<u>Purpose</u>	<u>Amount</u>
Westchester Country Day School 2045 N. Old Greensboro Road High Point, NC 27265	None	None	\$25,400 - Annual Fund \$8,000 - Coaching Education \$2,500 - Golf Tournament \$5,000 - Cafetorium Speaker/Stage Project \$25,000 - Cafetorium bleachers \$5000 - Auction sponsorship \$200 - Yearbook ad \$100 - Playbill ad	81,200
Western Rockingham County YMCA 301 Kennedy Avenue Eden, NC 27288	None	None	General Support	20,000
World Wildlife Fund 1250 Twenty-Fourth Street, NW PO Box 96555 Washington, DC 20077-7789	None	None	Animal Adoptions	2,550
YMCA of High Point P. O. Box 6258 High Point, NC 27262-6258	None	None	Friends of Youth	1,000
YWCA of High Point 112 Gatewood Avenue High Point, NC 27262	None	None	General Support	1,000
			TOTAL	4,150,000