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

2011

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

For calendar year 2011 or tax year beginning DEC 1, 2011, and ending NOV 30, 2012

Name of foundation THE W.J. AND LILLIAN KEMLER FOUNDATION MARGARET SAVAGE, PRESIDENT		A Employer identification number 38-3384888
Number and street (or P.O. box number if mail is not delivered to street address) 39300 W. TWELVE MILE ROAD	Room/suite 100	B Telephone number (248) 579-1100
City or town, state, and ZIP code FARMINGTON HILLS, MI 48331-2989		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) \$ 1,063,351.	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		5,843.	5,843.		STATEMENT 1
4 Dividends and interest from securities		28,941.	28,941.		STATEMENT 2
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		140,253.			
b Gross sales price for all assets on line 6a		1,323,998.			
7 Capital gain net income (from Part IV, line 2)			140,253.		
8 Net short-term capital gain					
9 Income modifications					
10a Gross sales less returns and allowances					
b Less Cost of goods sold					
c Gross profit or (loss)					
11 Other income					
12 Total. Add lines 1 through 11		175,037.	175,037.		
13 Compensation of officers, directors, trustees, etc		0.	0.		0.
14 Other employee salaries and wages					
15 Pension plans, employee benefits					
16a Legal fees STMT 3		18,900.	0.		0.
b Accounting fees					
c Other professional fees					
17 Interest					
18 Taxes STMT 4		411.	411.		0.
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses STMT 5		14,947.	14,874.		0.
24 Total operating and administrative expenses Add lines 13 through 23		34,258.	15,285.		0.
25 Contributions, gifts, grants paid		76,047.			76,047.
26 Total expenses and disbursements. Add lines 24 and 25		110,305.	15,285.		76,047.
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		64,732.			
b Net investment income (if negative enter -0-)			159,752.		
c Adjusted net income (if negative, enter -0-)				N/A	

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Part II Balance Sheets Attached schedules and amounts in the description column should be for end-of-year amounts only		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing			
	2 Savings and temporary cash investments	43,811.	67,892.	67,892.
	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 STMT 6	157,710.	0.	0.
	b Investments - corporate stock STMT 7	734,859.	969,649.	995,459.
	c Investments - corporate bonds STMT 8	36,429.	0.	0.
11 Investments - land, buildings, and equipment basis ▶				
Less: accumulated depreciation ▶				
12 Investments - mortgage loans				
13 Investments - other				
14 Land, buildings, and equipment: basis ▶				
Less: accumulated depreciation ▶				
15 Other assets (describe ▶)				
16 Total assets (to be completed by all filers)	972,809.	1,037,541.	1,063,351.	
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
	22 Other liabilities (describe ▶)			
23 Total liabilities (add lines 17 through 22)	0.	0.		
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☐			
	and complete lines 24 through 26 and lines 30 and 31.			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☒			
	and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds	1,558,812.	1,558,812.	
28 Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.		
29 Retained earnings, accumulated income, endowment, or other funds	-586,003.	-521,271.		
30 Total net assets or fund balances	972,809.	1,037,541.		
31 Total liabilities and net assets/fund balances	972,809.	1,037,541.		

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	972,809.
2 Enter amount from Part I, line 27a	2	64,732.
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	1,037,541.
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	1,037,541.

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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 MERRILL LYNCH 04M04 - SEE ATTACHED		01/01/10	11/30/12
b CASH IN LIEU		01/01/10	11/30/12
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 1,323,934.		1,183,745.	140,189.
b 64.			64.
c			
d			
e			

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a			140,189.
b			64.
c			
d			
e			

2 Capital gain net income or (net capital loss)	If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7	2	140,253.
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	118,088.	1,130,003.	.104502
2009	58,986.	1,101,140.	.053568
2008	74,605.	1,003,583.	.074339
2007	99,746.	1,587,101.	.062848
2006	70,593.	1,839,314.	.038380

2 Total of line 1, column (d)	2	.333637
3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	.066727
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	1,060,664.
5 Multiply line 4 by line 3	5	70,775.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	1,598.
7 Add lines 5 and 6	7	72,373.
8 Enter qualifying distributions from Part XII, line 4	8	76,047.

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.

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

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary-see instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b		1	1,598.
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0.
3 Add lines 1 and 2		3	1,598.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	1,598.
6 Credits/Payments:			
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a	2,191.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	2,191.	
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	593.	
11 Enter the amount of line 10 to be: Credited to 2012 estimated tax	11	0.	

Part VII-A Statements Regarding Activities

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

N/A

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Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► NONE	13	X	
14	The books are in care of ► REHMANN ROBSON Telephone no. ► (248) 579-1100 Located at ► 39300 W. TWELVE MILE ROAD, SUITE 100, FARMINGTON ZIP+4 ► 48331-2989			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year	15	N/A	
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ►	16	Yes	No X

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

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

		Yes	No
1a	During the year did the foundation (either directly or indirectly):		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ No		
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6)	Agree to pay money or property to a government official? (Exception Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here	N/A	1b
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011?		1c X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):		
a	At the end of tax year 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? ☐ Yes ☒ No If "Yes," list the years ►		
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions.)	N/A	2b
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ►		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b	If "Yes," did it have excess business holdings in 2011 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969; (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2011.)	N/A	3b
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		4a X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011?		4b X

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Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)**5a** During the year did the foundation pay or incur any amount to:

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No**b** If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

N/A

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

6b

X

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?☐ Yes ☒ No**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?

N/A

7b

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1** List all officers, directors, trustees, foundation managers and their compensation.

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
MARGARET SAVAGE	PRESIDENT			
39300 W. TWELVE MILE RD, STE 100				
FARMINGTON HILLS, MI 48331	5.00	0.	0.	0.
JAMES SAVAGE	DIRECTOR			
39300 W. TWELVE MILE RD, STE 100				
FARMINGTON HILLS, MI 48331	1.00	0.	0.	0.
CAROLYN MCCARREN	DIRECTOR			
39300 W. TWELVE MILE RD, STE 100				
FARMINGTON HILLS, MI 48331	0.00	0.	0.	0.

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

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

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

0

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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	
SEE STATEMENT 9	0.
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.

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

1 Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a Average monthly fair market value of securities	1a	1,030,376.
b Average of monthly cash balances	1b	46,440.
c Fair market value of all other assets	1c	
d Total (add lines 1a, b, and c)	1d	1,076,816.
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	1,076,816.
4 Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	16,152.
5 Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	1,060,664.
6 Minimum investment return. Enter 5% of line 5	6	53,033.

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	53,033.
2a Tax on investment income for 2011 from Part VI, line 5	2a	1,598.
b Income tax for 2011. (This does not include the tax from Part VI.)	2b	
c Add lines 2a and 2b	2c	1,598.
3 Distributable amount before adjustments. Subtract line 2c from line 1	3	51,435.
4 Recoveries of amounts treated as qualifying distributions	4	0.
5 Add lines 3 and 4	5	51,435.
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	51,435.

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	76,047.
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	76,047.
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	1,598.
6 Adjusted qualifying distributions. Subtract line 5 from line 4	6	74,449.

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

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Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				51,435.
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2011:				
a From 2006				
b From 2007				
c From 2008				
d From 2009				
e From 2010				32,072.
f Total of lines 3a through e	32,072.			
4 Qualifying distributions for 2011 from Part XII, line 4: ► \$				76,047.
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				51,435.
e Remaining amount distributed out of corpus	24,612.			
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	56,684.			
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2010. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2011. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2012				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2006 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	56,684.			
10 Analysis of line 9:				
a Excess from 2007				
b Excess from 2008				
c Excess from 2009				
d Excess from 2010	32,072.			
e Excess from 2011	24,612.			

N/A

- (4) Gross investment income**

[illegible]Form **990-PF** (2011)

THE W.J. AND LILLIAN KEMLER FOUNDATION

Form 990-PF (2011)

MARGARET SAVAGE, PRESIDENT

38-3384888

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Part XV Supplementary Information (continued)

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year				
AUXILIARY FOR JEWISH SENIOR LIFE - WALK OF AGES 6710 WEST MAPLE ROAD WEST BLOOMFIELD, MI 48322	NONE	PUBLIC CHARITY	UNRESTRICTED USE	10,000.
MICHIGAN HISTORIC FOUNDATION PO BOX 17035 LANSING, MI 48901	NONE	PUBLIC CHARITY	UNRESTRICTED USE	15,000.
OAKLAND UNIVERSITY GIFTING ACCOUNT 2200 NORTH SQUIRREL ROAD ROCHESTER, MI 48309	NONE	COLLEGE	UNRESTRICTED USE	30,000.
ST. MARY'S HIGH SCHOOL 2525 NORTH THIRD STREET PHOENIX, AZ 85004	NONE	SCHOOL	SCHOLARSHIP & BENEFIT FUND	4,000.
UNIVERSITY OF MICHIGAN 3003 SOUTH STATE STREET, SUITE 8000 ANN ARBOR, MI 49109	NONE	UNIVERSITY	MICHIGAN RADIO	10,000.
Total			SEE CONTINUATION SHEET(S) ▶ 3a	76,047.
b Approved for future payment				
NONE				
Total			▶ 3b	0.

Form 990-PF (2011)

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

Enter gross amounts unless otherwise indicated.	Unrelated business income		Excluded by section 512 513, or 514		(e) Related or exempt function income
	(a) Business code	(b) Amount	(c) Exclu- sion code	(d) Amount	
1 Program service revenue:					
a _____					
b _____					
c _____					
d _____					
e _____					
f _____					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments			14	5,843.	
4 Dividends and interest from securities			14	28,941.	
5 Net rental income or (loss) from real estate:					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	140,253.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue:					
a _____					
b _____					
c _____					
d _____					
e _____					
12 Subtotal. Add columns (b), (d), and (e)		0.		175,037.	0.
13 Total. Add line 12, columns (b), (d), and (e)				175,037.	175,037.

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

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

[illegible]

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

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

[illegible]

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

b If "Yes," complete the following schedule.		
(a) Name of organization	(b) Type of organization	(c) Description of relationship
N/A		

Sign Here	Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge					May the IRS discuss this return with the preparer shown below (see instr.)? ☒ Yes ☐ No
	Signature of officer or trustee <i>Margaret H. Savage</i>		Date <i>4-12-13</i>	Title PRESIDENT		
Paid Preparer Use Only	Print/Type preparer's name LARRY SLUTSKY, CPA/PFS, CFP		Preparer's signature <i>[Signature]</i>	Date 04/08/13	Check ☐ if self-employed	PTIN P00104020
	Firm's name ▶ REHMANN ROBSON				Firm's EIN ▶ 38-3635706	
	Firm's address ▶ 39300 W TWELVE MILE RD SUITE 100 FARMINGTON HILLS, MI 48331-2989				Phone no. 248-579-1100	

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3 Grants and Contributions Paid During the Year (Continuation)**Total from continuation sheets**

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

SOURCE	AMOUNT
ACCRETION/AMORTIZATION	1,327.
MERRILL LYNCH - INT PAID ON PURCHASES	-68.
MERRILL LYNCH 4267	15.
MERRILL LYNCH 4M04	4,569.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	5,843.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
MERRILL LYNCH 4M04	28,941.	0.	28,941.
TOTAL TO FM 990-PF, PART I, LN 4	28,941.	0.	28,941.

FORM 990-PF LEGAL FEES STATEMENT 3

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL FEES	18,900.	0.		0.
TO FM 990-PF, PG 1, LN 16A	18,900.	0.		0.

FORM 990-PF TAXES STATEMENT 4

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FOREIGN TAXES PAID	411.	411.		0.
TO FORM 990-PF, PG 1, LN 18	411.	411.		0.

FORM 990-PF	OTHER EXPENSES			STATEMENT	5
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
INVESTMENT MANAGEMENT FEES	14,866.	14,866.			0.
INVESTMENT EXPENSE	81.	8.			0.
TO FORM 990-PF, PG 1, LN 23	14,947.	14,874.			0.

FORM 990-PF	U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS			STATEMENT	6
DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE	
GOVERNMENT SECURITIES (619-04M04)	X		0.		0.
TOTAL U.S. GOVERNMENT OBLIGATIONS					
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS					
TOTAL TO FORM 990-PF, PART II, LINE 10A			0.		0.

FORM 990-PF	CORPORATE STOCK		STATEMENT	7
DESCRIPTION			BOOK VALUE	FAIR MARKET VALUE
STOCKS (619-04M04)			969,649.	995,459.
TOTAL TO FORM 990-PF, PART II, LINE 10B			969,649.	995,459.

FORM 990-PF	CORPORATE BONDS		STATEMENT	8
DESCRIPTION			BOOK VALUE	FAIR MARKET VALUE
CORPORATE BONDS (619-04M04)			0.	0.
TOTAL TO FORM 990-PF, PART II, LINE 10C			0.	0.

FORM 990-PF	SUMMARY OF DIRECT CHARITABLE ACTIVITIES	STATEMENT	9
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ACTIVITY ONE

THE FOUNDATION ACCOMPLISHES ITS CHARITABLE PURPOSES SOLELY
THROUGH A PROGRAM OF MAKING CHARITABLE GIFTS AND GRANTS AND
DOES NOT CONDUCT ANY DIRECT CHARITABLE ACTIVITIES OR
PROGRAMS

EXPENSES

TO FORM 990-PF, PART IX-A, LINE 1

0.

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
ABBOTT LABS	2/8/2012	10/10/2012	14.00	778.00	984.00	206.00
ABBOTT LABS	2/7/2012	10/10/2012	20.00	1,114.00	1,406.00	292.00
ABBOTT LABS	2/6/2012	10/10/2012	57.00	3,153.00	4,008.00	855.00
ABBOTT LABS	10/4/2010	10/10/2012	62.00	3,255.00	4,360.00	1,105.00
ABBOTT LABS	10/4/2010	9/7/2012	4.00	210.00	266.00	56.00
ABBOTT LABS	10/4/2010	9/5/2012	4.00	210.00	263.00	53.00
ABBOTT LABS	9/27/2010	8/30/2012	8.00	417.00	524.00	107.00
ABBOTT LABS	9/27/2010	4/3/2012	20.00	1,042.00	1,222.00	180.00
ACCENTURE PLC SHS	3/5/2012	10/10/2012	39.00	2,363.00	2,712.00	349.00
ACCENTURE PLC SHS	3/5/2012	9/7/2012	2.00	121.00	128.00	7.00
ACCENTURE PLC SHS	3/5/2012	9/5/2012	1.00	61.00	62.00	1.00
ACCENTURE PLC SHS	3/5/2012	4/3/2012	3.00	182.00	195.00	13.00
ACCO BRANDS CORP	9/13/2012	10/10/2012	49.00	342.00	308.00	(34.00)
ACCO BRANDS CORP	9/12/2012	10/10/2012	64.00	444.00	403.00	(41.00)
ACCO BRANDS CORP	2/15/2012	7/31/2012	9.00	90.00	76.00	(14.00)
ACCO BRANDS CORP	1/12/2010	7/31/2012	14.00	134.00	119.00	(15.00)
ACCO BRANDS CORP	1/12/2010	5/2/2012	8.00	77.00	87.00	10.00
ACE LIMITED	10/5/2011	10/10/2012	22.00	1,323.00	1,707.00	384.00
ACE LIMITED	10/5/2011	9/7/2012	1.00	60.00	75.00	15.00
ACE LIMITED	10/5/2011	4/3/2012	2.00	120.00	147.00	27.00
ACTIVISION BLIZZARD INC	9/19/2012	9/28/2012	18.00	213.00	203.00	(10.00)
ACTIVISION BLIZZARD INC	9/5/2012	9/28/2012	5.00	59.00	56.00	(3.00)
ACTIVISION BLIZZARD INC	9/2/2011	9/28/2012	26.00	296.00	293.00	(3.00)
ACTIVISION BLIZZARD INC	5/27/2011	9/28/2012	31.00	357.00	349.00	(8.00)
ACTIVISION BLIZZARD INC	3/10/2011	9/28/2012	83.00	921.00	936.00	15.00
ACTIVISION BLIZZARD INC	3/10/2011	9/7/2012	3.00	33.00	36.00	3.00
ACTIVISION BLIZZARD INC	3/10/2011	5/29/2012	8.00	89.00	95.00	6.00
ACTIVISION BLIZZARD INC	2/23/2011	5/29/2012	63.00	680.00	751.00	71.00
ACTIVISION BLIZZARD INC	2/23/2011	5/4/2012	57.00	616.00	704.00	88.00
ACTIVISION BLIZZARD INC	2/23/2011	4/3/2012	9.00	97.00	115.00	18.00
ACXIOM CORP COM	9/5/2012	10/10/2012	1.00	18.00	18.00	-
ACXIOM CORP COM	9/2/2011	10/10/2012	2.00	21.00	35.00	14.00
ACXIOM CORP COM	3/30/2011	10/10/2012	53.00	723.00	928.00	205.00
ACXIOM CORP COM	3/30/2011	9/7/2012	1.00	14.00	18.00	4.00
ACXIOM CORP COM	3/30/2011	4/3/2012	3.00	41.00	44.00	3.00
ADT CORP SHS	9/6/2011	10/10/2012	23.00	588.00	861.00	273.00
AETNA INC NEW	5/7/2012	10/10/2012	40.00	1,724.00	1,681.00	(43.00)
AETNA INC NEW	9/2/2011	10/10/2012	1.00	40.00	42.00	2.00
AETNA INC NEW	9/2/2010	10/10/2012	3.00	85.00	126.00	41.00
AETNA INC NEW	3/2/2009	10/10/2012	21.00	442.00	882.00	440.00
AETNA INC NEW	3/2/2009	9/10/2012	28.00	589.00	1,081.00	492.00
AETNA INC NEW	3/2/2009	9/7/2012	4.00	84.00	156.00	72.00
AETNA INC NEW	3/2/2009	9/5/2012	3.00	63.00	115.00	52.00
AETNA INC NEW	3/2/2009	6/11/2012	8.00	168.00	343.00	175.00
AETNA INC NEW	3/2/2009	4/3/2012	8.00	168.00	399.00	231.00
AFRICA OIL CORP	7/6/2012	10/10/2012	20.00	152.00	204.00	52.00
AFRICA OIL CORP	6/11/2012	10/10/2012	55.00	538.00	560.00	22.00
AFRICA OIL CORP	6/8/2012	10/10/2012	22.00	212.00	224.00	12.00
AFRICA OIL CORP	6/7/2012	10/10/2012	3.00	28.00	31.00	3.00
AFRICA OIL CORP	6/7/2012	10/10/2012	16.00	158.00	163.00	5.00
AFRICA OIL CORP	6/7/2012	9/7/2012	5.00	49.00	49.00	-
AFRICA OIL CORP	6/7/2012	9/7/2012	3.00	30.00	30.00	-
AGCO CORP COM	7/23/2009	10/10/2012	18.00	546.00	831.00	285.00

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
AGCO CORP COM	5/8/2009	9/7/2012	1.00	26.00	44.00	18.00
AGCO CORP COM	5/8/2009	4/3/2012	2.00	52.00	94.00	42.00
AGILENT TECHNOLOGIES INC	9/19/2012	10/10/2012	9.00	358.00	338.00	(20.00)
AGILENT TECHNOLOGIES INC	9/10/2012	10/10/2012	30.00	1,154.00	1,125.00	(29.00)
AGILENT TECHNOLOGIES INC	9/5/2012	10/10/2012	1.00	37.00	38.00	1.00
AGILENT TECHNOLOGIES INC	7/30/2012	10/10/2012	16.00	608.00	600.00	(8.00)
AGILENT TECHNOLOGIES INC	6/7/2012	10/10/2012	7.00	280.00	263.00	(17.00)
AGILENT TECHNOLOGIES INC	5/29/2012	10/10/2012	4.00	168.00	150.00	(18.00)
AGILENT TECHNOLOGIES INC	4/27/2012	10/10/2012	25.00	1,056.00	938.00	(118.00)
AGILENT TECHNOLOGIES INC	9/2/2011	10/10/2012	1.00	35.00	38.00	3.00
AGILENT TECHNOLOGIES INC	1/3/2011	10/10/2012	23.00	965.00	863.00	(102.00)
AGILENT TECHNOLOGIES INC	4/12/2010	10/10/2012	30.00	1,026.00	1,125.00	99.00
AGILENT TECHNOLOGIES INC	4/12/2010	9/7/2012	6.00	205.00	230.00	25.00
AGILENT TECHNOLOGIES INC	4/12/2010	4/3/2012	5.00	171.00	224.00	53.00
AGILENT TECHNOLOGIES INC	4/12/2010	3/5/2012	54.00	1,847.00	2,319.00	472.00
ALERE INC	6/7/2012	10/10/2012	16.00	311.00	339.00	28.00
ALERE INC	12/15/2011	10/10/2012	13.00	297.00	275.00	(22.00)
ALERE INC	12/14/2011	10/10/2012	15.00	338.00	318.00	(20.00)
ALERE INC	12/14/2011	9/7/2012	2.00	45.00	38.00	(7.00)
ALERE INC	12/14/2011	4/3/2012	3.00	68.00	78.00	10.00
ALLIANT ENERGY CORP	9/5/2012	10/10/2012	1.00	44.00	44.00	-
ALLIANT ENERGY CORP	2/15/2012	10/10/2012	6.00	255.00	265.00	10.00
ALLIANT ENERGY CORP	10/25/2010	10/10/2012	1.00	37.00	44.00	7.00
ALLIANT ENERGY CORP	10/22/2010	10/10/2012	6.00	219.00	265.00	46.00
ALLIANT ENERGY CORP	12/11/2007	10/10/2012	6.00	258.00	265.00	7.00
ALLIANT ENERGY CORP	12/11/2007	9/7/2012	1.00	43.00	45.00	2.00
ALLIANT ENERGY CORP	12/11/2007	8/30/2012	5.00	215.00	221.00	6.00
ALLIANT ENERGY CORP	12/11/2007	4/3/2012	1.00	43.00	43.00	-
ALLIANT TECHSYSTEMS INC	9/2/2011	10/10/2012	2.00	121.00	103.00	(18.00)
ALLIANT TECHSYSTEMS INC	8/22/2011	10/10/2012	1.00	58.00	51.00	(7.00)
ALLIANT TECHSYSTEMS INC	6/4/2010	10/10/2012	12.00	817.00	616.00	(201.00)
ALLIANT TECHSYSTEMS INC	6/4/2010	4/3/2012	1.00	68.00	51.00	(17.00)
ALTERA CORP COM	11/9/2010	4/30/2012	55.00	1,850.00	1,955.00	105.00
ALTERA CORP COM	11/8/2010	4/30/2012	1.00	34.00	36.00	2.00
ALTERA CORP COM	11/8/2010	4/3/2012	6.00	203.00	232.00	29.00
ALTERA CORP COM	11/8/2010	1/4/2012	35.00	1,182.00	1,304.00	122.00
ALTERA CORP COM	11/8/2010	1/3/2012	35.00	1,182.00	1,325.00	143.00
AMDOCS LIMITED	9/2/2011	9/12/2012	2.00	53.00	66.00	13.00
AMDOCS LIMITED	3/26/2009	9/12/2012	21.00	386.00	697.00	311.00
AMDOCS LIMITED	3/26/2009	9/7/2012	1.00	18.00	33.00	15.00
AMDOCS LIMITED	3/26/2009	4/3/2012	1.00	18.00	32.00	14.00
AMER EAGLE OUTFITTERS	9/5/2012	10/10/2012	2.00	45.00	44.00	(1.00)
AMER EAGLE OUTFITTERS	3/15/2012	10/10/2012	46.00	766.00	1,005.00	239.00
AMER EAGLE OUTFITTERS	3/15/2012	9/7/2012	1.00	17.00	23.00	6.00
AMER EAGLE OUTFITTERS	3/15/2012	4/3/2012	3.00	50.00	53.00	3.00
AMER EXPRESS COMPANY	12/14/2010	10/10/2012	32.00	1,483.00	1,853.00	370.00
AMER EXPRESS COMPANY	12/14/2010	9/7/2012	1.00	46.00	58.00	12.00
AMER EXPRESS COMPANY	12/14/2010	4/3/2012	4.00	185.00	234.00	49.00
AMERICAN FINL GRP HLDGS	9/5/2012	10/10/2012	1.00	38.00	38.00	-
AMERICAN FINL GRP HLDGS	3/19/2010	10/10/2012	14.00	397.00	534.00	137.00
AMERICAN FINL GRP HLDGS	3/18/2010	10/10/2012	4.00	114.00	153.00	39.00
AMERICAN FINL GRP HLDGS	3/18/2010	9/7/2012	1.00	28.00	38.00	10.00
AMERICAN FINL GRP HLDGS	3/18/2010	4/3/2012	2.00	57.00	77.00	20.00

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
AMERISOURCEBERGEN CORP	9/2/2011	7/13/2012	2.00	79.00	79.00	-
AMERISOURCEBERGEN CORP	6/6/2011	7/13/2012	5.00	202.00	198.00	(4.00)
AMERISOURCEBERGEN CORP	6/6/2011	7/12/2012	15.00	607.00	587.00	(20.00)
AMERISOURCEBERGEN CORP	6/6/2011	7/11/2012	19.00	769.00	747.00	(22.00)
AMERISOURCEBERGEN CORP	6/6/2011	7/10/2012	14.00	566.00	545.00	(21.00)
AMERISOURCEBERGEN CORP	6/6/2011	7/9/2012	17.00	688.00	661.00	(27.00)
AMERISOURCEBERGEN CORP	6/6/2011	4/3/2012	8.00	324.00	310.00	(14.00)
AMETEK INC NEW	10/23/2009	9/12/2012	26.00	422.00	922.00	500.00
AMETEK INC NEW	10/23/2009	9/7/2012	1.00	16.00	35.00	19.00
AMETEK INC NEW	10/23/2009	5/30/2012	1.00	24.00	50.00	26.00
AMETEK INC NEW	10/22/2009	5/30/2012	4.00	98.00	198.00	100.00
AMETEK INC NEW	10/22/2009	4/3/2012	2.00	49.00	98.00	49.00
AMGEN INC COM PV \$0.0001	11/29/2010	10/10/2012	25.00	1,315.00	2,115.00	800.00
AMGEN INC COM PV \$0.0001	11/15/2010	10/10/2012	18.00	984.00	1,523.00	539.00
AMGEN INC COM PV \$0.0001	12/1/2008	10/10/2012	13.00	721.00	1,100.00	379.00
AMGEN INC COM PV \$0.0001	12/1/2008	9/7/2012	1.00	55.00	84.00	29.00
AMGEN INC COM PV \$0.0001	12/1/2008	9/5/2012	2.00	111.00	169.00	58.00
AMGEN INC COM PV \$0.0001	12/1/2008	4/3/2012	8.00	444.00	542.00	98.00
AMGEN INC COM PV \$0.0001	12/1/2008	1/3/2012	9.00	499.00	578.00	79.00
AMGEN INC COM PV \$0.0001	11/24/2008	1/3/2012	20.00	1,114.00	1,283.00	169.00
ANALOG DEVICES INC COM	1/31/2011	1/30/2012	59.00	2,289.00	2,301.00	12.00
ANHEUSER-BUSCH IN 2.87%	11/7/2011	10/9/2012	1,000.00	1,048.00	1,067.00	19.00
ANHEUSER-BUSCH IN 2.87%	11/4/2011	10/9/2012	1,000.00	1,057.00	1,067.00	10.00
ANHEUSER-BUSCH IN 2.87%	11/4/2011	10/9/2012	2,000.00	2,093.00	2,134.00	41.00
ANHEUSER-BUSCH IN 4.12%	11/9/2011	10/9/2012	7,000.00	7,443.00	7,549.00	106.00
ANHEUSER-BUSCH INBEV ADR	9/18/2012	10/10/2012	13.00	1,118.00	1,125.00	7.00
ANHEUSER-BUSCH INBEV ADR	9/5/2012	10/10/2012	1.00	86.00	87.00	1.00
ANHEUSER-BUSCH INBEV ADR	1/31/2012	10/10/2012	5.00	303.00	433.00	130.00
ANHEUSER-BUSCH INBEV ADR	1/10/2012	10/10/2012	8.00	489.00	692.00	203.00
ANHEUSER-BUSCH INBEV ADR	11/21/2011	10/10/2012	10.00	571.00	866.00	295.00
ANHEUSER-BUSCH INBEV ADR	11/21/2011	9/7/2012	1.00	57.00	87.00	30.00
ANHEUSER-BUSCH INBEV ADR	11/21/2011	7/3/2012	4.00	228.00	317.00	89.00
ANHEUSER-BUSCH INBEV ADR	11/21/2011	5/18/2012	17.00	970.00	1,161.00	191.00
ANHEUSER-BUSCH INBEV ADR	11/21/2011	4/3/2012	1.00	57.00	74.00	17.00
ANHEUSER-BUSCH INBEV ADR	11/21/2011	3/27/2012	8.00	456.00	583.00	127.00
ANHEUSER-BUSCH INBEV ADR	11/21/2011	3/19/2012	8.00	456.00	579.00	123.00
APACHE CORP	4/25/2012	10/10/2012	8.00	740.00	686.00	(54.00)
APACHE CORP	4/24/2012	10/10/2012	8.00	729.00	686.00	(43.00)
APACHE CORP	4/23/2012	10/10/2012	8.00	726.00	686.00	(40.00)
APACHE CORP	4/9/2012	10/10/2012	28.00	2,648.00	2,400.00	(248.00)
APACHE CORP	4/9/2012	9/7/2012	3.00	284.00	268.00	(16.00)
APACHE CORP	4/9/2012	9/5/2012	1.00	95.00	84.00	(11.00)
APPLE INC	6/25/2012	10/10/2012	9.00	5,151.00	5,776.00	625.00
APPLE INC	3/5/2012	10/10/2012	1.00	546.00	642.00	96.00
APPLE INC	9/2/2011	10/10/2012	1.00	377.00	642.00	265.00
APPLE INC	8/1/2011	10/10/2012	3.00	1,194.00	1,925.00	731.00
APPLE INC	9/2/2010	10/10/2012	1.00	251.00	642.00	391.00
APPLE INC	6/1/2010	10/10/2012	5.00	1,313.00	3,209.00	1,896.00
APPLE INC	1/4/2010	10/10/2012	6.00	1,281.00	3,851.00	2,570.00
APPLE INC	6/15/2009	10/10/2012	4.00	543.00	2,567.00	2,024.00
APPLE INC	6/15/2009	9/7/2012	1.00	136.00	682.00	546.00
APPLE INC	6/15/2009	9/5/2012	1.00	136.00	674.00	538.00
APPLE INC	6/15/2009	4/3/2012	2.00	272.00	1,258.00	986.00

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
APPLIED MATERIAL INC	2/7/2011	4/9/2012	100.00	1,645.00	1,185.00	(460.00)
APPLIED MATERIAL INC	12/13/2010	4/9/2012	159.00	2,117.00	1,884.00	(233.00)
APPLIED MATERIAL INC	12/13/2010	4/3/2012	45.00	599.00	557.00	(42.00)
AQUA AMERICA INC	2/25/2010	1/20/2012	37.00	639.00	801.00	162.00
ARCH COAL INC	1/20/2012	6/7/2012	53.00	726.00	329.00	(397.00)
ARCH COAL INC	1/20/2012	4/3/2012	3.00	41.00	31.00	(10.00)
ARROW ELECTRONICS	10/9/2009	10/10/2012	27.00	751.00	881.00	130.00
ARROW ELECTRONICS	10/9/2009	9/7/2012	1.00	28.00	37.00	9.00
ARROW ELECTRONICS	10/9/2009	4/3/2012	2.00	56.00	83.00	27.00
ASCENA RETAIL GROUP INC	6/7/2012	10/10/2012	39.00	723.00	790.00	67.00
ASCENA RETAIL GROUP INC	6/7/2012	9/7/2012	1.00	19.00	21.00	2.00
ASML HLDG N.V. NEW YORK	9/28/2012	10/10/2012	29.00	1,556.00	1,550.00	(6.00)
ASSA ABLOY AB ADR	10/1/2012	10/10/2012	94.00	1,552.00	1,499.00	(53.00)
ASSOCIATED BANC CRP .01	3/21/2012	10/10/2012	2.00	29.00	26.00	(3.00)
ASSOCIATED BANC CRP .01	3/21/2012	10/10/2012	37.00	537.00	484.00	(53.00)
ASSOCIATED BANC CRP .01	3/22/2012	10/10/2012	14.00	197.00	183.00	(14.00)
ASSOCIATED BANC CRP .01	3/21/2012	10/10/2012	1.00	14.00	13.00	(1.00)
ASSOCIATED BANC CRP .01	3/21/2012	9/7/2012	1.00	15.00	13.00	(2.00)
ASSOCIATED BANC CRP .01	3/21/2012	9/7/2012	1.00	15.00	13.00	(2.00)
ASSOCIATED BANC CRP .01	3/21/2012	4/3/2012	2.00	29.00	28.00	(1.00)
ASSOCIATED BANC CRP .01	11/12/2010	1/12/2012	6.00	81.00	74.00	(7.00)
ASSOCIATED BANC CRP .01	11/12/2010	1/11/2012	16.00	216.00	197.00	(19.00)
ASSOCIATED BANC CRP .01	2/4/2010	1/11/2012	48.00	592.00	592.00	-
AT&T INC	9/5/2012	10/10/2012	1.00	37.00	37.00	-
AT&T INC	6/16/2008	10/10/2012	118.00	4,261.00	4,362.00	101.00
AT&T INC	6/16/2008	9/7/2012	2.00	72.00	74.00	2.00
AT&T INC	6/16/2008	4/3/2012	10.00	361.00	315.00	(46.00)
ATMEL CORP COM	2/1/2012	10/10/2012	1.00	10.00	5.00	(5.00)
ATMEL CORP COM	2/1/2012	10/10/2012	75.00	750.00	365.00	(385.00)
ATMEL CORP COM	2/1/2012	9/7/2012	2.00	20.00	13.00	(7.00)
ATMEL CORP COM	2/1/2012	9/7/2012	1.00	10.00	6.00	(4.00)
ATMEL CORP COM	2/1/2012	4/3/2012	4.00	40.00	38.00	(2.00)
AUTOZONE INC NEVADA COM	10/10/2011	10/10/2012	7.00	2,311.00	2,639.00	328.00
AUTOZONE INC NEVADA COM	10/10/2011	4/3/2012	1.00	330.00	383.00	53.00
AUTOZONE INC NEVADA COM	10/10/2011	3/26/2012	5.00	1,651.00	1,892.00	241.00
AVNET INC	8/5/2009	10/10/2012	20.00	481.00	545.00	64.00
AVNET INC	5/17/2011	10/10/2012	6.00	212.00	164.00	(48.00)
AVNET INC	8/5/2009	4/3/2012	2.00	48.00	72.00	24.00
AVON PROD INC	5/14/2012	10/10/2012	3.00	61.00	51.00	(10.00)
AVON PROD INC	5/14/2012	10/10/2012	44.00	933.00	753.00	(180.00)
AVON PROD INC	7/6/2012	10/10/2012	30.00	494.00	514.00	20.00
AVON PROD INC	5/14/2012	9/7/2012	3.00	64.00	48.00	(16.00)
BAIDU INC SPON ADR	9/20/2012	10/10/2012	1.00	111.00	108.00	(3.00)
BAIDU INC SPON ADR	8/8/2012	10/10/2012	8.00	1,052.00	862.00	(190.00)
BALL CORP COM	9/2/2010	1/30/2012	10.00	292.00	392.00	100.00
BALL CORP COM	8/17/2009	1/30/2012	64.00	1,607.00	2,507.00	900.00
BANCORPSOUTH INC	9/5/2012	10/10/2012	1.00	15.00	15.00	-
BANCORPSOUTH INC	1/12/2012	10/10/2012	16.00	196.00	237.00	41.00
BANCORPSOUTH INC	1/11/2012	10/10/2012	24.00	294.00	356.00	62.00
BANCORPSOUTH INC	10/25/2010	10/10/2012	4.00	58.00	59.00	1.00
BANCORPSOUTH INC	10/22/2010	10/10/2012	9.00	131.00	133.00	2.00
BANCORPSOUTH INC	10/22/2010	9/7/2012	2.00	29.00	31.00	2.00
BANCORPSOUTH INC	10/22/2010	5/16/2012	26.00	377.00	352.00	(25.00)

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
BANCORPSOUTH INC	10/22/2010	4/3/2012	5.00	73.00	67.00	(6.00)
BANK OF NOVA SCOTIA	6/17/2008	10/10/2012	50.00	2,556.00	2,721.00	165.00
BANK OF NOVA SCOTIA	6/17/2008	9/7/2012	1.00	51.00	54.00	3.00
BANK OF NOVA SCOTIA	6/17/2008	9/5/2012	2.00	102.00	106.00	4.00
BANK OF NOVA SCOTIA	6/17/2008	4/3/2012	4.00	205.00	224.00	19.00
BARRETT BILL CORP	9/2/2011	1/20/2012	1.00	47.00	29.00	(18.00)
BARRETT BILL CORP	8/3/2011	1/20/2012	15.00	723.00	431.00	(292.00)
BAXTER INTERNTL INC	9/2/2011	7/13/2012	3.00	164.00	163.00	(1.00)
BAXTER INTERNTL INC	8/1/2011	7/13/2012	4.00	233.00	218.00	(15.00)
BAXTER INTERNTL INC	8/1/2011	7/12/2012	16.00	933.00	861.00	(72.00)
BAXTER INTERNTL INC	6/15/2011	7/11/2012	18.00	1,060.00	965.00	(95.00)
BAXTER INTERNTL INC	6/15/2011	7/10/2012	6.00	353.00	324.00	(29.00)
BAXTER INTERNTL INC	6/14/2011	7/10/2012	7.00	411.00	377.00	(34.00)
BAXTER INTERNTL INC	6/13/2011	7/10/2012	2.00	116.00	108.00	(8.00)
BAXTER INTERNTL INC	6/13/2011	7/9/2012	13.00	755.00	697.00	(58.00)
BAXTER INTERNTL INC	6/13/2011	4/3/2012	11.00	639.00	663.00	24.00
BED BATH & BEYOND INC	11/28/2011	6/25/2012	16.00	959.00	955.00	(4.00)
BED BATH & BEYOND INC	11/18/2011	6/25/2012	1.00	62.00	60.00	(2.00)
BED BATH & BEYOND INC	11/7/2011	6/25/2012	22.00	1,370.00	1,313.00	(57.00)
BED BATH & BEYOND INC	11/7/2011	5/29/2012	15.00	934.00	1,107.00	173.00
BED BATH & BEYOND INC	11/7/2011	4/3/2012	7.00	436.00	468.00	32.00
BEMIS CO INC	9/2/2011	2/2/2012	1.00	30.00	32.00	2.00
BEMIS CO INC	4/6/2011	2/2/2012	7.00	232.00	221.00	(11.00)
BEMIS CO INC	4/6/2011	2/1/2012	26.00	860.00	824.00	(36.00)
BG GROUP PLC SPON ADR	9/19/2012	10/10/2012	20.00	414.00	417.00	3.00
BG GROUP PLC SPON ADR	9/5/2012	10/10/2012	5.00	97.00	104.00	7.00
BG GROUP PLC SPON ADR	5/30/2012	10/10/2012	10.00	194.00	209.00	15.00
BG GROUP PLC SPON ADR	5/29/2012	10/10/2012	7.00	140.00	146.00	6.00
BG GROUP PLC SPON ADR	3/29/2012	10/10/2012	13.00	298.00	271.00	(27.00)
BG GROUP PLC SPON ADR	1/31/2012	10/10/2012	15.00	338.00	313.00	(25.00)
BG GROUP PLC SPON ADR	10/20/2011	10/10/2012	10.00	208.00	209.00	1.00
BG GROUP PLC SPON ADR	9/2/2011	10/10/2012	10.00	213.00	209.00	(4.00)
BG GROUP PLC SPON ADR	8/18/2011	10/10/2012	15.00	309.00	313.00	4.00
BG GROUP PLC SPON ADR	5/11/2011	10/10/2012	15.00	347.00	313.00	(34.00)
BG GROUP PLC SPON ADR	5/10/2011	10/10/2012	10.00	232.00	209.00	(23.00)
BG GROUP PLC SPON ADR	9/2/2010	10/10/2012	5.00	84.00	104.00	20.00
BG GROUP PLC SPON ADR	3/15/2010	10/10/2012	25.00	442.00	521.00	79.00
BG GROUP PLC SPON ADR	8/14/2009	10/10/2012	25.00	429.00	521.00	92.00
BG GROUP PLC SPON ADR	8/14/2009	9/7/2012	6.00	103.00	123.00	20.00
BG GROUP PLC SPON ADR	8/14/2009	4/3/2012	4.00	69.00	94.00	25.00
BHP BILLITON LTD ADR	6/17/2008	10/10/2012	58.00	4,975.00	3,947.00	(1,028.00)
BHP BILLITON LTD ADR	6/17/2008	9/7/2012	3.00	257.00	203.00	(54.00)
BHP BILLITON LTD ADR	6/17/2008	9/5/2012	2.00	172.00	127.00	(45.00)
BHP BILLITON LTD ADR	6/17/2008	4/3/2012	1.00	86.00	72.00	(14.00)
BHP BILLITON LTD ADR	6/17/2008	3/13/2012	21.00	1,801.00	1,573.00	(228.00)
BIOMED REALTY TR INC	9/2/2011	10/10/2012	1.00	18.00	19.00	1.00
BIOMED REALTY TR INC	5/17/2011	10/10/2012	14.00	275.00	265.00	(10.00)
BIOMED REALTY TR INC	1/28/2011	10/10/2012	18.00	323.00	341.00	18.00
BIOMED REALTY TR INC	12/17/2009	10/10/2012	6.00	93.00	114.00	21.00
BIOMED REALTY TR INC	12/17/2009	9/7/2012	1.00	16.00	19.00	3.00
BIOMED REALTY TR INC	12/17/2009	4/3/2012	2.00	31.00	38.00	7.00
BLK BD ALL TRGT SER C	6/4/2012	10/9/2012	1,025.00	10,978.00	11,306.00	328.00
BLK BD ALL TRGT SER C	12/16/2011	10/9/2012	82.00	850.00	904.00	54.00

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
BLK BD ALL TRGT SER C	12/1/2009	10/9/2012	143.00	1,399.00	1,577.00	178.00
BLK BD ALL TRGT SER C	4/7/2009	10/9/2012	2,139.00	18,545.00	23,593.00	5,048.00
BLK BD ALL TRGT SER C	6/26/2007	10/9/2012	600.00	5,766.00	6,618.00	852.00
BLK BD ALL TRGT SER C	4/23/2007	10/9/2012	1,018.00	10,027.00	11,229.00	1,202.00
BLK BD ALL TRGT SER C	4/20/2007	10/9/2012	1,932.00	19,030.00	21,310.00	2,280.00
BLK BD ALL TRGT SER C	4/19/2007	10/9/2012	1,038.00	10,224.00	11,449.00	1,225.00
BLK BD ALL TRGT SER C	4/19/2007	6/22/2012	238.00	2,344.00	2,547.00	203.00
BLK BD ALL TRGT SER M	12/1/2009	10/9/2012	111.00	1,026.00	1,208.00	182.00
BLK BD ALL TRGT SER M	4/7/2009	10/9/2012	1,836.00	15,643.00	19,976.00	4,333.00
BLK BD ALL TRGT SER M	6/26/2007	10/9/2012	244.00	2,330.00	2,655.00	325.00
BLK BD ALL TRGT SER M	4/25/2007	10/9/2012	4,303.00	41,868.00	46,817.00	4,949.00
BLK BD ALL TRGT SER M	4/25/2007	6/22/2012	34.00	331.00	364.00	33.00
BLK BD ALL TRGT SER M	4/25/2007	5/30/2012	188.00	1,829.00	2,006.00	177.00
BNP PARIBAS SPONSORD ADR	9/5/2012	10/10/2012	16.00	356.00	384.00	28.00
BNP PARIBAS SPONSORD ADR	1/31/2012	10/10/2012	11.00	233.00	264.00	31.00
BNP PARIBAS SPONSORD ADR	12/9/2011	10/10/2012	22.00	472.00	528.00	56.00
BNP PARIBAS SPONSORD ADR	12/9/2011	9/20/2012	13.00	279.00	325.00	46.00
BNP PARIBAS SPONSORD ADR	12/8/2011	9/20/2012	8.00	165.00	200.00	35.00
BNP PARIBAS SPONSORD ADR	12/8/2011	9/7/2012	4.00	82.00	96.00	14.00
BRISTOL-MYERS SQUIBB CO	8/9/2010	9/7/2012	1.00	26.00	33.00	7.00
BRISTOL-MYERS SQUIBB CO	4/8/2009	9/7/2012	3.00	61.00	100.00	39.00
BRISTOL-MYERS SQUIBB CO	4/8/2009	9/5/2012	3.00	61.00	99.00	38.00
BRISTOL-MYERS SQUIBB CO	4/8/2009	4/3/2012	21.00	428.00	709.00	281.00
BRISTOL-MYERS SQUIBB CO	4/8/2009	1/3/2012	16.00	326.00	560.00	234.00
BRISTOL-MYERS SQUIBB CO	4/2/2009	1/3/2012	18.00	383.00	630.00	247.00
BRISTOL-MYERS SQUIBB CO	3/7/2007	1/3/2012	31.00	839.00	1,085.00	246.00
BRITISH SKY BDCT SPD ADR	9/19/2012	10/10/2012	6.00	285.00	287.00	2.00
BRITISH SKY BDCT SPD ADR	9/5/2012	10/10/2012	3.00	146.00	144.00	(2.00)
BRITISH SKY BDCT SPD ADR	8/23/2012	10/10/2012	10.00	486.00	479.00	(7.00)
BRITISH SKY BDCT SPD ADR	7/6/2012	10/10/2012	14.00	600.00	670.00	70.00
BRITISH SKY BDCT SPD ADR	6/28/2012	10/10/2012	5.00	214.00	239.00	25.00
BRITISH SKY BDCT SPD ADR	6/27/2012	10/10/2012	5.00	213.00	239.00	26.00
BRITISH SKY BDCT SPD ADR	5/30/2012	10/10/2012	3.00	131.00	144.00	13.00
BRITISH SKY BDCT SPD ADR	5/29/2012	10/10/2012	1.00	43.00	48.00	5.00
BRITISH SKY BDCT SPD ADR	5/16/2012	10/10/2012	33.00	1,475.00	1,580.00	105.00
BRITISH SKY BDCT SPD ADR	5/16/2012	9/7/2012	2.00	89.00	98.00	9.00
BROCADE COMMUNICATIONS	9/2/2011	2/8/2012	2.00	7.00	12.00	5.00
BROCADE COMMUNICATIONS	6/8/2011	2/8/2012	158.00	1,074.00	958.00	(116.00)
BROOKDALE SR LIVING INC	9/5/2012	10/10/2012	1.00	23.00	24.00	1.00
BROOKDALE SR LIVING INC	12/8/2011	10/10/2012	14.00	218.00	338.00	120.00
BROOKDALE SR LIVING INC	10/5/2011	10/10/2012	26.00	319.00	627.00	308.00
BROOKDALE SR LIVING INC	9/14/2011	10/10/2012	12.00	183.00	289.00	106.00
BROOKDALE SR LIVING INC	9/2/2011	10/10/2012	5.00	78.00	121.00	43.00
BROOKDALE SR LIVING INC	8/10/2011	10/10/2012	3.00	41.00	72.00	31.00
BROOKDALE SR LIVING INC	8/10/2011	9/26/2012	11.00	151.00	243.00	92.00
BROOKDALE SR LIVING INC	8/10/2011	9/7/2012	4.00	55.00	93.00	38.00
BROOKDALE SR LIVING INC	8/10/2011	7/26/2012	16.00	220.00	259.00	39.00
BROOKDALE SR LIVING INC	8/10/2011	7/11/2012	6.00	83.00	96.00	13.00
BROOKDALE SR LIVING INC	8/10/2011	4/3/2012	8.00	110.00	153.00	43.00
CA INC	9/2/2011	10/10/2012	2.00	41.00	50.00	9.00
CA INC	4/13/2009	10/10/2012	55.00	980.00	1,369.00	389.00
CA INC	8/31/2007	10/10/2012	35.00	886.00	871.00	(15.00)
CA INC	8/31/2007	9/7/2012	3.00	76.00	80.00	4.00

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
CA INC	8/31/2007	9/5/2012	4.00	101.00	105.00	4.00
CA INC	8/31/2007	4/3/2012	1.00	25.00	27.00	2.00
CA INC	8/30/2007	4/3/2012	12.00	300.00	329.00	29.00
CABOT OIL & GAS CORP	9/5/2012	10/10/2012	1.00	41.00	44.00	3.00
CABOT OIL & GAS CORP	7/6/2012	10/10/2012	8.00	317.00	354.00	37.00
CABOT OIL & GAS CORP	9/2/2011	10/10/2012	2.00	74.00	88.00	14.00
CABOT OIL & GAS CORP	8/10/2011	10/10/2012	16.00	543.00	707.00	164.00
CABOT OIL & GAS CORP	8/10/2011	9/7/2012	1.00	34.00	42.00	8.00
CABOT OIL & GAS CORP	8/10/2011	4/3/2012	1.00	34.00	31.00	(3.00)
CAMECO CORP COM	6/16/2008	9/20/2012	12.00	461.00	255.00	(206.00)
CAMECO CORP COM	6/16/2008	9/19/2012	30.00	1,153.00	646.00	(507.00)
CAMECO CORP COM	6/16/2008	9/7/2012	3.00	115.00	67.00	(48.00)
CAMECO CORP COM	6/16/2008	9/5/2012	3.00	115.00	64.00	(51.00)
CAMECO CORP COM	6/16/2008	4/3/2012	3.00	115.00	62.00	(53.00)
CANADIAN NATL RAILWAY CO	9/2/2011	10/10/2012	1.00	73.00	88.00	15.00
CANADIAN NATL RAILWAY CO	8/27/2009	10/10/2012	34.00	1,661.00	2,998.00	1,337.00
CANADIAN NATL RAILWAY CO	8/27/2009	9/7/2012	1.00	49.00	92.00	43.00
CANADIAN NATL RAILWAY CO	8/27/2009	4/3/2012	3.00	147.00	238.00	91.00
CAREFUSION CORP SHS	9/5/2012	10/10/2012	1.00	26.00	28.00	2.00
CAREFUSION CORP SHS	9/2/2011	10/10/2012	5.00	125.00	139.00	14.00
CAREFUSION CORP SHS	8/3/2011	10/10/2012	3.00	74.00	84.00	10.00
CAREFUSION CORP SHS	12/1/2010	10/10/2012	28.00	659.00	781.00	122.00
CAREFUSION CORP SHS	8/23/2010	10/10/2012	19.00	436.00	530.00	94.00
CAREFUSION CORP SHS	8/23/2010	9/7/2012	3.00	69.00	83.00	14.00
CAREFUSION CORP SHS	8/23/2010	4/3/2012	5.00	115.00	132.00	17.00
CARPENTER TECHNOLOGY	7/7/2011	10/10/2012	13.00	753.00	676.00	(77.00)
CARPENTER TECHNOLOGY	7/7/2011	9/7/2012	1.00	58.00	50.00	(8.00)
CARPENTER TECHNOLOGY	7/7/2011	4/3/2012	1.00	58.00	52.00	(6.00)
CATERPILLAR INC DEL	5/24/2010	10/10/2012	41.00	2,463.00	3,411.00	948.00
CATERPILLAR INC DEL	10/15/2009	10/10/2012	11.00	597.00	915.00	318.00
CATERPILLAR INC DEL	10/15/2009	9/7/2012	4.00	217.00	352.00	135.00
CATERPILLAR INC DEL	10/15/2009	9/5/2012	2.00	109.00	166.00	57.00
CATERPILLAR INC DEL	10/15/2009	4/3/2012	4.00	217.00	429.00	212.00
CBRE GROUP INC	9/5/2012	10/10/2012	2.00	34.00	37.00	3.00
CBRE GROUP INC	7/18/2012	10/10/2012	17.00	271.00	314.00	43.00
CBRE GROUP INC	1/11/2012	10/10/2012	7.00	121.00	129.00	8.00
CBRE GROUP INC	11/9/2011	10/10/2012	14.00	229.00	259.00	30.00
CBRE GROUP INC	11/9/2011	9/19/2012	10.00	164.00	195.00	31.00
CBRE GROUP INC	9/23/2011	9/19/2012	17.00	225.00	332.00	107.00
CBRE GROUP INC	9/23/2011	9/7/2012	3.00	40.00	53.00	13.00
CBRE GROUP INC	9/23/2011	5/16/2012	47.00	623.00	790.00	167.00
CBRE GROUP INC	9/23/2011	4/3/2012	4.00	53.00	79.00	26.00
CENTURYLINK INC SHS	2/8/2011	10/10/2012	9.00	391.00	357.00	(34.00)
CENTURYLINK INC SHS	2/7/2011	10/10/2012	45.00	1,967.00	1,786.00	(181.00)
CENTURYLINK INC SHS	2/7/2011	4/3/2012	4.00	175.00	155.00	(20.00)
CENTURYLINK INC SHS	2/7/2011	3/15/2012	30.00	1,312.00	1,170.00	(142.00)
CF INDS HLDGS INC	9/2/2011	10/10/2012	1.00	183.00	214.00	31.00
CF INDS HLDGS INC	8/29/2011	10/10/2012	10.00	1,865.00	2,138.00	273.00
CF INDS HLDGS INC	8/29/2011	9/5/2012	1.00	187.00	209.00	22.00
CF INDS HLDGS INC	8/29/2011	8/13/2012	12.00	2,238.00	2,494.00	256.00
CF INDS HLDGS INC	8/29/2011	4/3/2012	4.00	746.00	751.00	5.00
CHEVRON CORP	11/6/2006	9/7/2012	5.00	348.00	569.00	221.00
CHEVRON CORP	11/6/2006	9/5/2012	3.00	209.00	334.00	125.00

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
CHEVRON CORP	11/6/2006	4/3/2012	9.00	626.00	965.00	339.00
CHINA CONSTRUCT UNSPN AD	3/30/2012	8/23/2012	68.00	1,051.00	932.00	(119.00)
CHINA CONSTRUCT UNSPN AD	3/29/2012	8/23/2012	47.00	715.00	644.00	(71.00)
CHINA CONSTRUCT UNSPN AD	3/29/2012	4/3/2012	6.00	91.00	93.00	2.00
CHINA LIFE INS CO SP ADR	9/20/2012	10/10/2012	6.00	261.00	261.00	-
CHINA LIFE INS CO SP ADR	9/5/2012	10/10/2012	2.00	82.00	87.00	5.00
CHINA LIFE INS CO SP ADR	1/10/2012	10/10/2012	7.00	270.00	304.00	34.00
CHINA LIFE INS CO SP ADR	10/18/2011	10/10/2012	12.00	447.00	521.00	74.00
CHINA LIFE INS CO SP ADR	9/2/2011	10/10/2012	19.00	680.00	825.00	145.00
CHINA LIFE INS CO SP ADR	9/2/2011	9/7/2012	2.00	72.00	85.00	13.00
CHINA LIFE INS CO SP ADR	9/2/2011	4/3/2012	2.00	72.00	79.00	7.00
CHUBB CORP	5/29/2012	10/10/2012	32.00	2,311.00	2,486.00	175.00
CHUBB CORP	3/30/2009	10/10/2012	41.00	1,686.00	3,185.00	1,499.00
CHUBB CORP	3/30/2009	9/7/2012	3.00	123.00	225.00	102.00
CHUBB CORP	3/30/2009	4/3/2012	3.00	123.00	209.00	86.00
CITIGROUP INC COM NEW	3/13/2012	3/16/2012	53.00	1,877.00	1,935.00	58.00
CLIFFS NATURAL RESOURCES	8/1/2012	10/10/2012	5.00	210.00	203.00	(7.00)
CLIFFS NATURAL RESOURCES	5/16/2011	10/10/2012	15.00	1,305.00	610.00	(695.00)
CLIFFS NATURAL RESOURCES	3/1/2011	10/10/2012	6.00	576.00	244.00	(332.00)
CLIFFS NATURAL RESOURCES	3/1/2011	10/3/2012	10.00	961.00	380.00	(581.00)
CLIFFS NATURAL RESOURCES	2/28/2011	10/3/2012	1.00	101.00	38.00	(63.00)
CLIFFS NATURAL RESOURCES	2/28/2011	10/3/2012	4.00	385.00	152.00	(233.00)
CLIFFS NATURAL RESOURCES	2/28/2011	9/7/2012	6.00	578.00	236.00	(342.00)
CLIFFS NATURAL RESOURCES	2/28/2011	4/3/2012	6.00	578.00	422.00	(156.00)
CLOROX CO DEL COM	9/8/2008	5/30/2012	8.00	502.00	554.00	52.00
CLOROX CO DEL COM	8/22/2008	5/30/2012	2.00	119.00	138.00	19.00
COACH INC	2/1/2011	6/25/2012	18.00	980.00	1,038.00	58.00
COACH INC	1/31/2011	6/25/2012	10.00	538.00	577.00	39.00
COACH INC	1/27/2010	6/25/2012	12.00	418.00	692.00	274.00
COACH INC	1/26/2010	6/25/2012	2.00	69.00	115.00	46.00
COACH INC	1/26/2010	5/29/2012	18.00	625.00	1,255.00	630.00
COACH INC	1/26/2010	4/3/2012	7.00	243.00	539.00	296.00
COACH INC	1/26/2010	1/30/2012	10.00	347.00	684.00	337.00
COACH INC	1/25/2010	1/30/2012	18.00	615.00	1,232.00	617.00
COCA COLA COM	3/23/2009	9/7/2012	3.00	65.00	114.00	49.00
COCA COLA COM	2/25/2009	9/5/2012	4.00	85.00	150.00	65.00
COCA COLA COM	2/25/2009	4/3/2012	6.00	255.00	443.00	188.00
COLLECTIVE BRANDS INC	9/28/2011	5/2/2012	48.00	640.00	1,016.00	376.00
COLLECTIVE BRANDS INC	9/28/2011	4/3/2012	4.00	53.00	78.00	25.00
COMCAST CORP NEW CL A	1/3/2011	10/10/2012	98.00	2,193.00	3,438.00	1,245.00
COMCAST CORP NEW CL A	1/3/2011	9/7/2012	2.00	45.00	69.00	24.00
COMCAST CORP NEW CL A	1/3/2011	9/5/2012	5.00	112.00	168.00	56.00
COMCAST CORP NEW CL A	1/3/2011	4/3/2012	11.00	246.00	325.00	79.00
COMCAST CRP NEW CL A SPL	2/17/2011	10/10/2012	67.00	1,603.00	2,291.00	688.00
COMCAST CRP NEW CL A SPL	2/17/2011	9/7/2012	2.00	48.00	67.00	19.00
COMCAST CRP NEW CL A SPL	2/17/2011	9/5/2012	2.00	48.00	66.00	18.00
COMCAST CRP NEW CL A SPL	2/17/2011	4/3/2012	5.00	120.00	146.00	26.00
COMMONWEALTH REIT	9/2/2011	10/10/2012	1.00	20.00	15.00	(5.00)
COMMONWEALTH REIT	3/17/2011	10/10/2012	12.00	292.00	179.00	(113.00)
COMMONWEALTH REIT	3/25/2010	10/10/2012	1.00	32.00	15.00	(17.00)
COMMONWEALTH REIT	3/25/2010	10/10/2012	25.00	800.00	373.00	(427.00)
COMMONWEALTH REIT	3/25/2010	9/7/2012	1.00	32.00	15.00	(17.00)
COMMONWEALTH REIT	3/25/2010	9/7/2012	1.00	32.00	15.00	(17.00)

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
COMMONWEALTH REIT	3/25/2010	4/3/2012	3.00	96.00	56.00	(40.00)
COMPUWARE CORP	9/5/2012	10/10/2012	2.00	20.00	19.00	(1.00)
COMPUWARE CORP	1/26/2012	10/10/2012	43.00	347.00	403.00	56.00
COMPUWARE CORP	1/25/2012	10/10/2012	80.00	641.00	750.00	109.00
COMPUWARE CORP	1/25/2012	9/7/2012	4.00	32.00	40.00	8.00
COMPUWARE CORP	1/25/2012	4/3/2012	7.00	56.00	63.00	7.00
CON-WAY INC	9/5/2012	10/10/2012	1.00	30.00	28.00	(2.00)
CON-WAY INC	8/9/2012	10/10/2012	6.00	185.00	168.00	(17.00)
CON-WAY INC	8/8/2012	10/10/2012	3.00	92.00	84.00	(8.00)
CON-WAY INC	5/16/2012	10/10/2012	1.00	37.00	28.00	(9.00)
CON-WAY INC	5/16/2012	10/10/2012	21.00	748.00	587.00	(161.00)
CON-WAY INC	5/16/2012	9/7/2012	1.00	36.00	30.00	(6.00)
CONOCOPHILLIPS	8/11/2008	9/7/2012	1.00	62.00	57.00	(5.00)
CONOCOPHILLIPS	8/11/2008	9/5/2012	1.00	62.00	55.00	(7.00)
CONOCOPHILLIPS	8/11/2008	7/12/2012	10.00	616.00	539.00	(77.00)
CONOCOPHILLIPS	8/11/2008	7/11/2012	9.00	555.00	481.00	(74.00)
CONOCOPHILLIPS	8/11/2008	7/10/2012	3.00	185.00	161.00	(24.00)
CONOCOPHILLIPS	6/10/2008	7/10/2012	3.00	216.00	161.00	(55.00)
CONOCOPHILLIPS	6/10/2008	7/9/2012	7.00	504.00	381.00	(123.00)
CONOCOPHILLIPS	6/10/2008	4/3/2012	2.00	187.00	152.00	(35.00)
CONOCOPHILLIPS	6/9/2008	4/3/2012	4.00	379.00	305.00	(74.00)
CONSOL ENERGY INC COM	6/16/2008	10/10/2012	32.00	3,428.00	1,060.00	(2,368.00)
CONSOL ENERGY INC COM	6/16/2008	9/7/2012	4.00	428.00	125.00	(303.00)
CONSOL ENERGY INC COM	6/16/2008	9/5/2012	1.00	107.00	29.00	(78.00)
CORP OFFICE PTYS TRUST	9/2/2011	10/10/2012	1.00	25.00	25.00	-
CORP OFFICE PTYS TRUST	7/7/2011	10/10/2012	5.00	159.00	127.00	(32.00)
CORP OFFICE PTYS TRUST	4/21/2011	10/10/2012	18.00	649.00	456.00	(193.00)
CORP OFFICE PTYS TRUST	4/6/2011	10/10/2012	1.00	36.00	25.00	(11.00)
CORP OFFICE PTYS TRUST	4/6/2011	10/10/2012	17.00	614.00	431.00	(183.00)
CORP OFFICE PTYS TRUST	4/6/2011	9/7/2012	1.00	36.00	23.00	(13.00)
CORP OFFICE PTYS TRUST	4/6/2011	9/7/2012	1.00	36.00	23.00	(13.00)
CORP OFFICE PTYS TRUST	4/6/2011	4/3/2012	3.00	108.00	70.00	(38.00)
COVENTRY HEALTH CARE INC	9/5/2012	10/3/2012	1.00	41.00	42.00	1.00
COVENTRY HEALTH CARE INC	9/2/2011	10/3/2012	1.00	32.00	42.00	10.00
COVENTRY HEALTH CARE INC	6/8/2011	10/3/2012	17.00	571.00	720.00	149.00
COVENTRY HEALTH CARE INC	12/16/2010	10/3/2012	2.00	53.00	85.00	32.00
COVENTRY HEALTH CARE INC	12/16/2010	9/19/2012	5.00	133.00	208.00	75.00
COVENTRY HEALTH CARE INC	10/23/2009	9/19/2012	6.00	113.00	250.00	137.00
COVENTRY HEALTH CARE INC	10/22/2009	9/7/2012	1.00	19.00	42.00	23.00
COVENTRY HEALTH CARE INC	10/22/2009	8/30/2012	15.00	280.00	626.00	346.00
COVENTRY HEALTH CARE INC	10/22/2009	4/3/2012	4.00	75.00	141.00	66.00
CULLEN FRST BKRS PV\$0.01	12/8/2011	8/8/2012	4.00	203.00	223.00	20.00
CULLEN FRST BKRS PV\$0.01	7/10/2007	8/8/2012	1.00	55.00	56.00	1.00
CULLEN FRST BKRS PV\$0.01	6/19/2007	8/8/2012	8.00	430.00	446.00	16.00
CULLEN FRST BKRS PV\$0.01	6/19/2007	5/16/2012	6.00	323.00	344.00	21.00
CULLEN FRST BKRS PV\$0.01	6/19/2007	4/3/2012	1.00	54.00	59.00	5.00
CUMMINS INC COM	3/26/2012	10/10/2012	15.00	1,858.00	1,313.00	(545.00)
CUMMINS INC COM	3/12/2012	10/10/2012	24.00	2,831.00	2,100.00	(731.00)
CUMMINS INC COM	3/12/2012	9/7/2012	2.00	236.00	202.00	(34.00)
CUMMINS INC COM	3/12/2012	9/5/2012	1.00	118.00	96.00	(22.00)
CUMMINS INC COM	3/12/2012	4/3/2012	3.00	354.00	367.00	13.00
CURTISS WRIGHT	5/17/2011	5/3/2012	7.00	241.00	240.00	(1.00)
CURTISS WRIGHT	5/17/2011	5/2/2012	2.00	69.00	71.00	2.00

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
CURTISS WRIGHT	9/10/2009	5/2/2012	13.00	453.00	459.00	6.00
CURTISS WRIGHT	6/10/2008	5/2/2012	8.00	382.00	282.00	(100.00)
CURTISS WRIGHT	6/9/2008	5/2/2012	1.00	48.00	35.00	(13.00)
CURTISS WRIGHT	6/9/2008	4/3/2012	1.00	48.00	37.00	(11.00)
CYTEC INDUSTRIES INC	4/6/2011	10/10/2012	3.00	169.00	195.00	26.00
CYTEC INDUSTRIES INC	2/10/2010	10/10/2012	16.00	607.00	1,038.00	431.00
CYTEC INDUSTRIES INC	2/10/2010	4/3/2012	1.00	38.00	61.00	23.00
DAIMLER A	5/30/2012	9/19/2012	6.00	286.00	308.00	22.00
DAIMLER A	9/2/2011	9/19/2012	3.00	151.00	154.00	3.00
DAIMLER A	8/18/2011	9/19/2012	8.00	409.00	411.00	2.00
DAIMLER A	5/27/2011	9/19/2012	4.00	275.00	206.00	(69.00)
DAIMLER A	3/2/2011	9/19/2012	1.00	67.00	51.00	(16.00)
DAIMLER A	3/2/2011	9/19/2012	10.00	692.00	514.00	(178.00)
DAIMLER A	3/2/2011	9/7/2012	1.00	69.00	50.00	(19.00)
DAIMLER A	3/2/2011	4/3/2012	1.00	69.00	61.00	(8.00)
DAIMLER A	3/2/2011	2/6/2012	2.00	138.00	119.00	(19.00)
DAIMLER A	9/2/2010	2/6/2012	1.00	53.00	60.00	7.00
DAIMLER A	8/26/2010	2/6/2012	8.00	387.00	477.00	90.00
DEERE CO	9/2/2011	10/10/2012	2.00	158.00	163.00	5.00
DEERE CO	6/16/2008	10/10/2012	46.00	3,719.00	3,744.00	25.00
DEERE CO	6/16/2008	9/7/2012	2.00	162.00	157.00	(5.00)
DEERE CO	6/16/2008	9/5/2012	2.00	162.00	150.00	(12.00)
DEERE CO	6/16/2008	4/3/2012	3.00	243.00	246.00	3.00
DELTA AIR LINES INC	9/2/2011	10/10/2012	9.00	67.00	89.00	22.00
DELTA AIR LINES INC	8/22/2011	10/10/2012	26.00	193.00	256.00	63.00
DELTA AIR LINES INC	12/23/2009	10/10/2012	4.00	45.00	39.00	(6.00)
DELTA AIR LINES INC	12/23/2009	10/10/2012	43.00	509.00	424.00	(85.00)
DELTA AIR LINES INC	12/23/2009	9/7/2012	4.00	47.00	37.00	(10.00)
DELTA AIR LINES INC	12/23/2009	4/3/2012	12.00	142.00	123.00	(19.00)
DIAGEO PLC SPSP ADR NEW	6/17/2008	10/10/2012	44.00	3,316.00	4,970.00	1,654.00
DIAGEO PLC SPSP ADR NEW	6/17/2008	4/3/2012	2.00	151.00	196.00	45.00
DIEBOLD INC	9/26/2012	10/10/2012	8.00	266.00	267.00	1.00
DIEBOLD INC	8/9/2012	10/10/2012	21.00	700.00	700.00	-
DIEBOLD INC	8/8/2012	10/10/2012	1.00	33.00	33.00	-
DIEBOLD INC	8/8/2012	9/7/2012	1.00	33.00	34.00	1.00
DIRECTV GROUP HLDNGS CLA	12/27/2011	6/19/2012	42.00	1,816.00	1,915.00	99.00
DIRECTV GROUP HLDNGS CLA	7/12/2010	6/19/2012	65.00	2,338.00	2,963.00	625.00
DIRECTV GROUP HLDNGS CLA	7/12/2010	4/3/2012	12.00	432.00	595.00	163.00
DOLLAR TREE INC	10/3/2012	10/10/2012	16.00	759.00	749.00	(10.00)
DOMINION RES INC NEW VA	6/16/2008	9/7/2012	2.00	93.00	106.00	13.00
DOMINION RES INC NEW VA	6/16/2008	4/3/2012	6.00	278.00	309.00	31.00
DONGFENG MOTOR GRP H UNS	4/30/2012	8/16/2012	6.00	593.00	404.00	(189.00)
DONGFENG MOTOR GRP H UNS	6/28/2012	8/16/2012	4.00	311.00	269.00	(42.00)
DONGFENG MOTOR GRP H UNS	6/11/2012	8/16/2012	2.00	173.00	135.00	(38.00)
DONGFENG MOTOR GRP H UNS	5/30/2012	8/16/2012	4.00	355.00	269.00	(86.00)
DONGFENG MOTOR GRP H UNS	5/2/2012	8/16/2012	7.00	682.00	472.00	(210.00)
DOVER CORP	9/5/2012	10/10/2012	1.00	57.00	55.00	(2.00)
DOVER CORP	2/16/2010	10/10/2012	14.00	606.00	774.00	168.00
DOVER CORP	2/12/2010	10/10/2012	2.00	84.00	111.00	27.00
DOVER CORP	2/12/2010	9/7/2012	1.00	42.00	59.00	17.00
DOVER CORP	2/12/2010	4/3/2012	2.00	84.00	127.00	43.00
DOW CHEMICAL CO	6/6/2011	10/10/2012	43.00	1,510.00	1,209.00	(301.00)
DOW CHEMICAL CO	6/6/2011	9/7/2012	2.00	70.00	60.00	(10.00)

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
DOW CHEMICAL CO	6/6/2011	9/5/2012	2.00	70.00	57.00	(13.00)
DOW CHEMICAL CO	6/6/2011	4/3/2012	2.00	70.00	68.00	(2.00)
DR PEPPER SNAPPLE GROUP	9/2/2011	4/25/2012	2.00	76.00	78.00	2.00
DR PEPPER SNAPPLE GROUP	6/28/2010	4/25/2012	30.00	1,131.00	1,177.00	46.00
DR PEPPER SNAPPLE GROUP	6/28/2010	4/24/2012	30.00	1,131.00	1,211.00	80.00
DR PEPPER SNAPPLE GROUP	6/28/2010	4/23/2012	26.00	980.00	1,039.00	59.00
DR PEPPER SNAPPLE GROUP	6/28/2010	4/3/2012	11.00	415.00	444.00	29.00
DRESSER RAND GROUP INC	12/17/2009	10/10/2012	14.00	428.00	723.00	295.00
DRESSER RAND GROUP INC	12/17/2009	4/3/2012	1.00	31.00	48.00	17.00
DRESSER RAND GROUP INC	12/17/2009	1/25/2012	5.00	153.00	262.00	109.00
DU PONT E I DE NEMOURS	1/23/2008	10/10/2012	41.00	1,806.00	2,014.00	208.00
DU PONT E I DE NEMOURS	4/26/2006	10/10/2012	4.00	176.00	196.00	20.00
DU PONT E I DE NEMOURS	3/14/2006	10/10/2012	26.00	1,087.00	1,277.00	190.00
DU PONT E I DE NEMOURS	3/13/2006	10/10/2012	21.00	870.00	1,031.00	161.00
DU PONT E I DE NEMOURS	3/13/2006	9/7/2012	4.00	166.00	202.00	36.00
DU PONT E I DE NEMOURS	3/13/2006	9/5/2012	3.00	124.00	147.00	23.00
DU PONT E I DE NEMOURS	3/13/2006	4/3/2012	6.00	249.00	319.00	70.00
DUPONT FABROS TECHNOLOGY	9/12/2012	10/10/2012	10.00	271.00	243.00	(28.00)
DUPONT FABROS TECHNOLOGY	9/5/2012	10/10/2012	1.00	28.00	24.00	(4.00)
DUPONT FABROS TECHNOLOGY	1/11/2012	10/10/2012	13.00	306.00	316.00	10.00
DUPONT FABROS TECHNOLOGY	10/5/2011	10/10/2012	37.00	736.00	898.00	162.00
DUPONT FABROS TECHNOLOGY	10/5/2011	9/7/2012	2.00	40.00	55.00	15.00
DUPONT FABROS TECHNOLOGY	10/5/2011	4/3/2012	3.00	60.00	73.00	13.00
EAST WEST BANCORP INC	9/5/2012	10/10/2012	1.00	22.00	21.00	(1.00)
EAST WEST BANCORP INC	2/9/2012	10/10/2012	23.00	514.00	492.00	(22.00)
EAST WEST BANCORP INC	2/8/2012	10/10/2012	22.00	491.00	471.00	(20.00)
EAST WEST BANCORP INC	2/8/2012	9/7/2012	2.00	45.00	45.00	-
EAST WEST BANCORP INC	2/8/2012	4/3/2012	3.00	67.00	70.00	3.00
ELECTRONIC ARTS INC DEL	5/2/2012	10/10/2012	19.00	294.00	245.00	(49.00)
ELECTRONIC ARTS INC DEL	9/2/2011	10/10/2012	1.00	22.00	13.00	(9.00)
ELECTRONIC ARTS INC DEL	12/16/2010	10/10/2012	6.00	95.00	77.00	(18.00)
ELECTRONIC ARTS INC DEL	2/25/2010	10/10/2012	34.00	557.00	439.00	(118.00)
ELECTRONIC ARTS INC DEL	2/25/2010	9/7/2012	2.00	33.00	28.00	(5.00)
ELECTRONIC ARTS INC DEL	2/25/2010	4/3/2012	4.00	66.00	67.00	1.00
ELI LILLY & CO	11/15/2010	10/10/2012	32.00	1,109.00	1,610.00	501.00
ELI LILLY & CO	7/12/2010	10/10/2012	63.00	2,210.00	3,170.00	960.00
ELI LILLY & CO	6/4/2010	10/10/2012	24.00	780.00	1,208.00	428.00
ELI LILLY & CO	6/4/2010	9/7/2012	3.00	98.00	139.00	41.00
ELI LILLY & CO	6/4/2010	9/5/2012	4.00	130.00	184.00	54.00
ELI LILLY & CO	6/4/2010	4/3/2012	15.00	488.00	604.00	116.00
ENBRIDGE INC COM	9/5/2012	10/10/2012	1.00	39.00	40.00	1.00
ENBRIDGE INC COM	6/17/2008	10/10/2012	77.00	1,708.00	3,098.00	1,390.00
ENBRIDGE INC COM	6/17/2008	9/7/2012	2.00	44.00	79.00	35.00
ENBRIDGE INC COM	6/17/2008	4/3/2012	5.00	111.00	198.00	87.00
ENDO HEALTH SOLU INC	8/31/2012	10/10/2012	19.00	608.00	582.00	(26.00)
ENDO HEALTH SOLU INC	8/30/2012	10/10/2012	5.00	160.00	153.00	(7.00)
ENDO HEALTH SOLU INC	8/30/2012	9/7/2012	1.00	32.00	33.00	1.00
ENERGEN CRP COM PV 1CENT	8/1/2012	10/10/2012	14.00	725.00	720.00	(5.00)
ENERGIZER HLDGS INC COM	4/29/2010	10/10/2012	14.00	866.00	1,031.00	165.00
ENERGIZER HLDGS INC COM	4/29/2010	4/3/2012	1.00	62.00	76.00	14.00
ENGILITY HOLDINGS INC	7/27/2007	7/24/2012	1.00	24.00	15.00	(9.00)
ENGILITY HOLDINGS INC	7/27/2007	7/24/2012	1.00	24.00	15.00	(9.00)
ENGILITY HOLDINGS INC	7/26/2007	7/24/2012	2.00	48.00	30.00	(18.00)

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
ENTERPRISE PRODUC 3.20%	11/3/2011	6/1/2012	11,000.00	11,479.00	11,519.00	40.00
ENTERPRISE PRODUC 3.20%	11/3/2011	5/31/2012	1,000.00	1,044.00	1,052.00	8.00
EQT CORP	6/16/2008	10/10/2012	34.00	2,332.00	2,034.00	(298.00)
EQT CORP	6/16/2008	9/7/2012	1.00	69.00	55.00	(14.00)
EQT CORP	6/16/2008	9/5/2012	1.00	69.00	53.00	(16.00)
EVEREST RE GROUP LTD	7/6/2012	10/10/2012	1.00	105.00	110.00	5.00
EVEREST RE GROUP LTD	4/12/2012	10/10/2012	4.00	375.00	439.00	64.00
EVEREST RE GROUP LTD	11/9/2011	10/10/2012	10.00	913.00	1,097.00	184.00
EVEREST RE GROUP LTD	11/9/2011	4/3/2012	1.00	91.00	93.00	2.00
EXPEDIA INC	5/18/2010	10/10/2012	26.00	577.00	1,438.00	861.00
EXPEDIA INC	5/17/2010	10/10/2012	34.00	729.00	1,880.00	1,151.00
EXPEDIA INC	5/17/2010	9/7/2012	2.00	43.00	108.00	65.00
EXPEDIA INC	5/17/2010	9/5/2012	2.00	43.00	104.00	61.00
EXPEDIA INC	5/17/2010	4/3/2012	10.00	214.00	333.00	119.00
EXPRESS SCRIPTS HLDG CO	7/11/2012	10/10/2012	22.00	1,226.00	1,385.00	159.00
EXPRESS SCRIPTS HLDG CO	7/10/2012	10/10/2012	17.00	933.00	1,070.00	137.00
EXPRESS SCRIPTS HLDG CO	7/9/2012	10/10/2012	17.00	925.00	1,070.00	145.00
EXPRESS SCRIPTS HLDG CO	7/13/2012	10/10/2012	11.00	627.00	692.00	65.00
EXPRESS SCRIPTS HLDG CO	7/12/2012	10/10/2012	18.00	1,004.00	1,133.00	129.00
EXPRESS SCRIPTS HLDG CO	7/9/2012	9/7/2012	1.00	54.00	63.00	9.00
EXPRESS SCRIPTS HLDG CO	7/9/2012	9/5/2012	3.00	163.00	190.00	27.00
EXXON MOBIL CORP COM	7/13/2012	10/10/2012	3.00	255.00	273.00	18.00
EXXON MOBIL CORP COM	7/12/2012	10/10/2012	8.00	672.00	729.00	57.00
EXXON MOBIL CORP COM	7/11/2012	10/10/2012	10.00	836.00	911.00	75.00
EXXON MOBIL CORP COM	7/10/2012	10/10/2012	9.00	751.00	820.00	69.00
EXXON MOBIL CORP COM	7/9/2012	10/10/2012	9.00	758.00	820.00	62.00
EXXON MOBIL CORP COM	1/5/2012	10/10/2012	12.00	1,029.00	1,093.00	64.00
EXXON MOBIL CORP COM	1/4/2012	10/10/2012	18.00	1,547.00	1,639.00	92.00
EXXON MOBIL CORP COM	1/3/2012	10/10/2012	31.00	2,674.00	2,823.00	149.00
EXXON MOBIL CORP COM	11/10/2009	10/10/2012	33.00	2,080.00	3,005.00	925.00
EXXON MOBIL CORP COM	11/9/2009	10/10/2012	27.00	1,698.00	2,459.00	761.00
EXXON MOBIL CORP COM	3/3/2008	10/10/2012	2.00	175.00	182.00	7.00
EXXON MOBIL CORP COM	3/3/2008	9/7/2012	6.00	526.00	539.00	13.00
EXXON MOBIL CORP COM	3/3/2008	9/5/2012	4.00	350.00	350.00	-
EXXON MOBIL CORP COM	3/3/2008	4/3/2012	11.00	964.00	943.00	(21.00)
FAIRCHILD SEMICON INTL	9/5/2012	10/10/2012	2.00	29.00	24.00	(5.00)
FAIRCHILD SEMICON INTL	1/20/2012	10/10/2012	68.00	982.00	813.00	(169.00)
FAIRCHILD SEMICON INTL	1/20/2012	9/7/2012	2.00	29.00	30.00	1.00
FAIRCHILD SEMICON INTL	1/20/2012	4/3/2012	5.00	72.00	73.00	1.00
FEDERAL HOME LN MTG CORP	4/7/2009	10/9/2012	2,000.00	2,055.00	2,101.00	46.00
FEDERAL HOME LN MTG CORP	8/15/2007	10/9/2012	4,000.00	3,951.00	4,201.00	250.00
FEDERAL NATL MTG 0.62%	5/11/2012	10/9/2012	11,000.00	11,044.00	11,068.00	24.00
FEDERAL NATL MTG ASSOC	2/14/2012	10/9/2012	17,000.00	17,156.00	17,416.00	260.00
FIDELITY NATIONAL FINANC	9/5/2012	10/10/2012	2.00	38.00	45.00	7.00
FIDELITY NATIONAL FINANC	2/1/2012	10/10/2012	12.00	221.00	270.00	49.00
FIDELITY NATIONAL FINANC	9/2/2011	10/10/2012	1.00	17.00	22.00	5.00
FIDELITY NATIONAL FINANC	7/7/2011	10/10/2012	21.00	329.00	472.00	143.00
FIDELITY NATIONAL FINANC	6/8/2011	10/10/2012	27.00	417.00	607.00	190.00
FIDELITY NATIONAL FINANC	6/8/2011	9/7/2012	2.00	31.00	39.00	8.00
FIDELITY NATIONAL FINANC	6/8/2011	4/3/2012	4.00	62.00	72.00	10.00
FIRST NIAGARA FINL GROUP	10/19/2011	10/10/2012	39.00	380.00	319.00	(61.00)
FIRST NIAGARA FINL GROUP	1/21/2010	10/10/2012	2.00	29.00	16.00	(13.00)
FIRST NIAGARA FINL GROUP	1/21/2010	10/10/2012	2.00	31.00	16.00	(15.00)

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
FIRST NIAGARA FINL GROUP	1/21/2010	10/10/2012	49.00	717.00	401.00	(316.00)
FIRST NIAGARA FINL GROUP	1/21/2010	9/7/2012	2.00	29.00	16.00	(13.00)
FIRST NIAGARA FINL GROUP	1/21/2010	9/7/2012	2.00	29.00	16.00	(13.00)
FIRST NIAGARA FINL GROUP	1/21/2010	4/3/2012	6.00	88.00	58.00	(30.00)
FIRSTENERGY CORP	6/16/2008	10/10/2012	37.00	2,949.00	1,654.00	(1,295.00)
FIRSTENERGY CORP	6/16/2008	9/7/2012	1.00	80.00	43.00	(37.00)
FIRSTENERGY CORP	6/16/2008	9/5/2012	2.00	159.00	86.00	(73.00)
FIRSTENERGY CORP	6/16/2008	4/3/2012	1.00	80.00	46.00	(34.00)
FIRSTMERIT CORP	9/27/2012	10/10/2012	26.00	388.00	382.00	(6.00)
FIRSTMERIT CORP	9/26/2012	10/10/2012	25.00	370.00	367.00	(3.00)
FIRSTMERIT CORP	11/10/2011	4/26/2012	9.00	129.00	151.00	22.00
FIRSTMERIT CORP	11/9/2011	4/26/2012	2 00	29.00	34 00	5.00
FIRSTMERIT CORP	11/9/2011	4/26/2012	7.00	100.00	117.00	17.00
FIRSTMERIT CORP	11/9/2011	4/25/2012	49.00	698.00	818 00	120.00
FIRSTMERIT CORP	11/9/2011	4/3/2012	4 00	57.00	67.00	10.00
FMC CORP COM NEW	8/20/2009	4/12/2012	14.00	686.00	1,473.00	787.00
FMC CORP COM NEW	8/20/2009	4/3/2012	1 00	49.00	108.00	59.00
FNMA PAA4461 05%2039	4/7/2009	10/9/2012	14,095.00	4,834.00	5,029.00	195.00
FNMA PAA4524 04 50%2024	8/22/2012	10/9/2012	45,232 00	7,104.00	7,015.00	(89.00)
FNMA PAC7870 04 50%2040	1/22/2010	2/14/2012	20,000.00	14,181.00	15,477.00	1,296.00
FNMA PAD3841 04 50%2040	9/14/2010	2/14/2012	1,108.00	704.00	742.00	38 00
FNMA PAH9055 04 50%2041	8/8/2011	2/14/2012	7,167 00	6,326.00	6,522.00	196 00
FNMA PAJ2616 03 50%2042	4/26/2012	6/22/2012	1,000.00	1,035.00	1,045.00	10.00
FNMA PAJ2616 03 50%2042	4/26/2012	10/9/2012	6,000.00	6,158.00	6,323.00	165 00
FNMA PMA0639 04%2041	12/13/2010	6/22/2012	6,000 00	5,093 00	5,432 00	339 00
FNMA PMA0639 04%2041	12/13/2010	10/9/2012	18,000.00	13,901.00	15,009.00	1,108.00
FNMA P256236 05 50%2021	5/8/2006	8/22/2012	4,053.00	550.00	638.00	88.00
FNMA P725603 05 50%2019	8/5/2004	8/22/2012	21,913 00	3,052.00	3,318 00	266.00
FNMA P725690 06%2034	9/17/2007	4/26/2012	2,764.00	424.00	472.00	48.00
FNMA P794884 05 50%2019	3/9/2005	6/22/2012	2,445.00	498.00	515 00	17.00
FNMA P813957 06%2035	12/13/2005	4/26/2012	9,092 00	1,169.00	1,281.00	112.00
FNMA P838742 05 50%2020	12/13/2005	6/22/2012	6,195.00	1,508.00	1,590.00	82.00
FNMA P850566 05%2036	3/8/2006	6/22/2012	1,000 00	173.00	194 00	21.00
FNMA P888129 05 50%2037	6/18/2007	2/14/2012	25,000.00	6,599.00	7,704.00	1,105.00
FNMA P929416 06%2038	4/7/2009	4/26/2012	7,670.00	2,175.00	2,295 00	120.00
FNMA P930253 05 50%2038	4/7/2009	2/14/2012	8,957.00	2,479.00	2,674.00	195.00
FNMA P983629 04 50%2023	6/19/2009	2/14/2012	16,000.00	3,042.00	3,393.00	351.00
FNMA P995865 04 50%2024	9/14/2010	2/14/2012	1,440 00	585.00	614.00	29.00
FOREST CITY ENTRPRS CL A	9/28/2011	10/10/2012	14.00	155.00	224.00	69.00
FOREST CITY ENTRPRS CL A	9/2/2011	10/10/2012	9.00	114.00	144.00	30.00
FOREST CITY ENTRPRS CL A	8/23/2011	10/10/2012	10.00	129.00	160.00	31.00
FOREST CITY ENTRPRS CL A	8/22/2011	10/10/2012	31 00	392.00	496.00	104.00
FOREST CITY ENTRPRS CL A	4/21/2011	10/10/2012	2.00	37.00	32.00	(5.00)
FOREST CITY ENTRPRS CL A	4/21/2011	10/10/2012	49.00	916.00	784.00	(132.00)
FOREST CITY ENTRPRS CL A	4/21/2011	9/7/2012	2.00	37.00	30.00	(7.00)
FOREST CITY ENTRPRS CL A	4/21/2011	9/7/2012	2.00	37.00	30.00	(7.00)
FOREST CITY ENTRPRS CL A	4/21/2011	4/3/2012	10.00	187.00	154.00	(33.00)
FOREST LABS INC	8/12/2010	10/10/2012	16.00	449.00	583 00	134.00
FOREST LABS INC	7/21/2010	10/10/2012	43.00	1,211.00	1,566.00	355.00
FOREST LABS INC	7/20/2009	10/10/2012	21.00	530.00	765.00	235.00
FOREST LABS INC	7/20/2009	9/7/2012	2.00	50.00	71.00	21.00
FOREST LABS INC	7/20/2009	9/5/2012	2.00	50 00	70.00	20.00
FOREST LABS INC	7/20/2009	4/3/2012	11.00	278.00	380.00	102.00

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
FORTUM CORP SHS	1/11/2012	1/23/2012	108.00	434.00	447.00	13.00
FORTUM CORP SHS	9/2/2011	1/23/2012	24.00	125.00	99.00	(26.00)
FORTUM CORP SHS	8/24/2011	1/23/2012	277.00	1,459.00	1,147.00	(312.00)
GALLAGHER ARTHUR J & CO	1/20/2012	8/31/2012	18.00	595.00	641.00	46.00
GALLAGHER ARTHUR J & CO	1/20/2012	8/30/2012	5.00	165.00	179.00	14.00
GALLAGHER ARTHUR J & CO	1/20/2012	4/3/2012	1.00	33.00	36.00	3.00
GAP INC DELAWARE	9/2/2011	10/10/2012	2.00	31.00	73.00	42.00
GAP INC DELAWARE	7/6/2009	10/10/2012	94.00	1,413.00	3,445.00	2,032.00
GAP INC DELAWARE	7/15/2008	10/10/2012	1.00	15.00	37.00	22.00
GAP INC DELAWARE	7/15/2008	9/7/2012	3.00	46.00	108.00	62.00
GAP INC DELAWARE	7/15/2008	9/5/2012	3.00	46.00	106.00	60.00
GAP INC DELAWARE	7/15/2008	4/3/2012	13.00	199.00	340.00	141.00
GENERAL ELEC CAP CORP	12/3/2009	10/19/2012	1,000.00	1,000.00	1,000.00	-
GENERAL ELEC CAP CORP	4/7/2009	10/19/2012	2,000.00	1,965.00	2,000.00	35.00
GENERAL ELEC CAP CORP	5/16/2008	10/19/2012	3,000.00	3,000.00	3,000.00	-
GENERAL ELECTRIC	12/14/2010	10/10/2012	49.00	865.00	1,101.00	236.00
GENERAL ELECTRIC	9/2/2010	10/10/2012	5.00	76.00	112.00	36.00
GENERAL ELECTRIC	10/23/2006	10/10/2012	62.00	2,204.00	1,393.00	(811.00)
GENERAL ELECTRIC	10/26/2005	10/10/2012	44.00	1,487.00	989.00	(498.00)
GENERAL ELECTRIC	9/13/2005	10/10/2012	32.00	1,098.00	719.00	(379.00)
GENERAL ELECTRIC	9/13/2005	9/7/2012	8.00	274.00	172.00	(102.00)
GENERAL ELECTRIC	9/13/2005	9/5/2012	1.00	34.00	21.00	(13.00)
GENERAL ELECTRIC	9/13/2005	4/3/2012	17.00	583.00	339.00	(244.00)
GENERAL MILLS	9/5/2012	10/10/2012	2.00	78.00	79.00	1.00
GENERAL MILLS	3/8/2010	10/10/2012	40.00	1,443.00	1,589.00	146.00
GENERAL MILLS	3/4/2010	9/7/2012	1.00	36.00	39.00	3.00
GENERAL MILLS	3/4/2010	4/3/2012	3.00	108.00	119.00	11.00
GENL DYNAMICS CORP COM	10/6/2008	10/10/2012	30.00	1,968.00	1,960.00	(8.00)
GENL DYNAMICS CORP COM	10/6/2008	9/7/2012	1.00	66.00	67.00	1.00
GENL DYNAMICS CORP COM	10/6/2008	9/5/2012	1.00	66.00	65.00	(1.00)
GENL DYNAMICS CORP COM	10/6/2008	4/3/2012	1.00	66.00	73.00	7.00
GENTING SINGAPORE-UNSPON	9/2/2011	1/31/2012	1.00	67.00	64.00	(3.00)
GENTING SINGAPORE-UNSPON	3/29/2011	1/31/2012	1.00	80.00	64.00	(16.00)
GENTING SINGAPORE-UNSPON	8/17/2010	1/31/2012	13.00	777.00	838.00	61.00
GOOGLE INC CL A	8/13/2012	10/10/2012	3.00	1,972.00	2,231.00	259.00
GOOGLE INC CL A	6/19/2012	10/10/2012	10.00	5,805.00	7,438.00	1,633.00
GOOGLE INC CL A	3/2/2009	10/10/2012	2.00	661.00	1,488.00	827.00
GOOGLE INC CL A	3/2/2009	9/5/2012	1.00	330.00	685.00	355.00
GOOGLE INC CL A	3/2/2009	4/3/2012	1.00	330.00	644.00	314.00
GUESS INC COM	9/5/2012	10/10/2012	1.00	26.00	25.00	(1.00)
GUESS INC COM	8/31/2012	10/10/2012	1.00	26.00	25.00	(1.00)
GUESS INC COM	8/30/2012	10/10/2012	6.00	158.00	150.00	(8.00)
GUESS INC COM	5/2/2012	10/10/2012	15.00	441.00	375.00	(66.00)
GUESS INC COM	9/8/2011	10/10/2012	2.00	60.00	50.00	(10.00)
GUESS INC COM	9/2/2011	10/10/2012	1.00	31.00	25.00	(6.00)
GUESS INC COM	8/10/2011	10/10/2012	2.00	63.00	50.00	(13.00)
GUESS INC COM	8/10/2011	10/10/2012	9.00	290.00	225.00	(65.00)
GUESS INC COM	8/10/2011	9/7/2012	2.00	64.00	54.00	(10.00)
GUESS INC COM	8/10/2011	7/11/2012	8.00	258.00	217.00	(41.00)
GUESS INC COM	8/10/2011	4/3/2012	2.00	64.00	64.00	-
HANCOCK HOLDING CO	1/26/2012	10/10/2012	7.00	237.00	218.00	(19.00)
HANCOCK HOLDING CO	1/25/2012	10/10/2012	1.00	33.00	31.00	(2.00)
HANCOCK HOLDING CO	1/25/2012	10/10/2012	21.00	725.00	655.00	(70.00)

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
HANCOCK HOLDING CO	1/25/2012	9/7/2012	1 00	35.00	31.00	(4.00)
HANCOCK HOLDING CO	1/25/2012	4/3/2012	2.00	69.00	72.00	3 00
HANESBRANDS INC	9/5/2012	10/10/2012	2.00	65.00	66.00	1.00
HANESBRANDS INC	12/28/2011	10/10/2012	4 00	90.00	131.00	41.00
HANESBRANDS INC	12/27/2011	10/10/2012	36.00	810 00	1,183.00	373.00
HANESBRANDS INC	12/27/2011	9/7/2012	2.00	45.00	67.00	22.00
HANESBRANDS INC	12/27/2011	4/3/2012	3.00	68.00	89.00	21.00
HARLEY DAVIDSON INC WIS	9/2/2011	10/10/2012	1.00	37 00	42.00	5.00
HARLEY DAVIDSON INC WIS	6/14/2010	10/10/2012	57.00	1,573.00	2,393.00	820.00
HARLEY DAVIDSON INC WIS	6/14/2010	9/7/2012	3.00	83 00	132.00	49.00
HARLEY DAVIDSON INC WIS	6/14/2010	9/5/2012	2.00	55.00	83.00	28.00
HARLEY DAVIDSON INC WIS	6/14/2010	4/3/2012	11.00	303.00	538.00	235.00
HARTE-HANKS INC DEL \$1	9/8/2008	1/5/2012	7.00	86.00	62 00	(24.00)
HARTE-HANKS INC DEL \$1	9/8/2008	1/4/2012	17.00	208.00	153.00	(55.00)
HARTE-HANKS INC DEL \$1	9/8/2008	1/3/2012	11.00	135.00	102 00	(33 00)
HARTE-HANKS INC DEL \$1	9/5/2008	1/3/2012	7.00	83.00	65.00	(18.00)
HARTE-HANKS INC DEL \$1	6/10/2008	1/3/2012	1.00	13.00	9.00	(4.00)
HAWAIIAN ELEC INDS INC	5/24/2012	9/28/2012	10.00	271.00	264.00	(7.00)
HAWAIIAN ELEC INDS INC	5/24/2012	9/27/2012	2.00	54.00	53.00	(1.00)
HAWAIIAN ELEC INDS INC	5/23/2012	9/27/2012	9.00	240.00	239.00	(1.00)
HAWAIIAN ELEC INDS INC	5/23/2012	9/26/2012	6.00	160.00	160.00	-
HAWAIIAN ELEC INDS INC	5/23/2012	9/7/2012	1.00	27.00	28.00	1.00
HAWAIIAN ELEC INDS INC	1/31/2011	1/20/2012	22.00	549.00	559.00	10.00
HAWAIIAN ELEC INDS INC	1/28/2011	1/20/2012	10.00	249 00	254.00	5.00
HEALTH NET INC	9/2/2011	9/19/2012	6.00	148.00	130.00	(18.00)
HEALTH NET INC	8/10/2011	9/19/2012	7.00	152 00	152.00	-
HEALTH NET INC	2/16/2011	9/19/2012	8 00	247.00	174.00	(73.00)
HEALTH NET INC	3/4/2010	9/19/2012	10.00	239.00	217.00	(22.00)
HEALTH NET INC	3/4/2010	9/7/2012	1.00	24.00	23.00	(1 00)
HEALTH NET INC	3/4/2010	4/3/2012	2 00	48.00	80.00	32 00
HEALTH NET INC	3/4/2010	2/15/2012	7.00	167.00	273.00	106.00
HEALTH NET INC	11/30/2009	2/15/2012	9.00	191.00	352.00	161 00
HEALTH NET INC	11/30/2009	2/1/2012	8.00	170.00	310.00	140.00
HENNES AND MAURITZ AB-	9/19/2012	10/10/2012	43.00	325.00	293.00	(32.00)
HENNES AND MAURITZ AB-	9/5/2012	10/10/2012	20.00	142.00	136.00	(6 00)
HENNES AND MAURITZ AB-	8/23/2012	10/10/2012	50.00	366.00	341.00	(25.00)
HENNES AND MAURITZ AB-	8/9/2012	10/10/2012	56.00	414.00	382.00	(32.00)
HENNES AND MAURITZ AB-	5/30/2012	10/10/2012	63.00	381.00	430.00	49.00
HENNES AND MAURITZ AB-	3/20/2012	10/10/2012	46.00	327.00	314.00	(13.00)
HENNES AND MAURITZ AB-	1/11/2012	10/10/2012	47.00	301.00	321.00	20.00
HENNES AND MAURITZ AB-	1/10/2012	10/10/2012	13.00	83.00	89.00	6.00
HENNES AND MAURITZ AB-	9/2/2011	10/10/2012	30.00	179.00	205.00	26.00
HENNES AND MAURITZ AB-	8/10/2011	10/10/2012	70.00	423.00	477.00	54.00
HENNES AND MAURITZ AB-	5/19/2011	10/10/2012	24.00	183.00	164.00	(19.00)
HENNES AND MAURITZ AB-	2/1/2011	10/10/2012	18.00	119.00	123.00	4.00
HENNES AND MAURITZ AB-	2/1/2011	9/7/2012	24.00	158.00	173.00	15.00
HENNES AND MAURITZ AB-	2/1/2011	7/9/2012	28.00	184.00	198.00	14.00
HENNES AND MAURITZ AB-	11/19/2010	7/9/2012	28.00	177.00	198.00	21.00
HENNES AND MAURITZ AB-	11/19/2010	4/3/2012	10.00	63.00	72.00	9.00
HENNES AND MAURITZ AB-	11/19/2010	3/27/2012	18.00	114.00	133.00	19 00
HENNES AND MAURITZ AB-	11/19/2010	3/27/2012	15.00	99.00	111.00	12.00
HENNES AND MAURITZ AB-	11/19/2010	3/26/2012	52.00	344.00	387.00	43.00
HERSHEY COMPANY	9/2/2011	1/3/2012	1.00	58.00	61.00	3.00

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
HERSHEY COMPANY	4/7/2010	1/3/2012	23.00	995.00	1,410.00	415.00
HERSHEY COMPANY	4/6/2010	1/3/2012	22.00	950.00	1,348.00	398.00
HOLLYFRONTIER CORP	12/9/2010	10/10/2012	29.00	501.00	1,097.00	596.00
HOLLYFRONTIER CORP	12/9/2010	9/7/2012	1.00	17.00	40.00	23.00
HOLLYFRONTIER CORP	12/9/2010	6/14/2012	10.00	173.00	321.00	148.00
HOLLYFRONTIER CORP	12/9/2010	4/3/2012	2.00	35.00	64.00	29.00
HOLLYFRONTIER CORP	12/8/2010	4/3/2012	2.00	35.00	64.00	29.00
HOME DEPOT INC	9/5/2012	10/10/2012	1.00	57.00	60.00	3.00
HOME DEPOT INC	4/8/2010	10/10/2012	57.00	1,882.00	3,437.00	1,555.00
HOME DEPOT INC	4/8/2010	9/7/2012	2.00	66.00	114.00	48.00
HOME DEPOT INC	4/8/2010	4/3/2012	5.00	165.00	250.00	85.00
HONEYWELL INTL INC DEL	4/7/2011	10/10/2012	28.00	1,645.00	1,691.00	46.00
HONEYWELL INTL INC DEL	4/7/2011	9/7/2012	1.00	59.00	60.00	1.00
HONEYWELL INTL INC DEL	4/7/2011	9/5/2012	1.00	59.00	58.00	(1.00)
HONEYWELL INTL INC DEL	4/7/2011	4/3/2012	2.00	117.00	122.00	5.00
HOSPIRA INC	12/27/2011	10/10/2012	5.00	154.00	163.00	9.00
HOSPIRA INC	12/8/2011	10/10/2012	7.00	194.00	228.00	34.00
HOSPIRA INC	11/17/2011	10/10/2012	8.00	248.00	261.00	13.00
HOSPIRA INC	10/12/2011	10/10/2012	22.00	858.00	718.00	(140.00)
HOSPIRA INC	10/12/2011	9/7/2012	1.00	39.00	35.00	(4.00)
HOSPIRA INC	10/12/2011	4/3/2012	2.00	78.00	74.00	(4.00)
HSBC HLDG PLC SP ADR	9/5/2012	10/10/2012	3.00	130.00	142.00	12.00
HSBC HLDG PLC SP ADR	5/29/2012	10/10/2012	11.00	442.00	520.00	78.00
HSBC HLDG PLC SP ADR	1/31/2012	10/10/2012	8.00	333.00	378.00	45.00
HSBC HLDG PLC SP ADR	1/10/2012	10/10/2012	8.00	311.00	378.00	67.00
HSBC HLDG PLC SP ADR	11/15/2011	10/10/2012	44.00	1,761.00	2,078.00	317.00
HSBC HLDG PLC SP ADR	11/15/2011	9/7/2012	3.00	120.00	136.00	16.00
HSBC HLDG PLC SP ADR	11/15/2011	4/3/2012	2.00	80.00	90.00	10.00
HUMANA INC	2/18/2009	10/10/2012	22.00	895.00	1,644.00	749.00
HUMANA INC	2/17/2009	10/10/2012	8.00	335.00	598.00	263.00
HUMANA INC	2/17/2009	9/7/2012	1.00	42.00	72.00	30.00
HUMANA INC	2/17/2009	9/5/2012	1.00	42.00	71.00	29.00
HUMANA INC	2/17/2009	6/11/2012	6.00	251.00	474.00	223.00
HUMANA INC	2/17/2009	4/3/2012	4.00	167.00	366.00	199.00
IAC INTERACTIVECORP	9/17/2009	1/20/2012	22.00	454.00	920.00	466.00
IAC INTERACTIVECORP	3/5/2009	1/20/2012	1.00	14.00	42.00	28.00
ICICI BANK LTD SPD ADR	9/20/2012	10/10/2012	6.00	224.00	237.00	13.00
ICICI BANK LTD SPD ADR	9/5/2012	10/10/2012	3.00	97.00	118.00	21.00
ICICI BANK LTD SPD ADR	3/29/2012	10/10/2012	7.00	235.00	276.00	41.00
ICICI BANK LTD SPD ADR	1/10/2012	10/10/2012	5.00	149.00	197.00	48.00
ICICI BANK LTD SPD ADR	9/20/2011	10/10/2012	3.00	105.00	118.00	13.00
ICICI BANK LTD SPD ADR	9/20/2011	10/10/2012	1.00	35.00	39.00	4.00
ICICI BANK LTD SPD ADR	9/20/2011	10/10/2012	6.00	193.00	237.00	44.00
ICICI BANK LTD SPD ADR	9/20/2011	10/10/2012	29.00	1,079.00	1,144.00	65.00
ICICI BANK LTD SPD ADR	9/20/2011	9/7/2012	3.00	112.00	103.00	(9.00)
ICICI BANK LTD SPD ADR	9/20/2011	4/3/2012	1.00	37.00	36.00	(1.00)
ICICI BANK LTD SPD ADR	9/20/2011	2/16/2012	7.00	261.00	274.00	13.00
ICICI BANK LTD SPD ADR	9/20/2011	1/24/2012	6.00	223.00	210.00	(13.00)
IDEX CORP DELAWARE COM	9/5/2012	10/10/2012	1.00	40.00	40.00	-
IDEX CORP DELAWARE COM	10/30/2009	10/10/2012	24.00	689.00	970.00	281.00
IDEX CORP DELAWARE COM	10/30/2009	9/7/2012	1.00	29.00	41.00	12.00
IDEX CORP DELAWARE COM	10/30/2009	4/3/2012	2.00	57.00	85.00	28.00
IMPERIAL TOB GRP SPS ADR	9/2/2011	10/10/2012	6.00	407.00	436.00	29.00

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
IMPERIAL TOB GRP SPS ADR	8/9/2011	10/10/2012	8.00	512.00	581.00	69.00
IMPERIAL TOB GRP SPS ADR	8/5/2011	10/10/2012	7.00	475.00	509.00	34.00
IMPERIAL TOB GRP SPS ADR	6/17/2011	10/10/2012	8.00	521.00	581.00	60.00
IMPERIAL TOB GRP SPS ADR	4/18/2011	10/10/2012	4.00	262.00	291.00	29.00
IMPERIAL TOB GRP SPS ADR	9/5/2012	10/10/2012	3.00	230.00	218.00	(12.00)
IMPERIAL TOB GRP SPS ADR	8/9/2012	10/10/2012	10.00	793.00	727.00	(66.00)
IMPERIAL TOB GRP SPS ADR	7/9/2012	10/10/2012	7.00	562.00	509.00	(53.00)
IMPERIAL TOB GRP SPS ADR	7/6/2012	10/10/2012	4.00	320.00	291.00	(29.00)
IMPERIAL TOB GRP SPS ADR	3/29/2012	10/10/2012	5.00	406.00	363.00	(43.00)
IMPERIAL TOB GRP SPS ADR	2/17/2012	10/10/2012	6.00	482.00	436.00	(46.00)
IMPERIAL TOB GRP SPS ADR	2/16/2012	10/10/2012	4.00	315.00	291.00	(24.00)
IMPERIAL TOB GRP SPS ADR	1/31/2012	10/10/2012	2.00	144.00	145.00	1.00
IMPERIAL TOB GRP SPS ADR	4/18/2011	5/30/2012	2.00	131.00	144.00	13.00
IMPERIAL TOB GRP SPS ADR	3/16/2011	5/30/2012	3.00	182.00	217.00	35.00
IMPERIAL TOB GRP SPS ADR	3/16/2011	5/29/2012	5.00	303.00	369.00	66.00
IMPERIAL TOB GRP SPS ADR	3/16/2011	1/10/2012	2.00	121.00	150.00	29.00
INFINEON TECHS AG SPDADR	3/29/2012	7/6/2012	33.00	333.00	210.00	(123.00)
INFINEON TECHS AG SPDADR	1/11/2012	7/6/2012	24.00	193.00	153.00	(40.00)
INFINEON TECHS AG SPDADR	1/10/2012	7/6/2012	8.00	64.00	51.00	(13.00)
INFINEON TECHS AG SPDADR	11/16/2011	7/6/2012	52.00	438.00	331.00	(107.00)
INFINEON TECHS AG SPDADR	11/9/2011	7/6/2012	69.00	619.00	439.00	(180.00)
INFINEON TECHS AG SPDADR	11/9/2011	4/26/2012	63.00	565.00	614.00	49.00
INFINEON TECHS AG SPDADR	11/9/2011	4/3/2012	6.00	54.00	63.00	9.00
ING GP NV SPSP ADR	5/29/2012	10/10/2012	32.00	193.00	261.00	68.00
ING GP NV SPSP ADR	9/2/2011	10/10/2012	17.00	136.00	139.00	3.00
ING GP NV SPSP ADR	7/26/2011	10/10/2012	48.00	548.00	392.00	(156.00)
ING GP NV SPSP ADR	6/8/2011	10/10/2012	7.00	76.00	57.00	(19.00)
ING GP NV SPSP ADR	6/8/2011	10/10/2012	14.00	164.00	114.00	(50.00)
ING GP NV SPSP ADR	6/8/2011	9/20/2012	56.00	658.00	474.00	(184.00)
ING GP NV SPSP ADR	6/8/2011	9/7/2012	8.00	94.00	68.00	(26.00)
ING GP NV SPSP ADR	6/8/2011	9/7/2012	7.00	82.00	60.00	(22.00)
INGRAM MICRO INC CL A	6/7/2012	10/10/2012	16.00	284.00	237.00	(47.00)
INGRAM MICRO INC CL A	12/17/2010	10/10/2012	4.00	74.00	59.00	(15.00)
INGRAM MICRO INC CL A	12/16/2010	10/10/2012	14.00	259.00	208.00	(51.00)
INGRAM MICRO INC CL A	5/13/2008	10/10/2012	20.00	360.00	297.00	(63.00)
INGRAM MICRO INC CL A	5/13/2008	9/7/2012	1.00	18.00	16.00	(2.00)
INGRAM MICRO INC CL A	5/13/2008	4/3/2012	3.00	54.00	56.00	2.00
INTEL CORP	6/14/2010	9/5/2012	7.00	147.00	172.00	25.00
INTEL CORP	6/14/2010	4/3/2012	21.00	441.00	592.00	151.00
INTEL CORP	9/16/2009	4/3/2012	20.00	392.00	563.00	171.00
INTL BUSINESS MACHINES	6/16/2008	9/7/2012	1.00	127.00	199.00	72.00
INTL BUSINESS MACHINES	6/16/2008	9/5/2012	2.00	253.00	391.00	138.00
INTL BUSINESS MACHINES	6/16/2008	4/3/2012	1.00	127.00	210.00	83.00
INTL BUSINESS MACHINES	8/13/2007	4/3/2012	9.00	1,020.00	1,889.00	869.00
INTL PAPER CO	3/3/2010	10/10/2012	42.00	1,063.00	1,541.00	478.00
INTL PAPER CO	3/1/2010	10/10/2012	18.00	431.00	660.00	229.00
INTL PAPER CO	2/16/2010	10/10/2012	4.00	94.00	147.00	53.00
INTL PAPER CO	2/16/2010	9/7/2012	3.00	71.00	109.00	38.00
INTL PAPER CO	2/16/2010	9/5/2012	2.00	47.00	68.00	21.00
INTL PAPER CO	2/16/2010	4/3/2012	8.00	188.00	282.00	94.00
ITAU UNIBANCO BANCO HOLD	9/19/2012	10/10/2012	12.00	204.00	174.00	(30.00)
ITAU UNIBANCO BANCO HOLD	9/5/2012	10/10/2012	3.00	46.00	43.00	(3.00)
ITAU UNIBANCO BANCO HOLD	6/26/2012	10/10/2012	67.00	881.00	969.00	88.00

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
ITAU UNIBANCO BANCO HOLD	6/26/2012	9/7/2012	4.00	53.00	67.00	14.00
ITAU UNIBANCO BANCO HOLD	1/31/2012	2/9/2012	17.00	339.00	364.00	25.00
ITAU UNIBANCO BANCO HOLD	10/5/2011	2/9/2012	44.00	687.00	942.00	255.00
ITAU UNIBANCO BANCO HOLD	10/5/2011	1/18/2012	15.00	234.00	305.00	71.00
J M SMUCKER CO	9/5/2012	10/10/2012	1.00	86.00	84.00	(2.00)
J M SMUCKER CO	9/14/2011	10/10/2012	11.00	789.00	920.00	131.00
J M SMUCKER CO	9/14/2011	9/7/2012	1.00	72.00	86.00	14.00
J M SMUCKER CO	9/14/2011	4/3/2012	1.00	72.00	81.00	9.00
JACOBS ENGN GRP INC DELA	8/20/2009	10/10/2012	1.00	44.00	40.00	(4.00)
JACOBS ENGN GRP INC DELA	8/20/2009	10/10/2012	14.00	637.00	558.00	(79.00)
JACOBS ENGN GRP INC DELA	8/20/2009	9/7/2012	1.00	46.00	41.00	(5.00)
JACOBS ENGN GRP INC DELA	8/20/2009	4/3/2012	1.00	46.00	45.00	(1.00)
JARDEN CORP	12/16/2010	10/10/2012	9.00	283.00	489.00	206.00
JARDEN CORP	4/29/2009	10/10/2012	9.00	180.00	489.00	309.00
JARDEN CORP	4/29/2009	9/7/2012	1.00	20.00	51.00	31.00
JARDEN CORP	4/29/2009	5/2/2012	11.00	221.00	456.00	235.00
JARDEN CORP	4/29/2009	4/3/2012	3.00	60.00	123.00	63.00
JDS UNIPHASE CORP	2/8/2012	8/1/2012	74.00	1,007.00	720.00	(287.00)
JDS UNIPHASE CORP	2/8/2012	4/3/2012	4.00	54.00	58.00	4.00
JEFFERIES GROUP INC NEW	3/21/2012	10/10/2012	1.00	18.00	14.00	(4.00)
JEFFERIES GROUP INC NEW	3/21/2012	10/10/2012	38.00	733.00	549.00	(184.00)
JEFFERIES GROUP INC NEW	3/21/2012	9/7/2012	2.00	39.00	31.00	(8.00)
JEFFERIES GROUP INC NEW	3/21/2012	9/7/2012	1.00	19.00	16.00	(3.00)
JEFFERIES GROUP INC NEW	3/21/2012	4/3/2012	2.00	39.00	38.00	(1.00)
JOHNSON AND JOHNSON COM	8/3/2004	9/7/2012	2.00	112.00	135.00	23.00
JOHNSON AND JOHNSON COM	8/3/2004	9/5/2012	2.00	112.00	135.00	23.00
JOHNSON AND JOHNSON COM	8/3/2004	4/3/2012	7.00	391.00	461.00	70.00
JOHNSON AND JOHNSON COM	8/3/2004	2/6/2012	38.00	2,120.00	2,480.00	360.00
JOHNSON CONTROLS INC	3/15/2011	10/10/2012	40.00	1,592.00	1,044.00	(548.00)
JOHNSON CONTROLS INC	3/15/2011	9/7/2012	1.00	40.00	28.00	(12.00)
JOHNSON CONTROLS INC	3/15/2011	9/5/2012	2.00	80.00	54.00	(26.00)
JOHNSON CONTROLS INC	3/15/2011	4/3/2012	3.00	119.00	98.00	(21.00)
JPMORGAN CHASE & 3.15%	8/8/2011	10/9/2012	6,000.00	5,979.00	6,362.00	383.00
JPMORGAN CHASE & CO	9/2/2011	10/10/2012	2.00	70.00	84.00	14.00
JPMORGAN CHASE & CO	5/5/2009	10/10/2012	30.00	1,044.00	1,257.00	213.00
JPMORGAN CHASE & CO	10/10/2008	10/10/2012	45.00	1,673.00	1,886.00	213.00
JPMORGAN CHASE & CO	12/6/2007	10/10/2012	43.00	1,969.00	1,802.00	(167.00)
JPMORGAN CHASE & CO	11/9/2007	10/10/2012	37.00	1,571.00	1,551.00	(20.00)
JPMORGAN CHASE & CO	11/9/2007	9/7/2012	6.00	255.00	236.00	(19.00)
JPMORGAN CHASE & CO	11/9/2007	9/5/2012	6.00	255.00	223.00	(32.00)
JPMORGAN CHASE & CO	11/9/2007	4/3/2012	6.00	255.00	272.00	17.00
JPMORGAN CHASE & CO	10/30/2007	4/3/2012	7.00	326.00	317.00	(9.00)
JUNIPER NETWORKS INC	10/26/2011	4/25/2012	31.00	703.00	626.00	(77.00)
JUNIPER NETWORKS INC	10/26/2011	4/3/2012	3.00	68.00	66.00	(2.00)
KASIKORNBANK PCL (NVDR)	2/14/2012	5/8/2012	245.00	1,100.00	1,253.00	153.00
KASIKORNBANK PCL (NVDR)	2/14/2012	4/3/2012	8.00	36.00	41.00	5.00
KBR INC	7/6/2012	10/10/2012	7.00	174.00	208.00	34.00
KBR INC	2/29/2012	10/10/2012	1.00	37.00	30.00	(7.00)
KBR INC	2/28/2012	10/10/2012	1.00	35.00	30.00	(5.00)
KBR INC	2/28/2012	10/10/2012	21.00	777.00	624.00	(153.00)
KBR INC	2/28/2012	9/7/2012	1.00	37.00	29.00	(8.00)
KBR INC	2/28/2012	9/7/2012	1.00	37.00	29.00	(8.00)
KBR INC	2/28/2012	4/3/2012	2.00	74.00	71.00	(3.00)

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
KEMPER CORP DEL	9/5/2012	10/10/2012	1 00	32.00	31.00	(1.00)
KEMPER CORP DEL	8/9/2012	10/10/2012	7.00	219.00	218.00	(1.00)
KEMPER CORP DEL	8/8/2012	10/10/2012	1 00	32.00	31.00	(1.00)
KEMPER CORP DEL	7/13/2012	10/10/2012	8.00	253.00	249.00	(4.00)
KEMPER CORP DEL	7/12/2012	10/10/2012	8 00	248.00	249.00	1.00
KEMPER CORP DEL	7/11/2012	10/10/2012	6.00	186.00	187.00	1.00
KEMPER CORP DEL	7/11/2012	9/7/2012	1 00	31.00	32.00	1.00
KENNAMETAL INC	7/13/2011	4/25/2012	11.00	479.00	503.00	24.00
KENNAMETAL INC	9/14/2011	4/25/2012	9 00	306.00	412.00	106.00
KENNAMETAL INC	9/2/2011	4/25/2012	1.00	35.00	46.00	11.00
KENNAMETAL INC	7/13/2011	4/3/2012	1.00	44.00	44.00	-
KENNAMETAL INC	7/13/2011	1/20/2012	6 00	261.00	252.00	(9.00)
KILROY REALTY CORP	12/20/2010	2/9/2012	3.00	104.00	130.00	26.00
KILROY REALTY CORP	12/20/2010	2/8/2012	2 00	69.00	86.00	17.00
KILROY REALTY CORP	12/17/2010	2/8/2012	17.00	579.00	731.00	152.00
KIMBERLY CLARK	12/4/2009	10/10/2012	8 00	532.00	689.00	157.00
KIMBERLY CLARK	12/3/2009	10/10/2012	8.00	535.00	689.00	154.00
KIMBERLY CLARK	12/2/2009	10/10/2012	10.00	666.00	861.00	195.00
KIMBERLY CLARK	12/1/2009	10/10/2012	1.00	67.00	86.00	19 00
KIMBERLY CLARK	12/1/2009	9/5/2012	1.00	67.00	83.00	16.00
KIMBERLY CLARK	12/1/2009	4/3/2012	2.00	133.00	149.00	16.00
KIMBERLY CLARK	12/1/2009	3/13/2012	4 00	266.00	291.00	25 00
KIMBERLY CLARK	11/2/2009	3/13/2012	4.00	249.00	291.00	42.00
KLA TENCOR CORP PV\$0.001	8/27/2012	10/10/2012	61 00	3,245.00	2,781.00	(464.00)
KLA TENCOR CORP PV\$0.001	8/27/2012	9/7/2012	1 00	53.00	51.00	(2.00)
KLA TENCOR CORP PV\$0.001	8/27/2012	9/5/2012	2.00	106.00	103.00	(3.00)
KOMERCNI BANKA AS	5/29/2012	10/10/2012	1 00	155.00	210.00	55.00
KOMERCNI BANKA AS	4/30/2012	10/10/2012	5.00	925.00	1,050.00	125 00
KOMERCNI BANKA AS	4/27/2012	10/10/2012	1.00	185.00	210 00	25.00
L OREAL CO ADR	9/29/2011	1/11/2012	16 00	321.00	331.00	10.00
L OREAL CO ADR	9/12/2011	1/11/2012	79.00	1,544.00	1,635 00	91.00
L-3 COMMNCTNS HLDGS	7/27/2007	10/10/2012	11 00	1,046.00	797.00	(249.00)
L-3 COMMNCTNS HLDGS	7/26/2007	10/10/2012	7.00	660.00	507.00	(153.00)
L-3 COMMNCTNS HLDGS	7/25/2007	10/10/2012	4.00	387.00	290.00	(97.00)
L-3 COMMNCTNS HLDGS	7/25/2007	9/7/2012	1 00	97.00	71.00	(26.00)
L-3 COMMNCTNS HLDGS	7/25/2007	9/5/2012	1.00	97.00	69.00	(28.00)
L-3 COMMNCTNS HLDGS	7/24/2007	4/3/2012	3 00	303.00	213.00	(90.00)
LAM RESEARCH CORP COM	12/2/2011	6/26/2012	21.00	887.00	761.00	(126.00)
LAM RESEARCH CORP COM	3/13/2012	6/26/2012	7.00	298.00	254.00	(44.00)
LAM RESEARCH CORP COM	1/10/2012	6/26/2012	7.00	274.00	254.00	(20.00)
LAM RESEARCH CORP COM	12/2/2011	5/29/2012	17.00	718.00	654.00	(64.00)
LAM RESEARCH CORP COM	12/2/2011	4/3/2012	1 00	42.00	44.00	2.00
LEAR CORP SHS	5/2/2012	10/10/2012	19.00	778.00	758.00	(20.00)
LEAR CORP SHS	5/2/2012	9/7/2012	1.00	41.00	41.00	-
LENNAR CORP CL A	8/26/2010	10/10/2012	36.00	470.00	1,325.00	855.00
LENNAR CORP CL A	8/26/2010	9/7/2012	1.00	13.00	34.00	21.00
LENNAR CORP CL A	8/26/2010	4/25/2012	12.00	157.00	306.00	149.00
LENNAR CORP CL A	8/26/2010	4/3/2012	3.00	39.00	80.00	41 00
LENNAR CORP CL A	8/26/2010	3/15/2012	11.00	144 00	291.00	147.00
LIBERTY GLOBAL INC SER A	9/19/2012	10/10/2012	5.00	287.00	302.00	15.00
LIBERTY GLOBAL INC SER A	9/5/2012	10/10/2012	1.00	57.00	60.00	3.00
LIBERTY GLOBAL INC SER A	8/22/2012	10/10/2012	8.00	439.00	483.00	44.00
LIBERTY GLOBAL INC SER A	1/10/2012	10/10/2012	5.00	211.00	302.00	91.00

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
LIBERTY GLOBAL INC SER A	9/2/2011	10/10/2012	3.00	117.00	181.00	64.00
LIBERTY GLOBAL INC SER A	9/2/2010	10/10/2012	2.00	57.00	121.00	64.00
LIBERTY GLOBAL INC SER A	6/10/2010	10/10/2012	9.00	224.00	543.00	319.00
LIBERTY GLOBAL INC SER A	6/10/2010	9/7/2012	1.00	25.00	57.00	32.00
LIBERTY GLOBAL INC SER A	6/10/2010	5/18/2012	7.00	174.00	331.00	157.00
LIBERTY GLOBAL INC SER A	6/10/2010	2/16/2012	1.00	25.00	49.00	24.00
LIBERTY GLOBAL INC SER A	5/10/2010	2/16/2012	6.00	150.00	294.00	144.00
LIBERTY GLOBAL INC SER A	5/10/2010	1/31/2012	8.00	200.00	364.00	164.00
LIMITED BRANDS INC	9/5/2012	10/10/2012	2.00	97.00	97.00	-
LIMITED BRANDS INC	9/2/2011	10/10/2012	3.00	109.00	146.00	37.00
LIMITED BRANDS INC	8/22/2011	10/10/2012	14.00	470.00	682.00	212.00
LIMITED BRANDS INC	2/18/2011	10/10/2012	45.00	1,499.00	2,193.00	694.00
LIMITED BRANDS INC	2/17/2011	10/10/2012	13.00	431.00	634.00	203.00
LIMITED BRANDS INC	3/8/2010	10/10/2012	3.00	71.00	146.00	75.00
LIMITED BRANDS INC	3/8/2010	9/7/2012	2.00	47.00	97.00	50.00
LIMITED BRANDS INC	3/8/2010	6/27/2012	21.00	494.00	866.00	372.00
LIMITED BRANDS INC	3/8/2010	6/26/2012	39.00	917.00	1,597.00	680.00
LIMITED BRANDS INC	3/8/2010	6/25/2012	38.00	894.00	1,560.00	666.00
LIMITED BRANDS INC	3/8/2010	5/7/2012	23.00	541.00	1,155.00	614.00
LIMITED BRANDS INC	3/8/2010	4/3/2012	30.00	705.00	1,461.00	756.00
LINDE AG SHS SP ADR	9/19/2012	10/10/2012	24.00	417.00	405.00	(12.00)
LINDE AG SHS SP ADR	9/5/2012	10/10/2012	8.00	128.00	135.00	7.00
LINDE AG SHS SP ADR	8/23/2012	10/10/2012	19.00	297.00	320.00	23.00
LINDE AG SHS SP ADR	8/9/2012	10/10/2012	48.00	740.00	809.00	69.00
LINDE AG SHS SP ADR	7/30/2012	10/10/2012	39.00	581.00	658.00	77.00
LINDE AG SHS SP ADR	5/30/2012	10/10/2012	11.00	170.00	185.00	15.00
LINDE AG SHS SP ADR	3/14/2012	10/10/2012	23.00	403.00	388.00	(15.00)
LINDE AG SHS SP ADR	1/31/2012	10/10/2012	17.00	271.00	287.00	16.00
LINDE AG SHS SP ADR	1/27/2012	10/10/2012	21.00	331.00	354.00	23.00
LINDE AG SHS SP ADR	11/16/2011	10/10/2012	27.00	398.00	455.00	57.00
LINDE AG SHS SP ADR	10/12/2011	10/10/2012	17.00	258.00	287.00	29.00
LINDE AG SHS SP ADR	10/12/2011	9/7/2012	2.00	30.00	33.00	3.00
LINDE AG SHS SP ADR	10/11/2011	9/7/2012	4.00	60.00	66.00	6.00
LINDE AG SHS SP ADR	10/11/2011	5/18/2012	50.00	751.00	768.00	17.00
LINDE AG SHS SP ADR	10/11/2011	4/11/2012	28.00	420.00	473.00	53.00
LINDE AG SHS SP ADR	10/11/2011	4/3/2012	4.00	60.00	72.00	12.00
LOCKHEED MARTIN CORP	1/4/2012	10/10/2012	23.00	1,862.00	2,133.00	271.00
LOCKHEED MARTIN CORP	1/3/2012	10/10/2012	20.00	1,651.00	1,855.00	204.00
LOCKHEED MARTIN CORP	1/10/2005	10/10/2012	15.00	824.00	1,391.00	567.00
LOCKHEED MARTIN CORP	1/10/2005	9/7/2012	1.00	55.00	92.00	37.00
LOCKHEED MARTIN CORP	1/10/2005	9/5/2012	2.00	110.00	182.00	72.00
LOCKHEED MARTIN CORP	1/10/2005	4/3/2012	7.00	385.00	639.00	254.00
LORILLARD INC	6/4/2010	9/7/2012	1.00	72.00	124.00	52.00
LORILLARD INC	6/4/2010	5/21/2012	21.00	1,514.00	2,636.00	1,122.00
LORILLARD INC	6/4/2010	4/3/2012	2.00	144.00	266.00	122.00
LORILLARD INC	3/17/2010	4/3/2012	1.00	77.00	133.00	56.00
LORILLARD INC	3/17/2010	3/5/2012	7.00	538.00	900.00	362.00
LORILLARD INC	3/16/2010	3/5/2012	6.00	460.00	771.00	311.00
LORILLARD INC	3/12/2010	3/5/2012	5.00	379.00	643.00	264.00
MAKITA CORP SPOND ADR	2/1/2012	5/17/2012	8.00	299.00	281.00	(18.00)
MAKITA CORP SPOND ADR	10/6/2011	5/17/2012	15.00	528.00	527.00	(1.00)
MAKITA CORP SPOND ADR	9/2/2011	5/17/2012	3.00	121.00	105.00	(16.00)
MAKITA CORP SPOND ADR	10/21/2010	5/17/2012	11.00	367.00	387.00	20.00

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
MAKITA CORP SPOND ADR	10/21/2010	4/3/2012	1.00	33.00	41.00	8.00
MAKITA CORP SPOND ADR	10/21/2010	3/21/2012	3.00	100.00	126.00	26.00
MAKITA CORP SPOND ADR	10/21/2010	3/20/2012	4.00	134.00	168.00	34.00
MAKITA CORP SPOND ADR	10/20/2010	3/20/2012	3.00	101.00	126.00	25.00
MAKITA CORP SPOND ADR	6/8/2010	3/20/2012	1.00	29.00	42.00	13.00
MANPOWERGROUP	9/5/2012	10/10/2012	1.00	38.00	36.00	(2.00)
MANPOWERGROUP	9/2/2011	10/10/2012	2.00	77.00	72.00	(5.00)
MANPOWERGROUP	8/22/2011	10/10/2012	19.00	705.00	683.00	(22.00)
MANPOWERGROUP	8/22/2011	9/7/2012	2.00	74.00	80.00	6.00
MANPOWERGROUP	8/22/2011	4/3/2012	2.00	74.00	94.00	20.00
MARATHON OIL CORP	7/23/2009	10/10/2012	23.00	430.00	682.00	252.00
MARATHON OIL CORP	7/22/2009	10/10/2012	23.00	424.00	682.00	258.00
MARATHON OIL CORP	7/21/2009	10/10/2012	22.00	409.00	652.00	243.00
MARATHON OIL CORP	7/20/2009	10/10/2012	30.00	548.00	889.00	341.00
MARATHON OIL CORP	7/13/2009	10/10/2012	43.00	731.00	1,274.00	543.00
MARATHON OIL CORP	7/13/2009	9/7/2012	5.00	85.00	142.00	57.00
MARATHON OIL CORP	7/13/2009	9/5/2012	6.00	102.00	163.00	61.00
MARATHON OIL CORP	7/13/2009	4/3/2012	15.00	255.00	476.00	221.00
MARATHON PETROLEUM CORP	7/23/2009	10/10/2012	12.00	303.00	666.00	363.00
MARATHON PETROLEUM CORP	7/22/2009	10/10/2012	11.00	274.00	611.00	337.00
MARATHON PETROLEUM CORP	7/21/2009	10/10/2012	6.00	151.00	333.00	182.00
MARATHON PETROLEUM CORP	7/21/2009	9/7/2012	2.00	50.00	103.00	53.00
MARATHON PETROLEUM CORP	7/21/2009	9/5/2012	1.00	25.00	51.00	26.00
MARATHON PETROLEUM CORP	7/21/2009	4/3/2012	1.00	25.00	42.00	17.00
MATTEL INC COM	9/5/2012	10/10/2012	1.00	35.00	35.00	-
MATTEL INC COM	11/11/2008	10/10/2012	35.00	513.00	1,230.00	717.00
MATTEL INC COM	11/11/2008	9/7/2012	1.00	15.00	36.00	21.00
MATTEL INC COM	11/11/2008	4/3/2012	3.00	44.00	103.00	59.00
MC GRAW HILL COMPANIES	2/27/2012	10/10/2012	34.00	1,581.00	1,872.00	291.00
MC GRAW HILL COMPANIES	2/14/2011	10/10/2012	59.00	2,220.00	3,249.00	1,029.00
MC GRAW HILL COMPANIES	2/14/2011	9/7/2012	2.00	75.00	105.00	30.00
MC GRAW HILL COMPANIES	2/14/2011	9/5/2012	3.00	113.00	157.00	44.00
MC GRAW HILL COMPANIES	2/14/2011	4/3/2012	7.00	263.00	342.00	79.00
MCDONALDS CORP COM	10/29/2008	10/10/2012	21.00	1,238.00	1,944.00	706.00
MCDONALDS CORP COM	6/16/2008	10/10/2012	31.00	1,863.00	2,870.00	1,007.00
MCDONALDS CORP COM	6/16/2008	9/7/2012	1.00	60.00	91.00	31.00
MCDONALDS CORP COM	6/16/2008	4/3/2012	4.00	240.00	396.00	156.00
MDU RESOURCES GRP INC	3/10/2011	10/10/2012	11.00	240.00	240.00	-
MDU RESOURCES GRP INC	2/15/2012	10/10/2012	14.00	300.00	306.00	6.00
MDU RESOURCES GRP INC	9/2/2011	10/10/2012	1.00	21.00	22.00	1.00
MDU RESOURCES GRP INC	4/13/2011	10/10/2012	12.00	273.00	262.00	(11.00)
MDU RESOURCES GRP INC	3/15/2011	10/10/2012	1.00	23.00	22.00	(1.00)
MDU RESOURCES GRP INC	3/10/2011	9/7/2012	1.00	22.00	22.00	-
MDU RESOURCES GRP INC	3/10/2011	8/31/2012	10.00	218.00	216.00	(2.00)
MDU RESOURCES GRP INC	3/10/2011	8/30/2012	5.00	109.00	108.00	(1.00)
MDU RESOURCES GRP INC	3/9/2011	8/30/2012	4.00	89.00	87.00	(2.00)
MDU RESOURCES GRP INC	3/9/2011	8/30/2012	1.00	22.00	22.00	-
MDU RESOURCES GRP INC	3/9/2011	4/3/2012	3.00	66.00	67.00	1.00
MEADWESTVACO CORP	1/12/2010	9/7/2012	4.00	102.00	118.00	16.00
MEADWESTVACO CORP	1/12/2010	9/5/2012	1.00	26.00	29.00	3.00
MEADWESTVACO CORP	1/12/2010	4/3/2012	3.00	86.00	95.00	9.00
MEADWESTVACO CORP	1/12/2010	2/8/2012	7.00	201.00	209.00	8.00
MEADWESTVACO CORP	1/11/2010	2/8/2012	20.00	571.00	597.00	26.00

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
MEADWESTVACO CORP	1/11/2010	2/7/2012	34.00	971.00	1,018.00	47.00
MEADWESTVACO CORP	1/11/2010	2/6/2012	18.00	514.00	541.00	27.00
MEADWESTVACO CORP	1/11/2010	1/5/2012	21.00	600.00	627.00	27.00
MEADWESTVACO CORP	1/11/2010	1/4/2012	16.00	457.00	481.00	24.00
MEADWESTVACO CORP	6/16/2008	1/4/2012	9.00	228.00	271.00	43.00
MEADWESTVACO CORP	6/16/2008	1/3/2012	10.00	253.00	306.00	53.00
MEDCO HEALTH SOLUTIONS I	1/9/2012	3/12/2012	52.00	3,186.00	3,548.00	362.00
MEDCO HEALTH SOLUTIONS I	1/9/2012	2/27/2012	33.00	2,022.00	2,215.00	193.00
MERCADOLIBRE INC	9/5/2012	10/10/2012	1.00	80.00	86.00	6.00
MERCADOLIBRE INC	5/29/2012	10/10/2012	7.00	516.00	602.00	86.00
MERCADOLIBRE INC	9/2/2011	10/10/2012	2.00	137.00	172.00	35.00
MERCADOLIBRE INC	10/13/2010	10/10/2012	9.00	584.00	773.00	189.00
MERCADOLIBRE INC	9/2/2010	10/10/2012	1.00	71.00	86.00	15.00
MERCADOLIBRE INC	9/2/2010	9/7/2012	1.00	71.00	83.00	12.00
MERCADOLIBRE INC	9/2/2010	4/3/2012	1.00	71.00	101.00	30.00
MERCADOLIBRE INC	9/2/2010	2/24/2012	3.00	212.00	294.00	82.00
MERCK AND CO INC SHS	6/27/2012	10/10/2012	23.00	933.00	1,048.00	115.00
MERCK AND CO INC SHS	6/26/2012	10/10/2012	18.00	720.00	821.00	101.00
MERCK AND CO INC SHS	6/25/2012	10/10/2012	79.00	3,144.00	3,601.00	457.00
MERCK AND CO INC SHS	1/5/2010	10/10/2012	26.00	968.00	1,185.00	217.00
MERCK AND CO INC SHS	6/16/2008	10/10/2012	40.00	1,392.00	1,823.00	431.00
MERCK AND CO INC SHS	6/16/2008	9/7/2012	5.00	174.00	220.00	46.00
MERCK AND CO INC SHS	6/16/2008	9/5/2012	2.00	70.00	87.00	17.00
MERCK AND CO INC SHS	6/16/2008	4/3/2012	6.00	209.00	232.00	23.00
MERCURY GENL CORP NEW	12/9/2011	7/19/2012	6.00	277.00	242.00	(35.00)
MERCURY GENL CORP NEW	12/9/2011	7/18/2012	4.00	184.00	160.00	(24.00)
MERCURY GENL CORP NEW	12/8/2011	7/18/2012	11.00	494.00	440.00	(54.00)
MERCURY GENL CORP NEW	12/8/2011	4/3/2012	1.00	45.00	44.00	(1.00)
MICROSOFT CORP	11/22/2009	12/10/2012	11.00	306.00	295.00	(11.00)
MICROSOFT CORP	11/10/2009	12/10/2012	63.00	1,830.00	1,688.00	(142.00)
MICROSOFT CORP	11/9/2009	12/10/2012	35.00	1,008.00	937.00	(71.00)
MICROSOFT CORP	11/9/2009	9/7/2012	5.00	144.00	154.00	10.00
MICROSOFT CORP	11/9/2009	9/5/2012	15.00	432.00	455.00	23.00
MICROSOFT CORP	11/9/2009	4/3/2012	39.00	1,123.00	1,243.00	120.00
MICROSOFT CORP	11/2/2009	4/3/2012	12.00	319.00	382.00	63.00
MICROSOFT CORP	11/3/2009	1/3/2012	23.00	636.00	617.00	(19.00)
MICROSOFT CORP	11/2/2009	1/3/2012	3.00	84.00	80.00	(4.00)
MICROSOFT CORP	11/2/2009	1/3/2012	12.00	334.00	322.00	(12.00)
MICROSOFT CORP	11/9/2009	1/3/2012	82.00	2,361.00	2,198.00	(163.00)
MICROSOFT CORP	11/4/2009	1/3/2012	23.00	637.00	617.00	(20.00)
MONSTER WORLDWIDE INC	1/20/2012	5/24/2012	52.00	467.00	448.00	(19.00)
MONSTER WORLDWIDE INC	1/20/2012	5/23/2012	38.00	341.00	336.00	(5.00)
MONSTER WORLDWIDE INC	1/20/2012	4/12/2012	13.00	117.00	116.00	(1.00)
MONSTER WORLDWIDE INC	1/20/2012	4/3/2012	6.00	54.00	58.00	4.00
MTN GROUP LTD-SPONS ADR	7/19/2010	2/14/2012	15.00	230.00	261.00	31.00
MTN GROUP LTD-SPONS ADR	7/16/2010	2/14/2012	12.00	187.00	209.00	22.00
MTN GROUP LTD-SPONS ADR	1/11/2010	2/14/2012	36.00	539.00	626.00	87.00
MTN GROUP LTD-SPONS ADR	1/8/2010	2/14/2012	16.00	241.00	278.00	37.00
MTN GROUP LTD-SPONS ADR	1/11/2012	2/14/2012	18.00	298.00	313.00	15.00
MTN GROUP LTD-SPONS ADR	9/2/2011	2/14/2012	9.00	184.00	157.00	(27.00)
MTN GROUP LTD-SPONS ADR	5/20/2011	2/14/2012	7.00	145.00	122.00	(23.00)
MTN GROUP LTD-SPONS ADR	5/19/2011	2/14/2012	3.00	62.00	52.00	(10.00)
MTN GROUP LTD-SPONS ADR	9/2/2010	2/14/2012	11.00	188.00	191.00	3.00

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
NABORS INDUSTRIES LTD	9/2/2011	8/27/2012	2.00	35.00	31.00	(4.00)
NABORS INDUSTRIES LTD	12/15/2009	8/27/2012	21.00	444.00	321.00	(123.00)
NABORS INDUSTRIES LTD	12/14/2009	8/27/2012	47.00	982.00	718.00	(264.00)
NABORS INDUSTRIES LTD	11/17/2009	8/27/2012	8.00	179.00	122.00	(57.00)
NABORS INDUSTRIES LTD	11/17/2009	4/3/2012	11.00	246.00	187.00	(59.00)
NATIONAL-OILWELL VARCO	9/6/2011	1/9/2012	28.00	1,748.00	1,996.00	248.00
NATIONAL-OILWELL VARCO	11/24/2009	1/9/2012	20.00	873.00	1,426.00	553.00
NATIONAL-OILWELL VARCO	11/23/2009	1/9/2012	7.00	307.00	499.00	192.00
NCR CORP NEW	9/5/2012	10/10/2012	1.00	23.00	22.00	(1.00)
NCR CORP NEW	9/28/2011	10/10/2012	9.00	158.00	198.00	40.00
NCR CORP NEW	5/4/2011	10/10/2012	38.00	734.00	834.00	100.00
NCR CORP NEW	5/4/2011	9/7/2012	2.00	39.00	47.00	8.00
NCR CORP NEW	5/4/2011	4/3/2012	5.00	97.00	109.00	12.00
NEW YORK CMNTY BANCORP	6/7/2012	10/10/2012	38.00	461.00	566.00	105.00
NEW YORK CMNTY BANCORP	3/15/2012	10/10/2012	56.00	751.00	834.00	83.00
NEW YORK CMNTY BANCORP	3/15/2012	9/7/2012	4.00	54.00	54.00	-
NEW YORK CMNTY BANCORP	3/15/2012	4/3/2012	3.00	40.00	41.00	1.00
NEWELL RUBBERMAID INC	9/5/2012	10/10/2012	1.00	18.00	20.00	2.00
NEWELL RUBBERMAID INC	9/2/2011	10/10/2012	4.00	54.00	78.00	24.00
NEWELL RUBBERMAID INC	8/3/2011	10/10/2012	45.00	644.00	882.00	238.00
NEWELL RUBBERMAID INC	8/3/2011	9/7/2012	1.00	14.00	18.00	4.00
NEWELL RUBBERMAID INC	8/3/2011	4/3/2012	5.00	72.00	90.00	18.00
NEWS CORP CL A	7/19/2010	10/10/2012	148.00	1,885.00	3,603.00	1,718.00
NEWS CORP CL A	6/28/2010	10/10/2012	12.00	152.00	292.00	140.00
NEWS CORP CL A	6/28/2010	9/7/2012	5.00	63.00	122.00	59.00
NEWS CORP CL A	6/28/2010	9/5/2012	3.00	38.00	71.00	33.00
NEWS CORP CL A	6/28/2010	4/3/2012	23.00	292.00	459.00	167.00
NEXTERA ENERGY INC SHS	4/26/2006	10/10/2012	9.00	347.00	629.00	282.00
NEXTERA ENERGY INC SHS	8/3/2004	10/10/2012	42.00	1,422.00	2,936.00	1,514.00
NEXTERA ENERGY INC SHS	8/3/2004	9/7/2012	1.00	34.00	67.00	33.00
NEXTERA ENERGY INC SHS	8/3/2004	4/3/2012	4.00	135.00	248.00	113.00
NIDEC CORPORATION ADR	5/29/2012	7/2/2012	18.00	371.00	348.00	(23.00)
NIDEC CORPORATION ADR	9/20/2011	7/2/2012	15.00	312.00	290.00	(22.00)
NIDEC CORPORATION ADR	9/2/2011	7/2/2012	10.00	211.00	194.00	(17.00)
NIDEC CORPORATION ADR	8/9/2011	7/2/2012	11.00	246.00	213.00	(33.00)
NIDEC CORPORATION ADR	8/9/2011	6/29/2012	5.00	112.00	95.00	(17.00)
NIDEC CORPORATION ADR	7/27/2011	6/29/2012	14.00	350.00	266.00	(84.00)
NIDEC CORPORATION ADR	6/22/2011	6/29/2012	35.00	821.00	666.00	(155.00)
NIDEC CORPORATION ADR	6/22/2011	4/3/2012	1.00	23.00	23.00	-
NIDEC CORPORATION ADR	6/22/2011	1/31/2012	29.00	680.00	692.00	12.00
NISSAN MTR LTD SPN ADR	9/5/2012	10/10/2012	8.00	148.00	134.00	(14.00)
NISSAN MTR LTD SPN ADR	7/31/2012	10/10/2012	40.00	765.00	672.00	(93.00)
NISSAN MTR LTD SPN ADR	5/29/2012	10/10/2012	22.00	418.00	370.00	(48.00)
NISSAN MTR LTD SPN ADR	3/14/2012	10/10/2012	14.00	295.00	235.00	(60.00)
NISSAN MTR LTD SPN ADR	1/10/2012	10/10/2012	17.00	301.00	286.00	(15.00)
NISSAN MTR LTD SPN ADR	11/8/2011	10/10/2012	18.00	331.00	302.00	(29.00)
NISSAN MTR LTD SPN ADR	9/20/2011	10/10/2012	21.00	367.00	353.00	(14.00)
NISSAN MTR LTD SPN ADR	9/2/2011	10/10/2012	5.00	90.00	84.00	(6.00)
NISSAN MTR LTD SPN ADR	9/2/2010	10/10/2012	5.00	79.00	84.00	5.00
NISSAN MTR LTD SPN ADR	8/13/2010	10/10/2012	23.00	345.00	386.00	41.00
NISSAN MTR LTD SPN ADR	8/12/2010	10/10/2012	9.00	133.00	151.00	18.00
NISSAN MTR LTD SPN ADR	6/7/2010	10/10/2012	1.00	14.00	17.00	3.00
NISSAN MTR LTD SPN ADR	9/20/2012	10/10/2012	16.00	287.00	269.00	(18.00)

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
NISSAN MTR LTD SPN ADR	6/7/2010	9/7/2012	6.00	83.00	114.00	31.00
NISSAN MTR LTD SPN ADR	6/7/2010	4/3/2012	3.00	42.00	65.00	23.00
NISSAN MTR LTD SPN ADR	6/7/2010	3/28/2012	22.00	305.00	467.00	162.00
NISSAN MTR LTD SPN ADR	4/1/2010	3/28/2012	11.00	191.00	234.00	43.00
NITTO DENKO CORP ADR	1/10/2012	5/17/2012	8.00	295.00	314.00	19.00
NITTO DENKO CORP ADR	9/20/2011	5/17/2012	8.00	340.00	314.00	(26.00)
NITTO DENKO CORP ADR	9/6/2011	5/17/2012	3.00	115.00	118.00	3.00
NITTO DENKO CORP ADR	9/2/2011	5/17/2012	1.00	38.00	39.00	1.00
NITTO DENKO CORP ADR	8/9/2011	5/17/2012	6.00	248.00	236.00	(12.00)
NITTO DENKO CORP ADR	10/23/2009	5/17/2012	6.00	187.00	236.00	49.00
NITTO DENKO CORP ADR	10/23/2009	5/2/2012	12.00	375.00	511.00	136.00
NITTO DENKO CORP ADR	10/23/2009	4/3/2012	1.00	31.00	41.00	10.00
NITTO DENKO CORP ADR	10/23/2009	3/23/2012	11.00	344.00	438.00	94.00
NITTO DENKO CORP ADR	10/23/2009	1/31/2012	19.00	594.00	670.00	76.00
NOBLE GROUP LTD SHS	9/5/2012	9/20/2012	3.00	56.00	66.00	10.00
NOBLE GROUP LTD SHS	2/1/2012	9/20/2012	14.00	300.00	307.00	7.00
NOBLE GROUP LTD SHS	11/25/2011	9/20/2012	49.00	833.00	1,076.00	243.00
NOBLE GROUP LTD SHS	11/25/2011	9/7/2012	3.00	51.00	59.00	8.00
NOBLE GROUP LTD SHS	11/25/2011	4/3/2012	3.00	51.00	66.00	15.00
NORTHEAST UTILITIES COM	2/19/2010	10/10/2012	48.00	1,279.00	1,879.00	600.00
NORTHEAST UTILITIES COM	6/16/2008	9/7/2012	2.00	54.00	76.00	22.00
NORTHEAST UTILITIES COM	6/16/2008	9/5/2012	1.00	27.00	38.00	11.00
NORTHEAST UTILITIES COM	6/16/2008	4/3/2012	2.00	54.00	74.00	20.00
NORTHEAST UTILITIES COM	6/16/2008	2/28/2012	32.00	859.00	1,131.00	272.00
NORTHROP GRUMMAN CORP	6/16/2008	10/10/2012	30.00	1,966.00	2,050.00	84.00
NORTHROP GRUMMAN CORP	6/16/2008	9/7/2012	1.00	66.00	67.00	1.00
NORTHROP GRUMMAN CORP	6/16/2008	4/3/2012	3.00	197.00	184.00	(13.00)
NOVARTIS ADR	5/30/2012	7/30/2012	7.00	368.00	407.00	39.00
NOVARTIS ADR	10/20/2011	7/30/2012	6.00	344.00	349.00	5.00
NOVARTIS ADR	9/20/2011	7/30/2012	9.00	502.00	523.00	21.00
NOVARTIS ADR	9/2/2011	7/30/2012	6.00	347.00	349.00	2.00
NOVARTIS ADR	7/12/2011	7/30/2012	7.00	431.00	407.00	(24.00)
NOVARTIS ADR	7/12/2011	7/6/2012	2.00	123.00	111.00	(12.00)
NOVARTIS ADR	3/9/2011	7/6/2012	9.00	496.00	499.00	3.00
NOVARTIS ADR	9/28/2010	7/6/2012	9.00	522.00	499.00	(23.00)
NOVARTIS ADR	9/2/2010	7/6/2012	2.00	106.00	111.00	5.00
NOVARTIS ADR	8/19/2010	7/6/2012	16.00	817.00	888.00	71.00
NOVARTIS ADR	8/19/2010	5/16/2012	8.00	408.00	418.00	10.00
NOVARTIS ADR	8/19/2010	4/3/2012	2.00	102.00	112.00	10.00
NOVARTIS ADR	8/19/2010	2/16/2012	9.00	459.00	508.00	49.00
NOVARTIS ADR	8/19/2010	1/10/2012	8.00	408.00	455.00	47.00
NTT DOCOMO INC SPD ADR	5/29/2012	10/10/2012	26.00	408.00	412.00	4.00
NTT DOCOMO INC SPD ADR	3/29/2012	10/10/2012	12.00	199.00	190.00	(9.00)
NTT DOCOMO INC SPD ADR	1/31/2012	10/10/2012	18.00	319.00	285.00	(34.00)
NTT DOCOMO INC SPD ADR	11/15/2011	10/10/2012	23.00	408.00	364.00	(44.00)
NTT DOCOMO INC SPD ADR	10/20/2011	10/10/2012	15.00	268.00	237.00	(31.00)
NTT DOCOMO INC SPD ADR	9/26/2011	10/10/2012	1.00	20.00	16.00	(4.00)
NTT DOCOMO INC SPD ADR	9/29/2011	10/1/2012	16.00	295.00	259.00	(36.00)
NTT DOCOMO INC SPD ADR	10/20/2011	10/1/2012	1.00	18.00	16.00	(2.00)
NTT DOCOMO INC SPD ADR	9/26/2011	10/1/2012	7.00	133.00	113.00	(20.00)
NTT DOCOMO INC SPD ADR	9/26/2011	10/1/2012	3.00	57.00	49.00	(8.00)
NTT DOCOMO INC SPD ADR	9/26/2011	10/1/2012	67.00	1,278.00	1,086.00	(192.00)
NTT DOCOMO INC SPD ADR	9/26/2011	10/1/2012	1.00	19.00	16.00	(3.00)

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
NTT DOCOMO INC SPD ADR	9/26/2011	9/7/2012	7.00	133.00	117.00	(16.00)
NTT DOCOMO INC SPD ADR	9/26/2011	4/3/2012	3.00	57.00	50.00	(7.00)
NUANCE COMMUNICATIONS IN	1/20/2011	1/25/2012	29.00	579.00	816.00	237.00
NUANCE COMMUNICATIONS IN	1/20/2011	1/20/2012	11.00	220.00	319.00	99.00
NV ENERGY INC	9/26/2012	10/10/2012	10.00	182.00	183.00	1.00
NV ENERGY INC	9/5/2012	10/10/2012	1.00	18.00	18.00	-
NV ENERGY INC	2/29/2012	10/10/2012	38.00	597.00	694.00	97.00
NV ENERGY INC	2/28/2012	10/10/2012	28.00	439.00	512.00	73.00
NV ENERGY INC	2/28/2012	9/7/2012	2.00	31.00	36.00	5.00
NV ENERGY INC	2/28/2012	4/3/2012	3.00	47.00	48.00	1.00
NVIDIA	9/2/2011	8/27/2012	5.00	65.00	72.00	7.00
NVIDIA	5/9/2011	8/27/2012	79.00	1,549.00	1,140.00	(409.00)
NVIDIA	5/2/2011	8/27/2012	71.00	1,421.00	1,025.00	(396.00)
NVIDIA	5/2/2011	4/3/2012	17.00	340.00	257.00	(83.00)
NVIDIA	5/2/2011	1/9/2012	97.00	1,941.00	1,415.00	(526.00)
OASIS PETE INC NEW	9/5/2012	10/10/2012	1.00	30.00	31.00	1.00
OASIS PETE INC NEW	9/2/2011	10/10/2012	4.00	104.00	123.00	19.00
OASIS PETE INC NEW	8/22/2011	10/10/2012	4.00	91.00	123.00	32.00
OASIS PETE INC NEW	6/29/2010	10/10/2012	12.00	176.00	369.00	193.00
OASIS PETE INC NEW	6/28/2010	10/10/2012	18.00	273.00	554.00	281.00
OASIS PETE INC NEW	6/28/2010	9/7/2012	2.00	30.00	62.00	32.00
OASIS PETE INC NEW	6/28/2010	4/3/2012	4.00	61.00	125.00	64.00
OCCIDENTAL PETE CORP CAL	6/16/2008	10/10/2012	13.00	1,165.00	1,071.00	(94.00)
OCCIDENTAL PETE CORP CAL	7/6/2009	10/10/2012	27.00	1,657.00	2,223.00	566.00
OCCIDENTAL PETE CORP CAL	6/16/2008	9/7/2012	2.00	179.00	173.00	(6.00)
OCCIDENTAL PETE CORP CAL	6/16/2008	9/5/2012	1.00	90.00	83.00	(7.00)
OCCIDENTAL PETE CORP CAL	6/16/2008	4/3/2012	1.00	90.00	96.00	6.00
OGE ENERGY CORP PV \$0.01	9/2/2011	10/10/2012	2.00	98.00	112.00	14.00
OGE ENERGY CORP PV \$0.01	8/22/2011	10/10/2012	4.00	182.00	225.00	43.00
OGE ENERGY CORP PV \$0.01	12/17/2010	10/10/2012	16.00	723.00	898.00	175.00
OGE ENERGY CORP PV \$0.01	12/17/2010	4/3/2012	1.00	45.00	53.00	8.00
OGE ENERGY CORP PV \$0.01	12/16/2010	2/1/2012	7.00	315.00	374.00	59.00
OGX PETROLEO E-SPON ADR	5/29/2012	6/11/2012	24.00	141.00	114.00	(27.00)
OGX PETROLEO E-SPON ADR	3/29/2012	6/11/2012	35.00	296.00	166.00	(130.00)
OGX PETROLEO E-SPON ADR	9/2/2011	6/11/2012	17.00	122.00	81.00	(41.00)
OGX PETROLEO E-SPON ADR	3/29/2011	6/11/2012	15.00	181.00	71.00	(110.00)
OGX PETROLEO E-SPON ADR	1/26/2011	6/11/2012	32.00	362.00	152.00	(210.00)
OGX PETROLEO E-SPON ADR	6/22/2010	6/11/2012	122.00	1,261.00	580.00	(681.00)
OMNICARE INC	9/5/2012	10/10/2012	2.00	66.00	67.00	1.00
OMNICARE INC	1/20/2011	10/10/2012	15.00	380.00	501.00	121.00
OMNICARE INC	1/13/2011	10/10/2012	36.00	936.00	1,203.00	267.00
OMNICARE INC	1/13/2011	9/7/2012	1.00	26.00	33.00	7.00
OMNICARE INC	1/13/2011	4/3/2012	4.00	104.00	143.00	39.00
ON SEMICONDUCTOR CRP COM	6/7/2012	10/10/2012	32.00	220.00	188.00	(32.00)
ON SEMICONDUCTOR CRP COM	1/11/2012	10/10/2012	1.00	8.00	6.00	(2.00)
ON SEMICONDUCTOR CRP COM	1/11/2012	10/10/2012	92.00	761.00	541.00	(220.00)
ON SEMICONDUCTOR CRP COM	1/11/2012	9/7/2012	4.00	33.00	26.00	(7.00)
ON SEMICONDUCTOR CRP COM	1/11/2012	9/7/2012	1.00	8.00	6.00	(2.00)
ON SEMICONDUCTOR CRP COM	1/11/2012	4/3/2012	5.00	41.00	44.00	3.00
OWENS & MINOR INC NEW COM	10/3/2012	10/10/2012	9.00	269.00	265.00	(4.00)
OWENS & MINOR INC NEW COM	9/19/2012	10/10/2012	40.00	1,194.00	1,177.00	(17.00)
OWENS ILL INC COM NEW	2/1/2012	10/10/2012	12.00	293.00	236.00	(57.00)
OWENS ILL INC COM NEW	9/2/2011	10/10/2012	1.00	18.00	20.00	2.00

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
OWENS ILL INC COM NEW	4/13/2011	10/10/2012	5.00	150.00	98.00	(52.00)
OWENS ILL INC COM NEW	12/8/2010	10/10/2012	13.00	372.00	256.00	(116.00)
OWENS ILL INC COM NEW	7/21/2010	10/10/2012	1.00	27.00	20.00	(7.00)
OWENS ILL INC COM NEW	7/21/2010	10/10/2012	18.00	526.00	354.00	(172.00)
OWENS ILL INC COM NEW	7/21/2010	9/7/2012	2.00	58.00	39.00	(19.00)
OWENS ILL INC COM NEW	7/21/2010	9/7/2012	1.00	29.00	20.00	(9.00)
OWENS ILL INC COM NEW	7/21/2010	4/3/2012	3.00	88.00	69.00	(19.00)
PACKAGING CORP AMERICA	6/11/2012	10/10/2012	2.00	55.00	71.00	16.00
PACKAGING CORP AMERICA	6/8/2012	10/10/2012	24.00	658.00	853.00	195.00
PACKAGING CORP AMERICA	6/7/2012	10/10/2012	9.00	244.00	320.00	76.00
PACKAGING CORP AMERICA	6/7/2012	9/7/2012	1.00	27.00	33.00	6.00
PARAMETRIC TECH CORP NEW	9/13/2012	10/10/2012	6.00	140.00	128.00	(12.00)
PARAMETRIC TECH CORP NEW	9/12/2012	10/10/2012	39.00	907.00	831.00	(76.00)
PARKER HANNIFIN CORP	5/21/2012	10/10/2012	27.00	2,229.00	2,135.00	(94.00)
PARKER HANNIFIN CORP	1/28/2011	10/10/2012	1.00	89.00	79.00	(10.00)
PARKER HANNIFIN CORP	11/1/2010	10/10/2012	4.00	313.00	316.00	3.00
PARKER HANNIFIN CORP	3/9/2009	10/10/2012	6.00	168.00	474.00	306.00
PARKER HANNIFIN CORP	3/9/2009	9/7/2012	2.00	56.00	168.00	112.00
PARKER HANNIFIN CORP	3/9/2009	4/3/2012	1.00	28.00	85.00	57.00
PATTERSON UTI ENERGY INC	3/21/2012	10/10/2012	13.00	233.00	211.00	(22.00)
PATTERSON UTI ENERGY INC	9/23/2011	10/10/2012	16.00	278.00	260.00	(18.00)
PATTERSON UTI ENERGY INC	10/30/2009	10/10/2012	1.00	16.00	16.00	-
PATTERSON UTI ENERGY INC	10/30/2009	10/10/2012	12.00	201.00	195.00	(6.00)
PATTERSON UTI ENERGY INC	10/30/2009	9/7/2012	2.00	33.00	33.00	-
PATTERSON UTI ENERGY INC	10/30/2009	9/7/2012	1.00	17.00	16.00	(1.00)
PATTERSON UTI ENERGY INC	10/30/2009	4/3/2012	3.00	50.00	52.00	2.00
PEABODY ENERGY CORP COM	9/1/2009	10/10/2012	32.00	1,077.00	777.00	(300.00)
PEABODY ENERGY CORP COM	9/1/2009	9/7/2012	4.00	135.00	94.00	(41.00)
PEABODY ENERGY CORP COM	9/1/2009	9/5/2012	1.00	34.00	21.00	(13.00)
PENTAIR LTD	9/6/2011	10/10/2012	11.00	321.00	481.00	160.00
PFIZER INC	4/23/2008	9/7/2012	2.00	40.00	48.00	8.00
PFIZER INC	4/23/2008	4/3/2012	10.00	199.00	226.00	27.00
PHILIP MORRIS INTL INC	10/29/2008	9/7/2012	3.00	129.00	267.00	138.00
PHILIP MORRIS INTL INC	10/29/2008	9/5/2012	6.00	259.00	537.00	278.00
PHILIP MORRIS INTL INC	6/16/2008	4/3/2012	17.00	862.00	1,509.00	647.00
PHILLIPS 66 SHS	8/18/2008	10/10/2012	13.00	465.00	588.00	123.00
PHILLIPS 66 SHS	8/11/2008	10/10/2012	5.00	183.00	226.00	43.00
PHILLIPS 66 SHS	8/11/2008	9/7/2012	1.00	37.00	44.00	7.00
PHILLIPS 66 SHS	8/11/2008	5/7/2012	11.00	403.00	328.00	(75.00)
PHILLIPS 66 SHS	6/10/2008	5/7/2012	5.00	214.00	149.00	(65.00)
PINNACLE WEST CAP CORP	12/8/2011	2/15/2012	16.00	732.00	759.00	27.00
POLYCOM INC COM	8/1/2012	10/10/2012	41.00	360.00	405.00	45.00
POLYCOM INC COM	12/28/2011	10/10/2012	28.00	462.00	277.00	(185.00)
POLYCOM INC COM	12/27/2011	10/10/2012	1.00	17.00	10.00	(7.00)
POLYCOM INC COM	12/27/2011	10/10/2012	12.00	204.00	119.00	(85.00)
POLYCOM INC COM	12/27/2011	9/7/2012	2.00	34.00	22.00	(12.00)
POLYCOM INC COM	12/27/2011	9/7/2012	1.00	17.00	11.00	(6.00)
POLYCOM INC COM	12/27/2011	4/3/2012	2.00	34.00	38.00	4.00
PPG INDUSTRIES INC SHS	5/3/2010	10/10/2012	38.00	2,699.00	4,379.00	1,680.00
PPG INDUSTRIES INC SHS	5/3/2010	9/7/2012	2.00	142.00	226.00	84.00
PPG INDUSTRIES INC SHS	5/3/2010	9/5/2012	2.00	142.00	218.00	76.00
PPG INDUSTRIES INC SHS	5/3/2010	4/3/2012	5.00	355.00	475.00	120.00
PRAXAIR INC	6/16/2008	10/10/2012	26.00	2,548.00	2,707.00	159.00

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
PRAXAIR INC	6/16/2008	9/7/2012	1.00	98.00	107.00	9.00
PRAXAIR INC	6/16/2008	9/5/2012	1.00	98.00	105.00	7.00
PRAXAIR INC	6/16/2008	4/3/2012	1.00	98.00	115.00	17.00
PRAXAIR INC	6/16/2008	3/13/2012	7.00	686.00	774.00	88.00
PROCTER & GAMBLE CO	1/4/2012	10/10/2012	17.00	1,134.00	1,159.00	25.00
PROCTER & GAMBLE CO	1/3/2012	10/10/2012	18.00	1,204.00	1,227.00	23.00
PROCTER & GAMBLE CO	6/16/2008	10/10/2012	49.00	3,247.00	3,339.00	92.00
PROCTER & GAMBLE CO	6/16/2008	9/7/2012	2.00	133.00	137.00	4.00
PROCTER & GAMBLE CO	6/16/2008	9/5/2012	2.00	133.00	135.00	2.00
PROCTER & GAMBLE CO	6/16/2008	4/3/2012	9.00	596.00	605.00	9.00
PROTECTIVE LIFE CORP COM	9/5/2012	10/10/2012	1.00	28.00	26.00	(2.00)
PROTECTIVE LIFE CORP COM	8/9/2012	10/10/2012	20.00	582.00	526.00	(56.00)
PROTECTIVE LIFE CORP COM	8/8/2012	10/10/2012	2.00	60.00	53.00	(7.00)
PROTECTIVE LIFE CORP COM	8/8/2012	10/10/2012	3.00	87.00	79.00	(8.00)
PROTECTIVE LIFE CORP COM	8/8/2012	9/7/2012	2.00	58.00	57.00	(1.00)
PRUDENTIAL FINANCIAL INC	8/30/2012	10/10/2012	17.00	918.00	954.00	36.00
PRUDENTIAL FINANCIAL INC	6/10/2010	10/10/2012	2.00	109.00	112.00	3.00
PRUDENTIAL FINANCIAL INC	6/10/2010	10/10/2012	23.00	1,320.00	1,291.00	(29.00)
PRUDENTIAL FINANCIAL INC	6/10/2010	9/7/2012	2.00	115.00	114.00	(1.00)
PRUDENTIAL FINANCIAL INC	6/10/2010	4/3/2012	2.00	115.00	127.00	12.00
PT BANK RAKYAT INDONESIA	6/26/2012	10/11/2012	330.00	211.00	257.00	46.00
PT BANK RAKYAT INDONESIA	6/25/2012	10/11/2012	1,149.00	736.00	895.00	159.00
PT BANK RAKYAT INDONESIA	9/21/2012	10/11/2012	308.00	234.00	240.00	6.00
PT BANK RAKYAT INDONESIA	9/6/2012	10/11/2012	125.00	94.00	97.00	3.00
PT BANK RAKYAT INDONESIA	8/10/2012	10/11/2012	625.00	473.00	487.00	14.00
PT BANK RAKYAT INDONESIA	7/31/2012	10/11/2012	590.00	436.00	459.00	23.00
PT BANK RAKYAT INDONESIA	6/25/2012	9/7/2012	8.00	5.00	6.00	1.00
PUB SVC ENTERPRISE GRP	3/5/2009	10/10/2012	48.00	1,195.00	1,559.00	364.00
PUB SVC ENTERPRISE GRP	3/5/2009	9/7/2012	2.00	50.00	63.00	13.00
PUB SVC ENTERPRISE GRP	3/5/2009	9/5/2012	2.00	50.00	63.00	13.00
PUB SVC ENTERPRISE GRP	3/5/2009	4/3/2012	2.00	50.00	61.00	11.00
PVH CORP	2/9/2011	10/10/2012	1.00	64.00	93.00	29.00
PVH CORP	2/8/2011	10/10/2012	11.00	696.00	1,025.00	329.00
PVH CORP	2/8/2011	4/3/2012	1.00	63.00	92.00	29.00
QLOGIC CORP	1/25/2012	8/8/2012	44.00	747.00	517.00	(230.00)
QLOGIC CORP	1/25/2012	4/3/2012	3.00	51.00	53.00	2.00
RAYTHEON CO DELAWARE NEW	6/17/2008	10/10/2012	37.00	2,161.00	2,032.00	(129.00)
RAYTHEON CO DELAWARE NEW	6/16/2008	10/10/2012	29.00	1,676.00	1,592.00	(84.00)
RAYTHEON CO DELAWARE NEW	6/16/2008	9/7/2012	2.00	116.00	115.00	(1.00)
RAYTHEON CO DELAWARE NEW	6/16/2008	4/3/2012	5.00	289.00	263.00	(26.00)
RECKITT BENCKISER GR ADR	9/19/2012	10/10/2012	69.00	820.00	789.00	(31.00)
RECKITT BENCKISER GR ADR	3/14/2012	10/10/2012	31.00	346.00	354.00	8.00
RECKITT BENCKISER GR ADR	1/31/2012	10/10/2012	21.00	223.00	240.00	17.00
RECKITT BENCKISER GR ADR	8/10/2011	10/10/2012	65.00	677.00	743.00	66.00
RECKITT BENCKISER GR ADR	5/20/2011	10/10/2012	18.00	202.00	206.00	4.00
RECKITT BENCKISER GR ADR	5/19/2011	10/10/2012	11.00	122.00	126.00	4.00
RECKITT BENCKISER GR ADR	4/6/2011	10/10/2012	15.00	163.00	171.00	8.00
RECKITT BENCKISER GR ADR	2/18/2011	10/10/2012	21.00	227.00	240.00	13.00
RECKITT BENCKISER GR ADR	10/14/2010	10/10/2012	11.00	122.00	126.00	4.00
RECKITT BENCKISER GR ADR	10/4/2010	10/10/2012	4.00	47.00	46.00	(1.00)
RECKITT BENCKISER GR ADR	10/4/2010	9/7/2012	4.00	47.00	47.00	-
RECKITT BENCKISER GR ADR	10/14/2010	8/16/2012	43.00	478.00	479.00	1.00
RECKITT BENCKISER GR ADR	9/16/2010	8/16/2012	33.00	359.00	367.00	8.00

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
RECKITT BENCKISER GR ADR	9/14/2010	8/16/2012	2 00	23.00	22.00	(1.00)
RECKITT BENCKISER GR ADR	9/14/2010	8/16/2012	8.00	90.00	89.00	(1.00)
RECKITT BENCKISER GR ADR	9/14/2010	5/29/2012	33.00	373.00	359.00	(14.00)
RECKITT BENCKISER GR ADR	9/14/2010	5/29/2012	41.00	437.00	446.00	9 00
RECKITT BENCKISER GR ADR	9/14/2010	4/27/2012	25.00	267.00	289.00	22.00
RECKITT BENCKISER GR ADR	9/14/2010	4/3/2012	8.00	85.00	90.00	5.00
REINSURANCE GROUP AMERICA	12/2/2010	5/24/2012	7.00	361.00	350.00	(11.00)
REINSURANCE GROUP AMERICA	12/2/2010	5/23/2012	4.00	206.00	201.00	(5.00)
REINSURANCE GROUP AMERICA	12/1/2010	5/23/2012	2.00	102.00	100.00	(2.00)
REINSURANCE GROUP AMERICA	12/1/2010	4/3/2012	1 00	51.00	59.00	8.00
RF MICRO DEVICES INC	9/2/2011	3/22/2012	9.00	55.00	44.00	(11.00)
RF MICRO DEVICES INC	3/9/2011	3/22/2012	48 00	301.00	232.00	(69.00)
RF MICRO DEVICES INC	4/15/2010	3/22/2012	3.00	17.00	15.00	(2.00)
RF MICRO DEVICES INC	4/15/2010	3/21/2012	62 00	350.00	305.00	(45.00)
RIO TINTO PLC SPNSRD ADR	9/18/2012	10/10/2012	3.00	156.00	145.00	(11.00)
RIO TINTO PLC SPNSRD ADR	7/6/2012	10/10/2012	13 00	619.00	626.00	7.00
RIO TINTO PLC SPNSRD ADR	5/29/2012	10/10/2012	7.00	319.00	337.00	18 00
RIO TINTO PLC SPNSRD ADR	10/11/2011	10/10/2012	5 00	252 00	241.00	(11.00)
RIO TINTO PLC SPNSRD ADR	9/2/2011	10/10/2012	3.00	179.00	144.00	(35.00)
RIO TINTO PLC SPNSRD ADR	8/12/2010	10/10/2012	8.00	404.00	385.00	(19 00)
RIO TINTO PLC SPNSRD ADR	8/31/2009	10/10/2012	56.00	2,177 00	2,697.00	520.00
RIO TINTO PLC SPNSRD ADR	7/10/2008	10/10/2012	3 00	359.00	144.00	(215.00)
RIO TINTO PLC SPNSRD ADR	6/29/2008	10/10/2012	2.00	232.00	96.00	(136 00)
RIO TINTO PLC SPNSRD ADR	6/28/2008	10/10/2012	4 00	468 00	193.00	(275.00)
RIO TINTO PLC SPNSRD ADR	6/17/2008	10/10/2012	1.00	108.00	48.00	(60.00)
RIO TINTO PLC SPNSRD ADR	6/17/2008	9/7/2012	4 00	454.00	194.00	(260 00)
RIO TINTO PLC SPNSRD ADR	6/17/2008	9/7/2012	1 00	113 00	49.00	(64.00)
RIO TINTO PLC SPNSRD ADR	6/29/2008	9/7/2012	3.00	348.00	146.00	(202.00)
RIO TINTO PLC SPNSRD ADR	6/17/2008	4/3/2012	1.00	113.00	56.00	(57 00)
RIO TINTO PLC SPNSRD ADR	6/17/2008	1/19/2012	1.00	113 00	57.00	(56.00)
RIO TINTO PLC SPNSRD ADR	6/17/2008	1/19/2012	5.00	567.00	287.00	(280 00)
ROCHE HLDG LTD SPN ADR	9/19/2012	10/10/2012	7.00	337 00	337.00	-
ROCHE HLDG LTD SPN ADR	9/5/2012	10/10/2012	3.00	137 00	145.00	8.00
ROCHE HLDG LTD SPN ADR	8/9/2012	10/10/2012	17.00	762.00	819.00	57.00
ROCHE HLDG LTD SPN ADR	7/6/2012	10/10/2012	16.00	683 00	771.00	88.00
ROCHE HLDG LTD SPN ADR	5/29/2012	10/10/2012	10.00	398.00	482.00	84.00
ROCHE HLDG LTD SPN ADR	2/24/2012	10/10/2012	19.00	844.00	916.00	72.00
ROCHE HLDG LTD SPN ADR	1/11/2012	10/10/2012	33.00	1,418.00	1,591.00	173.00
ROCHE HLDG LTD SPN ADR	1/11/2012	9/7/2012	3.00	129.00	141 00	12.00
ROCHE HLDG LTD SPN ADR	1/11/2012	4/3/2012	1.00	43.00	44.00	1.00
ROCK TENN CO CL A	8/31/2012	10/10/2012	10.00	670.00	716.00	46.00
ROCK TENN CO CL A	8/30/2012	10/10/2012	1.00	67.00	72.00	5.00
ROCK TENN CO CL A	8/30/2012	9/7/2012	1.00	67.00	70.00	3.00
ROCKWOOD HLDGS INC	6/7/2012	10/10/2012	4.00	190.00	189.00	(1.00)
ROCKWOOD HLDGS INC	4/12/2012	10/10/2012	17.00	861.00	805.00	(56.00)
ROCKWOOD HLDGS INC	4/12/2012	9/7/2012	1.00	51.00	49.00	(2.00)
ROGERS COMMUNICATIONS B	9/19/2012	10/10/2012	6.00	244.00	249.00	5.00
ROGERS COMMUNICATIONS B	9/5/2012	10/10/2012	2.00	80.00	83.00	3.00
ROGERS COMMUNICATIONS B	5/19/2011	10/10/2012	8.00	306.00	332.00	26.00
ROGERS COMMUNICATIONS B	3/10/2011	10/10/2012	5.00	174.00	207.00	33.00
ROGERS COMMUNICATIONS B	10/4/2010	10/10/2012	17.00	645.00	704.00	59.00
ROGERS COMMUNICATIONS B	9/16/2010	10/10/2012	8.00	317.00	332.00	15.00
ROGERS COMMUNICATIONS B	9/16/2010	10/10/2012	28 00	1,053.00	1,160.00	107.00

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
ROGERS COMMUNICATIONS B	9/16/2010	9/7/2012	2.00	75.00	82.00	7.00
ROGERS COMMUNICATIONS B	9/16/2010	5/29/2012	11.00	414.00	386.00	(28.00)
ROGERS COMMUNICATIONS B	9/16/2010	4/3/2012	1.00	38.00	40.00	2.00
ROSS STORES INC COM	9/2/2011	10/10/2012	2.00	74.00	129.00	55.00
ROSS STORES INC COM	1/4/2010	10/10/2012	22.00	470.00	1,414.00	944.00
ROSS STORES INC COM	12/31/2009	10/10/2012	18.00	390.00	1,157.00	767.00
ROSS STORES INC COM	12/31/2009	9/7/2012	1.00	22.00	68.00	46.00
ROSS STORES INC COM	12/31/2009	9/5/2012	1.00	22.00	69.00	47.00
ROSS STORES INC COM	12/31/2009	5/21/2012	18.00	390.00	1,075.00	685.00
ROSS STORES INC COM	12/31/2009	4/3/2012	4.00	87.00	233.00	146.00
ROSS STORES INC COM	12/29/2009	4/3/2012	4.00	87.00	233.00	146.00
ROYAL DUTCH SHEL PLC	9/19/2012	10/10/2012	6.00	451.00	424.00	(27.00)
ROYAL DUTCH SHEL PLC	9/5/2012	10/10/2012	2.00	144.00	141.00	(3.00)
ROYAL DUTCH SHEL PLC	7/6/2012	10/10/2012	8.00	563.00	566.00	3.00
ROYAL DUTCH SHEL PLC	6/13/2012	10/10/2012	41.00	2,755.00	2,899.00	144.00
ROYAL DUTCH SHEL PLC	6/13/2012	9/7/2012	2.00	134.00	147.00	13.00
SANOFI ADR	9/5/2012	10/10/2012	4.00	164.00	171.00	7.00
SANOFI ADR	9/2/2011	10/10/2012	13.00	461.00	554.00	93.00
SANOFI ADR	8/9/2011	10/10/2012	29.00	952.00	1,237.00	285.00
SANOFI ADR	3/18/2011	10/10/2012	33.00	1,100.00	1,407.00	307.00
SANOFI ADR	9/2/2010	10/10/2012	4.00	119.00	171.00	52.00
SANOFI ADR	8/12/2010	10/10/2012	18.00	524.00	768.00	244.00
SANOFI ADR	8/12/2010	9/19/2012	15.00	437.00	663.00	226.00
SANOFI ADR	8/12/2010	9/7/2012	2.00	58.00	84.00	26.00
SANOFI ADR	5/26/2010	9/7/2012	1.00	29.00	42.00	13.00
SANOFI ADR	5/26/2010	8/8/2012	7.00	200.00	291.00	91.00
SANOFI ADR	12/16/2009	8/8/2012	4.00	161.00	166.00	5.00
SANOFI ADR	12/16/2009	4/3/2012	2.00	80.00	78.00	(2.00)
SANOFI ADR	11/25/2009	1/19/2012	1.00	43.00	36.00	(7.00)
SANOFI ADR	2/10/2010	1/19/2012	9.00	324.00	325.00	1.00
SANOFI ADR	5/26/2010	1/19/2012	9.00	258.00	325.00	67.00
SANOFI ADR	11/25/2009	1/10/2012	3.00	117.00	109.00	(8.00)
SANOFI ADR	11/25/2009	1/10/2012	6.00	235.00	218.00	(17.00)
SBERBANK SPONSORED ADR	10/4/2012	10/10/2012	26.00	307.00	308.00	1.00
SBERBANK SPONSORED ADR	9/20/2012	10/10/2012	32.00	386.00	380.00	(6.00)
SBERBANK SPONSORED ADR	9/5/2012	10/10/2012	1.00	12.00	12.00	-
SBERBANK SPONSORED ADR	5/29/2012	10/10/2012	13.00	136.00	154.00	18.00
SBERBANK SPONSORED ADR	4/26/2012	10/10/2012	3.00	37.00	36.00	(1.00)
SBERBANK SPONSORED ADR	4/26/2012	10/10/2012	78.00	993.00	925.00	(68.00)
SBERBANK SPONSORED ADR	4/26/2012	9/7/2012	3.00	38.00	36.00	(2.00)
SCHLUMBERGER LTD	2/19/2008	10/10/2012	29.00	2,525.00	2,062.00	(463.00)
SCHLUMBERGER LTD	2/19/2008	9/7/2012	1.00	87.00	73.00	(14.00)
SCHLUMBERGER LTD	2/19/2008	9/5/2012	1.00	87.00	71.00	(16.00)
SCHLUMBERGER LTD	2/19/2008	4/3/2012	2.00	174.00	139.00	(35.00)
SCHNEIDER ELEC SA ADR	5/29/2012	8/9/2012	25.00	279.00	301.00	22.00
SCHNEIDER ELEC SA ADR	1/11/2012	8/9/2012	16.00	183.00	193.00	10.00
SCHNEIDER ELEC SA ADR	9/20/2011	8/9/2012	28.00	317.00	338.00	21.00
SCHNEIDER ELEC SA ADR	9/2/2011	8/9/2012	16.00	195.00	193.00	(2.00)
SCHNEIDER ELEC SA ADR	8/10/2011	8/9/2012	32.00	399.00	386.00	(13.00)
SCHNEIDER ELEC SA ADR	5/31/2011	8/9/2012	24.00	380.00	289.00	(91.00)
SCHNEIDER ELEC SA ADR	5/31/2011	7/9/2012	9.00	142.00	100.00	(42.00)
SCHNEIDER ELEC SA ADR	5/27/2011	7/9/2012	9.00	142.00	100.00	(42.00)
SCHNEIDER ELEC SA ADR	4/18/2011	7/9/2012	26.00	401.00	290.00	(111.00)

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
SCHNEIDER ELEC SA ADR	3/16/2011	7/9/2012	23.00	339.00	257.00	(82.00)
SCHNEIDER ELEC SA ADR	3/16/2011	4/3/2012	1.00	15.00	13.00	(2.00)
SCHNEIDER ELEC SA ADR	3/16/2011	2/17/2012	22.00	308.00	274.00	(34.00)
SCHNEIDER ELEC SA ADR	4/18/2011	2/17/2012	1.00	15.00	12.00	(3.00)
SCHNEIDER ELEC SA ADR	3/16/2011	2/17/2012	37.00	549.00	461.00	(88.00)
SCHNEIDER ELEC SA ADR	3/16/2011	2/17/2012	24.00	356.00	299.00	(57.00)
SCHNEIDER ELEC SA ADR	3/16/2011	1/24/2012	22.00	326.00	270.00	(56.00)
SEMPRA ENERGY	10/7/2009	10/10/2012	25.00	1,271.00	1,673.00	402.00
SEMPRA ENERGY	10/7/2009	9/7/2012	1.00	51.00	67.00	16.00
SEMPRA ENERGY	10/7/2009	4/3/2012	2.00	102.00	124.00	22.00
SKANDINAVIA ENSK BK	9/2/2011	1/11/2012	18.00	104.00	105.00	1.00
SKANDINAVIA ENSK BK	2/17/2011	1/11/2012	45.00	402.00	261.00	(141.00)
SKANDINAVIA ENSK BK	1/18/2011	1/11/2012	42.00	393.00	244.00	(149.00)
SKANDINAVIA ENSK BK	1/18/2011	1/11/2012	61.00	544.00	354.00	(190.00)
SM ENERGY CO SHS	9/23/2011	10/10/2012	4.00	258.00	213.00	(45.00)
SM ENERGY CO SHS	4/15/2010	10/10/2012	13.00	515.00	691.00	176.00
SM ENERGY CO SHS	6/7/2012	10/10/2012	5.00	259.00	266.00	7.00
SM ENERGY CO SHS	4/12/2012	10/10/2012	5.00	328.00	266.00	(62.00)
SM ENERGY CO SHS	4/15/2010	9/7/2012	2.00	79.00	105.00	26.00
SM ENERGY CO SHS	4/15/2010	4/3/2012	1.00	40.00	70.00	30.00
SM ENERGY CO SHS	4/15/2010	1/25/2012	2.00	79.00	144.00	65.00
SMC CORP 6273	9/20/2012	10/11/2012	15.00	2,394.00	2,228.00	(166.00)
SMITHFILDS FOODS PV\$0.50	5/30/2012	10/10/2012	47.00	941.00	961.00	20.00
SMITHFILDS FOODS PV\$0.50	5/30/2012	9/7/2012	2.00	40.00	41.00	1.00
SONOCO PRODUCTS CO	4/29/2009	6/8/2012	5.00	124.00	154.00	30.00
SONOCO PRODUCTS CO	4/29/2009	6/7/2012	19.00	473.00	586.00	113.00
SONOCO PRODUCTS CO	4/29/2009	4/3/2012	2.00	50.00	67.00	17.00
SOUTHERN COMPANY	9/5/2012	10/10/2012	1.00	46.00	46.00	-
SOUTHERN COMPANY	6/17/2008	10/10/2012	42.00	1,483.00	1,930.00	447.00
SOUTHERN COMPANY	6/16/2008	10/10/2012	21.00	741.00	965.00	224.00
SOUTHERN COMPANY	6/16/2008	9/7/2012	2.00	71.00	92.00	21.00
SOUTHERN COMPANY	6/16/2008	4/3/2012	5.00	176.00	226.00	50.00
SPIRIT AEROSYSTEMS HLDGS	5/2/2012	10/10/2012	41.00	1,032.00	883.00	(149.00)
SPIRIT AEROSYSTEMS HLDGS	5/2/2012	9/7/2012	1.00	25.00	25.00	-
SPX CORP COM	10/12/2011	10/10/2012	5.00	259.00	333.00	74.00
SPX CORP COM	7/16/2009	10/10/2012	5.00	258.00	333.00	75.00
SPX CORP COM	7/16/2009	9/7/2012	1.00	52.00	64.00	12.00
SPX CORP COM	7/16/2009	5/16/2012	6.00	309.00	449.00	140.00
SPX CORP COM	7/16/2009	4/3/2012	2.00	103.00	156.00	53.00
STANDARD CHARTERED .5USD	1/11/2012	4/26/2012	9.00	201.00	220.00	19.00
STANDARD CHARTERED .5USD	9/2/2011	4/26/2012	6.00	135.00	147.00	12.00
STANDARD CHARTERED .5USD	8/18/2011	4/26/2012	52.00	1,140.00	1,272.00	132.00
STANDARD CHARTERED .5USD	8/18/2011	4/3/2012	1.00	22.00	25.00	3.00
STANDARD CHARTERED .5USD	8/18/2011	3/9/2012	19.00	417.00	465.00	48.00
STARBUCKS CORP	9/2/2011	1/3/2012	2.00	76.00	92.00	16.00
STARBUCKS CORP	1/18/2011	1/3/2012	39.00	1,290.00	1,787.00	497.00
STARBUCKS CORP	1/10/2011	1/3/2012	18.00	586.00	825.00	239.00
SUMITOMO HEAVY INDS 6302	9/2/2011	2/28/2012	25.00	154.00	137.00	(17.00)
SUMITOMO HEAVY INDS 6302	5/19/2011	2/28/2012	15.00	107.00	82.00	(25.00)
SUMITOMO HEAVY INDS 6302	11/10/2010	2/28/2012	206.00	1,306.00	1,125.00	(181.00)
SUPERIOR ENERGY SVCS INC	9/2/2011	3/21/2012	2.00	68.00	55.00	(13.00)
SUPERIOR ENERGY SVCS INC	10/14/2009	3/21/2012	23.00	561.00	627.00	66.00
SWATCH GROUP AG UNSPOND	10/24/2011	10/10/2012	13.00	270.00	255.00	(15.00)

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
SWATCH GROUP AG UNSPOND	9/2/2011	10/10/2012	7.00	156.00	137.00	(19.00)
SWATCH GROUP AG UNSPOND	8/18/2011	10/10/2012	14.00	305.00	274.00	(31.00)
SWATCH GROUP AG UNSPOND	3/29/2011	10/10/2012	3.00	63.00	59.00	(4.00)
SWATCH GROUP AG UNSPOND	3/29/2011	10/10/2012	1.00	22.00	20.00	(2.00)
SWATCH GROUP AG UNSPOND	10/1/2012	10/10/2012	37.00	753.00	724.00	(29.00)
SWATCH GROUP AG UNSPOND	9/19/2012	10/10/2012	24.00	516.00	470.00	(46.00)
SWATCH GROUP AG UNSPOND	1/31/2012	10/10/2012	15.00	317.00	294.00	(23.00)
SWATCH GROUP AG UNSPOND	1/11/2012	10/10/2012	14.00	278.00	274.00	(4.00)
SWATCH GROUP AG UNSPOND	3/29/2011	9/7/2012	3.00	66.00	65.00	(1.00)
SWATCH GROUP AG UNSPOND	3/29/2011	7/12/2012	15.00	328.00	262.00	(66.00)
SWATCH GROUP AG UNSPOND	1/10/2011	7/12/2012	8.00	163.00	140.00	(23.00)
SWATCH GROUP AG UNSPOND	1/10/2011	5/3/2012	35.00	715.00	818.00	103.00
SWATCH GROUP AG UNSPOND	1/10/2011	4/3/2012	4.00	82.00	95.00	13.00
SYMANTEC CORP COM	9/28/2010	10/10/2012	90.00	1,392.00	1,589.00	197.00
SYMANTEC CORP COM	9/27/2010	10/10/2012	142.00	2,194.00	2,508.00	314.00
SYMANTEC CORP COM	9/27/2010	9/7/2012	6.00	93.00	113.00	20.00
SYMANTEC CORP COM	9/27/2010	9/5/2012	10.00	155.00	179.00	24.00
SYMANTEC CORP COM	9/27/2010	4/3/2012	33.00	510.00	611.00	101.00
SYNOPSYS INC	10/25/2010	6/8/2012	5.00	128.00	145.00	17.00
SYNOPSYS INC	10/25/2010	6/7/2012	14.00	357.00	409.00	52.00
SYNOPSYS INC	10/22/2010	6/7/2012	7.00	178.00	205.00	27.00
SYNOPSYS INC	10/22/2010	4/3/2012	2.00	51.00	62.00	11.00
TAIWAN S MANUFCTRING ADR	9/5/2012	10/10/2012	6.00	86.00	91.00	5.00
TAIWAN S MANUFCTRING ADR	9/2/2011	10/10/2012	9.00	106.00	136.00	30.00
TAIWAN S MANUFCTRING ADR	9/2/2010	10/10/2012	5.00	47.00	76.00	29.00
TAIWAN S MANUFCTRING ADR	3/1/2010	10/10/2012	50.00	496.00	758.00	262.00
TAIWAN S MANUFCTRING ADR	3/1/2010	9/19/2012	38.00	377.00	571.00	194.00
TAIWAN S MANUFCTRING ADR	3/1/2010	9/7/2012	4.00	40.00	58.00	18.00
TAIWAN S MANUFCTRING ADR	3/1/2010	4/3/2012	3.00	30.00	46.00	16.00
TAKE TWO INTER SOFTWARE	9/5/2012	10/10/2012	2.00	20.00	21.00	1.00
TAKE TWO INTER SOFTWARE	8/31/2012	10/10/2012	28.00	286.00	291.00	5.00
TAKE TWO INTER SOFTWARE	8/30/2012	10/10/2012	5.00	50.00	52.00	2.00
TAKE TWO INTER SOFTWARE	5/23/2012	10/10/2012	3.00	34.00	31.00	(3.00)
TAKE TWO INTER SOFTWARE	5/23/2012	10/10/2012	60.00	711.00	623.00	(88.00)
TAKE TWO INTER SOFTWARE	5/23/2012	9/7/2012	3.00	36.00	32.00	(4.00)
TECK RESOURCES LTD CLS B	5/27/2011	1/10/2012	10.00	518.00	378.00	(140.00)
TECK RESOURCES LTD CLS B	5/18/2011	1/10/2012	4.00	201.00	151.00	(50.00)
TECK RESOURCES LTD CLS B	5/13/2011	1/10/2012	3.00	168.00	113.00	(55.00)
TECK RESOURCES LTD CLS B	4/21/2011	1/10/2012	14.00	790.00	529.00	(261.00)
TENET HEALTHCARE CORP	10/5/2011	10/10/2012	21.00	76.00	126.00	50.00
TENET HEALTHCARE CORP	12/1/2010	10/10/2012	106.00	434.00	634.00	200.00
TENET HEALTHCARE CORP	11/12/2010	10/10/2012	157.00	740.00	940.00	200.00
TENET HEALTHCARE CORP	9/5/2012	10/10/2012	15.00	79.00	90.00	11.00
TENET HEALTHCARE CORP	11/12/2010	9/7/2012	11.00	52.00	60.00	8.00
TENET HEALTHCARE CORP	11/12/2010	4/3/2012	36.00	170.00	199.00	29.00
TEVA PHARMACTCL INDS ADR	9/18/2012	10/10/2012	10.00	403.00	396.00	(7.00)
TEVA PHARMACTCL INDS ADR	9/5/2012	10/10/2012	2.00	79.00	79.00	-
TEVA PHARMACTCL INDS ADR	8/22/2012	10/10/2012	3.00	121.00	119.00	(2.00)
TEVA PHARMACTCL INDS ADR	5/29/2012	10/10/2012	5.00	193.00	198.00	5.00
TEVA PHARMACTCL INDS ADR	1/31/2012	10/10/2012	7.00	316.00	277.00	(39.00)
TEVA PHARMACTCL INDS ADR	12/19/2011	10/10/2012	1.00	42.00	40.00	(2.00)
TEVA PHARMACTCL INDS ADR	12/19/2011	10/10/2012	20.00	836.00	792.00	(44.00)
TEVA PHARMACTCL INDS ADR	12/19/2011	9/7/2012	1.00	42.00	40.00	(2.00)

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
TEVA PHARMACTCL INDS ADR	12/19/2011	4/3/2012	1.00	42.00	45.00	3.00
THOR INDUSTRIES INC	7/9/2010	10/10/2012	20.00	556.00	713.00	157.00
THOR INDUSTRIES INC	7/8/2010	9/7/2012	1.00	27.00	32.00	5.00
THOR INDUSTRIES INC	7/8/2010	4/3/2012	1.00	28.00	32.00	4.00
TIME WARNER CABLE INC	9/7/2011	10/10/2012	20.00	1,275.00	1,951.00	676.00
TIME WARNER CABLE INC	9/6/2011	10/10/2012	25.00	1,560.00	2,439.00	879.00
TIME WARNER CABLE INC	9/6/2011	9/7/2012	1.00	62.00	91.00	29.00
TIME WARNER CABLE INC	9/6/2011	9/5/2012	2.00	125.00	179.00	54.00
TIME WARNER CABLE INC	9/6/2011	4/3/2012	5.00	312.00	405.00	93.00
TIMKEN COMPANY	9/5/2012	10/10/2012	1.00	39.00	37.00	(2.00)
TIMKEN COMPANY	5/14/2010	10/10/2012	17.00	553.00	636.00	83.00
TIMKEN COMPANY	4/29/2009	10/10/2012	7.00	116.00	262.00	146.00
TIMKEN COMPANY	4/29/2009	9/7/2012	2.00	33.00	83.00	50.00
TIMKEN COMPANY	4/29/2009	4/3/2012	3.00	50.00	156.00	106.00
TOKYO ELECTRON LTD SHS	5/29/2012	6/11/2012	3.00	272.00	278.00	6.00
TOKYO ELECTRON LTD SHS	1/31/2012	6/11/2012	2.00	229.00	185.00	(44.00)
TOKYO ELECTRON LTD SHS	10/25/2011	6/11/2012	18.00	1,981.00	1,667.00	(314.00)
TORONTO DOMINION BANK	8/30/2012	10/10/2012	6.00	487.00	495.00	8.00
TORONTO DOMINION BANK	7/27/2011	10/10/2012	6.00	495.00	495.00	-
TORONTO DOMINION BANK	7/26/2011	10/10/2012	1.00	81.00	82.00	1.00
TORONTO DOMINION BANK	7/26/2011	10/10/2012	15.00	1,255.00	1,237.00	(18.00)
TORONTO DOMINION BANK	7/26/2011	9/7/2012	1.00	84.00	84.00	-
TORONTO DOMINION BANK	7/26/2011	4/3/2012	1.00	84.00	85.00	1.00
TOTAL S.A. SP ADR	10/15/2008	10/10/2012	37.00	1,826.00	1,817.00	(9.00)
TOTAL S.A. SP ADR	6/17/2008	10/10/2012	23.00	1,874.00	1,130.00	(744.00)
TOTAL S.A. SP ADR	6/17/2008	9/7/2012	2.00	163.00	104.00	(59.00)
TOTAL S.A. SP ADR	6/17/2008	9/5/2012	4.00	326.00	198.00	(128.00)
TOTAL S.A. SP ADR	6/17/2008	4/3/2012	2.00	163.00	103.00	(60.00)
TRANSATLANTIC HLDGS INC	12/8/2011	3/12/2012	10.00	544.00	611.00	67.00
TRANSATLANTIC HLDGS INC	9/15/2011	3/12/2012	2.00	99.00	122.00	23.00
TRANSATLANTIC HLDGS INC	9/14/2011	3/12/2012	12.00	593.00	734.00	141.00
TRAVELERS COS INC	3/11/2008	10/10/2012	70.00	3,341.00	4,864.00	1,523.00
TRAVELERS COS INC	3/5/2008	10/10/2012	3.00	142.00	208.00	66.00
TRAVELERS COS INC	3/5/2008	9/7/2012	2.00	95.00	130.00	35.00
TRAVELERS COS INC	3/5/2008	9/5/2012	1.00	47.00	64.00	17.00
TRAVELERS COS INC	3/5/2008	4/3/2012	5.00	237.00	296.00	59.00
TRIPADVISOR INC SHS	5/18/2010	1/3/2012	26.00	652.00	700.00	48.00
TRIPADVISOR INC SHS	5/17/2010	1/3/2012	48.00	1,164.00	1,293.00	129.00
TRW AUTOMOTIVE HLDGS CRP	4/6/2011	10/10/2012	6.00	329.00	282.00	(47.00)
TRW AUTOMOTIVE HLDGS CRP	3/3/2011	10/10/2012	1.00	59.00	47.00	(12.00)
TRW AUTOMOTIVE HLDGS CRP	3/2/2011	10/10/2012	11.00	633.00	517.00	(116.00)
TRW AUTOMOTIVE HLDGS CRP	3/2/2011	9/7/2012	1.00	58.00	46.00	(12.00)
TRW AUTOMOTIVE HLDGS CRP	3/2/2011	4/3/2012	2.00	115.00	95.00	(20.00)
TULLOW OIL PLC SHS	9/19/2012	10/10/2012	39.00	446.00	437.00	(9.00)
TULLOW OIL PLC SHS	9/5/2012	10/10/2012	6.00	65.00	67.00	2.00
TULLOW OIL PLC SHS	9/2/2010	10/10/2012	5.00	46.00	56.00	10.00
TULLOW OIL PLC SHS	6/10/2010	10/10/2012	115.00	953.00	1,289.00	336.00
TULLOW OIL PLC SHS	6/10/2010	9/7/2012	7.00	58.00	78.00	20.00
TULLOW OIL PLC SHS	6/10/2010	6/27/2012	38.00	315.00	422.00	107.00
TULLOW OIL PLC SHS	6/10/2010	5/30/2012	25.00	207.00	276.00	69.00
TULLOW OIL PLC SHS	6/10/2010	4/3/2012	4.00	33.00	48.00	15.00
TYCO INTL LTD NAMEN-AKT	9/6/2011	10/10/2012	46.00	900.00	1,293.00	393.00
TYCO INTL LTD NAMEN-AKT	9/6/2011	9/7/2012	1.00	39.00	57.00	18.00

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
TYCO INTL LTD NAMEN-AKT	9/6/2011	9/5/2012	2.00	79.00	111.00	32.00
TYCO INTL LTD NAMEN-AKT	9/6/2011	4/3/2012	6.00	236.00	334.00	98.00
U.S. TRSY INFLATION BND	7/24/2012	10/9/2012	7,000.00	8,008.00	7,839.00	(169.00)
UBS AG REG	3/13/2012	6/27/2012	18.00	251.00	207.00	(44.00)
UBS AG REG	9/20/2011	6/27/2012	48.00	548.00	553.00	5.00
UBS AG REG	9/2/2011	6/27/2012	8.00	111.00	92.00	(19.00)
UBS AG REG	9/2/2010	6/27/2012	3.00	53.00	35.00	(18.00)
UBS AG REG	8/18/2010	6/27/2012	18.00	297.00	207.00	(90.00)
UBS AG REG	8/12/2010	6/27/2012	22.00	358.00	253.00	(105.00)
UBS AG REG	8/12/2010	5/16/2012	8.00	130.00	94.00	(36.00)
UBS AG REG	8/4/2010	5/16/2012	2.00	35.00	23.00	(12.00)
UBS AG REG	8/4/2010	5/16/2012	10.00	165.00	117.00	(48.00)
UBS AG REG	8/4/2010	5/16/2012	18.00	297.00	211.00	(86.00)
UBS AG REG	8/4/2010	4/25/2012	5.00	83.00	63.00	(20.00)
UBS AG REG	8/4/2010	4/25/2012	26.00	449.00	327.00	(122.00)
UBS AG REG	8/4/2010	4/3/2012	2.00	35.00	27.00	(8.00)
UBS AG REG	8/4/2010	1/23/2012	56.00	967.00	774.00	(193.00)
UBS AG REG	8/4/2010	1/18/2012	1.00	17.00	12.00	(5.00)
UBS AG REG	8/4/2010	1/18/2012	33.00	570.00	407.00	(163.00)
UGI CORP NEW	9/5/2012	10/10/2012	1.00	31.00	32.00	1.00
UGI CORP NEW	2/10/2010	10/10/2012	30.00	727.00	945.00	218.00
UGI CORP NEW	2/10/2010	9/7/2012	1.00	24.00	31.00	7.00
UGI CORP NEW	2/10/2010	4/3/2012	2.00	49.00	56.00	7.00
ULTRA PETROLEUM CORP	5/2/2012	10/10/2012	15.00	288.00	341.00	53.00
ULTRA PETROLEUM CORP	11/17/2011	10/10/2012	3.00	85.00	68.00	(17.00)
ULTRA PETROLEUM CORP	11/17/2011	10/10/2012	5.00	172.00	114.00	(58.00)
ULTRA PETROLEUM CORP	11/9/2011	10/10/2012	10.00	355.00	227.00	(128.00)
ULTRA PETROLEUM CORP	10/19/2011	9/7/2012	1.00	31.00	21.00	(10.00)
ULTRA PETROLEUM CORP	10/19/2011	7/11/2012	6.00	185.00	128.00	(57.00)
ULTRA PETROLEUM CORP	10/19/2011	7/6/2012	14.00	431.00	311.00	(120.00)
ULTRA PETROLEUM CORP	10/19/2011	4/3/2012	3.00	92.00	65.00	(27.00)
UNILEVER NV NY REG SHS	9/5/2012	10/10/2012	2.00	70.00	71.00	1.00
UNILEVER NV NY REG SHS	6/17/2008	10/10/2012	112.00	3,349.00	4,003.00	654.00
UNILEVER NV NY REG SHS	6/17/2008	9/7/2012	3.00	90.00	107.00	17.00
UNILEVER NV NY REG SHS	6/17/2008	4/3/2012	8.00	239.00	276.00	37.00
UNITED TECHS CORP COM	5/5/2009	10/10/2012	22.00	1,139.00	1,676.00	537.00
UNITED TECHS CORP COM	6/16/2008	10/10/2012	36.00	2,487.00	2,742.00	255.00
UNITED TECHS CORP COM	6/16/2008	9/7/2012	1.00	69.00	79.00	10.00
UNITED TECHS CORP COM	6/16/2008	9/5/2012	2.00	138.00	156.00	18.00
UNITED TECHS CORP COM	6/16/2008	4/3/2012	3.00	207.00	246.00	39.00
UNITED THERAPEUTICS CORP	11/17/2011	8/31/2012	10.00	409.00	539.00	130.00
UNITED THERAPEUTICS CORP	10/26/2011	8/31/2012	1.00	42.00	54.00	12.00
UNITED THERAPEUTICS CORP	10/26/2011	8/30/2012	7.00	291.00	378.00	87.00
UNITED THERAPEUTICS CORP	10/26/2011	8/9/2012	10.00	415.00	553.00	138.00
UNITED THERAPEUTICS CORP	10/26/2011	8/8/2012	4.00	166.00	221.00	55.00
UNITED THERAPEUTICS CORP	10/26/2011	4/3/2012	3.00	125.00	141.00	16.00
UNITEDHEALTH GROUP INC	9/14/2009	10/10/2012	53.00	1,519.00	3,025.00	1,506.00
UNITEDHEALTH GROUP INC	7/6/2009	10/10/2012	38.00	915.00	2,169.00	1,254.00
UNITEDHEALTH GROUP INC	7/6/2009	9/7/2012	3.00	72.00	165.00	93.00
UNITEDHEALTH GROUP INC	7/6/2009	9/5/2012	2.00	48.00	109.00	61.00
UNITEDHEALTH GROUP INC	7/6/2009	4/3/2012	12.00	289.00	713.00	424.00
UNIVERSAL DISPLAY CORP	4/27/2012	5/21/2012	25.00	1,090.00	661.00	(429.00)
UNIVERSAL HEALTH SVCS B	8/9/2012	10/10/2012	7.00	280.00	314.00	34.00

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
UNIVERSAL HEALTH SVCS B	8/8/2012	10/10/2012	7.00	277.00	314.00	37.00
UNIVERSAL HEALTH SVCS B	7/26/2012	10/10/2012	18.00	681.00	808.00	127.00
UNIVERSAL HEALTH SVCS B	7/26/2012	9/7/2012	1.00	38.00	41.00	3.00
URS CORP NEW COM	5/26/2010	2/29/2012	3.00	133.00	134.00	1.00
URS CORP NEW COM	7/31/2008	2/29/2012	1.00	43.00	45.00	2.00
URS CORP NEW COM	7/31/2008	2/28/2012	9.00	385.00	399.00	14.00
URS CORP NEW COM	4/10/2008	2/28/2012	8.00	291.00	355.00	64.00
US BANCORP	5/11/2012	10/9/2012	60.00	6,014.00	6,158.00	144.00
US BANCORP (NEW)	9/5/2012	10/10/2012	1.00	33.00	35.00	2.00
US BANCORP (NEW)	10/29/2008	10/10/2012	45.00	1,358.00	1,558.00	200.00
US BANCORP (NEW)	4/26/2006	10/10/2012	13.00	398.00	450.00	52.00
US BANCORP (NEW)	11/17/2004	10/10/2012	25.00	757.00	866.00	109.00
US BANCORP (NEW)	11/16/2004	10/10/2012	13.00	391.00	450.00	59.00
US BANCORP (NEW)	11/16/2004	9/7/2012	3.00	90.00	102.00	12.00
US BANCORP (NEW)	11/16/2004	4/3/2012	7.00	211.00	220.00	9.00
US TSY 0.250% FEB 15 20	2/14/2012	10/9/2012	11,000.00	10,954.00	10,986.00	32.00
US TSY 0.250% JAN 31 20	2/14/2012	10/9/2012	11,000.00	10,992.00	11,002.00	10.00
US TSY 0.375% APR 15 20	5/11/2012	10/9/2012	17,000.00	17,005.00	17,023.00	18.00
US TSY 0.500% MAY 31 20	6/1/2011	10/9/2012	13,000.00	13,005.00	13,026.00	21.00
US TSY 0.500% MAY 31 20	6/1/2011	7/24/2012	4,000.00	4,002.00	4,010.00	8.00
US TSY 0.500% MAY 31 20	6/1/2011	5/30/2012	1,000.00	1,001.00	1,003.00	2.00
US TSY 1.375% MAY 15 20	4/14/2010	5/15/2012	17,000.00	17,000.00	17,000.00	-
US TSY 2.875% JAN 31 20	12/1/2009	10/9/2012	1,000.00	1,005.00	1,008.00	3.00
US TSY 2.875% JAN 31 20	4/7/2009	10/9/2012	1,000.00	1,004.00	1,008.00	4.00
US TSY 2.875% JAN 31 20	2/14/2008	10/9/2012	4,000.00	4,002.00	4,033.00	31.00
US TSY 3.625% AUG 15 20	9/17/2009	10/9/2012	6,000.00	6,082.00	7,018.00	936.00
US TSY 3.625% FEB 15 20	3/12/2010	10/9/2012	11,000.00	10,912.00	12,898.00	1,986.00
US TSY 3.625% FEB 15 20	3/12/2010	5/30/2012	1,000.00	992.00	1,181.00	189.00
US TSY 4.250% NOV 15 20	12/1/2009	10/9/2012	1,000.00	1,063.00	1,178.00	115.00
US TSY 4.250% NOV 15 20	4/7/2009	10/9/2012	2,000.00	2,145.00	2,356.00	211.00
US TSY 4.250% NOV 15 20	11/29/2007	10/9/2012	3,000.00	3,046.00	3,534.00	488.00
US TSY 4.375% NOV 15 20	1/22/2010	10/9/2012	5,000.00	4,895.00	6,494.00	1,599.00
V F CORPORATION	3/26/2009	10/10/2012	22.00	1,299.00	3,516.00	2,217.00
V F CORPORATION	3/6/2009	10/10/2012	4.00	187.00	639.00	452.00
V F CORPORATION	3/6/2009	9/7/2012	1.00	47.00	153.00	106.00
V F CORPORATION	3/6/2009	4/3/2012	2.00	94.00	300.00	206.00
VALLEY NATL BANCORP N J	4/26/2012	7/12/2012	7.00	86.00	73.00	(13.00)
VALLEY NATL BANCORP N J	4/25/2012	7/12/2012	6.00	74.00	63.00	(11.00)
VALLEY NATL BANCORP N J	4/25/2012	7/11/2012	51.00	630.00	539.00	(91.00)
VALLOUREC SA	1/31/2012	5/14/2012	24.00	326.00	209.00	(117.00)
VALLOUREC SA	10/19/2011	5/14/2012	77.00	958.00	672.00	(286.00)
VALLOUREC SA	10/19/2011	4/3/2012	3.00	37.00	38.00	1.00
VECTREN CORP INDIANA COM	1/13/2011	1/25/2012	12.00	313.00	342.00	29.00
VECTREN CORP INDIANA COM	11/12/2010	1/25/2012	16.00	428.00	456.00	28.00
VEECO INSTRUMENTS INC	7/12/2011	10/10/2012	3.00	129.00	84.00	(45.00)
VEECO INSTRUMENTS INC	9/20/2012	10/10/2012	6.00	214.00	167.00	(47.00)
VEECO INSTRUMENTS INC	1/31/2012	10/10/2012	10.00	241.00	279.00	38.00
VEECO INSTRUMENTS INC	11/15/2011	10/10/2012	16.00	420.00	446.00	26.00
VEECO INSTRUMENTS INC	9/2/2011	10/10/2012	3.00	102.00	84.00	(18.00)
VEECO INSTRUMENTS INC	7/12/2011	10/10/2012	1.00	42.00	28.00	(14.00)
VEECO INSTRUMENTS INC	7/12/2011	9/7/2012	1.00	43.00	36.00	(7.00)
VEECO INSTRUMENTS INC	7/12/2011	5/29/2012	9.00	386.00	308.00	(78.00)
VEECO INSTRUMENTS INC	4/15/2011	5/29/2012	8.00	381.00	274.00	(107.00)

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
VEECO INSTRUMENTS INC	4/15/2011	3/6/2012	15.00	714.00	403.00	(311.00)
VERIZON COMMUNICATNS COM	4/20/2006	9/7/2012	4.00	118.00	174.00	56.00
VERIZON COMMUNICATNS COM	4/20/2006	9/5/2012	6.00	176.00	264.00	88.00
VERIZON COMMUNICATNS COM	4/20/2006	6/25/2012	38.00	1,118.00	1,655.00	537.00
VERIZON COMMUNICATNS COM	2/23/2005	6/25/2012	5.00	159.00	218.00	59.00
VERIZON COMMUNICATNS COM	8/3/2004	6/25/2012	22.00	782.00	958.00	176.00
VERIZON COMMUNICATNS COM	8/3/2004	4/3/2012	31.00	1,102.00	1,194.00	92.00
VERIZON COMMUNICATNS COM	8/3/2004	3/13/2012	11.00	391.00	432.00	41.00
VODAFONE GROU PLC SP ADR	9/5/2012	10/10/2012	4.00	113.00	114.00	1.00
VODAFONE GROU PLC SP ADR	5/29/2012	10/10/2012	18.00	487.00	514.00	27.00
VODAFONE GROU PLC SP ADR	5/16/2012	10/10/2012	40.00	1,080.00	1,143.00	63.00
VODAFONE GROU PLC SP ADR	3/27/2012	10/10/2012	30.00	837.00	857.00	20.00
VODAFONE GROU PLC SP ADR	2/16/2012	10/10/2012	38.00	1,046.00	1,085.00	39.00
VODAFONE GROU PLC SP ADR	1/10/2012	10/10/2012	10.00	278.00	286.00	8.00
VODAFONE GROU PLC SP ADR	11/29/2011	10/10/2012	55.00	1,455.00	1,571.00	116.00
VODAFONE GROU PLC SP ADR	3/16/2009	10/10/2012	17.00	289.00	486.00	197.00
VODAFONE GROU PLC SP ADR	10/2/2008	10/10/2012	21.00	471.00	600.00	129.00
VODAFONE GROU PLC SP ADR	10/1/2008	10/10/2012	25.00	562.00	714.00	152.00
VODAFONE GROU PLC SP ADR	10/1/2008	9/7/2012	7.00	157.00	198.00	41.00
VODAFONE GROU PLC SP ADR	10/1/2008	4/3/2012	7.00	157.00	197.00	40.00
W R BERKLEY CORP	9/5/2012	10/10/2012	1.00	38.00	38.00	-
W R BERKLEY CORP	10/9/2009	10/10/2012	28.00	720.00	1,052.00	332.00
W R BERKLEY CORP	10/8/2009	10/10/2012	4.00	103.00	150.00	47.00
W R BERKLEY CORP	1/29/2009	10/10/2012	2.00	54.00	75.00	21.00
W R BERKLEY CORP	1/29/2009	9/7/2012	1.00	27.00	38.00	11.00
W R BERKLEY CORP	1/29/2009	4/3/2012	2.00	54.00	73.00	19.00
WAL-MART STORES INC	6/20/2008	9/7/2012	1.00	57.00	74.00	17.00
WAL-MART STORES INC	6/20/2008	9/5/2012	1.00	57.00	74.00	17.00
WAL-MART STORES INC	6/20/2008	4/3/2012	3.00	171.00	182.00	11.00
WANT WANT CHINA-UNSPON	10/3/2012	10/10/2012	16.00	1,037.00	1,012.00	(25.00)
WASHINGTON FEDL INC	5/21/2012	10/10/2012	2.00	34.00	34.00	-
WASHINGTON FEDL INC	5/18/2012	10/10/2012	15.00	256.00	253.00	(3.00)
WASHINGTON FEDL INC	5/17/2012	10/10/2012	15.00	259.00	253.00	(6.00)
WASHINGTON FEDL INC	5/16/2012	10/10/2012	10.00	176.00	169.00	(7.00)
WASHINGTON FEDL INC	5/16/2012	9/7/2012	1.00	18.00	17.00	(1.00)
WEBSTER FINL CP PV \$0.01	1/25/2012	10/10/2012	7.00	153.00	164.00	11.00
WEBSTER FINL CP PV \$0.01	1/11/2012	10/10/2012	12.00	252.00	282.00	30.00
WEBSTER FINL CP PV \$0.01	12/15/2011	10/10/2012	21.00	401.00	493.00	92.00
WEBSTER FINL CP PV \$0.01	12/14/2011	10/10/2012	1.00	19.00	23.00	4.00
WEBSTER FINL CP PV \$0.01	12/14/2011	9/7/2012	2.00	38.00	45.00	7.00
WEBSTER FINL CP PV \$0.01	12/14/2011	6/15/2012	7.00	132.00	143.00	11.00
WEBSTER FINL CP PV \$0.01	12/14/2011	6/14/2012	4.00	75.00	82.00	7.00
WEBSTER FINL CP PV \$0.01	12/14/2011	4/3/2012	3.00	57.00	67.00	10.00
WELLPOINT INC	3/12/2009	6/26/2012	11.00	378.00	766.00	388.00
WELLPOINT INC	3/10/2009	6/26/2012	3.00	98.00	209.00	111.00
WELLPOINT INC	3/10/2009	6/26/2012	7.00	229.00	485.00	256.00
WELLPOINT INC	3/9/2009	6/26/2012	6.00	190.00	415.00	225.00
WELLPOINT INC	3/9/2009	6/11/2012	4.00	127.00	277.00	150.00
WELLPOINT INC	3/9/2009	4/3/2012	4.00	127.00	291.00	164.00
WELLS FARGO & CO NEW DEL	6/16/2008	9/7/2012	5.00	134.00	175.00	41.00
WELLS FARGO & CO NEW DEL	6/16/2008	4/3/2012	13.00	348.00	447.00	99.00
WESTAMERICA BANCORP	1/12/2012	1/27/2012	2.00	98.00	91.00	(7.00)
WESTAMERICA BANCORP	1/12/2012	1/26/2012	4.00	191.00	181.00	(10.00)

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
WESTAMERICA BANCORP	1/13/2012	1/26/2012	2.00	95.00	91.00	(4.00)
WESTAMERICA BANCORP	1/12/2012	1/26/2012	2.00	94.00	91.00	(3.00)
WESTAMERICA BANCORP	1/12/2012	1/26/2012	2.00	94.00	91.00	(3.00)
WESTAMERICA BANCORP	1/18/2012	1/26/2012	1.00	47.00	45.00	(2.00)
WESTAMERICA BANCORP	1/12/2012	1/25/2012	4.00	186.00	184.00	(2.00)
WESTAMERICA BANCORP	1/12/2012	1/25/2012	4.00	186.00	184.00	(2.00)
WESTAMERICA BANCORP	1/13/2012	1/25/2012	2.00	93.00	92.00	(1.00)
WESTERN UN CO	11/2/2010	10/10/2012	31.00	550.00	558.00	8.00
WESTERN UN CO	11/1/2010	10/10/2012	60.00	1,069.00	1,079.00	10.00
WESTERN UN CO	9/20/2010	10/10/2012	67.00	1,162.00	1,205.00	43.00
WESTERN UN CO	9/13/2010	10/10/2012	61.00	1,013.00	1,097.00	84.00
WESTERN UN CO	9/13/2010	9/7/2012	7.00	116.00	127.00	11.00
WESTERN UN CO	9/13/2010	9/5/2012	7.00	116.00	123.00	7.00
WESTERN UN CO	9/13/2010	4/3/2012	31.00	515.00	560.00	45.00
WEYERHAEUSER CO	9/2/2010	10/10/2012	88.00	1,368.00	2,306.00	938.00
WEYERHAEUSER CO	6/16/2008	10/10/2012	19.00	1,086.00	498.00	(588.00)
WEYERHAEUSER CO	6/16/2008	9/7/2012	2.00	114.00	51.00	(63.00)
WEYERHAEUSER CO	6/16/2008	9/5/2012	4.00	229.00	100.00	(129.00)
WEYERHAEUSER CO	6/16/2008	4/3/2012	9.00	515.00	197.00	(318.00)
WHITING PETROLEUM CORP	8/5/2009	10/10/2012	13.00	311.00	603.00	292.00
WHITING PETROLEUM CORP	9/5/2012	10/10/2012	1.00	47.00	46.00	(1.00)
WHITING PETROLEUM CORP	7/6/2012	10/10/2012	4.00	168.00	185.00	17.00
WHITING PETROLEUM CORP	8/6/2009	10/10/2012	6.00	147.00	278.00	131.00
WHITING PETROLEUM CORP	8/5/2009	9/7/2012	2.00	48.00	98.00	50.00
WHITING PETROLEUM CORP	8/5/2009	4/3/2012	2.00	48.00	110.00	62.00
WM MORRISON SUPERMARKETS	9/2/2011	1/11/2012	10.00	239.00	234.00	(5.00)
WM MORRISON SUPERMARKETS	8/10/2011	1/11/2012	17.00	386.00	397.00	11.00
WM MORRISON SUPERMARKETS	7/28/2011	1/11/2012	30.00	719.00	701.00	(18.00)
WSTN DIGITAL CORP DEL	2/8/2010	10/10/2012	39.00	1,559.00	1,421.00	(138.00)
WSTN DIGITAL CORP DEL	2/1/2010	10/10/2012	40.00	1,574.00	1,458.00	(116.00)
WSTN DIGITAL CORP DEL	2/1/2010	9/7/2012	1.00	39.00	42.00	3.00
WSTN DIGITAL CORP DEL	2/1/2010	9/5/2012	3.00	118.00	126.00	8.00
WSTN DIGITAL CORP DEL	2/1/2010	4/3/2012	14.00	551.00	582.00	31.00
WYNDHAM WORLDWIDE CORP W	1/28/2011	10/10/2012	12.00	345.00	642.00	297.00
WYNDHAM WORLDWIDE CORP W	4/6/2011	10/10/2012	7.00	228.00	374.00	146.00
WYNDHAM WORLDWIDE CORP W	1/28/2011	9/7/2012	1.00	29.00	54.00	25.00
WYNDHAM WORLDWIDE CORP W	1/28/2011	5/16/2012	5.00	144.00	254.00	110.00
WYNDHAM WORLDWIDE CORP W	1/28/2011	4/3/2012	2.00	58.00	94.00	36.00
WYNDHAM WORLDWIDE CORP W	1/28/2011	3/15/2012	7.00	201.00	320.00	119.00
ZOOMLION HEAVY INDUSTRY	7/5/2012	8/1/2012	110.00	1,402.00	1,264.00	(138.00)
ZURICH INSURANCE GROUP	9/5/2012	10/10/2012	3.00	72.00	76.00	4.00
ZURICH INSURANCE GROUP	6/11/2012	10/10/2012	13.00	282.00	327.00	45.00
ZURICH INSURANCE GROUP	5/29/2012	10/10/2012	10.00	209.00	252.00	43.00
ZURICH INSURANCE GROUP	5/4/2012	10/10/2012	61.00	1,472.00	1,535.00	63.00
ZURICH INSURANCE GROUP	9/19/2012	10/10/2012	15.00	388.00	378.00	(10.00)
ZURICH INSURANCE GROUP	5/4/2012	9/7/2012	3.00	72.00	74.00	2.00
3M COMPANY	6/27/2012	10/10/2012	3.00	261.00	280.00	19.00
3M COMPANY	6/26/2012	10/10/2012	21.00	1,808.00	1,962.00	154.00
3M COMPANY	6/25/2012	10/10/2012	20.00	1,716.00	1,868.00	152.00
3M COMPANY	6/30/2009	10/10/2012	23.00	1,379.00	2,149.00	770.00
3M COMPANY	6/30/2009	9/7/2012	2.00	120.00	186.00	66.00
3M COMPANY	6/30/2009	9/5/2012	3.00	180.00	275.00	95.00
3M COMPANY	6/30/2009	4/3/2012	2.00	120.00	177.00	57.00

Security Description	Purchased	Sold	# of Shares	Purchase Cost	Sales Amount	Gain or (Loss)
AMERICAN FINL GRP HLDGS	3/18/2010	12/8/2011	11.00	313.00	396.00	83.00
BLK BD ALL TRGT SER M	4/25/2007	12/16/2011	326.00	3,172.00	3,436.00	264.00
COMMERCE BANCSHARES	9/2/2011	12/15/2011	1.00	38.00	37.00	(1.00)
COMMERCE BANCSHARES	2/25/2011	12/15/2011	6.00	239.00	220.00	(19.00)
COMMERCE BANCSHARES	2/24/2011	12/15/2011	1.00	39.00	37.00	(2.00)
COMMERCE BANCSHARES	2/24/2011	12/14/2011	11.00	433.00	402.00	(31.00)
DISCOVER FINL SVCS	9/2/2011	12/27/2011	1.00	25.00	24.00	(1.00)
DISCOVER FINL SVCS	10/19/2009	12/27/2011	34.00	530.00	822.00	292.00
FIDELITY NATIONAL FINANC	6/8/2011	12/14/2011	16.00	247.00	248.00	1.00
HARTE-HANKS INC DEL \$1	6/10/2008	12/30/2011	7.00	93.00	64.00	(29.00)
HARTE-HANKS INC DEL \$1	6/9/2008	12/30/2011	4.00	53.00	37.00	(16.00)
HARTE-HANKS INC DEL \$1	6/9/2008	12/29/2011	14.00	186.00	127.00	(59.00)
HARTE-HANKS INC DEL \$1	2/14/2008	12/29/2011	5.00	83.00	45.00	(38.00)
HARTE-HANKS INC DEL \$1	2/13/2008	12/29/2011	12.00	200.00	109.00	(91.00)
MAKITA CORP SPOND ADR	6/8/2010	12/15/2011	1.00	29.00	31.00	2.00
MAKITA CORP SPOND ADR	6/8/2010	12/14/2011	13.00	373.00	417.00	44.00
NSTAR COM	2/4/2010	12/9/2011	8.00	272.00	356.00	84.00
NSTAR COM	2/4/2010	12/8/2011	10.00	340.00	440.00	100.00
OMNICARE INC	1/13/2011	12/8/2011	19.00	494.00	621.00	127.00
ORACLE CORP \$0.01 DEL	9/2/2011	12/27/2011	1.00	27.00	26.00	(1.00)
ORACLE CORP \$0.01 DEL	5/2/2011	12/27/2011	69.00	2,502.00	1,782.00	(720.00)
OWENS & MINOR INC NEW COM	10/5/2011	12/28/2011	2.00	58.00	56.00	(2.00)
OWENS & MINOR INC NEW COM	9/2/2011	12/28/2011	4.00	117.00	111.00	(6.00)
OWENS & MINOR INC NEW COM	8/11/2011	12/28/2011	7.00	195.00	195.00	-
OWENS & MINOR INC NEW COM	8/10/2011	12/28/2011	1.00	27.00	28.00	1.00
OWENS & MINOR INC NEW COM	8/10/2011	12/27/2011	9.00	246.00	254.00	8.00
OWENS & MINOR INC NEW COM	12/20/2010	12/27/2011	3.00	89.00	85.00	(4.00)
OWENS & MINOR INC NEW COM	12/20/2010	12/15/2011	3.00	89.00	84.00	(5.00)
OWENS & MINOR INC NEW COM	12/20/2010	12/14/2011	3.00	89.00	83.00	(6.00)
OWENS & MINOR INC NEW COM	12/17/2010	12/14/2011	18.00	532.00	496.00	(36.00)
SANOFI ADR	11/25/2009	12/2/2011	14.00	548.00	489.00	(59.00)
SANOFI ADR	11/25/2009	12/1/2011	3.00	117.00	105.00	(12.00)
SKANDINAVIA ENSK BK	1/18/2011	12/9/2011	87.00	776.00	518.00	(258.00)
VECTREN CORP INDIANA COM	11/12/2010	12/8/2011	11.00	294.00	309.00	15.00
WM MORRISON SUPERMARKETS	3/24/2011	12/9/2011	7.00	157.00	173.00	16.00
WM MORRISON SUPERMARKETS	3/24/2011	12/8/2011	6.00	135.00	148.00	13.00
WM MORRISON SUPERMARKETS	3/24/2011	12/2/2011	16.00	359.00	399.00	40.00
				1,183,745.00	1,323,934.00	140,189.00