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Form 990-PF

Department of the Treasury
Internal Revenue ServiceReturn of Private Foundation
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

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

OMB No 1545-0052

2012

Open to public inspection

For calendar year 2012 or tax year beginning

, and ending

Name of foundation A. E. FINLEY FOUNDATION, INC.		A Employer identification number 56-6057379
Number and street (or P O box number if mail is not delivered to street address) PO BOX 98266	Room/suite	B Telephone number (919) 782-0565
City or town, state, and ZIP code RALEIGH, NC 27624		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) \$ 26,145,209.	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		7,794.	6,163.		STATEMENT 1
4 Dividends and interest from securities		825,533.	825,520.		STATEMENT 2
5a Gross rents					
b Net rental income or (loss) -454.					STATEMENT 3
6a Net gain or (loss) from sale of assets not on line 10		2,426,998.			
b Gross sales price for all assets on line 6a 5,618,971.					
7 Capital gain net income (from Part IV, line 2)			2,426,998.		
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		334,169.	68,946.		STATEMENT 4
12 Total. Add lines 1 through 11		3,594,494.	3,327,627.		
13 Compensation of officers, directors, trustees, etc		290,000.	160,000.		116,000.
14 Other employee salaries and wages		161,540.	16,627.		70,416.
15 Pension plans, employee benefits		69,613.	24,365.		17,403.
16a Legal fees					
b Accounting fees					
c Other professional fees STMT 5		9,509.	5,759.		0.
17 Interest		43,201.	43,201.		0.
18 Taxes STMT 6		70,684.	9,208.		9,521.
19 Depreciation and depletion		69,926.	34,963.		
20 Occupancy		7,753.	7,753.		0.
21 Travel, conferences, and meetings		5,668.	2,834.		2,834.
22 Printing and publications					
23 Other expenses STMT 7		170,389.	134,970.		35,419.
24 Total operating and administrative expenses. Add lines 13 through 23		898,283.	439,680.		251,593.
25 Contributions, gifts, grants paid		559,050.			559,050.
26 Total expenses and disbursements. Add lines 24 and 25		1,457,333.	439,680.		810,643.
27 Subtract line 26 from line 12		2,137,161.			
a Excess of revenue over expenses and disbursements			2,887,947.		
b Net investment income (if negative, enter -0-)					
c Adjusted net income (if negative, enter -0-)				N/A	

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LHA For Paperwork Reduction Act Notice, see instructions.

Form 990-PF (2012)

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	130,237.	854,745.	854,745.
	3 Accounts receivable ▶ 904.			
	Less: allowance for doubtful accounts ▶	23,773.	904.	904.
	4 Pledges receivable ▶			
	Less: allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons			
	7 Other notes and loans receivable ▶			
	Less: allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments - U.S. and state government obligations			
	b Investments - corporate stock STMT 8	12,209,656.	12,743,141.	19,237,290.
	c Investments - corporate bonds			
11 Investments - land, buildings, and equipment basis ▶				
Less: accumulated depreciation ▶	32,316.			
12 Investments - mortgage loans				
13 Investments - other STMT 9	2,492,873.	3,348,215.	3,645,472.	
14 Land, buildings, and equipment basis ▶ 2,958,097.				
Less: accumulated depreciation STMT 10 ▶ 892,709.	2,126,947.	2,065,388.	2,065,388.	
15 Other assets (describe ▶ STATEMENT 11)	290,685.	341,410.	341,410.	
16 Total assets (to be completed by all filers)	17,306,487.	19,353,803.	26,145,209.	
Liabilities	17 Accounts payable and accrued expenses	11,039.	5,744.	
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable	2,244,897.	2,179,897.	
	22 Other liabilities (describe ▶ STATEMENT 12)	42,350.	22,800.	
	23 Total liabilities (add lines 17 through 22)	2,298,286.	2,208,441.	
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	14,209,456.	14,209,456.	
28 Paid-in or capital surplus, or land, bldg, and equipment fund	0.	0.		
29 Retained earnings, accumulated income, endowment, or other funds	798,745.	2,935,906.		
30 Total net assets or fund balances	15,008,201.	17,145,362.		
31 Total liabilities and net assets/fund balances	17,306,487.	19,353,803.		

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	15,008,201.
2 Enter amount from Part I, line 27a	2	2,137,161.
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	17,145,362.
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	17,145,362.

Part IV Capital Gains and Losses for Tax on Investment Income

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

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a			
b			
c			
d			
e	5,618,971.	189,019.	3,380,992.
			2,426,998.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a			
b			
c			
d			
e			2,426,998.

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	2,426,998.
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 the instructions before making any entries

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2011	29,711.	23,634,012.	.001257
2010	1,138,536.	22,937,655.	.049636
2009	1,104,577.	21,700,278.	.050902
2008	578,471.	18,999,960.	.030446
2007	1,699,103.	25,175,665.	.067490

2 Total of line 1, column (d)	2	.199731
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	.039946
4 Enter the net value of noncharitable-use assets for 2012 from Part X, line 5	4	23,326,566.
5 Multiply line 4 by line 3	5	931,803.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	28,879.
7 Add lines 5 and 6	7	960,682.
8 Enter qualifying distributions from Part XII, line 4 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	8	810,643.

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	57,759.
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	57,759.
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	57,759.
6	Credits/Payments:		
a	2012 estimated tax payments and 2011 overpayment credited to 2012	6a	46,577.
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	46,577.
8	Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8	560.
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	11,742.
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	
11	Enter the amount of line 10 to be: Credited to 2013 estimated tax ☐ Refunded ☐	11	

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		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
1c 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?	X	
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) ☐ NC		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	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 2012 or the taxable year beginning in 2012 (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

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 ▶ AEFINLEYFOUNDATIONINC.ORG	13	X	
14	The books are in care of ▶ ROBERT C. BROWN Telephone no ▶ (919) 782-0529 Located at ▶ P. O. BOX 98266, RALEIGH, NC ZIP+4 ▶ 27624			
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 2012, 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 2012?	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 2012, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2012? ☐ 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 2012 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 2012.)	3b	X
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 2012?	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
SEE STATEMENT 16		290,000.	0.	1,755.

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

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	19,620,099.
b	Average of monthly cash balances	1b	331,430.
c	Fair market value of all other assets	1c	3,730,264.
d	Total (add lines 1a, b, and c)	1d	23,681,793.
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	23,681,793.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	355,227.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	23,326,566.
6	Minimum investment return. Enter 5% of line 5	6	1,166,328.

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	1,166,328.
2a	Tax on investment income for 2012 from Part VI, line 5	2a	57,759.
b	Income tax for 2012 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	57,759.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	1,108,569.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	1,108,569.
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	1,108,569.

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	810,643.
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	810,643.
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	0.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	810,643.

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2011	(c) 2011	(d) 2012
1 Distributable amount for 2012 from Part XI, line 7				1,108,569.
2 Undistributed income, if any, as of the end of 2012				
a Enter amount for 2011 only			0.	
b Total for prior years		0.		
3 Excess distributions carryover, if any, to 2012				
a From 2007	441,920.			
b From 2008				
c From 2009	27,605.			
d From 2010	1,123.			
e From 2011				
f Total of lines 3a through e	470,648.			
4 Qualifying distributions for 2012 from Part XII, line 4 ▶ \$	810,643.			
a Applied to 2011, 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 2012 distributable amount				810,643.
e Remaining amount distributed out of corpus	0.			
5 Excess distributions carryover applied to 2012 (If an amount appears in column (d), the same amount must be shown in column (a))	297,926.			297,926.
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	172,722.			
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 2011 Subtract line 4a from line 2a Taxable amount - see instr			0.	
f Undistributed income for 2012 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2013				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 2007 not applied on line 5 or line 7	143,994.			
9 Excess distributions carryover to 2013. Subtract lines 7 and 8 from line 6a	28,728.			
10 Analysis of line 9.				
a Excess from 2008				
b Excess from 2009	27,605.			
c Excess from 2010	1,123.			
d Excess from 2011				
e Excess from 2012				

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year				
SEE ATTACHED SCHEDULE	NONE			559,050.
Total			3a	559,050.
b Approved for future payment				
NONE				
Total			3b	0.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold, e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co		(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a	KNOXVILLE PROPERTY	P	10/10/86	05/31/12
b	NEW SERVER	P	12/09/08	11/10/12
c	ENERGY TRANSFER PARTNERS, L.P.	P	VARIOUS	VARIOUS
d	KINDER MORGAN ENERGY PARTNERS, L.P.	P	VARIOUS	VARIOUS
e	PLAINS ALL AMERICAN PIPELINE, L.P.	P	VARIOUS	VARIOUS
f	DEUTSCHE BANK PRIVATE EQUITY GLOBAL SELECT FUND V	P	VARIOUS	VARIOUS
g	DEUTSCHE BANK PRIVATE EQUITY GLOBAL SELECT FUND V	P	VARIOUS	VARIOUS
h	DEUTSCHE BANK PRIVATE EQUITY GLOBAL SELECT FUND V	P	VARIOUS	VARIOUS
i	LONG TERM CAPITAL GAINS - SEE ATTACHED	P	VARIOUS	VARIOUS
j	SHORT TERM CAPITAL LOSSES - SEE ATTACHED	P	VARIOUS	VARIOUS
k				
l				
m				
n				
o				

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a 420,643.	183,920.	215,782.	388,781.
b	5,099.	6,508.	-1,409.
c -197.			-197.
d 360.			360.
e 1.			1.
f 442.			442.
g 8,471.			8,471.
h 4,743.			4,743.
i 4,326,439.		2,261,879.	2,064,560.
j 858,069.		896,823.	-38,754.
k			
l			
m			
n			
o			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Losses (from col (h)) Gains (excess of col (h) gain over col (k), but not less than "-0-")
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	
a			388,781.
b			-1,409.
c			-197.
d			360.
e			1.
f			442.
g			8,471.
h			4,743.
i			2,064,560.
j			-38,754.
k			
l			
m			
n			
o			

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter "-0-" in Part I, line 7 }	2	2,426,998.
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

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

SOURCE	AMOUNT
BANK INTEREST	114.
INTEREST INCOME FROM PARTNERSHIP	1,631.
INTEREST INCOME FROM PARTNERSHIP	5,443.
MERRILL LYNCH	538.
MORGAN STANLEY	53.
SSB	15.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	7,794.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
DIVIDENDS FROM PARTNERSHIP	7,708.	0.	7,708.
DIVIDENDS FROM PARTNERSHIP	13.	0.	13.
FRANKLIN TEMPLETON FUND	73,003.	0.	73,003.
MERRILL LYNCH	618,477.	0.	618,477.
MORGAN STANLEY	52,378.	0.	52,378.
OAKMARK FUND	1,226.	0.	1,226.
SSB DIVS	72,728.	0.	72,728.
TOTAL TO FM 990-PF, PART I, LN 4	825,533.	0.	825,533.

FORM 990-PF RENTAL EXPENSES STATEMENT 3

DESCRIPTION	ACTIVITY NUMBER	AMOUNT	TOTAL
DEPRECIATION		454.	
- SUBTOTAL -	2		454.
TOTAL RENTAL EXPENSES			454.
NET RENTAL INCOME TO FORM 990-PF, PART I, LINE 5B			-454.

FORM 990-PF	OTHER INCOME	STATEMENT	4
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DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
TRUST INCOME	55,770.	55,770.	
INVESTMENT INC/EXPPUB PSHP	1,494.	1,494.	
OTHER INCOME FROM PARTNERSHIP	-2,769.	-2,769.	
SPIA INCOME	-1,116.	-1,116.	
OTHER INCOME FROM PARTNERSHIP	577.	577.	
UBT INC/EXP PUB PSHIPS	-12,598.	0.	
RENT TO LIFE INCOME BENEFICIARY	14,990.	14,990.	
DEATH BENEFIT DISTRIBUTIONS	277,821.	0.	
TOTAL TO FORM 990-PF, PART I, LINE 11	334,169.	68,946.	

FORM 990-PF	OTHER PROFESSIONAL FEES	STATEMENT	5
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
PROFESSIONAL FEES FROM PARTNERSHIP	9,509.	5,759.		0.
TO FORM 990-PF, PG 1, LN 16C	9,509.	5,759.		0.

FORM 990-PF	TAXES	STATEMENT	6
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
PAYROLL TAXES	22,622.	6,986.		9,521.
FOREIGN TAX	1,671.	1,671.		0.
FOREIGN TAX FROM PARTNERSHIP	551.	551.		0.
FEDERAL EXCISE TAX	45,840.	0.		0.
TO FORM 990-PF, PG 1, LN 18	70,684.	9,208.		9,521.

FORM 990-PF	OTHER EXPENSES	STATEMENT	7
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
OFFICE SUPPLIES	3,695.	1,848.		1,847.
DUES AND SUBSCRIPTIONS	6,058.	3,029.		3,029.
COMPUTER EXPENSE	8,280.	4,140.		4,140.
UTILITIES	10,922.	5,461.		5,461.
TELEPHONE AND COMMUNICATIONS	6,538.	3,269.		3,269.
EDUCATION AND TRAINING	1,317.	659.		658.
BANK SERVICE CHARGES	353.	353.		0.
OFFICE BUILDING EXPENSE	27,677.	13,839.		13,838.
MANAGEMENT FEE FROM PARTNERSHIP	14,685.	14,685.		0.
OTHER FROM PSHIPS	18,976.	18,976.		0.
BENEFITS ADMINISTRATION FEES	383.	192.		191.
CHARITABLE CONTRIBUTIONS FROM PARTNERSHIPS	20.	0.		20.
INSURANCE	5,549.	2,775.		2,774.
MANAGEMENT FEES	65,488.	65,488.		0.
PAYROLL EXPENSE	63.	63.		0.
POSTAGE	385.	193.		192.
TO FORM 990-PF, PG 1, LN 23	170,389.	134,970.		35,419.

FORM 990-PF	CORPORATE STOCK	STATEMENT	8
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE STOCKS	12,743,141.	19,237,290.
TOTAL TO FORM 990-PF, PART II, LINE 10B	12,743,141.	19,237,290.

FORM 990-PF	OTHER INVESTMENTS	STATEMENT	9
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DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
INVESTMENT HELD IN ESCROW	COST	484,440.	220,800.
LIFE INSURANCE ANNUITY	COST	971,681.	971,681.
REMAINDER INTEREST IN THE MAR-FIN CHARITABLE REMAINDER ANNUITY TRUST	COST	0.	0.
REMAINDER INTEREST IN THE EQUIPMENTEER CHARITABLE REMAINDER ANNUITY TRUST	COST	17,077.	17,077.

A. E. FINLEY FOUNDATION, INC.

56-6057379

PHILLIPS BUILDING TRUST	COST	178,145.	178,145.
REMAINDER INTEREST IN THE FINLEY CHARITABLE REMAINDER UNITRUST	COST	90,311.	90,311.
REMAINDER INTEREST IN THE TRIANGLE CHARITABLE REMAINDER UNITRUST	COST	16,122.	16,122.
REMAINDER INTEREST IN THE MAR-FIN TRUST	COST	570,050.	570,050.
REMAINDER INTEREST IN THE WINSTON-SALEM TRUST	COST	0.	0.
REMAINDER INTEREST IN THE HAVELOCK TRUST	COST	9,815.	9,815.
INVESTMENT IN DEUTSCHE BANK PRIVATE EQUITY GLOBAL SELECT FUND V	COST	656,388.	804,193.
INVESTMENT IN VIIS, LLC	COST	150,000.	75,000.
INVESTMENT IN ENERGY TRANSFER PARTNERS, L.P.	COST	48,589.	128,790.
INVESTMENT IN KINDER MORGAN ENERGY PARTNERS, L.P.	COST	19,095.	159,580.
INVESTMENT IN MAGELLAN MIDSTREAM PARTNERS, L.P.	COST	81,527.	259,140.
INVESTMENT IN PLAINS ALL AMERICAN PIPELINE, L.P.	COST	54,975.	144,768.
TOTAL TO FORM 990-PF, PART II, LINE 13		3,348,215.	3,645,472.

FORM 990-PF DEPRECIATION OF ASSETS NOT HELD FOR INVESTMENT STATEMENT 10

DESCRIPTION	COST OR OTHER BASIS	ACCUMULATED DEPRECIATION	BOOK VALUE
LAND	403,624.	0.	403,624.
LAND IMPROVEMENTS	16,850.	11,044.	5,806.
MORTGAGE LOAN COST	10,113.	10,113.	0.
MORTGAGE LOAN COST	4,050.	1,732.	2,318.
SIDEWALK ASSESSMENT	23,822.	7,278.	16,544.
BUILDING	2,133,647.	537,969.	1,595,678.
IBM TYPEWRITER	760.	760.	0.
FAX/COPIER	742.	742.	0.
HP LASER JET PRINTER	3,155.	3,155.	0.
HP SCANJET ADF	530.	530.	0.
PANASONIC TV/VCR/DVD	791.	791.	0.
SECURITY SYSTEM	5,555.	5,555.	0.
OFFICE FURNITURE-RAL OFF INT	27,194.	27,194.	0.
OFFICE FURNITURE-STORR OFFICE	5,130.	5,130.	0.
OFFICE FURNITURE-PRICE MODERN	92,847.	92,847.	0.
VIDEO EQUIPMENT-NOWAUDIOVIDEL	16,121.	16,121.	0.
RUGS-ZAKI ORIENTAL RUGS	6,197.	6,197.	0.
COPIER-COMMERCIAL EQUIP CO.	2,295.	2,295.	0.
MODELS-SY SHOPS	60,007.	39,334.	20,673.
LAMPS-ONE DESIGN CENTER	706.	706.	0.
LAMPS-ONE DESIGN CENTER	713.	713.	0.

DECORATIONS & FRAMING-ODC	10,543.	10,543.	0.
LIGHT FIXTURES-ODC	14,402.	14,402.	0.
WALL & FLOOR COVERINGS-ODC	28,179.	18,476.	9,703.
POOL TABLE	6,600.	6,600.	0.
FRAMINGS & LAMPSHADES	2,253.	2,253.	0.
REFRIGERATOR-SEARS	689.	689.	0.
FRAMED MEMORABILIA-ODC	788.	788.	0.
INTERIOR SIGNAGE & FRAMING	1,961.	1,961.	0.
MIRRORS & URN-ODC	753.	753.	0.
DESK LAMP-BELK	515.	515.	0.
WINDOW TREATMENTS-ODC	1,015.	1,015.	0.
LEATHER BOX, FRAMING-ODC	5,591.	5,591.	0.
BOD PORTRAITS & FRAMES	7,650.	7,650.	0.
WOOD BLINDS	2,288.	2,288.	0.
ROUND TABLE TRUCK & FRAMING	731.	731.	0.
CUSTOM VANITY-AMAE	2,170.	2,170.	0.
FRAMING-ONE DESIGN CENTER	2,472.	2,472.	0.
LAMP	550.	550.	0.
COMPANION CHAIR	4,268.	4,268.	0.
FRAME	832.	832.	0.
AXYS INVESTMENT SOFTWARE	4,000.	4,000.	0.
FRAME (YATES MILL)	949.	949.	0.
FRAME (FINLEY HOUSE)	750.	750.	0.
TV/VCR/DVD	1,285.	1,285.	0.
TOSHIBA PHONE SYSTEM	6,420.	6,420.	0.
DELL COMPUTER SYLVIA W.	1,827.	1,827.	0.
DELL PRINTER	265.	265.	0.
FRAME	502.	462.	40.
ACROBAT PDF SOFTWARE	560.	560.	0.
KONICA MINOLTA PRINTER/SCANNER	9,995.	9,995.	0.
UPDATE TO MODELS SY SHOP INC	4,400.	4,400.	0.
DELL COMPUTER LESA H.	1,765.	1,559.	206.
COMPUTER	1,345.	971.	374.
COMPUTER	1,324.	956.	368.
PROJECTOR	1,062.	766.	296.
HP COLOR LASERJET CP2025	350.	187.	163.
SONIC WALL TZ 100	839.	449.	390.
DELL COMPUTER (SYLVIA)	1,959.	1,050.	909.
HP PHOTOSMART D110A	80.	43.	37.
LAPTOP	587.	205.	382.
REFRIGERATOR	1,280.	320.	960.
PATIO FURNITURE SET	1,281.	229.	1,052.
SERVER	6,173.	309.	5,864.
TOTAL TO FM 990-PF, PART II, LN 14	2,958,097.	892,710.	2,065,387.

FORM 990-PF	OTHER ASSETS	STATEMENT 11
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DESCRIPTION	BEGINNING OF YR BOOK VALUE	END OF YEAR BOOK VALUE	FAIR MARKET VALUE
SPLIT DOLLAR LIFE INSURANCE	216,099.	227,949.	227,949.
DEPOSITS ON UTILITIES AND SALES			
TAX RECEIVABLE	450.	0.	0.
ART & SCULPTURE	74,136.	74,896.	74,896.
CONSTRUCTION IN PROGRESS	0.	38,565.	38,565.
TO FORM 990-PF, PART II, LINE 15	290,685.	341,410.	341,410.

FORM 990-PF	OTHER LIABILITIES	STATEMENT 12
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DESCRIPTION	BOY AMOUNT	EOY AMOUNT
RESERVE FOR LIFE INTEREST	42,350.	22,800.
TOTAL TO FORM 990-PF, PART II, LINE 22	42,350.	22,800.

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FORM 990-PF	PART VIII - LIST OF OFFICERS, DIRECTORS TRUSTEES AND FOUNDATION MANAGERS	STATEMENT 16
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NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN- SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
ROBERT C. BROWN 8613 MURRAY HILL DRIVE RALEIGH, NC 27615	PRESIDENT, TREASURER AND D 40.00	178,000.	0.	1,755.
A. EARLE FINLEY, II 6001 TENTER BANKS SQUARE RALEIGH, NC 27609	DIRECTOR 5.00	28,000.	0.	0.
ALTON E. HOWARD 828 RICHMOND STREET RALEIGH, NC 27609	DIRECTOR 5.00	28,000.	0.	0.
CHARLES D. NOTTINGHAM, II VILLA 402, CAROLINA MEADOWS CHAPEL HILL, NC 27517	DIRECTOR 5.00	28,000.	0.	0.
BEN G. NOTTINGHAM 2801-204 GLENWOOD GARDENS LANE RALEIGH, NC 27608	VICE PRESIDENT, SECRETARY 5.00	28,000.	0.	0.
TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII		290,000.	0.	1,755.

FORM 990-PF	GRANT APPLICATION SUBMISSION INFORMATION	STATEMENT 17
	PART XV, LINES 2A THROUGH 2D	

NAME AND ADDRESS OF PERSON TO WHOM APPLICATIONS SHOULD BE SUBMITTED

ROBERT C. BROWN, A. E. FINLEY FOUNDATION, INC.
P. O. BOX 98266
RALEIGH, NC 27624

TELEPHONE NUMBER

(919) 782-0565

FORM AND CONTENT OF APPLICATIONS

NOT SPECIFIED

ANY SUBMISSION DEADLINES

N/A

RESTRICTIONS AND LIMITATIONS ON AWARDS

THE PURPOSES FOR WHICH THE A. E. FINLEY FOUNDATION, INC. IS ORGANIZED ARE TO OPERATE EXCLUSIVELY FOR RELIGIOUS, CHARITABLE, SCIENTIFIC AND EDUCATIONAL PURPOSES, AND FOR THE PROMOTION OF SOCIAL WELFARE OF PEOPLE IN THE UNITED STATES OR IN ANY POSSESSION THEREOF, OR IN ANY STATE OR TERRITORY OR IN THE DISTRICT OF COLUMBIA.

FORM 990-PF

OTHER REVENUE

STATEMENT 18

DESCRIPTION	BUS CODE	UNRELATED BUSINESS INC	EXCL CODE	EXCLUDED AMOUNT	RELATED OR EXEMPT FUNC- TION INCOME
TRUST INCOME			14	55,770.	
INVESTMENT INC/EXPPUB					
PSHP			14	1,494.	
OTHER INCOME FROM					
PARTNERSHIP			14	-2,769.	
SPIA INCOME			14	-1,116.	
OTHER INCOME FROM					
PARTNERSHIP			14	577.	
UBT INC/EXP PUB PSHIPS		-12,598.	14		
RENT TO LIFE INCOME					
BENEFICIARY			14	14,990.	
DEATH BENEFIT					
DISTRIBUTIONS			14	277,821.	
TOTAL TO FORM 990-PF, PG 12, LN 11		-12,598.		346,767.	

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Asset No	Description	Date Acquired	Method	Life	Line No	Unadjusted Cost Or Basis	Bus % Excl	* Reduction In Basis	Basis For Depreciation	Accumulated Depreciation	Current Sec 179	Current Year Deduction
	OTHER											
143	LAND	101398L		.000		403,624.			403,624.			0.
144	LAND IMPROVEMENTS	031503SL		15.00	16	16,850.			16,850.	9,921.		1,123.
145	MORTGAGE LOAN COST	102503SL		3.50	16	10,113.			10,113.	10,113.		0.
146	MORTGAGE LOAN COST	093005SL		15.00	16	4,050.			4,050.	1,462.		270.
147	SIDEWALK ASSESSMENT	083107SL		15.00	16	23,822.			23,822.	5,690.		1,588.
148	BUILDING	031503SL		39.00	16	2133647.			2133647.	483,260.		54,709.
149	IBM TYPEWRITER	070193SL		7.00	16	760.			760.	760.		0.
150	FAX/COPIER	123098SL		5.00	16	742.			742.	742.		0.
151	HP LASER JET PRINTER	062800SL		5.00	16	3,155.			3,155.	3,155.		0.
152	HP SCANJET ADF	081800SL		5.00	16	530.			530.	530.		0.
153	PANASONIC TV/VCR/DVD	071501SL		7.00	16	791.			791.	791.		0.
154	SECURITY SYSTEM	031503SL		7.00	16	5,555.			5,555.	5,555.		0.
155	OFFICE FURNITURE-RAL OFF	1031503SL		7.00	16	27,194.			27,194.	27,194.		0.
156	OFFICE FURNITURE-STORR	031503SL		7.00	16	5,130.			5,130.	5,130.		0.
157	OFFICE FURNITURE-PRICE	MOD031503SL		7.00	16	92,847.			92,847.	92,847.		0.
158	VIDEO EQUIPMENT-NOWAUDIO	031503SL		5.00	16	16,121.			16,121.	16,121.		0.
159	RUGS-ZAKI ORIENTAL RUGS	031503SL		7.00	16	6,197.			6,197.	6,197.		0.

228102
05-01-12

(D) - Asset disposed

* ITC, Section 179, Salvage, Bonus, Commercial Revitalization Deduction

2012 DEPRECIATION AND AMORTIZATION REPORT

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Asset No	Description	Date Acquired	Method	Life	Line No	Unadjusted Cost Or Basis	Bus % Excl	* Reduction In Basis	Basis For Depreciation	Accumulated Depreciation	Current Sec 179	Current Year Deduction
160	COPIER-COMMERCIAL EQUIP CO.	051503SL		5.00	16	2,295.			2,295.	2,295.		0.
161	MODELS-SY SHOPS LAMPS-ONE DESIGN	031503SL		15.00	16	60,007.			60,007.	35,334.		4,000.
162	CENTER LAMPS-ONE DESIGN	031503SL		7.00	16	706.			706.	706.		0.
163	CENTER DECORATIONS & FRAMING-ODC	031503SL		7.00	16	713.			713.	713.		0.
164	FRAMING-ODC	031503SL		7.00	16	10,543.			10,543.	10,543.		0.
165	LIGHT FIXTURES-ODC WALL & FLOOR	031503SL		7.00	16	14,402.			14,402.	14,402.		0.
166	COVERINGS-ODC	031503SL		15.00	16	28,179.			28,179.	16,597.		1,879.
167	POOL TABLE FRAMINGS & LAMPSHADES	032603SL		7.00	16	6,600.			6,600.	6,600.		0.
168	REFRIGERATOR-SEARS FRAMED	040403SL		5.00	16	689.			689.	689.		0.
170	MEMORABILIA-ODC INTERIOR SIGNAGE & FRAMING	041103SL		7.00	16	788.			788.	788.		0.
171	MIRRORS & URN-ODC	041403SL		7.00	16	1,961.			1,961.	1,961.		0.
172	DESK LAMP-BELK WINDOW	043003SL		7.00	16	753.			753.	753.		0.
173	TREATMENTS-ODC LEATHER BOX, FRAMING-ODC	050903SL		7.00	16	515.			515.	515.		0.
174	BOD PORTRAITS & FRAMES	061003SL		7.00	16	1,015.			1,015.	1,015.		0.
175	FRAMING-ODC	061803SL		7.00	16	5,591.			5,591.	5,591.		0.
176	WOOD BLINDS	062403SL		7.00	16	7,650.			7,650.	7,650.		0.
177	WOOD BLINDS	062603SL		7.00	16	2,288.			2,288.	2,288.		0.

228102
05-01-12

(D) - Asset disposed

* ITC, Section 179, Salvage, Bonus, Commercial Revitalization Deduction

2012 DEPRECIATION AND AMORTIZATION REPORT

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990-PF

Asset No	Description	Date Acquired	Method	Life	Line No	Unadjusted Cost Or Basis	Bus % Excl	* Reduction In Basis	Basis For Depreciation	Accumulated Depreciation	Current Sec 179	Current Year Deduction
178	ROUND TABLE TRUCK & FRAMING	071803SL		7.00	16	731.			731.	731.		0.
179	CUSTOM VANITY-AMAE FRAMING-ONE DESIGN	073003SL		7.00	16	2,170.			2,170.	2,170.		0.
180	CENTER	100603SL		7.00	16	2,472.			2,472.	2,472.		0.
181	LAMP	121003SL		7.00	16	550.			550.	550.		0.
182	COMPANION CHAIR	122403SL		7.00	16	4,268.			4,268.	4,268.		0.
183	FRAME	0111504SL		7.00	16	832.			832.	832.		0.
184	AXYS INVESTMENT SOFTWARE	013104SL		5.00	16	4,000.			4,000.	4,000.		0.
185	FRAME (YATES MILL)	021104SL		7.00	16	949.			949.	949.		0.
186	FRAME (FINLEY HOUSE)	042104SL		7.00	16	750.			750.	750.		0.
187	TV/VCR/DVD	100104SL		5.00	16	1,285.			1,285.	1,285.		0.
188	TOSHIBA PHONE SYSTEM	083105SL		5.00	16	6,420.			6,420.	6,420.		0.
189	DELL COMPUTER SYLVIA W.	063006SL		5.00	16	1,827.			1,827.	1,827.		0.
190	DELL PRINTER	073106SL		5.00	16	265.			265.	265.		0.
191	FRAME	073106SL		7.00	16	502.			502.	390.		72.
192	ACROBAT PDF SOFTWARE	092406SL		5.00	16	560.			560.	560.		0.
193	KONICA MINOLTA PRINTER/SCANNER	061507SL		5.00	16	9,995.			9,995.	9,163.		832.
194	UPDATE TO MODELS SY SHOP INC	121107SL		5.00	16	4,400.			4,400.	3,593.		807.
195	DELL COMPUTER LESA H.	080908SL		5.00	16	1,765.			1,765.	1,206.		353.

228102
05-01-12

(D) - Asset disposed

* ITC, Section 179, Salvage, Bonus, Commercial Revitalization Deduction

2012 DEPRECIATION AND AMORTIZATION REPORT

FORM 990-PF PAGE 1

990-PF

Asset No	Description	Date Acquired	Method	Life	Line No	Unadjusted Cost Or Basis	Bus % Excl	* Reduction In Basis	Basis For Depreciation	Accumulated Depreciation	Current Sec 179	Current Year Deduction
196(D)	NEW SERVER	120908	SL	5.00	16	6,508.			6,508.	4,014.		1,085.
197	COMPUTER	030110	200DB	5.00	17	1,345.			1,345.	721.		250.
198	COMPUTER	030110	200DB	5.00	17	1,324.			1,324.	710.		246.
199	PROJECTOR	031610	200DB	5.00	17	1,062.			1,062.	569.		197.
200	HP COLOR LASERJET CP2025	060111	200DB	5.00	17	350.			350.	79.		108.
201	SONIC WALL TZ 100	060111	200DB	5.00	17	839.			839.	190.		259.
202	DELL COMPUTER (SYLVIA)	060111	200DB	5.00	17	1,959.			1,959.	444.		606.
203	HP PHOTOSMART D110A	060711	200DB	5.00	17	80.			80.	18.		25.
204	LAPTOP	030212	200DB	5.00	19B	587.			587.			205.
205	REFRIGERATOR	043012	200DB	5.00	19B	1,280.			1,280.			320.
206	PATIO FURNITURE SET	043012	200DB	7.00	19C	1,281.			1,281.			229.
207	SERVER	111012	200DB	5.00	19B	6,173.			6,173.			309.
	* 990-PF PG 1 TOTAL OTHER					2964605.		0.	2964605.	828,337.	0.	69,472.
	* GRAND TOTAL 990-PF PG 1 DEPR					2964605.		0.	2964605.	828,337.	0.	69,472.

228102
05-01-12

(D) - Asset disposed

* ITC, Section 179, Salvage, Bonus, Commercial Revitalization Deduction

A.E. Finley Foundation, Inc.

56-6057379

For year ended 12/31/12

Part XV - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient	Purpose of Grant or Contribution	Amount
	Charitable	
Alzheimer's Association	Charitable	100
American Family Association	Charitable	100
Boys and Girls Clubs	Charitable	10,000
Chapel Hill Carrboro YMCA	Charitable	2,000
Community of Hope	Charitable	3,000
Converting Hearts	Charitable	2,000
Duke Children's Hospital & Health Center	Charitable	8,000
FIGS	Charitable	500
Hospice of Wake County	Charitable	20,000
Hospice of Wake County - Summer Salute	Charitable	1,500
Jobs for Life	Charitable	2,500
Life Care Pregnancy Center	Charitable	2,000
Meals on Wheels	Charitable	2,000
Mercy Ships	Charitable	500
N.C. Agricultural Foundation, Inc.	Charitable	3,500
National Football Foundation College Hall	Charitable	600
North Carolina Cattleman's Foundation	Charitable	5,000
North Carolina Theatre	Charitable	2,500
Occoneechee Council, Boy Scouts of Americ	Charitable	500
Raleigh Downtown Lions Club, Inc.	Charitable	2,000
Raleigh Hall of Fame	Charitable	1,000
Raleigh Host Lions Club	Charitable	500
Ronald McDonald House	Charitable	6,000
Special Olympics	Charitable	100
Special Olympics North Carolina	Charitable	500
The Medical Foundation of NC, Inc.	Charitable	10,000
The Rotary Club of West Raleigh	Charitable	500
The Salvation Army	Charitable	1,000
UNC-TV	Charitable	100
Volunteers for Youth	Charitable	1,000
Yates Mill Associates, Inc.	Charitable	8,000
YMCA	Charitable	80,000
Agape Corner	Educational	1,500
American Council on Science and Health	Educational	500
Bethesda Christian Academy	Educational	1,000
Community Music School	Educational	5,000
Duke University	Educational	10,000
Fishburne Military School	Educational	300
George Mason University Foundation	Educational	500
Hargrave Military Academy	Educational	20,000
Jesse Helms Center Foundation	Educational	11,000
McDaniel College	Educational	300
Meredith College	Educational	500
N.C. State Univ Student Aid Assoc.	Educational	10,000
NC State University Foundation, Inc	Educational	40,000

Parents for Educational Freedom in NC	Educational	10,000
Raleigh Host Lions Club	Educational	2,500
Ravenscroft School	Educational	5,500
UNC Dept. of Athletics	Educational	5,500
UNC Educational Foundation	Educational	220,000
West Pt Class of '98 Mem. Sclshp Fnd	Educational	1,000
Able to Serve	Religious	3,000
Alliance Defense Fund	Religious	100
Angel Ministries	Religious	2,000
Back To The Bible	Religious	150
Camp Bethel	Religious	300
Capitol Commission, Inc.	Religious	200
Child Evangelism Fellowship	Religious	2,500
Christian Library International	Religious	2,500
Christian Life Home	Religious	1,250
Crosslife Ministries	Religious	300
Crown	Religious	500
CRU	Religious	3,300
Damascus Road	Religious	600
Emerald Isle Chapel by the Sea	Religious	500
Fellowship of Christian Athletes	Religious	100
Focus on the Family	Religious	500
Frontiers	Religious	400
Greenhouse Project	Religious	500
Hearts Revived	Religious	250
HIS International	Religious	300
Holland's United Methodist Church	Religious	500
Joni and Friends	Religious	300
Light House Ministries	Religious	500
MRDS	Religious	250
N C. Family Policy Council	Religious	500
Our Savior Lutheran Church	Religious	2,000
Performance Edge, Inc	Religious	500
PLM Families Together	Religious	5,500
Raleigh Area Concerts of Prayer	Religious	100
Red Bank Baptist Church	Religious	500
Southbridge Fellowship Church	Religious	500
Southeastern Baptist Theological Seminary	Religious	3,550
TEAM	Religious	300
The Salvation Army	Religious	2,000
Treasure Chest Ministries	Religious	200
Turning Point for God	Religious	100
Voice of The Martyrs	Religious	100
Young Life	Religious	300

TOTAL CONTRIBUTIONS

559,050

A.E.Finley Foundation, Inc.
REALIZED GAINS AND LOSSES - SETTLED TRADES
From 01-01-12 Through 12-31-12

Open Date	Close Date	Quantity	Security	Cost Basis	Gain Or Loss	
					Proceeds	Short Term
9/20/2011	1/3/2012	6	SALESFORCE.COM INC	792	594	(198)
4/6/2011	1/3/2012	3	SALESFORCE.COM INC	406	297	(109)
1/19/2011	1/4/2012	5	ARM HOLDING PLC	129	137	8
3/25/2011	1/5/2012	22	DECKERS OUTDOOR CORP	1,786	1,701	(85)
3/15/2011	1/9/2012	10	STARBUCKS CORP	372	460	88
6/30/2011	1/10/2012	5	HELLMERICH & PAYNE INC	304	309	5
12/1/2011	1/10/2012	4	WAL-MART STORES INC	229	237	8
6/27/2011	1/10/2012	8	WAL-MART STORES INC	424	474	50
10/7/2011	1/10/2012	32	WAL-MART STORES INC	1,673	1,896	223
8/1/2011	1/11/2012	552	GREAT BASIN GOLD LTD CI A	1,125	592	(533)
7/13/2011	1/11/2012	10	GREEN MOUNTAIN COFFEE ROASTERS INC	942	427	(515)
5/17/2011	1/11/2012	17	SILVER STANDARD RESOURCES INC.	492	249	(243)
8/1/2011	1/11/2012	148	DRYSHIPS INC	554	323	(232)
8/1/2011	1/11/2012	14	MECHEL OAO	351	127	(224)
8/1/2011	1/11/2012	24	MCDERMOTT INTERNATIONAL INC	487	278	(210)
8/1/2011	1/11/2012	8	SCHLUMBERGER LTD	733	543	(190)
7/13/2011	1/11/2012	11	TIFFANY & CO NEW	902	725	(177)
6/30/2011	1/11/2012	16	DEUTSCHE LUFTHANSA AG ADS	338	185	(153)
8/1/2011	1/11/2012	14	PATRIOT COAL CORP	274	127	(148)
8/1/2011	1/11/2012	10	SOUTHWESTERN ENERGY CO	474	332	(142)
9/7/2011	1/11/2012	5	SALESFORCE.COM INC	645	505	(139)
2/2/2011	1/11/2012	15	AUTODESK INC DEL PV\$0.01	602	466	(135)
8/1/2011	1/11/2012	8	FREEMPORT-MCMORAN COP&G CL B	435	311	(124)
2/14/2011	1/11/2012	25	PATTERSON UTI ENERGY COM	647	528	(119)
8/1/2011	1/11/2012	8	CONS ENERGY INC	420	308	(112)
8/1/2011	1/11/2012	4	CLIFFS NATURAL RESOURCES INC	374	266	(108)
8/1/2011	1/11/2012	6	MOSAIC CO	424	316	(108)
8/17/2011	1/11/2012	32	KINROSS GOLD CORP	499	395	(105)
8/1/2011	1/11/2012	11	PACIFIC RUBIALES ENERGY CORP	318	215	(103)
8/1/2011	1/11/2012	7	ALEXANDRIA REAL ESTATE EQUITIES INC	576	479	(97)
8/1/2011	1/11/2012	5	AGRIUM INC	443	351	(93)
5/23/2011	1/11/2012	5	SAKARI RESOURCES LTD ADS	235	147	(88)
8/1/2011	1/11/2012	3	APACHE CORP	373	291	(82)
6/1/2011	1/11/2012	11	PACIFIC RUBIALES ENERGY CORP	295	215	(80)
8/1/2011	1/11/2012	9	NATIONAL OILWELL VARCO INC	716	637	(79)
8/1/2011	1/11/2012	5	ALBEMARLE CORP	340	268	(71)
4/1/2011	1/11/2012	16	TENCENT HOLDINGS LTD ADS	390	320	(69)
8/9/2011	1/11/2012	6	ANHUI CONCH CEMENT CO LTD	145	80	(65)
5/19/2011	1/11/2012	9	AMCOL INTERNATIONAL CORP	315	256	(59)
7/28/2011	1/11/2012	20	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD	301	243	(58)
8/1/2011	1/11/2012	4	HESS CORP	281	226	(55)
8/1/2011	1/11/2012	8	CAMDEN PROPERTY TRUST	541	492	(49)
3/3/2011	1/11/2012	9	CONOCOPHILLIPS COM	702	655	(47)
8/1/2011	1/11/2012	7	AVALONBAY COMMUNITIES INC	945	898	(47)
4/11/2011	1/11/2012	5	ANTOFAGASTA PLC ADS	242	195	(46)
8/1/2011	1/11/2012	10	DOW CHEMICAL PV 2 50	350	303	(46)
8/17/2011	1/11/2012	15	COMPAGNIE GENERALE DES ESTAB MICHELIN ADS	222	177	(45)
8/1/2011	1/11/2012	12	ENTERTAINMENT PROPERTIES TRUST	571	526	(45)
4/1/2011	1/11/2012	10	TENCENT HOLDINGS LTD ADS	244	199	(44)
8/12/2011	1/11/2012	21	SBERBANK ROSSIA ADS	258	216	(43)
6/16/2011	1/11/2012	18	TIM PARTICIPACOES SA	511	469	(43)

5/20/2011	1/11/2012	10 ACCENTURE PLC IRELAND CLA	563	520	(42)
8/1/2011	1/11/2012	6 FOSTER WHEELER AG COM	160	118	(42)
7/12/2011	1/11/2012	7 WATSON PHARMACEUTICALS INC	483	442	(42)
8/1/2011	1/11/2012	33 HOST HOTELS & RESORTS INC	535	494	(41)
8/1/2011	1/11/2012	20 ASSOCIATED ESTATES REALTY CORP	365	326	(39)
10/20/2011	1/11/2012	8 COGNIZANT TECHNOLOGY SOLUTIONS	568	532	(35)
3/23/2011	1/11/2012	7 CONCHO RESOURCES INC	740	706	(33)
8/1/2011	1/11/2012	4 BOSTON PROPERTIES	429	398	(31)
8/1/2011	1/11/2012	23 HOSPITALITY PROPERTIES TRUST	574	547	(27)
8/1/2011	1/11/2012	4 NOBLE CORPORATION	148	121	(27)
8/1/2011	1/11/2012	7 LYONDELLBASELL INDUSTRIES NV	266	242	(25)
6/9/2011	1/11/2012	4 BAIDU INC	509	484	(24)
8/1/2011	1/11/2012	4 DU PONT E I DE NEMOURS	209	184	(24)
8/1/2011	1/11/2012	25 DOUGLAS EMMETT INC	497	476	(21)
8/1/2011	1/11/2012	8 ASHLAND INC	495	475	(19)
8/1/2011	1/11/2012	1 JOY GLOBAL INC COM	94	77	(17)
8/1/2011	1/11/2012	3 CATERPILLAR INC DEL	304	288	(16)
8/17/2011	1/11/2012	23 NEW GOLD INC	264	247	(16)
11/15/2011	1/11/2012	8 COSTCO WHOLESALE CRP DEL	668	653	(16)
8/1/2011	1/11/2012	2 SILVER WHEATON CORP	75	60	(15)
8/1/2011	1/11/2012	2 OCCIDENTAL PETE CORP	202	191	(11)
11/15/2011	1/11/2012	13 DOMINION RES INC NEW VA	677	668	(10)
8/1/2011	1/11/2012	1 CELANESE CORP SERIES A	54	45	(9)
8/1/2011	1/11/2012	8 COSAN HOLDINGS	99	91	(8)
10/27/2011	1/11/2012	13 CONSOLIDATED EDISON INC	775	768	(7)
11/10/2011	1/11/2012	6 F5 NETWORKS INC	647	639	(7)
8/17/2011	1/11/2012	20 NABORS INDUSTRIES LTD	386	379	(7)
8/1/2011	1/11/2012	5 PLUM CREEK TIMBER CO INC REIT	193	187	(6)
8/1/2011	1/11/2012	7 EASTGROUP PROPERTIES INC	315	311	(5)
12/14/2011	1/11/2012	24 ALTRIA GROUP INC	691	687	(4)
11/16/2011	1/11/2012	19 EURASIAN NATURAL RESOURCES CORP PLC ADS	103	99	(4)
10/13/2011	1/11/2012	8 PEABODY ENERGY CORP	291	288	(3)
11/29/2011	1/11/2012	5 BARRICK GOLD CORP COM	240	237	(3)
12/15/2011	1/11/2012	16 CORPORATE OFFICE PROPERTIES TRUST	345	342	(3)
8/1/2011	1/11/2012	6 CBL & ASSOCIATES PROPERTIES	148	145	(2)
8/1/2011	1/11/2012	2 COOPER CAMERON CORP COM	101	100	(2)
11/9/2011	1/11/2012	9 ANGLO AMERICAN PLC SPONS ADR	171	171	(1)
8/1/2011	1/11/2012	4 ESSEX PROPERTY TRUST INC	560	561	1
10/14/2011	1/11/2012	10 GLOBAL X CHINA FINANCIALS ETF	96	101	5
12/15/2011	1/11/2012	38 LEXINGTON REALTY TRUST	280	286	6
11/15/2011	1/11/2012	5 CF CORP	663	669	6
3/15/2011	1/11/2012	5 CABOT MICROELECTRONICS CORP	237	244	7
10/24/2011	1/11/2012	4 DEVON ENERGY CORP NEW COM	250	259	8
8/19/2011	1/11/2012	5 RALPH LAUREN POLO CP	697	706	8
11/2/2011	1/11/2012	13 CUBIST PHARMACEUTICALS INC	515	525	10
8/1/2011	1/11/2012	3 FEDERAL REALTY INVESTMENT TRUST	260	271	11
10/11/2011	1/11/2012	13 YAMANA GOLD INC	183	195	12
8/1/2011	1/11/2012	11 HEALTH CARE REIT INC	584	596	12
11/15/2011	1/11/2012	16 SOUTHERN CO	698	711	13
12/14/2011	1/11/2012	20 BRISTOL-MYERS SQUIBB CO	672	685	14
2/25/2011	1/11/2012	10 HELLMERICH & PAYNE INC	620	636	17
8/1/2011	1/11/2012	17 MONMOUTH REAL ESTATE INVESTMENT CORP CI A	140	158	17
10/11/2011	1/11/2012	11 YAMANA GOLD INC	147	165	18
12/15/2011	1/11/2012	14 SENIOR HOUSING PROPERTIES TRUST	298	316	18
8/1/2011	1/11/2012	12 REALTY INCOME CORP	401	419	18
12/15/2011	1/11/2012	21 CBL & ASSOCIATES PROPERTIES	315	336	20
8/1/2011	1/11/2012	15 NATIONAL RETAIL PROPERTIES INC	378	399	21
9/28/2011	1/11/2012	27 SUNCORP GROUP LTD ADS	208	229	21
8/19/2011	1/11/2012	2 MASTERCARD INC	669	692	23

12/14/2011	1/11/2012	31 NISOURCE INC	686	712	26
11/15/2011	1/11/2012	33 DUKE ENERGY CORP NEW	682	710	28
11/15/2011	1/11/2012	14 MOTOROLA SOLUTIONS INC	625	654	28
10/27/2011	1/11/2012	8 MONSTER BEVERAGE CORPORATION	736	765	29
12/1/2011	1/11/2012	6 QUADRA FNX MINING LTD	58	88	31
8/1/2011	1/11/2012	9 HCP INC	331	362	31
10/13/2011	1/11/2012	23 VALLOUREC S A ADS	267	300	32
8/1/2011	1/11/2012	17 TANGER FACTORY OUTLET CENTERS INC	469	501	33
12/15/2011	1/11/2012	35 BRANDYWINE REALTY TRUST	302	335	33
3/23/2011	1/11/2012	7 CHEVRON CORP	725	759	35
8/15/2011	1/11/2012	11 ENERSYS INC	254	293	39
3/3/2011	1/11/2012	14 MARATHON OIL CORP	389	431	42
8/1/2011	1/11/2012	9 DIGITAL REALITY TRUST INC	556	600	44
12/14/2011	1/11/2012	8 HUMANA	694	739	45
12/15/2011	1/11/2012	12 RAYONIER INC	492	541	49
5/2/2011	1/11/2012	20 COMPANHIA DE BEBIDAS AMERICAS ADS	642	692	50
8/1/2011	1/11/2012	12 LTC PROPERTIES INC	326	377	50
8/16/2011	1/11/2012	2 MASTERCARD INC	638	692	54
12/15/2011	1/11/2012	43 MOSTOSTAL WARSZAWA SA	331	389	58
3/23/2011	1/11/2012	10 COCA COLA COM	629	689	60
5/2/2011	1/11/2012	18 RENOLDS AMERICAN INC	662	727	65
11/15/2011	1/11/2012	13 WHOLE FOODS MARKET INC	881	946	66
5/2/2011	1/11/2012	13 UNITEDHEALTH GROUP INC	615	688	73
1/28/2011	1/11/2012	7 UNITED TRACTORS ADS	332	406	74
3/23/2011	1/11/2012	13 THE HERSHEY COMPANY	701	788	87
8/1/2011	1/11/2012	12 SIMON PROPERTY GROUP INC.	1,437	1,526	88
8/1/2011	1/11/2012	8 PUBLIC STORAGE	959	1,061	102
8/1/2011	1/11/2012	24 AMERICAN CAMPUS COMMUNITIES INC	890	1,002	112
10/27/2011	1/11/2012	17 ROSS STORES INC	741	863	122
8/19/2011	1/11/2012	18 STARBUCKS CORP	688	840	152
8/19/2011	1/11/2012	7 BIOGEN IDEC INC	639	812	172
2/2/2011	1/11/2012	2 INTUITIVE SURGICAL INC	660	920	260
2/1/2011	1/11/2012	13 DOLLAR TREE INC	672	1,074	401
3/29/2011	1/12/2012	125 HONDA MOTOR CO LTD	4,739	3,989	(751)
6/1/2011	1/12/2012	18 WATERS CORPORATION	1,750	1,339	(411)
3/21/2011	1/12/2012	10 ILUMINA INC	637	316	(321)
10/5/2011	1/12/2012	10 ABERCROMBIE & FITCH CO	624	440	(184)
6/10/2011	1/12/2012	27 TEVA PHARMACTCL INDS ADR	1,341	1,212	(129)
1/31/2011	1/12/2012	12 STARWOOD HOTELS & RESORTS	743	618	(125)
4/11/2011	1/12/2012	11 COMERICA INC COM	410	308	(102)
7/29/2011	1/12/2012	6 WATERS CORPORATION	532	446	(86)
5/23/2011	1/12/2012	15 DANAHER CORPORATION	805	720	(85)
1/18/2011	1/12/2012	2 ILUMINA INC	134	63	(71)
3/23/2011	1/12/2012	8 NATIONAL OILWELL VARCO INC	631	570	(61)
2/14/2011	1/12/2012	18 WATERS CORPORATION	1,390	1,339	(51)
6/13/2011	1/12/2012	10 TEVA PHARMACTCL INDS ADR	497	449	(48)
12/12/2011	1/12/2012	7 ROCKWELL AUTOMATION INC	544	510	(34)
10/20/2011	1/12/2012	12 FAMILY DOLLAR STORES INC	664	642	(22)
6/27/2011	1/12/2012	6 PEPSICO INC	413	393	(20)
9/22/2011	1/12/2012	14 VERIFONE HLDGS INC	542	523	(18)
11/2/2011	1/12/2012	8 ASML HOLDINGS NV	347	332	(15)
8/16/2011	1/12/2012	11 KOHLS CORP WISC PV 1CT	524	511	(14)
6/28/2011	1/12/2012	24 THE KROGER CO	592	579	(13)
10/27/2011	1/12/2012	7 AMER EXPRESS COMPANY	351	339	(13)
7/26/2011	1/12/2012	10 QUALCOMM INC	566	554	(12)
11/9/2011	1/12/2012	7 NETFLIX, INC	632	621	(11)
6/28/2011	1/12/2012	8 JOHNSON AND JOHNSON COM	525	517	(9)
12/1/2011	1/12/2012	16 WATERS CORPORATION	1,198	1,190	(8)
5/25/2011	1/12/2012	5 TIME WARNER INC NEW	186	184	(2)

12/9/2011	1/12/2012	13 SANDISK CORP INC	652	654	2
12/1/2011	1/12/2012	2 KIMBERLY CLARK CORP COM	139	146	6
5/24/2011	1/12/2012	7 INTEL CORP	164	178	14
6/16/2011	1/12/2012	9 TYCO INTL LTD NEW COM	419	434	14
12/8/2011	1/12/2012	11 JPMORGAN CHASE & CO	372	388	16
9/28/2011	1/12/2012	5 KIMBERLY CLARK CORP COM	344	364	20
6/10/2011	1/12/2012	11 LAS VEGAS SANDS CORP	446	466	21
5/31/2011	1/12/2012	6 YUM BRANDS INC	335	358	23
5/25/2011	1/12/2012	11 AMN ELEC POWER CO	425	450	24
12/15/2011	1/12/2012	6 EDWARDS LIFE SCIENCES CORP	405	434	30
2/16/2011	1/12/2012	3 GOOGLE INC CL A	1,859	1,889	30
6/30/2011	1/12/2012	35 TYSON FOODS INC CL A	663	707	44
6/16/2011	1/12/2012	5 AMERICAN TOWER CORP CL A	253	301	48
10/5/2011	1/12/2012	45 KIMBERLY CLARK CORP COM	3,216	3,274	58
6/3/2011	1/12/2012	10 MONSANTO CO NEW DEL COM	708	783	75
8/16/2011	1/12/2012	5 ESTEE LAUDER COMPANIES INC CL A	474	557	83
10/11/2011	1/12/2012	5 UNION PACIFIC CORP	427	542	116
8/15/2011	1/12/2012	40 MICROSOFT CORP	990	1,115	125
6/2/2011	1/12/2012	7 MCDONALDS CORP COM	574	701	126
7/18/2011	1/13/2012	9 HOLLYFRONTIER CORP	324	235	(89)
6/9/2011	1/13/2012	6 ARCH COAL INC	162	94	(68)
5/2/2011	1/13/2012	4 SUPERIOR ENERGY SERVICES INC	158	124	(34)
1/13/2011	1/13/2012	3 CIENA CORP	74	41	(33)
5/12/2011	1/13/2012	3 HEALTHSOUTH CORP	81	52	(29)
2/3/2011	1/13/2012	5 Solutia Inc	117	88	(29)
3/31/2011	1/13/2012	12 TENET HEALTHCARE CORP	87	61	(26)
7/5/2011	1/13/2012	3 VERIFONE HLDGS INC	134	111	(23)
6/27/2011	1/13/2012	3 MCDERMOTT INTERNATIONAL INC	58	35	(23)
4/4/2011	1/13/2012	2 SUPERIOR ENERGY SERVICES INC	82	62	(20)
3/15/2011	1/13/2012	6 SPIRIT AEROSYSTEMS HLDGS INC CI A	153	136	(17)
4/4/2011	1/13/2012	3 CYTEC INDUSTRIES INC	165	149	(15)
10/13/2011	1/13/2012	5 ORACLE CORP \$0.01 DEL	149	134	(15)
2/11/2011	1/13/2012	3 ROBERT HALF INTL	101	87	(14)
3/30/2011	1/13/2012	3 CYPRESS SEMICONDUCTOR CORP	61	52	(9)
2/28/2011	1/13/2012	3 GARTNER INC	114	105	(8)
5/25/2011	1/13/2012	6 ALIGN TECHNOLOGY INC	145	140	(4)
8/12/2011	1/13/2012	3 DUNKIN BRANDS GROUP INC	80	76	(4)
3/10/2011	1/13/2012	3 FORTINET INC	63	60	(4)
7/6/2011	1/13/2012	3 HELLMERICH & PAYNE INC	200	197	(3)
2/16/2011	1/13/2012	3 MICROS SYSTEMS INC	146	145	(1)
9/21/2011	1/13/2012	3 ALLSCRIPTS HEALTHCARE SOLUTIONS INC	56	56	(0)
3/24/2011	1/13/2012	1 THOMAS & BETTS CORP	57	57	(0)
12/28/2011	1/13/2012	3 ENDURANCE SPECIALTY HOLDINGS LTD	114	114	0
3/15/2011	1/13/2012	2 THOMAS & BETTS CORP	114	115	1
8/3/2011	1/13/2012	3 AMERICAN CAPITAL AGENCY CORP	83	85	2
9/26/2011	1/13/2012	3 COVANCE	145	148	2
3/21/2011	1/13/2012	9 NORTHWEST BANCSHARES INC	112	115	3
12/21/2011	1/13/2012	3 SEATTLE GENETICS INC	50	53	4
4/29/2011	1/13/2012	4 UNITED RENTALS INC	119	125	5
12/28/2011	1/13/2012	3 TOLL BROTHERS INC	62	67	6
10/5/2011	1/13/2012	3 INCYTE CORP	43	49	6
11/10/2011	1/13/2012	3 STONE ENERGY CORP	77	83	6
3/23/2011	1/13/2012	15 CADENCE DESIGN SYSTEMS INC	144	151	8
5/2/2011	1/13/2012	5 UNITED RENTALS INC	147	156	9
9/21/2011	1/13/2012	9 CROWN HOLDINGS INC COM	293	305	12
1/13/2011	1/13/2012	3 UNITED NATURAL FOODS INC	113	125	12
5/31/2011	1/13/2012	3 HMS HOLDINGS CORP	78	96	18
2/17/2011	1/13/2012	6 BARNES GROUP	131	149	18
5/12/2011	1/13/2012	3 HMS HOLDINGS CORP	77	96	19

4/20/2011	1/13/2012	3 CUBIST PHARMACEUTICALS INC	95	121	26
10/27/2011	1/13/2012	3 AMERICAN PUBLIC EDUCATION INC	102	130	28
12/12/2011	1/13/2012	4 BANKO SANTANDER CENT HISPANO	279	309	30
1/25/2011	1/13/2012	3 CATALYST HEALTH SOLUTIONS INC	131	166	36
4/19/2011	1/13/2012	5 GNC HOLDINGS INC CI A	91	142	51
4/19/2011	1/13/2012	9 GNC HOLDINGS INC CI A	163	253	89
10/11/2011	1/13/2012	9 LULULEMON ATHLETICA INC	444	547	103
7/13/2011	1/17/2012	92 GREEN MOUNTAIN COFFEE ROASTERS INC	8,671	4,465	(4,205)
7/13/2011	1/17/2012	104 TIFFANY & CO NEW	8,526	6,239	(2,287)
10/27/2011	1/17/2012	128 CONSOLIDATED EDISON INC	7,633	7,575	(58)
2/17/2011	1/17/2012	1 GOOGLE INC CL A	629	626	(3)
2/16/2011	1/17/2012	3 GOOGLE INC CL A	1,859	1,878	19
2/1/2011	1/17/2012	41 DOLLAR TREE INC	2,120	3,359	1,239
7/6/2011	1/18/2012	2 VISA INC	170	202	32
1/28/2011	1/18/2012	3 UNITED TRACTORS ADS	142	177	35
9/22/2011	1/18/2012	3 PHARMASSET INC	237	411	174
8/17/2011	1/18/2012	4 PHARMASSET INC	238	548	310
4/25/2011	1/19/2012	50 FINMECCANICA S P A ADS	313	92	(222)
4/25/2011	1/20/2012	82 FINMECCANICA S P A ADS	514	146	(367)
12/8/2011	1/20/2012	4 SCHLUMBERGER LTD	309	272	(37)
10/24/2011	1/20/2012	20 SCHLUMBERGER LTD	1,395	1,358	(37)
10/25/2011	1/20/2012	20 SCHLUMBERGER LTD	1,353	1,358	5
11/29/2011	1/20/2012	2 CERNER CORPORATION	116	122	6
11/28/2011	1/20/2012	4 CERNER CORPORATION	229	243	14
10/7/2011	1/20/2012	2 SOCIEDAD QUIMICA Y MINERA DE CHILE SA ADS	90	111	21
12/12/2011	1/20/2012	2 BANKO SANTANDER CENT HISPANO	140	162	22
12/12/2011	1/20/2012	3 BANKO SANTANDER CENT HISPANO	209	246	36
10/6/2011	1/20/2012	5 SOCIEDAD QUIMICA Y MINERA DE CHILE SA ADS	238	278	39
5/5/2011	1/23/2012	92 FINMECCANICA S P A ADS	623	170	(453)
4/25/2011	1/23/2012	19 FINMECCANICA S P A ADS	119	35	(84)
5/6/2011	1/23/2012	7 FINMECCANICA S P A ADS	48	13	(35)
11/29/2011	1/23/2012	5 CERNER CORPORATION	289	305	16
10/11/2011	1/23/2012	6 SOCIEDAD QUIMICA Y MINERA DE CHILE SA ADS	283	337	54
10/7/2011	1/23/2012	5 SOCIEDAD QUIMICA Y MINERA DE CHILE SA ADS	225	281	55
5/6/2011	1/24/2012	81 FINMECCANICA S P A ADS	550	153	(397)
7/12/2011	1/24/2012	23 WATSON PHARMACEUTICALS INC	1,589	1,359	(230)
5/9/2011	1/24/2012	47 FINMECCANICA S P A ADS	318	89	(230)
8/1/2011	1/24/2012	20 DOW CHEMICAL PV 2 50	699	659	(41)
8/17/2011	1/24/2012	25 DIRECTV CLA	1,091	1,067	(24)
11/30/2011	1/24/2012	4 CERNER CORPORATION	231	245	14
2/2/2011	1/24/2012	25 DIRECTV CLA	1,050	1,067	17
11/29/2011	1/24/2012	9 CERNER CORPORATION	520	551	30
1/28/2011	1/24/2012	6 UNITED TRACTORS ADS	285	381	97
8/25/2011	1/24/2012	11 COACH INC COM	521	712	191
5/9/2011	1/25/2012	52 FINMECCANICA S P A ADS	352	98	(254)
6/28/2011	1/25/2012	65 THE KROGER CO	1,603	1,547	(56)
11/30/2011	1/25/2012	2 CERNER CORPORATION	115	123	7
12/1/2011	1/25/2012	4 AMN ELEC POWER CO	151	165	14
12/22/2011	1/25/2012	6 CERNER CORPORATION	344	368	24
8/25/2011	1/25/2012	12 COACH INC COM	569	776	207
5/25/2011	1/25/2012	86 AMN ELEC POWER CO	3,324	3,540	216
8/1/2011	1/26/2012	468 GENERAL MARITIME CORP	522	7	(515)
6/1/2011	1/26/2012	16 PACIFIC RUBIALES ENERGY CORP	429	379	(50)
8/25/2011	1/26/2012	3 COACH INC COM	142	194	52
9/7/2011	1/26/2012	8 COACH INC COM	446	518	72
4/4/2011	1/27/2012	3 CYTEC INDUSTRIES INC	165	149	(16)
12/1/2011	1/27/2012	37 ANDERSONS INC	1,550	1,599	50
9/7/2011	1/27/2012	5 COACH INC COM	279	338	59
9/16/2011	1/27/2012	7 COACH INC COM	395	473	78

6/10/2011	1/27/2012	32 LAS VEGAS SANDS CORP	1,297	1,534	236
8/1/2011	1/31/2012	15 HESS CORP	1,055	831	(223)
3/21/2011	1/31/2012	12 ILUMINA INC	764	638	(126)
7/6/2011	1/31/2012	1 HELLMERICH & PAYNE INC	67	62	(5)
12/1/2011	1/31/2012	3 HESS CORP	169	166	(3)
8/29/2011	1/31/2012	2 HESS CORP	111	111	(0)
12/28/2011	1/31/2012	12 BERRY PETROLEUM COMPANY	488	563	75
8/9/2011	2/1/2012	28 ANHUI CONCH CEMENT CO LTD	677	504	(172)
7/5/2011	2/1/2012	24 COMPANHIA ENERGETICA DE MINAS GERAIS	491	474	(18)
12/22/2011	2/2/2012	8 CERNER CORPORATION	458	485	27
10/6/2011	2/3/2012	28 LORILLARD INC	3,169	3,000	(168)
12/1/2011	2/3/2012	3 LORILLARD INC	328	321	(6)
8/1/2011	2/6/2012	214 DRYSHIPS INC	801	473	(328)
1/31/2012	2/6/2012	38 YPF SA ADS	1,551	1,318	(232)
9/8/2011	2/6/2012	92 DRYSHIPS INC	280	203	(76)
9/6/2011	2/6/2012	52 DRYSHIPS INC	155	115	(40)
8/29/2011	2/6/2012	41 DRYSHIPS INC	107	91	(17)
5/2/2011	2/6/2012	7 UNITED RENTALS INC	205	271	66
8/1/2011	2/7/2012	13 DOW CHEMICAL PV 2 50	455	437	(18)
8/29/2011	2/7/2012	6 DOW CHEMICAL PV 2 50	158	202	43
12/1/2011	2/7/2012	6 DOW CHEMICAL PV 2 50	153	202	49
9/8/2011	2/8/2012	13 DRYSHIPS INC	40	31	(8)
12/1/2011	2/8/2012	217 DRYSHIPS INC	494	521	27
1/17/2012	2/8/2012	18 COMPANIA DE MINAS BUENAVENTURA SA ADS	730	762	32
5/31/2011	2/8/2012	12 YUM BRANDS INC	670	767	97
8/17/2011	2/8/2012	11 ALLERGAN INC COM	820	942	122
3/3/2011	2/9/2012	81 CONOCOPHILLIPS COM	6,317	5,720	(597)
12/14/2011	2/9/2012	200 BRISTOL-MYERS SQUIBB CO	6,717	6,436	(281)
12/14/2011	2/9/2012	1 HUMANA	87	85	(2)
11/15/2011	2/9/2012	1 DOMINION RES INC NEW VA	52	50	(2)
11/15/2011	2/9/2012	49 CF CORP	6,497	6,496	(0)
12/14/2011	2/9/2012	1 ALTRIA GROUP INC	29	29	(0)
1/17/2012	2/9/2012	1 ECHOSTAR COMM CO CLA NEW	29	29	0
1/17/2012	2/9/2012	1 INTEL CORP	26	26	1
11/15/2011	2/9/2012	2 DUKE ENERGY CORP NEW	41	43	1
11/15/2011	2/9/2012	1 COSTCO WHOLESALE CRP DEL	84	85	1
12/14/2011	2/9/2012	2 NISOURCE INC	44	46	2
3/23/2011	2/9/2012	1 CHEVRON CORP	104	106	2
11/15/2011	2/9/2012	1 MOTOROLA SOLUTIONS INC	45	47	2
5/2/2011	2/9/2012	1 RENOLDS AMERICAN INC	37	40	3
5/2/2011	2/9/2012	1 UNITEDHEALTH GROUP INC	47	51	4
3/3/2011	2/9/2012	1 MARATHON OIL CORP	28	32	5
5/2/2011	2/9/2012	1 COMPANHIA DE BEBIDAS AMERICAS ADS	32	38	6
10/27/2011	2/9/2012	1 ROSS STORES INC	44	51	7
11/15/2011	2/9/2012	1 WHOLE FOODS MARKET INC	68	77	9
1/17/2012	2/9/2012	1 VISA INC	99	108	9
8/19/2011	2/9/2012	1 STARBUCKS CORP	38	48	10
10/27/2011	2/9/2012	1 MONSTER BEVERAGE CORPORATION	92	106	14
8/19/2011	2/9/2012	1 BIOGEN IDEC INC	91	121	30
12/1/2011	2/9/2012	315 DRYSHIPS INC	717	764	47
8/16/2011	2/9/2012	2 ALEXION PHARMACEUTICALS INC	100	159	59
12/1/2011	2/9/2012	335 DRYSHIPS INC	763	851	88
12/1/2011	2/9/2012	28 HESS CORP	1,577	1,706	129
12/1/2011	2/9/2012	24 DOW CHEMICAL PV 2 50	611	808	197
12/1/2011	2/9/2012	42 DOW CHEMICAL PV 2 50	1,069	1,419	350
3/23/2011	2/9/2012	100 COCA COLA COM	6,286	6,794	509
3/23/2011	2/9/2012	119 THE HERSHEY COMPANY	6,418	7,291	872
7/18/2011	2/13/2012	7 HOLLYFRONTIER CORP	252	237	(15)
2/3/2012	2/13/2012	5 ARM HOLDING PLC	147	135	(11)

6/8/2011	2/13/2012	7 ARM HOLDING PLC	196	189	(7)
8/8/2011	2/13/2012	1 OIL STATES INTERNATIONAL INC	82	85	3
10/13/2011	2/13/2012	5 ARM HOLDING PLC	130	135	5
8/18/2011	2/13/2012	2 OIL STATES INTERNATIONAL INC	142	169	28
10/5/2011	2/13/2012	12 HOLLYFRONTIER CORP	314	406	92
12/28/2011	2/14/2012	1 POST HOLDINGS INC	39	27	(13)
8/1/2011	2/14/2012	45 COMPLETE PRODUCTION SERVICES INC	284	315	31
12/28/2011	2/14/2012	25 TOLL BROTHERS INC	513	592	79
3/24/2011	2/14/2012	6 THOMAS & BETTS CORP	345	432	87
7/11/2011	2/15/2012	80 THE KROGER CO	2,012	1,880	(132)
6/28/2011	2/15/2012	57 THE KROGER CO	1,406	1,340	(66)
12/1/2011	2/15/2012	6 THE KROGER CO	136	141	5
1/23/2012	2/15/2012	13 TATA MOTORS LTD ADS	281	334	54
7/6/2011	2/15/2012	2 VISA INC	170	226	56
8/1/2011	2/16/2012	20 DU PONT E I DE NEMOURS	1,043	1,017	(26)
8/1/2011	2/16/2012	1 PACIFIC RUBIALES ENERGY CORP	29	26	(3)
8/19/2011	2/16/2012	16 PACIFIC RUBIALES ENERGY CORP	418	420	3
1/23/2012	2/16/2012	2 TATA MOTORS LTD ADS	43	52	9
8/23/2011	2/16/2012	15 PACIFIC RUBIALES ENERGY CORP	379	394	15
1/23/2012	2/16/2012	13 TATA MOTORS LTD ADS	276	340	64
12/1/2011	2/16/2012	19 PACIFIC RUBIALES ENERGY CORP	375	499	124
8/1/2011	2/17/2012	4 DU PONT E I DE NEMOURS	209	198	(11)
11/10/2011	2/17/2012	3 DU PONT E I DE NEMOURS	147	148	2
7/5/2011	2/17/2012	44 TYCO INTL LTD NEW COM	2,147	2,153	7
12/1/2011	2/17/2012	3 TYCO INTL LTD NEW COM	138	147	9
6/16/2011	2/17/2012	29 TYCO INTL LTD NEW COM	1,351	1,419	68
12/1/2011	2/17/2012	48 DU PONT E I DE NEMOURS	2,148	2,375	227
8/19/2011	2/21/2012	70 PATTERSON UTI ENERGY COM	1,901	1,271	(631)
8/1/2011	2/21/2012	15 AGRIUM INC	1,330	1,220	(110)
10/5/2011	2/21/2012	11 CTRIP.COM INTERNATIONAL LTD	353	272	(81)
5/23/2011	2/21/2012	4 CTRIP.COM INTERNATIONAL LTD	175	99	(76)
8/29/2011	2/21/2012	2 AGRIUM INC	161	163	2
3/4/2011	2/21/2012	5 SOLUTIA INC	116	140	24
1/17/2012	2/22/2012	3 DEERE & CO	253	250	(3)
1/18/2012	2/22/2012	1 DEERE & CO	84	84	-
6/1/2011	2/22/2012	4 PACIFIC RUBIALES ENERGY CORP	107	108	1
7/15/2011	2/22/2012	8 PACIFIC RUBIALES ENERGY CORP	199	217	17
9/7/2011	2/22/2012	6 ENSO INTERNATIONAL INC	293	329	36
1/19/2012	2/22/2012	3 PIONEER NATURAL RESOURCES CO	292	344	52
7/6/2011	2/22/2012	4 VISA INC	339	455	116
9/20/2011	2/23/2012	11 WYNN RESORTS LTD	1,608	1,245	(363)
5/18/2011	2/23/2012	92 TENET HEALTHCARE CORP	591	517	(74)
3/31/2011	2/23/2012	21 TENET HEALTHCARE CORP	152	118	(34)
1/18/2012	2/23/2012	23 DEERE & CO	1,920	1,924	3
8/1/2011	2/24/2012	29 MCDERMOTT INTERNATIONAL INC	589	396	(193)
2/7/2012	2/24/2012	0.5 BANCOLOMBIA SA ADS	30	0	(30)
1/20/2012	2/24/2012	3 DEERE & CO	256	253	(2)
1/18/2012	2/24/2012	11 DEERE & CO	918	929	11
10/24/2011	2/27/2012	41 WEATHERFORD INTL LTD REG	620	651	31
1/6/2012	2/27/2012	101 WEATHERFORD INTL LTD REG	1,534	1,605	70
12/1/2011	2/27/2012	64 WEATHERFORD INTL LTD REG	890	1,017	127
12/1/2011	2/27/2012	98 QUADRA FNX MINING LTD	945	1,464	519
8/1/2011	2/28/2012	13 SCHLUMBERGER LTD	1,191	1,024	(166)
6/28/2011	2/29/2012	15 MOLYCORP INC	789	406	(383)
8/1/2011	2/29/2012	53 COSAN HOLDINGS	653	774	121
2/24/2012	3/1/2012	10 CHINA PETROLEUM & CHEM	1,131	1,123	(8)
11/1/2011	3/1/2012	1 GLOBAL X CHINA FINANCIALS ETF	12	12	1
10/14/2011	3/1/2012	24 GLOBAL X CHINA FINANCIALS ETF	230	296	65
10/28/2011	3/1/2012	34 GLOBAL X CHINA FINANCIALS ETF	346	419	73

10/5/2011	3/2/2012	40 ABERCROMBIE & FITCH CO	2,497	1,918	(578)
11/9/2011	3/2/2012	15 ABERCROMBIE & FITCH CO	868	719	(148)
1/18/2012	3/2/2012	0.5 SOUTHERN COPPER CORP	16	6	(10)
12/1/2011	3/2/2012	4 ABERCROMBIE & FITCH CO	187	192	5
5/23/2011	3/5/2012	4 SAKARI RESOURCES LTD ADS	188	170	(18)
5/25/2011	3/6/2012	3 SAKARI RESOURCES LTD ADS	141	127	(15)
8/1/2011	3/6/2012	26 COSAN HOLDINGS	320	383	63
4/21/2011	3/7/2012	15 MECHTEL DAO	410	170	(240)
6/21/2011	3/7/2012	7 MECHTEL DAO	180	79	(100)
5/26/2011	3/7/2012	5 SAKARI RESOURCES LTD ADS	229	211	(18)
3/23/2011	3/7/2012	10 NATIONAL OILWELL VARCO INC	789	831	42
6/10/2011	3/7/2012	16 LAS VEGAS SANDS CORP	649	925	276
6/27/2011	3/8/2012	30 MCDERMOTT INTERNATIONAL INC	576	425	(152)
10/11/2011	3/8/2012	1 LULULEMON ATHLETICA INC	49	70	21
4/11/2011	3/8/2012	1 MASTERCARD INC	265	416	151
12/12/2011	3/8/2012	18 PACIFIC RUBIALES ENERGY CORP	356	552	196
12/1/2011	3/8/2012	42 PACIFIC RUBIALES ENERGY CORP	829	1,287	459
12/15/2011	3/9/2012	3 F5 NETWORKS INC	336	364	27
11/10/2011	3/9/2012	9 F5 NETWORKS INC	970	1,091	121
8/1/2011	3/12/2012	52 VALE SA	1,706	1,191	(515)
4/26/2011	3/12/2012	20 BG GROUP PLC ADS	503	461	(43)
6/27/2011	3/12/2012	5 PEPSICO INC	344	311	(33)
5/25/2011	3/12/2012	3 TIME WARNER INC NEW	111	109	(2)
10/20/2011	3/12/2012	4 FAMILY DOLLAR STORES INC	221	221	(0)
5/17/2011	3/12/2012	6 PROCTER & GAMBLE CO	396	402	6
6/24/2011	3/12/2012	7 SIGMA-ALDRICH CORP	484	493	8
12/1/2011	3/12/2012	78 VALE SA	1,758	1,787	29
5/24/2011	3/12/2012	11 INTEL CORP	257	292	35
5/31/2011	3/12/2012	6 YUM BRANDS INC	335	393	58
9/22/2011	3/12/2012	6 VERIFONE HLDGS INC	232	303	71
11/9/2011	3/12/2012	6 NETFLIX, INC	541	658	117
8/9/2011	3/13/2012	22 MECHTEL DAO	464	226	(238)
8/4/2011	3/13/2012	14 MECHTEL DAO	351	144	(207)
6/29/2011	3/13/2012	9 MECHTEL DAO	225	92	(133)
6/21/2011	3/13/2012	4 MECHTEL DAO	103	41	(62)
9/7/2011	3/13/2012	6 MECHTEL DAO	112	62	(50)
8/1/2011	3/13/2012	20 COSAN HOLDINGS	246	288	42
6/16/2011	3/13/2012	5 AMERICAN TOWER CORP CL A	253	313	59
6/20/2011	3/13/2012	7 AMERICAN TOWER CORP CL A	355	438	83
6/17/2011	3/13/2012	9 AMERICAN TOWER CORP CL A	456	563	107
8/1/2011	3/14/2012	15 MECHTEL DAO	376	153	(222)
8/29/2011	3/14/2012	6 MECHTEL DAO	102	61	(41)
8/29/2011	3/14/2012	3 MECHTEL DAO	51	31	(20)
9/20/2011	3/14/2012	3 MECHTEL DAO	48	31	(17)
12/12/2011	3/14/2012	17 MECHTEL DAO	171	174	2
6/23/2011	3/14/2012	2 AMERICAN TOWER CORP CL A	101	124	23
6/20/2011	3/14/2012	3 AMERICAN TOWER CORP CL A	152	186	34
12/1/2011	3/14/2012	68 MECHTEL DAO	637	694	57
6/22/2011	3/14/2012	9 AMERICAN TOWER CORP CL A	455	559	104
6/21/2011	3/14/2012	9 AMERICAN TOWER CORP CL A	453	559	106
6/24/2011	3/15/2012	2 AMERICAN TOWER CORP CL A	103	124	22
8/24/2011	3/15/2012	5 EATON CORP	191	243	52
6/23/2011	3/15/2012	8 AMERICAN TOWER CORP CL A	405	496	91
3/24/2011	3/15/2012	7 THOMAS & BETTS CORP	402	504	102
7/11/2011	3/15/2012	14 AMERICAN TOWER CORP CL A	757	868	112
9/30/2011	3/15/2012	12 THOMAS & BETTS CORP	512	864	352
8/1/2011	3/16/2012	9 COSAN HOLDINGS	111	130	19
12/1/2011	3/16/2012	55 COSAN HOLDINGS	616	793	176
8/1/2011	3/19/2012	7 SCHLUMBERGER LTD	641	517	(124)

9/7/2011	3/19/2012	1 ENSO INTERNATIONAL INC	49	56	7
10/21/2011	3/19/2012	3 AVAGO TECHNOLOGIES LTD	105	112	7
10/13/2011	3/20/2012	17 YAMANA GOLD INC	244	269	26
10/11/2011	3/20/2012	11 YAMANA GOLD INC	147	174	27
12/1/2011	3/20/2012	54 COSAN HOLDINGS	605	789	184
3/23/2011	3/21/2012	17 HUMAN GENOME SCIENCES INC	460	133	(327)
8/15/2011	3/21/2012	50 FREEPORT-MCMORAN COP&G CL B	2,193	1,928	(265)
1/10/2012	3/21/2012	12 GRAFTECH INTERNATIONAL LTD	173	145	(28)
6/28/2011	3/21/2012	17 JOHNSON AND JOHNSON COM	1,116	1,103	(13)
12/1/2011	3/21/2012	52 COSAN HOLDINGS	583	783	200
6/17/2011	3/21/2012	17 HERBALIFE LTD	931	1,199	268
10/11/2011	3/21/2012	20 UNION PACIFIC CORP	1,706	2,259	553
10/28/2011	3/22/2012	2520 ALCATEL SPONSORED ADR	6,914	6,144	(770)
10/31/2011	3/22/2012	370 ALCATEL SPONSORED ADR	962	902	(60)
3/12/2012	3/22/2012	5 E M C CORPORATION MASS	140	145	5
2/3/2012	3/22/2012	5 E M C CORPORATION MASS	128	145	17
12/14/2011	3/23/2012	77 HUMANA	6,678	6,587	(91)
12/1/2011	3/23/2012	3 STERICYCLE INC	234	258	24
8/25/2011	3/23/2012	19 STERICYCLE INC	1,535	1,633	98
8/3/2011	3/23/2012	17 SOLUTIA INC	370	474	104
2/9/2012	3/26/2012	31 CONCHO RESOURCES INC	3,359	3,130	(228)
11/15/2011	3/26/2012	128 DOMINION RES INC NEW VA	6,668	6,457	(211)
5/6/2011	3/26/2012	60 *** VODAFONE GROUP PLC SPONS	1,690	1,654	(36)
6/24/2011	3/26/2012	3 SAKARI RESOURCES LTD ADS	146	114	(32)
3/7/2012	3/26/2012	21 ADARO ENERGY ADS	225	214	(10)
3/5/2012	3/26/2012	15 ADARO ENERGY ADS	160	153	(7)
3/6/2012	3/26/2012	9 ADARO ENERGY ADS	95	92	(3)
8/5/2011	3/26/2012	2 UNITEDHEALTH GROUP INC	95	108	13
11/15/2011	3/26/2012	321 DUKE ENERGY CORP NEW	6,637	6,678	42
8/5/2011	3/27/2012	4 UNITEDHEALTH GROUP INC	190	216	26
9/14/2011	3/27/2012	21 GLOBAL X BRAZIL CONSUMER ETF	366	396	30
9/22/2011	3/27/2012	13 GLOBAL X BRAZIL CONSUMER ETF	211	245	35
9/21/2011	3/27/2012	21 GLOBAL X BRAZIL CONSUMER ETF	355	396	42
8/17/2011	3/27/2012	17 UNITEDHEALTH GROUP INC	765	918	153
5/9/2011	3/28/2012	28 BAKER HUGHES INC	2,026	1,235	(791)
8/18/2011	3/28/2012	25 BAKER HUGHES INC	1,598	1,102	(495)
7/6/2011	3/28/2012	55 GAFISA SA	517	292	(225)
3/29/2011	3/28/2012	23 GAFISA SA	293	122	(171)
6/6/2011	3/28/2012	18 GAFISA SA	190	95	(94)
5/25/2011	3/28/2012	18 GAFISA SA	188	95	(92)
6/3/2011	3/28/2012	16 GAFISA SA	174	85	(89)
5/13/2011	3/28/2012	11 GAFISA SA	123	58	(65)
6/17/2011	3/28/2012	7 GAFISA SA	73	37	(36)
8/18/2011	3/28/2012	11 AMERICAN CAPITAL AGENCY CORP	327	322	(6)
3/12/2012	3/28/2012	5 UNITEDHEALTH GROUP INC	272	269	(3)
8/3/2011	3/28/2012	3 AMERICAN CAPITAL AGENCY CORP	83	88	5
12/6/2011	3/28/2012	3 UNITEDHEALTH GROUP INC	146	161	15
8/17/2011	3/28/2012	2 UNITEDHEALTH GROUP INC	90	108	18
12/5/2011	3/28/2012	4 UNITEDHEALTH GROUP INC	193	215	22
11/15/2011	3/28/2012	10 GLOBAL X BRAZIL CONSUMER ETF	160	188	29
9/22/2011	3/28/2012	11 GLOBAL X BRAZIL CONSUMER ETF	178	207	29
10/26/2011	3/28/2012	14 GLOBAL X BRAZIL CONSUMER ETF	226	264	38
9/9/2011	3/28/2012	6 MAKO SURGICAL CORP	219	259	41
9/16/2011	3/28/2012	8 UNITEDHEALTH GROUP INC	384	430	47
2/22/2012	3/29/2012	7 EDWARDS LIFE SCIENCES CORP	530	508	(23)
2/21/2012	3/29/2012	8 EDWARDS LIFE SCIENCES CORP	600	580	(20)
2/23/2012	3/29/2012	1 EDWARDS LIFE SCIENCES CORP	76	73	(3)
4/1/2011	3/29/2012	8 TENCENT HOLDINGS LTD ADS	195	225	30
4/5/2011	3/29/2012	17 TENCENT HOLDINGS LTD ADS	416	478	61

3/1/2012	3/30/2012	18 MARKET VECTOR CHINA ETF	665	629	(36)
2/23/2012	3/30/2012	6 EDWARDS LIFE SCIENCES CORP	456	447	(8)
2/24/2012	3/30/2012	7 EDWARDS LIFE SCIENCES CORP	527	522	(6)
5/25/2011	3/30/2012	93 TIME WARNER INC NEW	3,453	3,469	16
12/1/2011	3/30/2012	5 TIME WARNER INC NEW	166	187	21
2/27/2012	4/2/2012	9 EDWARDS LIFE SCIENCES CORP	674	655	(19)
8/18/2011	4/2/2012	3 AMERICAN CAPITAL AGENCY CORP	89	88	(2)
3/23/2012	4/2/2012	12 AMERICAN CAPITAL AGENCY CORP	352	351	(1)
3/19/2012	4/2/2012	4 EDWARDS LIFE SCIENCES CORP	282	291	10
12/1/2011	4/3/2012	30 GRUPO TELEVIA SA DE CV	581	628	47
7/18/2011	4/4/2012	39 MCDERMOTT INTERNATIONAL INC	796	495	(301)
6/9/2011	4/4/2012	15 ARCH COAL INC	404	159	(246)
10/5/2011	4/4/2012	47 ARCH COAL INC	709	497	(212)
6/27/2011	4/4/2012	3 MCDERMOTT INTERNATIONAL INC	58	38	(20)
1/31/2012	4/4/2012	26 MCDERMOTT INTERNATIONAL INC	342	330	(12)
11/8/2011	4/5/2012	35 GLOBAL X CHINA FINANCIALS ETF	401	386	(15)
11/1/2011	4/5/2012	21 GLOBAL X CHINA FINANCIALS ETF	244	232	(12)
8/16/2011	4/5/2012	1 ALEXION PHARMACEUTICALS INC	50	93	43
9/22/2011	4/11/2012	5 TJX COMPANIES INC NEW	141	202	61
9/20/2011	4/11/2012	6 TJX COMPANIES INC NEW	165	242	78
9/21/2011	4/11/2012	28 TJX COMPANIES INC NEW	798	1,131	333
6/24/2011	4/12/2012	5 SAKARI RESOURCES LTD ADS	244	175	(69)
7/5/2011	4/12/2012	3 SAKARI RESOURCES LTD ADS	143	105	(38)
7/6/2011	4/12/2012	2 SAKARI RESOURCES LTD ADS	97	70	(27)
5/2/2011	4/12/2012	5 DANAHER CORPORATION	276	272	(4)
7/6/2011	4/12/2012	1 VISA INC	85	119	34
4/20/2011	4/12/2012	8 CUBIST PHARMACEUTICALS INC	254	336	82
11/10/2011	4/12/2012	6 CATAMARAN CORP	291	466	175
7/13/2011	4/13/2012	4 JIANGXI COPPER CO LTD ADS	556	383	(173)
3/19/2012	4/13/2012	19 CHINA MERCHANTS HOLDINGS INTL CO LTD ADS	681	601	(81)
7/6/2011	4/13/2012	5 SAKARI RESOURCES LTD ADS	243	174	(69)
8/23/2011	4/13/2012	6 SAKARI RESOURCES LTD ADS	266	209	(56)
8/15/2011	4/13/2012	10 SBERBANK ROSSIA ADS	119	128	9
8/12/2011	4/13/2012	48 SBERBANK ROSSIA ADS	591	616	25
11/10/2011	4/13/2012	6 CATAMARAN CORP	291	463	172
10/11/2011	4/16/2012	20 BRUKER CORP	267	280	13
10/13/2011	4/17/2012	4 YAMANA GOLD INC	57	62	5
10/13/2011	4/17/2012	20 YAMANA GOLD INC	286	310	24
10/25/2011	4/18/2012	15 KOMATSU LIMITED	341	430	89
2/27/2012	4/19/2012	6 HALLIBUTON COMPANY	230	192	(38)
10/21/2011	4/19/2012	2 AVAGO TECHNOLOGIES LTD	70	74	4
10/24/2011	4/19/2012	6 AVAGO TECHNOLOGIES LTD	209	223	14
7/13/2011	4/20/2012	24 SIGMA-ALDRICH CORP	1,809	1,711	(98)
12/1/2011	4/20/2012	2 SIGMA-ALDRICH CORP	122	143	21
5/17/2011	4/20/2012	10 COSAN HOLDINGS	112	140	28
7/1/2011	4/20/2012	16 COSAN HOLDINGS	192	224	32
6/24/2011	4/20/2012	19 SIGMA-ALDRICH CORP	1,315	1,355	40
7/22/2011	4/23/2012	26 JOHNSON AND JOHNSON COM	1,733	1,654	(78)
6/28/2011	4/23/2012	29 JOHNSON AND JOHNSON COM	1,904	1,845	(58)
12/8/2011	4/23/2012	9 COOPER CAMERON CORP COM	493	451	(42)
4/4/2012	4/23/2012	17 TENARIS SA	650	613	(37)
12/9/2011	4/23/2012	9 COOPER CAMERON CORP COM	485	451	(34)
12/12/2011	4/23/2012	6 COOPER CAMERON CORP COM	318	300	(18)
12/1/2011	4/23/2012	5 JOHNSON AND JOHNSON COM	310	318	8
2/27/2012	4/24/2012	34 HALLIBUTON COMPANY	1,302	1,154	(149)
12/12/2011	4/24/2012	11 COOPER CAMERON CORP COM	583	552	(31)
12/13/2011	4/24/2012	9 COOPER CAMERON CORP COM	477	452	(26)
3/14/2012	4/24/2012	16 HALLIBUTON COMPANY	563	543	(20)
1/23/2012	4/24/2012	1 TATA MOTORS LTD ADS	21	30	9

2/7/2012	4/24/2012	9 TATA MOTORS LTD ADS	225	273	48
1/27/2012	4/24/2012	15 TATA MOTORS LTD ADS	334	455	121
12/9/2011	4/24/2012	8 SALESFORCE.COM INC	991	1,291	300
6/2/2011	4/24/2012	29 MCDONALDS CORP COM	2,379	2,751	373
3/14/2012	4/25/2012	31 HALLIBUTON COMPANY	1,091	1,036	(54)
3/19/2012	4/25/2012	9 COOPER CAMERON CORP COM	478	443	(36)
3/16/2012	4/25/2012	21 HALLIBUTON COMPANY	737	702	(35)
1/13/2012	4/25/2012	5 COOPER CAMERON CORP COM	262	246	(16)
12/29/2011	4/25/2012	7 COOPER CAMERON CORP COM	346	344	(2)
8/18/2011	4/25/2012	2 UNITED RENTALS INC	34	90	56
12/9/2011	4/25/2012	6 WABCO HOLDINGS INC	277	343	66
8/16/2011	4/25/2012	9 BALL CORP	314	393	78
5/2/2011	4/25/2012	6 UNITED RENTALS INC	176	271	95
11/7/2011	4/25/2012	7 BIOGEN IDEC INC	794	890	96
9/22/2011	4/25/2012	13 VERIFONE HLDGS INC	503	701	198
12/1/2011	4/26/2012	2 UNITED TECHS CORP COM	146	160	14
12/12/2011	4/30/2012	16 ROCKWELL AUTOMATION INC	1,243	1,211	(33)
12/1/2011	4/30/2012	16 JUNIPER NETWORKS INC	336	325	(11)
12/9/2011	4/30/2012	8 OASIS PETROLEUM INC	248	255	7
8/17/2011	4/30/2012	3 MOTOROLA SOLUTIONS INC	120	154	34
5/2/2011	4/30/2012	160 RENOLDS AMERICAN INC	5,885	6,366	481
6/2/2011	5/1/2012	9 BANCO BRADESCO S/A ADS	177	142	(35)
12/9/2011	5/2/2012	7 OASIS PETROLEUM INC	217	231	14
12/1/2011	5/2/2012	12 VERIFONE HLDGS INC	503	641	138
9/22/2011	5/2/2012	11 VERIFONE HLDGS INC	425	588	162
11/7/2011	5/2/2012	21 VERIFONE HLDGS INC	868	1,122	254
5/16/2011	5/3/2012	60 CHESAPEAKE ENERGY CORP COM	1,844	1,069	(775)
12/9/2011	5/3/2012	23 SANDISK CORP INC	1,153	854	(299)
7/6/2011	5/3/2012	5 BANCO BRADESCO S/A ADS	103	80	(23)
6/17/2011	5/3/2012	2 BANCO BRADESCO S/A ADS	39	32	(8)
6/2/2011	5/3/2012	2 BANCO BRADESCO S/A ADS	39	32	(7)
12/1/2011	5/3/2012	6 AMER EXPRESS COMPANY	275	360	85
10/27/2011	5/3/2012	63 AMER EXPRESS COMPANY	3,161	3,784	623
8/1/2011	5/4/2012	16 CELANESE CORP SERIES A	863	779	(84)
8/1/2011	5/4/2012	2 ALBEMARLE CORP	136	134	(2)
9/13/2011	5/4/2012	1 AGRUUM INC	89	89	(1)
8/1/2011	5/4/2012	3 ASHLAND INC	185	200	15
12/1/2011	5/4/2012	2 AGRUUM INC	135	177	42
2/24/2012	5/7/2012	49 NEWPARK RESOURCES INC	403	308	(95)
2/24/2012	5/7/2012	51 NEWPARK RESOURCES INC	401	321	(80)
11/14/2011	5/8/2012	5 COSTCO WHOLESALE CRP DEL	425	424	(1)
11/15/2011	5/8/2012	3 COSTCO WHOLESALE CRP DEL	250	254	5
11/3/2011	5/10/2012	10 ACME PACKET INC	366	261	(105)
3/14/2012	5/10/2012	35 OGX PETROLEO E GAS PARTICIPACOES SA ADS	335	253	(82)
1/9/2012	5/10/2012	6 COSTCO WHOLESALE CRP DEL	507	499	(8)
11/15/2011	5/10/2012	11 COSTCO WHOLESALE CRP DEL	915	916	0
11/28/2011	5/10/2012	11 COSTCO WHOLESALE CRP DEL	899	916	17
11/25/2011	5/10/2012	9 COSTCO WHOLESALE CRP DEL	731	749	18
7/5/2011	5/10/2012	17 COMPANHIA ENERGETICA DE MINAS GERAIS	348	393	46
4/12/2012	5/11/2012	1 RALPH LAUREN POLO CP	176	156	(20)
12/1/2011	5/11/2012	3 MCDONALDS CORP COM	281	281	0
11/25/2011	5/11/2012	1 SHIRE PHARMACEUTICALS GROUP	95	96	2
1/20/2012	5/11/2012	5 GILEAD SCIENCES INC COM	227	247	20
12/29/2011	5/11/2012	1 F5 NETWORKS INC	106	126	20
6/2/2011	5/11/2012	31 MCDONALDS CORP COM	2,543	2,903	360
12/8/2011	5/11/2012	51 JPMORGAN CHASE & CO	1,727	2,118	392
8/1/2011	5/14/2012	23 NATIONAL OILWELL VARCO INC	1,843	1,557	(286)
2/8/2012	5/14/2012	32 GILEAD SCIENCES INC COM	1,730	1,607	(123)
12/1/2011	5/14/2012	6 NATIONAL OILWELL VARCO INC	392	406	14

8/1/2011	5/14/2012	9 ASHLAND INC	556	600	44
12/1/2011	5/14/2012	8 AGRIUM INC	541	661	120
5/16/2011	5/15/2012	4 CHINA SHENHUA ENERGY CO LTD ADS	182	162	(20)
2/8/2012	5/16/2012	3 ESTEE LAUDER COMPANIES INC CL A	171	177	6
9/7/2011	5/17/2012	6 ENSO INTERNATIONAL INC	293	289	(4)
8/9/2011	5/18/2012	3 JIANGXI COPPER CO LTD ADS	410	257	(153)
7/18/2011	5/18/2012	3 JIANGXI COPPER CO LTD ADS	406	257	(149)
7/26/2011	5/18/2012	2 JIANGXI COPPER CO LTD ADS	281	171	(110)
7/13/2011	5/18/2012	2 JIANGXI COPPER CO LTD ADS	278	171	(107)
2/9/2012	5/18/2012	14 ESTEE LAUDER COMPANIES INC CL A	803	800	(3)
2/8/2012	5/18/2012	4 ESTEE LAUDER COMPANIES INC CL A	228	229	0
1/25/2012	5/18/2012	2 RALPH LAUREN POLO CP	293	306	12
1/24/2012	5/18/2012	5 RALPH LAUREN POLO CP	734	764	30
2/9/2012	5/21/2012	395 DELL INC	6,978	5,949	(1,030)
1/17/2012	5/21/2012	89 NUANCE COMMUNICATIONS INC	2,557	1,950	(607)
2/9/2012	5/21/2012	252 TIM PARTICIPACOEES SA	6,953	6,716	(237)
10/4/2011	5/21/2012	33 KOHLS CORP WISC PV 1CT	1,618	1,530	(88)
12/1/2011	5/21/2012	3 KOHLS CORP WISC PV 1CT	158	139	(18)
9/20/2011	5/21/2012	21 KOHLS CORP WISC PV 1CT	987	974	(13)
8/16/2011	5/21/2012	7 KOHLS CORP WISC PV 1CT	333	325	(9)
2/9/2012	5/21/2012	15 ESTEE LAUDER COMPANIES INC CL A	861	855	(6)
1/26/2012	5/21/2012	3 RALPH LAUREN POLO CP	441	444	3
1/25/2012	5/21/2012	3 RALPH LAUREN POLO CP	440	444	4
10/13/2011	5/21/2012	8 DELPHI FINANCIAL GROUP INC	176	351	175
8/19/2011	5/21/2012	46 RALPH LAUREN POLO CP	6,416	6,854	438
12/9/2011	5/22/2012	24 SANDISK CORP INC	1,203	777	(427)
9/21/2011	5/22/2012	14 ALLSCRIPTS HEALTHCARE SOLUTIONS INC	261	151	(110)
9/22/2011	5/22/2012	2 ALLSCRIPTS HEALTHCARE SOLUTIONS INC	37	22	(16)
2/9/2012	5/22/2012	8 ESTEE LAUDER COMPANIES INC CL A	459	445	(14)
2/13/2012	5/22/2012	7 ESTEE LAUDER COMPANIES INC CL A	401	390	(11)
12/1/2011	5/22/2012	15 BG GROUP PLC ADS	301	298	(3)
1/13/2012	5/23/2012	33 COGNIZANT TECHNOLOGY SOLUTIONS	2,302	1,977	(325)
2/24/2012	5/23/2012	27 NETWORK APPLIANCE INC CA	1,159	894	(265)
8/1/2011	5/23/2012	9 SCHLUMBERGER LTD	824	583	(242)
4/19/2012	5/23/2012	46 OI SA	654	578	(76)
4/26/2012	5/23/2012	17 OI SA	266	214	(52)
12/1/2011	5/23/2012	11 SCHLUMBERGER LTD	756	712	(44)
11/3/2011	5/23/2012	5 UNITED THERAPEUTICS CORP	218	210	(8)
1/11/2012	5/24/2012	23 ADVANCED AUTO PARTS	1,647	1,531	(116)
9/7/2011	5/24/2012	3 ENSO INTERNATIONAL INC	146	145	(1)
2/7/2012	5/24/2012	3 BANCOLOMBIA SA ADS	182	183	1
9/9/2011	5/24/2012	4 ENSO INTERNATIONAL INC	185	194	9
1/20/2012	5/24/2012	1 AMAZON COM INC COM	181	219	37
1/13/2012	5/24/2012	1 AMAZON COM INC COM	180	219	39
8/1/2011	5/25/2012	66 PATRIOT COAL CORP	1,294	145	(1,148)
12/1/2011	5/25/2012	110 PATRIOT COAL CORP	931	242	(689)
4/12/2012	5/25/2012	3 RALPH LAUREN POLO CP	527	448	(79)
5/21/2012	5/25/2012	29 PATRIOT COAL CORP	108	64	(45)
2/7/2012	5/25/2012	29 SHANGHAI ELECTRIC GROUP CO LTD ADS	282	246	(35)
2/10/2012	5/25/2012	3 RALPH LAUREN POLO CP	471	448	(23)
9/12/2011	5/25/2012	3 ENSO INTERNATIONAL INC	147	145	(1)
10/27/2011	5/25/2012	0.1049 WOLTERS KLUWER	2	2	(0)
1/26/2012	5/25/2012	2 RALPH LAUREN POLO CP	294	299	5
1/27/2012	5/25/2012	5 RALPH LAUREN POLO CP	738	747	9
9/9/2011	5/25/2012	12 ENSO INTERNATIONAL INC	555	581	26
1/18/2012	5/25/2012	1 MASTERCARD INC	345	413	68
1/20/2012	5/25/2012	1 MASTERCARD INC	345	413	68
6/15/2011	5/25/2012	2 CATALYST HEALTH SOLUTIONS INC	105	175	71
11/23/2011	5/25/2012	40 ANSYS INC	2,348	2,490	142

2/13/2012	5/29/2012	1.5 BANCOLOMBIA SA ADS	95	91	(4)
2/7/2012	5/29/2012	2.5 BANCOLOMBIA SA ADS	152	152	0
2/7/2012	5/30/2012	5 BANCOLOMBIA SA ADS	303	305	2
9/22/2011	5/31/2012	14 ALLSCRIPTS HEALTHCARE SOLUTIONS INC	260	153	(107)
11/10/2011	5/31/2012	19 STONE ENERGY CORP	489	439	(50)
10/5/2011	5/31/2012	7 HOLLYFRONTIER CORP	183	212	29
11/9/2011	6/5/2012	36 NETFLIX, INC	3,248	2,272	(976)
12/1/2011	6/5/2012	4 NETFLIX, INC	275	252	(23)
10/6/2011	6/5/2012	1 EXXON MOBIL CORP COM	72	79	7
4/25/2012	6/6/2012	31 UNITED STATES STL CORP NEW	898	606	(292)
3/19/2012	6/6/2012	133 FIFTH THIRD BANCORP	1,868	1,720	(148)
9/22/2011	6/6/2012	17 ALLSCRIPTS HEALTHCARE SOLUTIONS INC	316	174	(141)
2/29/2012	6/6/2012	14 ALLSCRIPTS HEALTHCARE SOLUTIONS INC	274	144	(131)
4/25/2012	6/6/2012	23 NUCOR CORPORATION	910	824	(86)
12/13/2011	6/6/2012	8 ALLSCRIPTS HEALTHCARE SOLUTIONS INC	147	82	(65)
10/25/2011	6/6/2012	20 AVAGO TECHNOLOGIES LTD	686	624	(62)
10/24/2011	6/6/2012	11 AVAGO TECHNOLOGIES LTD	383	343	(40)
2/7/2012	6/6/2012	24 SHANGHAI ELECTRIC GROUP CO LTD ADS	233	215	(19)
6/15/2011	6/6/2012	2 CATALYST HEALTH SOLUTIONS INC	105	172	67
11/15/2011	6/7/2012	7 AVAGO TECHNOLOGIES LTD	236	212	(24)
11/14/2011	6/7/2012	4 AVAGO TECHNOLOGIES LTD	139	121	(18)
2/3/2012	6/7/2012	5 AVAGO TECHNOLOGIES LTD	169	152	(17)
2/7/2012	6/7/2012	9 SHANGHAI ELECTRIC GROUP CO LTD ADS	87	74	(13)
12/8/2011	6/7/2012	9 AVAGO TECHNOLOGIES LTD	286	273	(13)
10/25/2011	6/7/2012	3 AVAGO TECHNOLOGIES LTD	103	91	(12)
12/9/2011	6/7/2012	18 AVAGO TECHNOLOGIES LTD	553	546	(7)
12/28/2011	6/7/2012	4 AVAGO TECHNOLOGIES LTD	116	121	5
8/1/2011	6/8/2012	8 OCCIDENTAL PETE CORP	809	648	(162)
12/1/2011	6/8/2012	10 SCHLUMBERGER LTD	687	618	(70)
2/13/2012	6/8/2012	8.5 BANCOLOMBIA SA ADS	536	504	(32)
2/21/2012	6/8/2012	0 5 BANCOLOMBIA SA ADS	-	30	30
8/1/2011	6/11/2012	21 MOSAIC CO	1,483	995	(488)
2/14/2012	6/11/2012	43 SHANGHAI ELECTRIC GROUP CO LTD ADS	437	342	(95)
7/6/2011	6/11/2012	13 BANCO BRADESCO S/A ADS	267	192	(75)
12/1/2011	6/11/2012	16 MOSAIC CO	809	758	(51)
12/1/2011	6/11/2012	10 SCHLUMBERGER LTD	687	638	(49)
11/29/2011	6/11/2012	5 SHIRE PHARMACEUTICALS GROUP	471	433	(38)
2/15/2012	6/11/2012	14 SHANGHAI ELECTRIC GROUP CO LTD ADS	147	111	(36)
11/25/2011	6/11/2012	4 SHIRE PHARMACEUTICALS GROUP	379	346	(32)
8/9/2011	6/11/2012	11 BANCO BRADESCO S/A ADS	193	162	(31)
11/10/2011	6/11/2012	2 MOSAIC CO	118	95	(23)
6/27/2011	6/11/2012	3 UNITED TRACTORS ADS	164	145	(19)
2/7/2012	6/11/2012	6 SHANGHAI ELECTRIC GROUP CO LTD ADS	58	48	(11)
11/30/2011	6/11/2012	1 SHIRE PHARMACEUTICALS GROUP	93	87	(6)
10/18/2011	6/12/2012	6 FOCUS MEDIA HLDG LTD	155	128	(27)
10/27/2011	6/12/2012	7 AMERICAN PUBLIC EDUCATION INC	239	216	(23)
12/1/2011	6/12/2012	9 COACH INC COM	555	552	(4)
3/23/2012	6/12/2012	2 REGENERON PHARMACEUTICALS INC	229	264	35
8/12/2011	6/13/2012	33 ANHUI CONCH CEMENT CO LTD	704	461	(244)
8/17/2011	6/13/2012	4 ANHUI CONCH CEMENT CO LTD	88	56	(32)
3/8/2012	6/13/2012	5 WILLIAMS-SONOMO INC	190	173	(17)
8/9/2011	6/13/2012	1 ANHUI CONCH CEMENT CO LTD	24	14	(10)
3/26/2012	6/14/2012	176 FASTENAL COMPANY	9,516	6,935	(2,581)
1/17/2012	6/14/2012	211 NUANCE COMMUNICATIONS INC	6,062	4,426	(1,636)
2/9/2012	6/14/2012	117 NUANCE COMMUNICATIONS INC	3,474	2,454	(1,020)
2/9/2012	6/14/2012	96 COACH INC COM	6,952	6,016	(936)
2/8/2012	6/14/2012	35 OCCIDENTAL PETE CORP	3,514	2,934	(580)
2/9/2012	6/14/2012	181 MOODYS CORP	6,998	6,564	(435)
3/7/2012	6/14/2012	40 JPMORGAN CHASE & CO	1,626	1,330	(296)

1/13/2012	6/14/2012	20 COGNIZANT TECHNOLOGY SOLUTIONS	1,395	1,172	(223)
1/18/2012	6/14/2012	22 COGNIZANT TECHNOLOGY SOLUTIONS	1,490	1,290	(200)
12/16/2011	6/14/2012	8 SHIRE PHARMACEUTICALS GROUP	789	700	(89)
12/8/2011	6/14/2012	100 JPMORGAN CHASE & CO	3,386	3,326	(60)
11/30/2011	6/14/2012	3 SHIRE PHARMACEUTICALS GROUP	278	263	(16)
5/11/2012	6/14/2012	15 COGNIZANT TECHNOLOGY SOLUTIONS	872	879	8
3/23/2012	6/15/2012	44 NETWORK APPLIANCE INC CA	2,001	1,304	(697)
3/30/2012	6/15/2012	36 NETWORK APPLIANCE INC CA	1,670	1,067	(603)
2/24/2012	6/15/2012	37 NETWORK APPLIANCE INC CA	1,588	1,097	(492)
1/17/2012	6/15/2012	4 SHIRE PHARMACEUTICALS GROUP	402	350	(52)
12/16/2011	6/15/2012	3 SHIRE PHARMACEUTICALS GROUP	296	263	(33)
1/18/2012	6/15/2012	2 SHIRE PHARMACEUTICALS GROUP	201	175	(26)
1/11/2012	6/15/2012	2 SHIRE PHARMACEUTICALS GROUP	198	175	(23)
1/13/2012	6/15/2012	1 SHIRE PHARMACEUTICALS GROUP	101	88	(14)
10/6/2011	6/15/2012	4 EXXON MOBIL CORP COM	288	324	35
7/28/2011	6/18/2012	18 INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD	271	197	(74)
2/14/2012	6/18/2012	5 SHIRE PHARMACEUTICALS GROUP	517	444	(73)
3/23/2012	6/18/2012	3 SHIRE PHARMACEUTICALS GROUP	309	267	(42)
1/18/2012	6/18/2012	2 SHIRE PHARMACEUTICALS GROUP	201	178	(23)
2/3/2012	6/18/2012	1 SHIRE PHARMACEUTICALS GROUP	100	89	(11)
2/23/2012	6/18/2012	3 EXPEDIA INC	99	142	42
8/1/2011	6/19/2012	26 ULTRA PERTROLEUM CORP	1,224	479	(745)
8/29/2011	6/19/2012	5 ULTRA PERTROLEUM CORP	163	92	(71)
12/1/2011	6/19/2012	5 ULTRA PERTROLEUM CORP	162	92	(70)
7/6/2011	6/19/2012	3 HELLMERICH & PAYNE INC	200	131	(69)
10/18/2011	6/19/2012	8 FOCUS MEDIA HLDG LTD	207	156	(51)
1/31/2012	6/19/2012	12 FOCUS MEDIA HLDG LTD	247	234	(13)
9/16/2011	6/19/2012	1 HELLMERICH & PAYNE INC	53	44	(10)
10/5/2011	6/19/2012	12 HOLLYFRONTIER CORP	314	384	70
12/1/2011	6/20/2012	36 ULTRA PERTROLEUM CORP	1,165	725	(441)
2/9/2012	6/20/2012	17 ULTRA PERTROLEUM CORP	416	342	(73)
2/17/2012	6/20/2012	15 ULTRA PERTROLEUM CORP	364	302	(62)
1/17/2012	6/20/2012	8 ULTRA PERTROLEUM CORP	217	161	(56)
12/7/2011	6/20/2012	10 STONE ENERGY CORP	285	247	(37)
3/14/2012	6/20/2012	4 STONE ENERGY CORP	128	99	(29)
10/27/2011	6/20/2012	6 AMERICAN PUBLIC EDUCATION INC	205	177	(27)
11/10/2011	6/20/2012	4 STONE ENERGY CORP	103	99	(4)
1/19/2012	6/21/2012	4 PIONEER NATURAL RESOURCES CO	389	348	(40)
12/1/2011	6/21/2012	5 EOG RES INC COM	473	475	2
1/31/2012	6/21/2012	9 EAST WEST BANCORP INC	196	198	2
10/6/2011	6/21/2012	6 EXXON MOBIL CORP COM	433	498	65
12/15/2011	6/21/2012	10 EDWARDS LIFE SCIENCES CORP	675	1,006	331
8/8/2011	6/22/2012	4 DIGITAL REALITY TRUST INC	234	301	67
12/21/2011	6/22/2012	10 SEATTLE GENETICS INC	165	252	87
10/6/2011	6/25/2012	4 EXXON MOBIL CORP COM	288	339	50
8/12/2011	6/25/2012	6 DUNKIN BRANDS GROUP INC	161	220	59
12/15/2011	6/25/2012	9 EDWARDS LIFE SCIENCES CORP	607	917	310
12/9/2011	6/26/2012	19 EOG RES INC COM	1,969	1,672	(297)
8/15/2011	6/26/2012	26 SBERBANK ROSSIA ADS	311	272	(39)
12/1/2011	6/26/2012	3 EOG RES INC COM	284	264	(20)
11/4/2011	6/27/2012	15 ARCOS DORADOS HOLDINGS INC CI A	341	210	(131)
12/28/2011	6/27/2012	6 AMERICAN PUBLIC EDUCATION INC	265	180	(85)
11/4/2011	6/27/2012	6 ARCOS DORADOS HOLDINGS INC CI A	137	84	(53)
12/7/2011	6/27/2012	5 AMERICAN PUBLIC EDUCATION INC	195	150	(45)
1/20/2012	6/27/2012	6 EXXON MOBIL CORP COM	515	497	(18)
10/27/2011	6/27/2012	1 AMERICAN PUBLIC EDUCATION INC	34	30	(4)
1/31/2012	6/27/2012	6 EAST WEST BANCORP INC	131	134	3
10/6/2011	6/27/2012	1 EXXON MOBIL CORP COM	72	83	10
10/17/2011	6/27/2012	2 EXXON MOBIL CORP COM	155	165	11

10/20/2011	6/27/2012	4 EXXON MOBIL CORP COM	310	331	22
10/20/2011	6/27/2012	9 EXXON MOBIL CORP COM	697	744	47
10/17/2011	6/27/2012	11 EXXON MOBIL CORP COM	850	908	58
1/27/2012	6/28/2012	13 CENTENE CORP	568	385	(183)
4/12/2012	6/28/2012	3 REGENERON PHARMACEUTICALS INC	364	338	(26)
3/12/2012	6/28/2012	1 OCCIDENTAL PETE CORP	100	77	(23)
1/4/2012	6/28/2012	1 OCCIDENTAL PETE CORP	94	77	(17)
3/23/2012	6/28/2012	3 REGENERON PHARMACEUTICALS INC	344	338	(6)
2/23/2012	6/28/2012	4 EXPEDIA INC	132	186	54
12/12/2011	6/29/2012	20 ROCKWELL AUTOMATION INC	1,554	1,263	(291)
12/29/2011	6/29/2012	20 SANDISK CORP INC	1,009	724	(285)
5/3/2012	6/29/2012	25 BED BATH & BEYOND INC	1,756	1,491	(265)
9/13/2011	6/29/2012	4 DECKERS OUTDOOR CORP	376	176	(200)
12/9/2011	6/29/2012	13 SANDISK CORP INC	652	471	(181)
12/13/2011	6/29/2012	3 DECKERS OUTDOOR CORP	304	132	(172)
9/9/2011	6/29/2012	3 DECKERS OUTDOOR CORP	252	132	(120)
9/30/2011	6/29/2012	2 DECKERS OUTDOOR CORP	206	88	(118)
11/4/2011	6/29/2012	10 ARCOS DORADOS HOLDINGS INC CI A	228	143	(85)
11/29/2011	6/29/2012	13 ARCOS DORADOS HOLDINGS INC CI A	263	185	(78)
9/16/2011	6/29/2012	5 HELLMERICH & PAYNE INC	265	195	(71)
11/4/2011	6/29/2012	5 HELLMERICH & PAYNE INC	252	195	(58)
8/9/2011	6/29/2012	17 LAS VEGAS SANDS CORP	785	728	(57)
10/24/2011	6/29/2012	20 CELGENE CORP COM	1,316	1,266	(50)
4/4/2012	6/29/2012	3 HELLMERICH & PAYNE INC	160	117	(43)
1/31/2012	6/29/2012	3 SANDISK CORP INC	140	109	(32)
4/4/2012	6/29/2012	5 ROWAN COMPANIES INC	165	145	(20)
9/30/2011	6/29/2012	5 LAS VEGAS SANDS CORP	228	214	(14)
9/13/2011	6/29/2012	2 HMS HOLDINGS CORP	52	55	3
10/5/2011	6/29/2012	1 DIGITAL REALITY TRUST INC	55	73	18
10/5/2011	6/29/2012	4 HOLLYFRONTIER CORP	105	129	25
8/8/2011	6/29/2012	3 DIGITAL REALITY TRUST INC	175	218	43
8/9/2011	6/29/2012	18 STARWOOD HOTELS & RESORTS	855	906	52
12/7/2011	6/29/2012	7 HOLLYFRONTIER CORP	173	226	53
4/13/2012	6/29/2012	12 CABOT OIL & GAS CORP	368	446	78
9/15/2011	6/29/2012	30 CELGENE CORP COM	1,793	1,899	107
12/15/2011	6/29/2012	17 EDWARDS LIFE SCIENCES CORP	1,147	1,730	583
4/23/2012	7/2/2012	26 CHINA UNICOM HONG KONG LTD	445	320	(125)
4/23/2012	7/2/2012	12 CHINA UNICOM HONG KONG LTD	205	149	(56)
4/24/2012	7/2/2012	2 CHINA UNICOM HONG KONG LTD	35	25	(10)
7/5/2011	7/2/2012	9 MACERICH CO (THE)	479	511	32
10/5/2011	7/2/2012	6 DIGITAL REALITY TRUST INC	330	437	107
9/22/2011	7/2/2012	9 TJX COMPANIES INC NEW	254	379	125
5/31/2012	7/3/2012	6 CABOT OIL & GAS CORP	209	240	31
5/22/2012	7/3/2012	6 CABOT OIL & GAS CORP	206	240	34
4/13/2012	7/3/2012	7 CABOT OIL & GAS CORP	215	280	65
10/11/2011	7/5/2012	15 RIVERBED TECHNOLOGY INC	303	240	(63)
8/1/2011	7/5/2012	33 WEINGARTEN REALTY INVESTORS	858	865	8
1/24/2012	7/5/2012	7 TRACTOR SUPPLY CO	567	584	17
8/1/2011	7/5/2012	13 VENTAS INC	709	816	107
8/1/2011	7/5/2012	20 AMERICAN CAMPUS COMMUNITIES INC	742	895	153
8/12/2011	7/5/2012	10 CHURCH & DWIGHT INC COM	392	551	159
8/1/2011	7/5/2012	11 SIMON PROPERTY GROUP INC.	1,317	1,704	387
1/17/2012	7/6/2012	291 ECHOSTAR COMM CO CLA NEW	8,331	8,334	2
5/21/2012	7/6/2012	0.9275 CATAMARAN CORP	53	91	38
8/1/2011	7/9/2012	16 CELANESE CORP SERIES A	863	553	(310)
4/24/2012	7/9/2012	21 CHINA UNICOM HONG KONG LTD	363	268	(95)
2/23/2012	7/9/2012	7 EXPEDIA INC	231	339	107
9/22/2011	7/10/2012	1 DOLLAR GENL CORP	38	53	16
7/13/2011	7/10/2012	2 MONSANTO CO NEW DEL COM	150	167	17

8/16/2011	7/10/2012	1 ALEXION PHARMACEUTICALS INC	50	103	53
9/20/2011	7/10/2012	5 DOLLAR GENL CORP	187	267	80
9/21/2011	7/10/2012	10 DOLLAR GENL CORP	382	534	152
12/9/2011	7/11/2012	16 ARCOS DORADOS HOLDINGS INC CI A	350	240	(110)
11/29/2011	7/11/2012	3 ARCOS DORADOS HOLDINGS INC CI A	61	45	(16)
6/29/2012	7/16/2012	13 HEALTH NET INC	323	340	17
8/16/2011	7/16/2012	33 ESTEE LAUDER COMPANIES INC CL A	1,563	1,674	111
5/18/2012	7/17/2012	8 UNITEDHEALTH GROUP INC	444	439	(4)
12/7/2011	7/17/2012	9 HOLLYFRONTIER CORP	223	319	96
12/15/2011	7/17/2012	134 CORPORATE OFFICE PROPERTIES TRUST	2,891	3,047	155
12/15/2011	7/17/2012	362 MOSTOSTAL WARSZAWA SA	2,786	2,956	169
12/1/2011	7/17/2012	30 MERCK&CO INC	1,026	1,289	262
8/1/2011	7/18/2012	34 HOST HOTELS & RESORTS INC	551	517	(34)
5/18/2012	7/18/2012	7 UNITEDHEALTH GROUP INC	388	387	(1)
12/1/2011	7/18/2012	7 INTEL CORP	164	176	12
8/1/2011	7/18/2012	16 WEINGARTEN REALTY INVESTORS	416	432	16
8/1/2011	7/18/2012	5 BOSTON PROPERTIES	536	553	17
8/1/2011	7/18/2012	12 CAMDEN PROPERTY TRUST	811	849	38
12/1/2011	7/18/2012	5 YUM BRANDS INC	271	322	51
8/1/2011	7/18/2012	6 VENTAS INC	327	386	59
8/1/2011	7/18/2012	24 MONMOUTH REAL ESTATE INVESTMENT CORP CI A	198	271	72
8/1/2011	7/18/2012	11 HEALTH CARE REIT INC	584	667	83
8/1/2011	7/18/2012	18 TANGER FACTORY OUTLET CENTERS INC	496	590	94
8/1/2011	7/18/2012	5 ESSEX PROPERTY TRUST INC	700	798	98
8/1/2011	7/18/2012	12 HCP INC	441	545	104
8/1/2011	7/18/2012	12 EASTGROUP PROPERTIES INC	541	645	105
8/1/2011	7/18/2012	30 DOUGLAS EMMETT INC	596	715	120
8/1/2011	7/18/2012	17 LTC PROPERTIES INC	462	620	157
8/1/2011	7/18/2012	11 DIGITAL REALITY TRUST INC	680	867	187
8/1/2011	7/18/2012	24 REALTY INCOME CORP	802	1,019	217
12/15/2011	7/18/2012	51 CBL & ASSOCIATES PROPERTIES INC	766	999	233
12/15/2011	7/18/2012	82 BRANDYWINE REALTY TRUST	707	997	290
8/1/2011	7/18/2012	38 AMERICAN CAMPUS COMMUNITIES INC	1,410	1,762	352
6/15/2012	7/19/2012	8 MEAD JOHNSON NUTRITION CO	653	581	(72)
12/1/2011	7/19/2012	12 ESTEE LAUDER COMPANIES INC CL A	672	616	(56)
12/1/2011	7/19/2012	4 MEAD JOHNSON NUTRITION CO	290	290	1
8/3/2011	7/19/2012	8 SIGNATURE BANK NEW YORK NY	473	492	19
8/18/2011	7/19/2012	8 ESTEE LAUDER COMPANIES INC CL A	381	411	30
8/16/2011	7/19/2012	25 ESTEE LAUDER COMPANIES INC CL A	1,184	1,284	99
12/29/2011	7/19/2012	17 MEAD JOHNSON NUTRITION CO	1,129	1,234	105
7/27/2011	7/20/2012	42.525 SUPERIOR ENERGY SERVICES INC	1,493	824	(669)
1/30/2012	7/20/2012	50 LAM RESEARCH CORP COM	2,182	1,712	(469)
12/12/2011	7/23/2012	28 ROCKWELL AUTOMATION INC	2,176	1,761	(414)
1/13/2012	7/23/2012	27 ROCKWELL AUTOMATION INC	2,004	1,698	(305)
5/8/2012	7/23/2012	2 TRACTOR SUPPLY CO	199	158	(41)
2/3/2012	7/23/2012	8 TENNECO INC	256	226	(30)
3/14/2012	7/23/2012	3 TRACTOR SUPPLY CO	263	237	(26)
2/6/2012	7/23/2012	2 TRACTOR SUPPLY CO	162	158	(4)
5/21/2012	7/23/2012	1 UNITEDHEALTH GROUP INC	55	56	1
5/18/2012	7/23/2012	5 UNITEDHEALTH GROUP INC	277	280	3
5/7/2012	7/25/2012	21 BHP BILLITON LTD	1,568	1,344	(224)
12/28/2011	7/25/2012	10 ENDURANCE SPECIALTY HOLDINGS LTD	381	347	(34)
7/17/2012	7/25/2012	19 SPIRIT AIRLINES INC	412	383	(29)
5/21/2012	7/25/2012	4 UNITEDHEALTH GROUP INC	220	223	2
12/7/2011	7/25/2012	1 HOLLYFRONTIER CORP	25	37	12
5/2/2012	7/25/2012	11 HOLLYFRONTIER CORP	344	402	58
4/24/2012	7/26/2012	14 CHINA UNICOM HONG KONG LTD	242	186	(56)
5/15/2012	7/26/2012	12 CHINA UNICOM HONG KONG LTD	203	159	(44)
5/21/2012	7/26/2012	8 UNITEDHEALTH GROUP INC	440	433	(8)

5/21/2012	7/26/2012	7 UNITEDHEALTH GROUP INC	385	381	(4)
6/11/2012	7/27/2012	3 UNITEDHEALTH GROUP INC	172	163	(9)
5/22/2012	7/27/2012	8 UNITEDHEALTH GROUP INC	440	436	(5)
5/24/2012	7/27/2012	5 UNITEDHEALTH GROUP INC	276	272	(4)
5/4/2012	8/1/2012	10 RIO TINTO PLC SPONSORED ADR	572	453	(118)
6/29/2012	8/1/2012	27 HEALTH NET INC	672	616	(56)
12/9/2011	8/2/2012	21 SALESFORCE.COM INC	2,600	2,637	37
5/8/2012	8/3/2012	7 ALLERGAN INC COM	657	572	(85)
12/1/2011	8/3/2012	3 SCHLUMBERGER LTD	206	217	11
5/4/2012	8/6/2012	17 RIO TINTO PLC SPONSORED ADR	972	794	(177)
2/14/2012	8/6/2012	8 LAMAR ADVERTISING COMPANY CL A	252	238	(14)
3/14/2012	8/6/2012	12 ALKERMES PLC	207	223	17
9/13/2011	8/6/2012	10 HMS HOLDINGS CORP	262	335	73
3/22/2012	8/7/2012	27 ENSO INTERNATIONAL INC	1,543	1,453	(89)
5/15/2012	8/7/2012	24 CHINA UNICOM HONG KONG LTD	406	351	(55)
1/3/2012	8/7/2012	10 ENDURANCE SPECIALTY HOLDINGS LTD	389	358	(32)
12/28/2011	8/7/2012	2 ENDURANCE SPECIALTY HOLDINGS LTD	76	72	(5)
5/31/2012	8/7/2012	19 CHINA UNICOM HONG KONG LTD	271	278	7
7/18/2012	8/7/2012	5 ENSO INTERNATIONAL INC	246	269	24
10/11/2011	8/8/2012	13 MAKO SURGICAL CORP	452	170	(282)
12/15/2011	8/8/2012	14 F5 NETWORKS INC	1,569	1,307	(263)
3/12/2012	8/8/2012	5 MAKO SURGICAL CORP	181	65	(116)
2/15/2012	8/8/2012	5 MAKO SURGICAL CORP	170	65	(105)
6/29/2012	8/8/2012	7 MAKO SURGICAL CORP	178	91	(87)
9/9/2011	8/8/2012	3 MAKO SURGICAL CORP	109	39	(70)
4/30/2012	8/9/2012	85 O'REILLY AUTOMOTIVE INC	8,173	7,312	(861)
11/15/2011	8/9/2012	144 MOTOROLA SOLUTIONS INC	6,430	6,824	394
8/19/2011	8/9/2012	168 STARBUCKS CORP	6,424	7,349	925
2/14/2012	8/10/2012	14 ARCOS DORADOS HOLDINGS INC CI A	288	214	(74)
12/23/2011	8/10/2012	13 ARCOS DORADOS HOLDINGS INC CI A	259	195	(64)
2/14/2012	8/10/2012	4 ARCOS DORADOS HOLDINGS INC CI A	82	60	(22)
1/12/2012	8/10/2012	3 ARCOS DORADOS HOLDINGS INC CI A	56	45	(11)
1/13/2012	8/10/2012	3 ARCOS DORADOS HOLDINGS INC CI A	54	45	(9)
4/24/2012	8/10/2012	2 ARCOS DORADOS HOLDINGS INC CI A	36	31	(5)
3/28/2012	8/13/2012	51 PDG REALTY SA EMPREENDIMENTOS E PARTICIPACOES	390	169	(222)
10/25/2011	8/13/2012	60 KOMATSU LIMITED	1,365	1,278	(87)
2/14/2012	8/13/2012	7 EAST WEST BANCORP INC	156	152	(5)
2/29/2012	8/13/2012	7 EAST WEST BANCORP INC	155	152	(3)
1/31/2012	8/13/2012	5 EAST WEST BANCORP INC	109	109	(0)
8/1/2012	8/14/2012	3 MID AMERICA APARTMENT COMMUNITIES INC	208	200	(8)
8/18/2011	8/14/2012	5 OIL STATES INTERNATIONAL INC	354	397	43
2/23/2012	8/14/2012	4 EXPEDIA INC	132	224	92
3/8/2012	8/14/2012	5 EXPEDIA INC	166	280	114
2/3/2012	8/15/2012	10 TENNECO INC	320	288	(31)
2/13/2012	8/15/2012	15 OASIS PETROLEUM INC	452	427	(25)
12/9/2011	8/15/2012	6 OASIS PETROLEUM INC	186	171	(15)
6/12/2012	8/15/2012	10 TENNECO INC	280	288	9
2/14/2012	8/15/2012	9 LAMAR ADVERTISING COMPANY CL A	284	297	13
5/23/2012	8/15/2012	7 OASIS PETROLEUM INC	178	199	22
8/1/2012	8/16/2012	5 MID AMERICA APARTMENT COMMUNITIES INC	347	332	(15)
3/28/2012	8/16/2012	7 LAMAR ADVERTISING COMPANY CL A	229	226	(3)
3/8/2012	8/16/2012	7 LAMAR ADVERTISING COMPANY CL A	227	226	(0)
2/14/2012	8/16/2012	2 LAMAR ADVERTISING COMPANY CL A	63	65	2
6/29/2012	8/16/2012	6 LAMAR ADVERTISING COMPANY CL A	160	194	34
3/13/2012	8/16/2012	13 EDWARDS LIFE SCIENCES CORP	886	1,265	379
12/15/2011	8/16/2012	14 EDWARDS LIFE SCIENCES CORP	945	1,362	417
4/19/2012	8/16/2012	24 EDWARDS LIFE SCIENCES CORP	1,638	2,335	697
3/28/2012	8/17/2012	70 PDG REALTY SA EMPREENDIMENTOS E PARTICIPACOES	536	224	(312)
4/5/2012	8/17/2012	35 PDG REALTY SA EMPREENDIMENTOS E PARTICIPACOES	239	112	(128)

4/25/2012	8/17/2012	14 PDG REALTY SA EMPREENDIMENTOS E PARTICIPACOES	75	45	(30)
3/19/2012	8/17/2012	4 AUTODESK INC DEL PV\$0.01	156	136	(20)
3/22/2012	8/17/2012	2 AUTODESK INC DEL PV\$0.01	82	68	(14)
8/29/2011	8/17/2012	1 YANZHOU COAL MINING CO LTD	27	16	(11)
3/22/2012	8/20/2012	6 AUTODESK INC DEL PV\$0.01	246	206	(40)
3/22/2012	8/21/2012	17 AUTODESK INC DEL PV\$0.01	696	582	(115)
2/6/2012	8/21/2012	20 ROWAN COMPANIES INC	708	721	13
5/3/2012	8/21/2012	39 GRUPO TELEVIA SA DE CV	854	919	65
3/22/2012	8/22/2012	14 AUTODESK INC DEL PV\$0.01	574	488	(86)
3/23/2012	8/22/2012	4 AUTODESK INC DEL PV\$0.01	164	139	(25)
3/13/2012	8/22/2012	5 CROWN CASTLE INTERNATIONAL CORP	270	312	43
3/23/2012	8/23/2012	18 AUTODESK INC DEL PV\$0.01	738	614	(124)
12/1/2011	8/23/2012	10 SCHLUMBERGER LTD	687	744	57
12/1/2011	8/24/2012	47 YANZHOU COAL MINING CO LTD	1,100	726	(375)
8/29/2011	8/24/2012	5 YANZHOU COAL MINING CO LTD	134	77	(57)
3/23/2012	8/24/2012	8 AUTODESK INC DEL PV\$0.01	328	279	(49)
9/20/2011	8/24/2012	2 YANZHOU COAL MINING CO LTD	52	31	(21)
4/19/2012	8/24/2012	2 AUTODESK INC DEL PV\$0.01	82	70	(13)
1/10/2012	8/24/2012	1 SCHLUMBERGER LTD	68	75	7
12/1/2011	8/24/2012	9 SCHLUMBERGER LTD	619	673	54
4/19/2012	8/27/2012	11 AUTODESK INC DEL PV\$0.01	453	385	(68)
12/29/2011	8/27/2012	1 F5 NETWORKS INC	106	100	(6)
9/16/2011	8/27/2012	5 DOLLAR GENL CORP	181	252	72
9/22/2011	8/27/2012	5 TJX COMPANIES INC NEW	141	229	88
1/3/2012	8/28/2012	5 F5 NETWORKS INC	528	496	(33)
12/29/2011	8/28/2012	2 F5 NETWORKS INC	212	198	(14)
4/4/2012	8/28/2012	5 ROWAN COMPANIES INC	165	179	14
3/8/2012	8/28/2012	2 EXPEDIA INC	66	104	37
3/23/2012	8/28/2012	5 EXPEDIA INC	169	260	91
3/15/2012	8/28/2012	6 EXPEDIA INC	192	312	119
6/4/2012	8/29/2012	7 YUM BRANDS INC	496	447	(49)
6/5/2012	8/30/2012	9 YUM BRANDS INC	628	572	(56)
6/4/2012	8/30/2012	1 YUM BRANDS INC	71	64	(7)
4/25/2012	8/30/2012	23 UNDER ARMOUR INC CI A	1,151	1,280	129
12/1/2011	8/31/2012	2 PRAXAIR INC	194	210	15
9/6/2011	8/31/2012	34 PRAXAIR INC	3,371	3,562	191
1/17/2012	9/4/2012	7 RIO TINTO PLC SPONSORED ADR	373	309	(65)
6/5/2012	9/4/2012	8 YUM BRANDS INC	558	513	(46)
1/24/2012	9/4/2012	4 NIKE INC CL B	406	394	(12)
1/20/2012	9/4/2012	4 NIKE INC CL B	397	394	(2)
6/14/2012	9/4/2012	1 YUM BRANDS INC	64	64	0
6/27/2012	9/4/2012	11 VIOPHARMA INC	257	288	31
1/25/2012	9/5/2012	8 NIKE INC CL B	813	783	(31)
1/26/2012	9/5/2012	6 NIKE INC CL B	616	587	(29)
1/17/2012	9/5/2012	2 RIO TINTO PLC SPONSORED ADR	107	86	(21)
6/27/2012	9/5/2012	3 YUM BRANDS INC	200	191	(8)
6/14/2012	9/5/2012	7 YUM BRANDS INC	448	447	(1)
1/27/2012	9/6/2012	8 NIKE INC CL B	811	781	(30)
6/27/2012	9/6/2012	4 YUM BRANDS INC	266	254	(12)
1/26/2012	9/6/2012	2 NIKE INC CL B	205	195	(10)
6/27/2012	9/6/2012	2 YUM BRANDS INC	133	127	(6)
9/26/2011	9/6/2012	5 COVANCE	242	238	(4)
7/2/2012	9/6/2012	3 YUM BRANDS INC	194	191	(3)
12/7/2011	9/6/2012	1 PLAINS EXPLORATION & PRODUCTION CO	36	39	3
5/3/2012	9/6/2012	5 GRUPO TELEVIA SA DE CV	109	116	7
5/10/2012	9/6/2012	15 GRUPO TELEVIA SA DE CV	318	349	31
1/27/2012	9/6/2012	33 COMERICA INC COM	977	1,017	40
12/1/2011	9/6/2012	6 COMERICA INC COM	142	185	42
11/3/2011	9/6/2012	5 UNITED THERAPEUTICS CORP	218	270	52

11/16/2011	9/7/2012	20 CHECK POINT SOFTWARE LTD	1,167	921	(246)
5/14/2012	9/7/2012	58 TYSON FOODS INC CL A	1,125	920	(205)
3/23/2012	9/7/2012	3 NIKE INC CL B	336	290	(46)
12/1/2011	9/7/2012	12 TYSON FOODS INC CL A	234	190	(44)
3/30/2012	9/7/2012	2 NIKE INC CL B	218	194	(24)
3/29/2012	9/7/2012	2 NIKE INC CL B	216	194	(23)
4/2/2012	9/7/2012	2 NIKE INC CL B	214	194	(20)
1/27/2012	9/7/2012	1 NIKE INC CL B	101	97	(5)
9/26/2011	9/11/2012	4 COVANCE	194	195	2
1/24/2012	9/11/2012	1 ARRIS GROUP INC	11	14	3
9/29/2011	9/11/2012	4 COVANCE	184	195	11
6/28/2012	9/11/2012	10 VIOPHARMA INC	233	281	49
2/7/2012	9/11/2012	5 COVENTRY HEALTHCARE	154	208	53
1/10/2012	9/11/2012	11 SCHLUMBERGER LTD	744	803	59
6/27/2012	9/11/2012	13 VIOPHARMA INC	303	366	62
1/23/2012	9/11/2012	29 ARRIS GROUP INC	321	402	81
1/17/2012	9/13/2012	330 INTEL CORP	8,519	7,715	(804)
2/15/2012	9/13/2012	8 CNOOC LTD	1,753	1,470	(283)
9/30/2011	9/13/2012	26 YANZHOU COAL MINING CO LTD	577	373	(203)
3/6/2012	9/13/2012	9 ROWAN COMPANIES INC	329	330	1
7/18/2012	9/13/2012	9 ROWAN COMPANIES INC	310	330	20
2/6/2012	9/13/2012	24 ROWAN COMPANIES INC	850	880	30
10/27/2011	9/13/2012	160 MONSTER BEVERAGE CORPORATION	7,360	9,152	1,793
12/1/2011	9/14/2012	883 GREAT BASIN GOLD LTD CI A	848	221	(627)
1/3/2012	9/14/2012	6 F5 NETWORKS INC	634	570	(64)
1/4/2012	9/14/2012	3 F5 NETWORKS INC	318	285	(33)
1/6/2012	9/14/2012	1 F5 NETWORKS INC	106	95	(11)
12/1/2011	9/17/2012	27 YANZHOU COAL MINING CO LTD	632	384	(248)
1/6/2012	9/17/2012	5 F5 NETWORKS INC	530	482	(48)
4/12/2012	9/17/2012	1 F5 NETWORKS INC	133	96	(37)
2/3/2012	9/17/2012	1 F5 NETWORKS INC	120	96	(23)
6/14/2012	9/17/2012	3 F5 NETWORKS INC	309	289	(20)
7/18/2012	9/17/2012	13 YANZHOU COAL MINING CO LTD	198	185	(13)
2/14/2012	9/18/2012	35 ANGLO AMERICAN PLC SPONS ADR	795	539	(256)
11/9/2011	9/18/2012	32 ANGLO AMERICAN PLC SPONS ADR	608	486	(123)
3/7/2012	9/18/2012	21 ANGLO AMERICAN PLC SPONS ADR	442	323	(119)
4/4/2012	9/18/2012	26 ANGLO AMERICAN PLC SPONS ADR	489	400	(89)
11/10/2011	9/18/2012	19 ANGLO AMERICAN PLC SPONS ADR	366	288	(78)
11/14/2011	9/18/2012	18 ANGLO AMERICAN PLC SPONS ADR	348	273	(75)
4/18/2012	9/18/2012	22 ANGLO AMERICAN PLC SPONS ADR	399	334	(65)
7/18/2012	9/18/2012	9 ANGLO AMERICAN PLC SPONS ADR	144	139	(5)
5/24/2012	9/18/2012	4 TERADATA CORP DEL	269	300	31
11/10/2011	9/18/2012	4 LYONDELLBASELL INDUSTRIES NV	140	205	65
12/1/2011	9/18/2012	5 LYONDELLBASELL INDUSTRIES NV	148	256	108
10/11/2011	9/18/2012	7 LULULEMON ATHLETICA INC	345	541	196
10/20/2011	9/18/2012	25 ASML HOLDINGS NV	986	1,388	403
12/7/2011	9/19/2012	5 ST MARY LAND & EXPLORATION	394	284	(110)
2/21/2012	9/19/2012	9 ALBEMARLE CORP	583	485	(99)
5/24/2012	9/19/2012	4 TERADATA CORP DEL	269	301	32
12/7/2011	9/19/2012	15 PLAINS EXPLORATION & PRODICTION CO	540	605	65
6/14/2012	9/19/2012	34 KOC HOLDING AS ADS	574	694	120
2/7/2012	9/19/2012	44 HUNTSMAN CORP	590	715	125
3/23/2012	9/21/2012	25 NIKE INC CL B	2,812	2,446	(366)
5/3/2012	9/21/2012	17 NIKE INC CL B	1,901	1,663	(238)
1/18/2012	9/25/2012	49 BANK MANDIRI PERSERO ADS	364	398	34
10/20/2011	9/25/2012	20 ASML HOLDINGS NV	788	1,095	306
1/18/2012	9/26/2012	28 BANK MANDIRI PERSERO ADS	208	228	20
2/7/2012	9/27/2012	30 LAS VEGAS SANDS CORP	1,536	1,359	(177)
5/15/2012	9/27/2012	15 LAS VEGAS SANDS CORP	777	680	(97)

3/29/2012	9/27/2012	2 COGNIZANT TECHNOLOGY SOLUTIONS	154	137	(17)
3/12/2012	9/27/2012	5 COGNIZANT TECHNOLOGY SOLUTIONS	352	342	(9)
9/30/2011	9/27/2012	16 LAS VEGAS SANDS CORP	731	725	(6)
12/1/2011	9/27/2012	20 LAS VEGAS SANDS CORP	901	906	6
2/21/2012	10/1/2012	6 ALBEMARLE CORP	389	308	(81)
3/16/2012	10/1/2012	3 ALBEMARLE CORP	188	154	(34)
5/29/2012	10/1/2012	2 PETSMART INC	123	135	12
2/13/2012	10/2/2012	5 MEDICIS PHARMACEUTICAL CORP	169	217	47
4/23/2012	10/5/2012	4 WILLIAMS COMPANIES DEL	128	140	13
12/13/2011	10/5/2012	5 EBAY INC COM	156	240	84
10/17/2011	10/9/2012	3 ENSO INTERNATIONAL INC	135	161	27
1/20/2012	10/9/2012	6 ENSO INTERNATIONAL INC	294	323	29
1/23/2012	10/9/2012	12 ENSO INTERNATIONAL INC	615	646	31
3/29/2012	10/9/2012	21 GALAXY ENTERTAINMENT GROUP LTD ADS	553	695	142
4/13/2012	10/10/2012	3 WELLCARE HEALTH PLANS INC	200	166	(34)
2/23/2012	10/10/2012	0.34296 ADVANCED SEMICONDUCTOR ENGINEERING INC ADS	2	1	(0)
1/18/2012	10/10/2012	3 BANK MANDIRI PERSERO ADS	22	25	3
9/6/2012	10/10/2012	4 ROSETTA RESOURCES INC	172	180	8
1/27/2012	10/10/2012	30 BANK MANDIRI PERSERO ADS	236	248	12
4/27/2012	10/10/2012	0.44524 KRAFT FOODS GROUP INC	18	32	13
1/23/2012	10/10/2012	44 BANK MANDIRI PERSERO ADS	329	364	35
12/1/2011	10/11/2012	121 NABORS INDUSTRIES LTD	1,984	1,700	(284)
2/21/2012	10/11/2012	23 NABORS INDUSTRIES LTD	449	323	(125)
1/23/2012	10/11/2012	1 GILEAD SCIENCES INC COM	47	70	22
7/18/2012	10/11/2012	52 NABORS INDUSTRIES LTD	691	731	40
1/20/2012	10/11/2012	4 GILEAD SCIENCES INC COM	182	279	97
4/13/2012	10/15/2012	6 WELLCARE HEALTH PLANS INC	400	324	(76)
6/28/2012	10/15/2012	4 INFORMATICA CORPORATION	168	108	(60)
9/4/2012	10/15/2012	5 INFORMATICA CORPORATION	167	135	(32)
6/6/2012	10/15/2012	2 WELLCARE HEALTH PLANS INC	110	108	(2)
12/1/2011	10/15/2012	36 PLUM CREEK TIMBER CO INC REIT	1,260	1,526	266
7/19/2012	10/16/2012	8 CAMDEN PROPERTY TRUST	568	508	(60)
7/23/2012	10/16/2012	17 HATTERAS FINANCIAL CORP	498	458	(40)
9/11/2012	10/16/2012	7 SALIX PHARMACEUTICALS LTD	301	285	(17)
6/25/2012	10/16/2012	8 EQUITY LIFESTYLE PROPERTIES INC	548	533	(15)
8/16/2012	10/16/2012	3 CAMDEN PROPERTY TRUST	200	190	(9)
11/10/2011	10/16/2012	2 ASHLAND INC	107	139	32
5/21/2012	10/16/2012	31 LINKEDIN CORP CI A	3,503	3,563	60
12/1/2011	10/16/2012	25 ASHLAND INC	1,249	1,740	491
3/28/2012	10/17/2012	45 FIRST NIAGRA FINANCIAL GROUP INC	448	361	(87)
6/25/2012	10/17/2012	3 PEPSICO INC	205	211	6
12/1/2011	10/17/2012	6 PEPSICO INC	378	422	44
5/21/2012	10/17/2012	3 CATAMARAN CORP	86	150	65
12/1/2011	10/18/2012	7 OCCIDENTAL PETE CORP	628	573	(55)
12/1/2011	10/18/2012	2 APACHE CORP	180	171	(10)
10/24/2011	10/18/2012	2 OCCIDENTAL PETE CORP	173	164	(9)
4/24/2012	10/18/2012	3 WILLIAMS COMPANIES DEL	97	107	10
4/23/2012	10/18/2012	5 WILLIAMS COMPANIES DEL	159	178	19
4/24/2012	10/19/2012	8 WILLIAMS COMPANIES DEL	258	295	37
6/29/2012	10/19/2012	26 PEPSICO INC	1,793	1,831	38
6/25/2012	10/19/2012	26 PEPSICO INC	1,781	1,831	51
2/14/2012	10/22/2012	13 KOPPEL CORP LTD ADS	228	240	13
5/23/2012	10/22/2012	4 ARMSTRONG WORLD INDUSTRIES INC	174	189	15
2/7/2012	10/22/2012	19 KOPPEL CORP LTD ADS	327	351	24
9/6/2012	10/22/2012	18 WPX ENERGY INC	284	317	33
7/25/2012	10/22/2012	29 WPX ENERGY INC	440	510	70
8/1/2012	10/23/2012	45 ALGN TECHNOLOGY INC	1,608	1,194	(414)
2/10/2012	10/23/2012	65 FORTINET INC	1,618	1,270	(348)
3/15/2012	10/23/2012	10 COLFAX CORP	345	370	26

3/26/2012	10/23/2012	7 ABBOTT LABS	422	467	45
12/1/2011	10/23/2012	45 ORACLE CORP \$0.01 DEL	1,338	1,398	60
7/26/2012	10/25/2012	7 MONSTER BEVERAGE CORPORATION	448	318	(129)
7/26/2012	10/25/2012	6 MONSTER BEVERAGE CORPORATION	397	273	(125)
4/25/2012	10/25/2012	39 FIRST NIAGRA FINANCIAL GROUP INC	351	318	(33)
3/28/2012	10/25/2012	16 FIRST NIAGRA FINANCIAL GROUP INC	159	131	(29)
7/27/2012	10/25/2012	1 MONSTER BEVERAGE CORPORATION	65	45	(20)
9/14/2012	10/25/2012	17 BRF SA ADS	278	316	38
8/13/2012	10/25/2012	24 BRF SA ADS	355	446	91
7/27/2012	10/26/2012	11 MONSTER BEVERAGE CORPORATION	714	443	(272)
7/30/2012	10/26/2012	8 MONSTER BEVERAGE CORPORATION	530	345	(185)
8/10/2012	10/26/2012	3 MONSTER BEVERAGE CORPORATION	206	129	(77)
8/10/2012	10/26/2012	3 MONSTER BEVERAGE CORPORATION	205	129	(76)
7/27/2012	10/26/2012	1 MONSTER BEVERAGE CORPORATION	65	43	(22)
1/13/2012	10/26/2012	4 CITRIX SYS INC COM	257	251	(6)
1/23/2012	10/26/2012	7 GILEAD SCIENCES INC COM	332	454	123
1/23/2012	10/26/2012	8 GILEAD SCIENCES INC COM	379	522	143
4/18/2012	10/29/2012	35 BEST BUY CO INC	773	591	(182)
8/14/2012	10/29/2012	10 MONSTER BEVERAGE CORPORATION	629	460	(169)
4/19/2012	10/29/2012	25 BEST BUY CO INC	545	422	(124)
4/16/2012	10/29/2012	18 BEST BUY CO INC	391	304	(88)
8/14/2012	10/29/2012	5 MONSTER BEVERAGE CORPORATION	316	230	(86)
8/17/2012	10/29/2012	5 MONSTER BEVERAGE CORPORATION	286	230	(56)
3/8/2012	10/30/2012	29 STARWOOD HOTELS & RESORTS	1,573	1,515	(58)
2/8/2012	10/30/2012	13 STARWOOD HOTELS & RESORTS	731	679	(52)
1/31/2012	10/30/2012	3 UNITED THERAPEUTICS CORP	146	138	(9)
11/3/2011	10/30/2012	5 UNITED THERAPEUTICS CORP	218	229	12
4/25/2012	10/30/2012	13 UNDER ARMOUR INC CI A	650	695	44
12/1/2011	10/30/2012	9 STARWOOD HOTELS & RESORTS	411	470	59
5/30/2012	10/30/2012	20 UNDER ARMOUR INC CI A	973	1,069	95
6/12/2012	10/30/2012	32 UNDER ARMOUR INC CI A	1,605	1,710	105
12/7/2011	10/31/2012	10 SUPERIOR ENERGY SERVICES INC	306	200	(105)
9/25/2012	10/31/2012	11 VIVUS INC	263	194	(69)
5/23/2012	10/31/2012	14 TELEF BRASIL	356	300	(56)
8/16/2012	10/31/2012	10 SUPERIOR ENERGY SERVICES INC	221	200	(20)
6/21/2012	10/31/2012	5 SVB FINANCIAL GROUP	286	286	0
5/23/2012	11/5/2012	7 ARMSTRONG WORLD INDUSTRIES INC	304	359	54
2/16/2012	11/6/2012	22 MEAD JOHNSON NUTRITION CO	1,657	1,393	(264)
7/16/2012	11/6/2012	35 VERISIGN INC COM	1,509	1,306	(203)
4/24/2012	11/6/2012	12 WILLIAMS COMPANIES DEL	387	406	19
2/15/2012	11/7/2012	24 PHILIP MORRIS INTL INC	1,917	2,093	176
8/16/2012	11/8/2012	7 HATTERAS FINANCIAL CORP	201	187	(14)
10/2/2012	11/8/2012	8 HATTERAS FINANCIAL CORP	227	214	(13)
7/23/2012	11/8/2012	2 HATTERAS FINANCIAL CORP	59	53	(5)
2/15/2012	11/9/2012	19 CYPRESS SEMICONDUCTOR CORP	342	198	(144)
8/14/2012	11/9/2012	23 CYPRESS SEMICONDUCTOR CORP	272	240	(32)
8/23/2012	11/9/2012	5 RYMAN HOSPITALITY PROPERTIES INC	201	189	(12)
8/16/2012	11/9/2012	2 WATSCO INC	144	141	(3)
3/29/2012	11/9/2012	4 GALAXY ENTERTAINMENT GROUP LTD ADS	105	146	41
5/15/2012	11/9/2012	18 GALAXY ENTERTAINMENT GROUP LTD ADS	520	656	137
3/29/2012	11/13/2012	24 OCCIDENTAL PETE CORP	2,365	1,869	(496)
4/30/2012	11/13/2012	48 ALEXION PHARMACEUTICALS INC	4,363	4,176	(187)
11/15/2011	11/13/2012	154 SOUTHERN CO	6,723	6,627	(96)
6/11/2012	11/13/2012	12 PERUSAHAAN GAS NEGARA ADS	231	291	60
12/14/2011	11/13/2012	232 ALTRIA GROUP INC	6,681	7,340	659
3/29/2012	11/15/2012	43 RIO TINTO PLC SPONSORED ADR	2,325	2,110	(215)
12/1/2011	11/15/2012	5 CITRIX SYS INC COM	340	301	(38)
8/3/2012	11/15/2012	29 COVIDIEN PLC SHS	1,629	1,616	(13)
12/1/2011	11/15/2012	3 COVIDIEN PLC SHS	133	167	35

1/23/2012	11/16/2012	2 GILEAD SCIENCES INC COM	95	147	52
6/21/2012	11/19/2012	5 SVB FINANCIAL GROUP	286	266	(20)
3/13/2012	11/20/2012	4 CROWN CASTLE INTERNATIONAL CORP	216	258	43
4/10/2012	11/21/2012	8 SEMBCORP MARINE LTD	335	268	(67)
3/13/2012	11/21/2012	8 SEMBCORP MARINE LTD	330	268	(62)
2/7/2012	11/21/2012	8 SEMBCORP MARINE LTD	319	268	(50)
6/25/2012	11/21/2012	7 SEMBCORP MARINE LTD	259	235	(25)
5/25/2012	11/23/2012	9 TERADATA CORP DEL	622	560	(61)
5/23/2012	11/23/2012	17 TELEF BRASIL	433	389	(43)
5/28/2012	11/23/2012	3 TERADATA CORP DEL	209	187	(22)
6/5/2012	11/23/2012	12 TELEF BRASIL	281	275	(6)
6/11/2012	11/23/2012	4 TELEF BRASIL	95	92	(3)
2/9/2012	11/23/2012	8 HUNTSMAN CORP	110	133	23
2/7/2012	11/23/2012	14 HUNTSMAN CORP	188	233	46
3/26/2012	11/26/2012	137 HEWLETT PACKARD CO DEL	3,215	1,625	(1,590)
3/8/2012	11/26/2012	101 HEWLETT PACKARD CO DEL	2,515	1,198	(1,317)
3/9/2012	11/26/2012	72 HEWLETT PACKARD CO DEL	1,770	854	(916)
3/19/2012	11/26/2012	43 HEWLETT PACKARD CO DEL	1,044	510	(534)
8/7/2012	11/26/2012	72 HEWLETT PACKARD CO DEL	1,274	854	(420)
3/16/2012	11/26/2012	19 HEWLETT PACKARD CO DEL	465	225	(240)
5/28/2012	11/26/2012	9 TERADATA CORP DEL	627	557	(71)
5/28/2012	11/26/2012	5 TERADATA CORP DEL	347	309	(38)
6/29/2012	11/26/2012	4 EQUITY LIFESTYLE PROPERTIES INC	266	257	(9)
6/27/2012	11/26/2012	3 EQUITY LIFESTYLE PROPERTIES INC	199	193	(6)
3/26/2012	11/26/2012	3 ABBOTT LABS	181	189	8
3/15/2012	11/26/2012	5 IPG PHOTONICS CORP	271	287	17
3/13/2012	11/26/2012	3 CROWN CASTLE INTERNATIONAL CORP	162	198	37
5/28/2012	11/27/2012	7 TERADATA CORP DEL	486	428	(58)
6/11/2012	11/27/2012	4 TERADATA CORP DEL	277	244	(32)
8/28/2012	11/27/2012	13 CBS CORP NEW	470	453	(18)
7/17/2012	11/27/2012	2 TERADATA CORP DEL	131	122	(8)
6/27/2012	11/27/2012	1 WW GRAINGER INC	185	191	6
6/28/2012	11/27/2012	3 WW GRAINGER INC	551	572	21
6/28/2012	11/28/2012	3 WW GRAINGER INC	550	572	21
12/22/2011	11/28/2012	40 CUBIST PHARMACEUTICALS INC	1,532	1,574	42
7/9/2012	11/29/2012	12 TELEF BRASIL	307	267	(40)
8/22/2012	11/29/2012	1 WW GRAINGER INC	207	190	(17)
6/15/2012	11/29/2012	7 TELEF BRASIL	167	156	(12)
6/11/2012	11/29/2012	7 TELEF BRASIL	165	155	(10)
7/17/2012	11/29/2012	1 WW GRAINGER INC	185	190	6
3/26/2012	11/29/2012	7 ABBOTT LABS	422	449	27
4/30/2012	11/29/2012	14 CROWN CASTLE INTERNATIONAL CORP	784	933	149
8/22/2012	11/30/2012	2 WW GRAINGER INC	414	380	(34)
10/11/2012	11/30/2012	1 WW GRAINGER INC	215	190	(25)
3/26/2012	11/30/2012	1 ABBOTT LABS	60	64	4
3/27/2012	11/30/2012	6 ABBOTT LABS	361	385	24
1/27/2012	12/4/2012	5 VERIFONE HLDGS INC	196	150	(46)
7/23/2012	12/4/2012	5 VERIFONE HLDGS INC	181	150	(30)
4/4/2012	12/4/2012	9 ROWAN COMPANIES INC	296	280	(16)
8/9/2012	12/4/2012	0.79 ASML HOLDINGS NV	58	48	(10)
6/21/2012	12/4/2012	2 SVB FINANCIAL GROUP	114	111	(3)
6/27/2012	12/4/2012	3 SVB FINANCIAL GROUP	170	166	(3)
5/31/2012	12/4/2012	5 ROWAN COMPANIES INC	159	156	(3)
8/16/2012	12/4/2012	3 SVB FINANCIAL GROUP	167	166	(0)
5/22/2012	12/4/2012	7 ROWAN COMPANIES INC	214	218	4
9/6/2012	12/4/2012	7 ROSETTA RESOURCES INC	301	315	14
3/15/2012	12/4/2012	4 COLFAX CORP	138	156	18
11/29/2012	12/4/2012	1 ASML HOLDINGS NV2	-	1,506	1,506
11/29/2012	12/4/2012	1 ASML HOLDINGS NV2	-	1,661	1,661

7/5/2012	12/5/2012	29 LASALLE HOTEL PROPERTIES	840	689	(150)
7/27/2012	12/5/2012	7 LASALLE HOTEL PROPERTIES	179	166	(13)
6/29/2012	12/5/2012	2 RALCORP HOLDINGS INC	131	178	47
1/3/2012	12/5/2012	2 RALCORP HOLDINGS INC	131	178	47
2/13/2012	12/6/2012	81 XSTRATA PLC ADR	308	263	(45)
7/18/2012	12/6/2012	177 XSTRATA PLC ADR	458	576	117
3/30/2012	12/7/2012	2 BAIDU INC	307	180	(126)
3/12/2012	12/7/2012	1 BAIDU INC	134	90	(44)
5/1/2012	12/7/2012	1 BAIDU INC	133	90	(43)
9/5/2012	12/7/2012	19 GOLAR LNG LTD	738	718	(20)
9/24/2012	12/10/2012	12 NEWMONT MINING CORP	684	538	(145)
9/11/2012	12/10/2012	22 NEWMONT MINING CORP	1,112	987	(125)
7/18/2012	12/10/2012	4 PLAINS EXPLORATION & PRODUCTION CO	155	180	25
4/24/2012	12/10/2012	36 PLAINS EXPLORATION & PRODUCTION CO	1,484	1,623	138
2/15/2012	12/10/2012	22 PHILIP MORRIS INTL INC	1,757	1,958	200
4/27/2012	12/11/2012	55 THORNBURG INC BLDR;L	1,804	1,101	(703)
2/15/2012	12/11/2012	40 PHILIP MORRIS INTL INC	3,195	3,559	363
10/22/2012	12/12/2012	10 ROSETTA RESOURCES INC	492	447	(45)
7/5/2012	12/12/2012	33 US AIRWAYS GROUP INC	442	413	(30)
9/6/2012	12/12/2012	6 ROSETTA RESOURCES INC	258	269	11
3/15/2012	12/12/2012	4 COLFAX CORP	138	155	17
3/16/2012	12/12/2012	5 COLFAX CORP	175	194	19
6/20/2012	12/12/2012	23 LIONS GATE ENTERTAINMENT CORP	325	354	29
3/15/2012	12/12/2012	9 IPG PHOTONICS CORP	488	540	53
8/9/2012	12/14/2012	161 VERISIGN INC COM	7,411	5,979	(1,432)
7/6/2012	12/14/2012	31 PERRIGO CO	3,663	3,254	(409)
7/6/2012	12/14/2012	103 BRISTOL-MYERS SQUIBB CO	3,691	3,406	(285)
6/14/2012	12/14/2012	187 BRISTOL-MYERS SQUIBB CO	6,452	6,184	(268)
5/10/2012	12/14/2012	23 TIM PARTICIPACOES SA	631	389	(243)
5/11/2012	12/14/2012	8 TIM PARTICIPACOES SA	220	135	(85)
9/11/2012	12/14/2012	7 SALIX PHARMACEUTICALS LTD	301	295	(6)
11/14/2012	12/14/2012	11 WORKDAY INC	539	562	23
7/17/2012	12/14/2012	14 INDIA FUND INC	281	324	43
7/20/2012	12/17/2012	24 ABBOTT LABS	1,595	1,588	(7)
4/27/2012	12/17/2012	6 CARLSBERG ADS REP B SHARES	102	118	16
4/24/2012	12/17/2012	19 CARLSBERG ADS REP B SHARES	329	373	45
10/16/2012	12/17/2012	39 TESORO CORP	1,494	1,558	64
10/16/2012	12/17/2012	52 VALERO ENERGY CORP NEW	1,517	1,703	186
7/5/2012	12/18/2012	35 US AIRWAYS GROUP INC	469	446	(23)
10/23/2012	12/18/2012	3 IPG PHOTONICS CORP	181	182	1
6/20/2012	12/18/2012	2 LIONS GATE ENTERTAINMENT CORP	28	31	2
3/16/2012	12/18/2012	1 COLFAX CORP	35	38	3
6/22/2012	12/18/2012	12 LIONS GATE ENTERTAINMENT CORP	176	184	8
3/15/2012	12/18/2012	4 IPG PHOTONICS CORP	217	243	26
4/25/2012	12/18/2012	5 COLFAX CORP	161	192	31
4/16/2012	12/18/2012	5 COLFAX CORP	158	192	35
7/17/2012	12/18/2012	14 INDIA FUND INC	281	320	39
3/28/2012	12/18/2012	8 COLFAX CORP	269	308	39
1/6/2012	12/19/2012	8 ISHARES MSCI SOUTH KOREA CAPPED ETF	435	498	64
9/4/2012	12/20/2012	11 INCYTE CORP	223	177	(46)
5/15/2012	12/20/2012	6 INCYTE CORP	139	96	(43)
2/6/2012	12/20/2012	4 PALL CORP	240	241	1
10/10/2012	12/20/2012	68 AKBANK TAS ADS	560	663	103
7/5/2012	12/21/2012	6 WELLCARE HEALTH PLANS INC	321	280	(41)
6/13/2012	12/21/2012	3 WELLCARE HEALTH PLANS INC	172	140	(32)
1/17/2012	12/21/2012	6 COMPANIA DE MINAS BUENAVENTURA SA ADS	241	212	(29)
6/6/2012	12/21/2012	2 WELLCARE HEALTH PLANS INC	110	93	(17)
6/22/2012	12/21/2012	2 LIONS GATE ENTERTAINMENT CORP	29	31	2
6/29/2012	12/21/2012	27 LIONS GATE ENTERTAINMENT CORP	402	421	19

5/23/2012	12/21/2012	12 YAMANA GOLD INC	165	203	39
3/27/2012	12/21/2012	10 ABBOTT LABS	602	652	50
3/13/2012	12/21/2012	5 CROWN CASTLE INTERNATIONAL CORP	270	355	85
12/28/2011	12/21/2012	75 YAMANA GOLD INC	1,125	1,271	146
7/23/2012	12/24/2012	22 ROSS STORES INC	1,531	1,188	(342)
3/27/2012	12/24/2012	1 ABBOTT LABS	60	66	5
3/28/2012	12/24/2012	6 ABBOTT LABS	362	394	33
3/28/2012	12/26/2012	11 ABBOTT LABS	663	717	55
1/31/2012	12/27/2012	8 COMPANIA DE MINAS BUENAVENTURA SA ADS	338	279	(59)
1/17/2012	12/27/2012	9 COMPANIA DE MINAS BUENAVENTURA SA ADS	362	314	(47)
2/28/2012	12/27/2012	4 COMPANIA DE MINAS BUENAVENTURA SA ADS	168	140	(29)
5/14/2012	12/27/2012	4 COMPANIA DE MINAS BUENAVENTURA SA ADS	157	140	(17)
2/7/2012	12/27/2012	1 INTUITIVE SURGICAL INC	484	499	16
			<u>896,823</u>	<u>858,069</u>	<u>(38,754)</u>

TOTAL NET SHORT TERM REALIZED GAIN/LOSS

(38,754)

A.E.Finley Foundation, Inc.
REALIZED GAINS AND LOSSES - SETTLED TRADES
From 01-01-12 Through 12-31-12

Open Date	Close Date	Quantity	Security	Cost Basis	Gain Or Loss	
					Proceeds	Long Term
7/9/2009	1/3/2012	4	WOODWARD GOVERNOR COMPANY	73	162	89
7/7/2008	1/3/2012	3	WEX INC COM	73	164	91
4/20/2007	1/6/2012	2	HESS CORP	114	117	3
4/23/2007	1/6/2012	21	HESS CORP	1,185	1,228	43
4/23/2007	1/9/2012	34	HESS CORP	1,918	1,994	75
10/9/2009	1/9/2012	100	CABOT OIL & GAS CORP	3,615	7,992	4,377
9/13/2005	1/10/2012	10	VIACOM INC CL B	343	463	119
10/9/2009	1/11/2012	50	AMEDISYS INC	2,141	543	(1,598)
3/4/2008	1/11/2012	60	BANK OF N Y CO INC	2,763	1,231	(1,532)
4/10/2008	1/11/2012	60	BANK OF N Y CO INC	2,553	1,231	(1,322)
11/8/2005	1/11/2012	65	PROGRESSIVE CORP-OHIO	1,932	1,272	(660)
6/26/2007	1/11/2012	450	EMERSON ELEC CO	21,499	20,941	(558)
11/8/2005	1/11/2012	60	SEALED AIR CORP (NEW)	1,510	1,055	(455)
10/26/2007	1/11/2012	60	MITSUBISHI UFJ FINANCIAL GROUP INC ADR	554	254	(299)
4/14/2008	1/11/2012	19	AU OPTRONICS CORP	317	81	(236)
10/12/2010	1/11/2012	13	MECHEL OAO	327	118	(209)
7/14/2010	1/11/2012	35	GERDAU SA	494	297	(196)
7/14/2010	1/11/2012	41	MOBILE TELESYSTEMS SPON ADR	836	642	(194)
10/19/2010	1/11/2012	14	GAFISA SA	250	65	(185)
4/10/2008	1/11/2012	71	WELLS FARGO & CO NEW DEL	2,236	2,053	(183)
10/9/2009	1/11/2012	7	DIGITAL RIVER INC	283	103	(181)
12/21/2010	1/11/2012	27	DANSKE BANK	342	168	(174)
7/14/2010	1/11/2012	15	KOOKMIN BK NEW	635	468	(167)
11/16/2009	1/11/2012	59	PORSCHE AUTOMOBIL HLDG SE	476	309	(167)
9/25/2009	1/11/2012	9	IBERDROLA SA	361	209	(152)
12/23/2010	1/11/2012	40	CHINA CONTR BK CORP	711	560	(151)
10/9/2009	1/11/2012	9	JEFFRIES GROUP INC	258	125	(133)
11/8/2005	1/11/2012	10	HARLEY DAVIDSON INC COM	516	397	(119)
11/15/2010	1/11/2012	27	KOMATSU LIMITED	757	640	(117)
1/4/2005	1/11/2012	9	FUJIFILM HLDGS CORP ADR 2 ORD	333	218	(115)
7/14/2010	1/11/2012	11	PETROLEO BRASILEIRO SA PETRO	397	283	(114)
5/24/2010	1/11/2012	10	BNP PARIBAS SA	292	180	(112)
10/9/2009	1/11/2012	8	HARSCO CORP	273	162	(112)
6/6/2006	1/11/2012	6	ENI S P A SPONSORED ADR	359	249	(110)
11/15/2007	1/11/2012	12	SANOFI-AVENTIS SPONSORED ADR	540	431	(109)
7/14/2010	1/11/2012	15	PETROLEO BRASILEIRO SA	470	362	(108)
7/14/2010	1/11/2012	41	ITAU UNIBANCO HOLDINGS SA	877	771	(106)
7/14/2010	1/11/2012	8	CTRIIP.COM INTERNATIONAL LTD	289	184	(105)
12/14/2010	1/11/2012	15	HDFC BANK LTD ADS	504	399	(105)
4/13/2010	1/11/2012	13	SUMITOMO CHEMICAL CO LTD	342	242	(100)
7/14/2010	1/11/2012	8	SHINHAN FINANCIAL GROUP	642	546	(96)
5/13/2008	1/11/2012	2	POSCO	256	164	(93)
12/14/2010	1/11/2012	8	YARA INTL ASA	421	333	(88)
7/14/2010	1/11/2012	23	VALE SA	596	514	(81)
7/8/2010	1/11/2012	18	BARCLAYS PLC	286	207	(79)
11/24/2008	1/11/2012	12	BANK OF N Y CO INC	324	246	(78)
12/15/2008	1/11/2012	40	BANKO SANTANDER CENT HISPANO	352	275	(77)

2/22/2007	1/11/2012	3 BANK OF N Y CO INC	137	62	(75)
11/29/2007	1/11/2012	17 NISSAN MOTORS	368	297	(71)
10/9/2009	1/11/2012	15 CHECKPOINT SYSTEMS INC	235	165	(70)
10/9/2009	1/11/2012	15 WEATHERFORD INTL LTD REG	301	232	(69)
10/9/2009	1/11/2012	9 HEALTHWAYS INC	133	65	(68)
5/31/2006	1/11/2012	4 TOTAL S A SPONSORED ADR	262	203	(59)
10/21/2010	1/11/2012	6 NAPPERS LTD	322	263	(58)
12/13/2010	1/11/2012	7 NITTO DENKO CORP	311	255	(57)
12/28/2009	1/11/2012	36 NIPPON YUSEN KK	230	176	(55)
8/6/2010	1/11/2012	33 HENERSON LAND DEVELOPMENT CO LTD	213	162	(51)
1/6/2011	1/11/2012	13 BANCO BRADESCO S/A ADS	269	222	(47)
10/9/2009	1/11/2012	10 SUNCOR ENERGY INC NEW COM	345	305	(40)
11/13/2007	1/11/2012	4 APACHE CORP	428	388	(39)
6/16/2010	1/11/2012	15 TELEFONICA S A SPONSORED ADR	287	249	(39)
11/8/2005	1/11/2012	23 AMER EXPRESS COMPANY	1,152	1,113	(38)
11/8/2010	1/11/2012	19 COSAN HOLDINGS	254	215	(38)
10/9/2009	1/11/2012	20 NABORS INDUSTRIES LTD	417	379	(38)
10/9/2009	1/11/2012	6 URS CORP	257	220	(37)
12/3/2010	1/11/2012	4 TOYOTA MOTOR CORP ADR	311	274	(37)
10/9/2009	1/11/2012	7 STATE AUTO FINANCIAL CORP	127	90	(37)
7/1/2010	1/11/2012	1 AMEDISYS INC	45	11	(34)
10/9/2009	1/11/2012	14 FLIR SYSTEMS INC	385	352	(33)
10/9/2009	1/11/2012	16 ASTORIA FINANCIAL CORP	179	147	(33)
10/9/2009	1/11/2012	8 EATON VANCE CORP	226	194	(32)
10/14/2010	1/11/2012	2 INFOSYS TECHNOLOGIES SP ADR	139	108	(31)
12/28/2010	1/11/2012	14 TURKIYE GARANTI BANKASI A S ADS	71	43	(29)
7/14/2010	1/11/2012	13 AMERICA MOVIL SAB DE CV ADR SERIES L	320	293	(27)
6/28/2005	1/11/2012	3 FUJIFILM HLDGS CORP ADR 2 ORD	99	73	(26)
12/27/2010	1/11/2012	13 TURKIYE GARANTI BANKASI A S ADS	66	40	(26)
10/9/2009	1/11/2012	5 COVANCE	265	239	(26)
11/1/2010	1/11/2012	2 INFOSYS TECHNOLOGIES SP ADR	133	108	(25)
10/28/2010	1/11/2012	17 COSAN HOLDINGS	215	193	(22)
10/9/2009	1/11/2012	7 AVANTAIR INC	158	138	(20)
10/9/2009	1/11/2012	7 GLOBAL PAYMENTS INC	343	324	(19)
2/18/2005	1/11/2012	7 GLAXOSMITHKLINE PLC ADR	338	323	(15)
10/8/2010	1/11/2012	3 LUKOIL	176	163	(13)
3/1/2007	1/11/2012	9 STATOIL ASA SPONSORED ADR	242	232	(10)
11/9/2007	1/11/2012	1 APACHE CORP	106	97	(9)
1/4/2005	1/11/2012	2 TOTAL S A SPONSORED ADR	109	102	(7)
1/7/2011	1/11/2012	5 CHINA SHENHUA ENERGY CO LTD ADS	217	212	(5)
8/15/2003	1/11/2012	1 FUJIFILM HLDGS CORP ADR 2 ORD	28	24	(4)
12/28/2005	1/11/2012	5 REPSOL YPF S A SPONSORED ADR	147	144	(3)
11/8/2010	1/11/2012	15 EATON CORP	682	680	(2)
10/29/2010	1/11/2012	1 COSAN HOLDINGS	13	11	(1)
1/28/2005	1/11/2012	1 GLAXOSMITHKLINE PLC ADR	45	46	2
3/12/2008	1/11/2012	29 MICROSOFT CORP	810	814	4
1/20/2010	1/11/2012	5 INTERNATIONAL POWER PLC	255	260	5
10/9/2009	1/11/2012	6 UNITED FIRE & CASUALTY CO	114	121	7
7/14/2010	1/11/2012	11 YANZHOU COAL MINING CO LTD	223	231	9
10/24/2008	1/11/2012	18 JOHNSON AND JOHNSON COM	1,155	1,166	10
4/16/2010	1/11/2012	2 EATON CORP	80	91	11
7/14/2009	1/11/2012	6 NATIONAL GRID PLC	266	282	17
10/9/2009	1/11/2012	15 INGERSOLL RAND CO LTD A	465	482	17
7/15/2009	1/11/2012	5 AMERICA MOVIL SAB DE CV ADR SERIES L	95	113	18
1/18/2008	1/11/2012	14 AGILENT TECHNOLOGIES INC	503	524	21

10/9/2009	1/11/2012	13 PROTECTIVE LIFE CORP	283	305	22
8/1/2008	1/11/2012	16 AGILENT TECHNOLOGIES INC	577	599	22
8/15/2003	1/11/2012	2 REPSOL YPF S A SPONSORED ADR	34	57	24
4/22/2009	1/11/2012	17 HOLCIM LTD	154	179	25
1/10/2007	1/11/2012	4 UNILEVER N V N Y SHS NEW	108	133	25
7/14/2010	1/11/2012	29 GAZPROM O A O	291	319	28
10/9/2009	1/11/2012	6 SCOTTS CO (THE)	256	285	29
10/9/2009	1/11/2012	13 FIRST POTOMAC REALTY TRUST	149	179	30
3/23/2010	1/11/2012	15 TELESTRA CORP LTD	222	254	33
2/11/2010	1/11/2012	3 SEVEN & HOLDINGS CO LTD	133	166	33
11/2/2006	1/11/2012	4 UNILEVER N V N Y SHS NEW	99	133	34
8/15/2003	1/11/2012	8 NIPPON TELEG & TEL SPONSORED ADR	169	204	35
10/9/2009	1/11/2012	7 MERITAGE HOMES CORP	136	172	36
4/16/2009	1/11/2012	3 SEVEN & HOLDINGS CO LTD	127	166	39
1/22/2010	1/11/2012	23 PFIZER INC DEL PV\$0.05	458	498	40
10/9/2009	1/11/2012	6 REINSURANCE GROUP AMERICA INC	271	314	44
8/20/2007	1/11/2012	10 NTT DOCOMO INC	142	185	44
10/9/2009	1/11/2012	15 TENARIS SA	531	578	47
10/9/2009	1/11/2012	10 BROOKFIELD ASSET MANAGEMENT INC	228	277	49
11/4/2010	1/11/2012	10 INTUIT INC COM	480	531	50
7/8/2008	1/11/2012	23 TEXAS INSTRUMENTS	632	683	51
10/9/2009	1/11/2012	24 MEDICAL PROPERTIES TRUST INC	188	240	52
10/21/2008	1/11/2012	17 ZURICH FINCL SVCS	323	379	56
6/11/2010	1/11/2012	5 CANTEL MEDICAL CORPORATION	84	141	57
5/6/2010	1/11/2012	13 DOVER CORP	684	749	65
10/9/2009	1/11/2012	7 SWIFT ENERGY	164	229	65
4/15/2009	1/11/2012	7 MITSUBISHI CORP	213	278	65
8/4/2009	1/11/2012	11 AUSTRALIA AND NEW ZEALAND BANKING GRP LTD	164	231	67
10/9/2009	1/11/2012	10 NOVARTIS A G SPONSORED ADR	503	573	70
10/9/2009	1/11/2012	15 UNILEVER N V N Y SHS NEW	430	499	70
10/9/2009	1/11/2012	7 WGL HOLDINGS INC	233	304	71
11/21/2008	1/11/2012	10 GRUPO TELEVIA SA DE CV	139	212	73
12/16/2008	1/11/2012	3 ROYAL DUTCH SHELL PLS SPON ADR RESPTG BSHS	157	230	73
7/10/2009	1/11/2012	3 TORONTO DOMINION BANK (THE)	149	223	74
10/9/2009	1/11/2012	10 RIO TINTO PLC SPONSORED ADR	438	514	76
10/9/2009	1/11/2012	8 UNITED BANKSHARES INC	156	233	77
11/8/2005	1/11/2012	28 DEVON ENERGY CORP NEW COM	1,736	1,814	78
10/9/2009	1/11/2012	5 SBA COMMUNICATIONS CORP	138	217	79
11/16/2010	1/11/2012	8 LOCKHEED MARTIN CORP	561	640	80
10/9/2009	1/11/2012	5 MEDNAX INC	268	349	81
3/16/2009	1/11/2012	5 ASTRAZENeca PLC	154	235	81
11/6/2008	1/11/2012	2 NATIONAL OILWELL VARCO INC	60	142	82
7/6/2010	1/11/2012	25 E M C CORPORATION MASS	464	550	86
10/9/2009	1/11/2012	6 MOOG INC	168	256	87
10/21/2008	1/11/2012	11 SWISSCOM AG ADS	316	406	89
10/22/2008	1/11/2012	3 ROYAL DUTCH SHELL PLS SPON ADR RESPTG BSHS	141	230	89
8/10/2010	1/11/2012	7 BRISTOW GROUP INC	234	327	93
11/8/2005	1/11/2012	16 LOEWS CORPORATION	510	605	95
10/9/2009	1/11/2012	11 AARONS INC	194	290	97
10/9/2009	1/11/2012	5 TELEDYNE TECHNOLOGIES INC	180	278	99
7/14/2010	1/11/2012	34 TAIWAN SEMICON ADS	343	447	103
7/14/2010	1/11/2012	4 CNOOC LTD	674	779	105
10/9/2009	1/11/2012	8 VALSPAR CORP (THE)	217	322	106
2/9/2010	1/11/2012	6 SOUTH JERSEY INDUSTRIES INC	230	337	107
10/9/2009	1/11/2012	11 RAYMOND JAMES FINANCIAL	251	361	110

8/23/2010	1/11/2012	20 INTEL CORP	393	507	114
10/9/2009	1/11/2012	8 CASH AMERICA INTERNATIONAL INC	249	368	118
11/8/2010	1/11/2012	15 CHECK POINT SOFTWARE LTD	644	772	128
7/14/2010	1/11/2012	7 LAS VEGAS SANDS CORP	161	295	134
11/8/2005	1/11/2012	10 AMERIPRISE FINL INC	376	512	136
10/9/2009	1/11/2012	10 NESTLE S A SPON	429	567	138
10/9/2009	1/11/2012	8 TIMKEN CO (THE)	184	326	142
11/16/2010	1/11/2012	19 BCE INC	631	774	143
7/2/2010	1/11/2012	5 LUFKIN INDUSTRIES INC	201	354	153
10/9/2009	1/11/2012	9 LIFE TIME FITNESS INC	246	404	158
8/10/2007	1/11/2012	220 EMERSON ELEC CO	10,078	10,238	159
10/9/2009	1/11/2012	25 BHP BILLITON LTD	1,660	1,820	160
10/9/2009	1/11/2012	20 SCHLUMBERGER LTD	1,196	1,359	163
10/9/2009	1/11/2012	10 COOPER INDSTRS LTD CL A	373	541	168
10/9/2009	1/11/2012	15 POTASH CORP OF SASKATCHEWAN INC COM	454	629	175
6/19/2009	1/11/2012	8 AGRUM INC	383	562	179
2/17/2009	1/11/2012	20 ORACLE CORP \$0.01 DEL	359	539	180
10/15/2008	1/11/2012	6 BHP BILLITON LTD	254	436	182
10/9/2009	1/11/2012	6 PHILLIPS VAN HEUSEN CORP	256	439	183
10/9/2009	1/11/2012	14 HEXCEL CORP	154	348	194
12/19/2007	1/11/2012	53 CANADIAN NATURAL RESOURCES INC	1,812	2,007	195
4/23/2010	1/11/2012	15 QUALCOMM INC	639	844	205
10/9/2009	1/11/2012	10 CANADIAN PACIFIC RAILWAY LIMITED	465	672	207
9/16/2010	1/11/2012	19 FAMILY DOLLAR STORES INC	815	1,025	211
1/29/2009	1/11/2012	17 WELLS FARGO & CO NEW DEL	277	492	215
5/12/2009	1/11/2012	8 IMPERIAL TOBACCO GROUP PLC	373	594	221
9/10/2010	1/11/2012	5 MONSTER BEVERAGE CORPORATION	236	479	243
10/9/2009	1/11/2012	5 ONEOK INC	182	436	255
6/15/2010	1/11/2012	7 PERRIGO CO	416	674	258
4/29/2010	1/11/2012	15 MEAD JOHNSON NUTRITION CO	809	1,070	262
3/19/2009	1/11/2012	15 BARRICK GOLD CORP COM	444	711	267
2/26/2008	1/11/2012	16 EXPRESS SCRIPTS INC CL A	520	788	267
11/8/2005	1/11/2012	77 IRON MTN INC PA COM	2,149	2,427	278
3/3/2010	1/11/2012	13 CERNER CORPORATION	542	825	283
3/23/2009	1/11/2012	25 MERCK&CO INC	674	963	290
10/9/2009	1/11/2012	7 AMERIGROUP CORP	151	453	302
10/21/2008	1/11/2012	1 GOOGLE INC CL A	325	652	326
2/14/2008	1/11/2012	3 AMAZON COM INC COM	223	551	328
2/11/2010	1/11/2012	7 NOVO NORDISK AS	485	813	328
8/6/2010	1/11/2012	11 MCDONALDS CORP COM	775	1,104	329
11/3/2005	1/11/2012	8 PHILIP MORRIS INTL INC	283	616	333
10/9/2009	1/11/2012	6 CORE LABORATORIES	310	658	348
1/21/2009	1/11/2012	1 GOOGLE INC CL A	288	652	364
1/3/2006	1/11/2012	40 CVS CORP DELAWARE COM	1,236	1,661	425
10/13/2009	1/11/2012	2 APPLE COMPUTER INC	379	844	465
10/9/2009	1/11/2012	15 BRITISH AMERN TOB PLC SPONSORED ADR	934	1,403	469
8/6/2010	1/11/2012	10 ESTEE LAUDER COMPANIES INC CL A	626	1,116	490
3/4/2009	1/11/2012	11 NATIONAL OILWELL VARCO INC	281	778	497
10/9/2009	1/11/2012	20 CANADIAN NATIONAL RAILWAY COMPANY	1,004	1,529	525
3/19/2009	1/11/2012	5 BAIDU INC	82	608	526
2/18/2009	1/11/2012	6 INTL BUSINESS MACHINES CORP IBM	562	1,096	534
5/18/2009	1/11/2012	14 TJX COMPANIES INC NEW	387	932	545
11/3/2005	1/11/2012	2 GOOGLE INC CL A	744	1,303	559
11/8/2005	1/11/2012	21 EOG RES INC COM	1,502	2,156	654
4/20/2009	1/11/2012	4 AUTOZONE INC	639	1,354	715

9/16/2010	1/11/2012	5 CHIPOTLE MEXICAN GRILL INC	843	1,745	903
11/2/2004	1/11/2012	3 APPLE COMPUTER INC	76	1,265	1,190
11/8/2005	1/11/2012	32 OCCIDENTAL PETE CORP	1,296	3,067	1,771
9/22/1992	1/11/2012	94 PROGRESS ENERGY INC	300	5,102	4,802
3/31/1981	1/11/2012	150 PROGRESS ENERGY INC	209	8,140	7,931
7/26/1991	1/11/2012	207 PROGRESS ENERGY INC	1,282	11,233	9,951
1/4/1983	1/11/2012	211 PROGRESS ENERGY INC	619	11,450	10,831
11/30/1992	1/11/2012	406 PROGRESS ENERGY INC	7,587	22,036	14,449
11/30/1992	1/11/2012	1200 SCANA CORP NEW COM	20,400	52,129	31,729
1/2/1982	1/11/2012	678 PROGRESS ENERGY INC	1,278	36,791	35,513
10/3/1983	1/11/2012	700 PROGRESS ENERGY INC	1,811	37,985	36,174
9/22/1992	1/11/2012	1654 PROGRESS ENERGY INC	5,283	89,752	84,469
11/30/1992	1/11/2012	4600 SCANA CORP NEW COM	78,200	199,804	121,604
5/10/2007	1/12/2012	2455 MIZUHO FINL GROUP INC	30,675	6,781	(23,894)
11/16/2006	1/12/2012	2440 MITSUBISHI UFJ FINANCIAL GROUP INC ADR	29,196	10,451	(18,745)
12/27/2000	1/12/2012	693 TELECOM ITALIA S P A SPON ADR ORD	23,312	7,160	(16,152)
9/5/2007	1/12/2012	1380.5 SUMITOMO MITSUI FINL GROUP	21,101	7,817	(13,284)
5/19/2006	1/12/2012	1335 SEIKO EPSON CORP	19,815	8,677	(11,137)
8/14/2007	1/12/2012	959.5 SUMITOMO MITSUI FINL GROUP	15,876	5,433	(10,443)
4/14/2008	1/12/2012	290 SONY CORP ADR NEW	11,810	5,049	(6,760)
5/7/2007	1/12/2012	680 MIZUHO FINL GROUP INC	8,259	1,878	(6,381)
2/12/2007	1/12/2012	630 MITSUBISHI UFJ FINANCIAL GROUP INC ADR	7,415	2,698	(4,717)
4/21/2008	1/12/2012	135 SONY CORP ADR NEW	5,550	2,351	(3,199)
11/14/2006	1/12/2012	315 SANOFI-AVENTIS SPONSORED ADR	13,480	11,164	(2,316)
6/8/2005	1/12/2012	440 MITSUBISHI UFJ FINANCIAL GROUP INC ADR	3,749	1,885	(1,864)
8/25/2003	1/12/2012	88 TELECOM ITALIA S P A SPON ADR ORD	2,237	909	(1,328)
3/23/2010	1/12/2012	180 TOTAL S A SPONSORED ADR	10,444	9,184	(1,260)
11/27/2006	1/12/2012	135 MITSUBISHI UFJ FINANCIAL GROUP INC ADR	1,590	578	(1,011)
7/11/2007	1/12/2012	120 ASTRAZENECA PLC	6,497	5,570	(927)
8/29/2007	1/12/2012	30 SONY CORP ADR NEW	1,417	522	(894)
10/28/2010	1/12/2012	350 DAIICHI SANKYO CO SPON ADR	7,573	6,695	(878)
10/21/2009	1/12/2012	60 TOYOTA MOTOR CORP ADR	4,767	4,100	(667)
6/20/2007	1/12/2012	120 ASTRAZENECA PLC	6,180	5,570	(610)
2/14/2007	1/12/2012	65 MITSUBISHI UFJ FINANCIAL GROUP INC ADR	773	278	(495)
6/7/2007	1/12/2012	60 ASTRAZENECA PLC	3,198	2,785	(413)
3/10/2010	1/12/2012	60 TOTAL S A SPONSORED ADR	3,470	3,061	(409)
10/27/2008	1/12/2012	70 TOYOTA MOTOR CORP ADR	5,159	4,783	(375)
11/24/2006	1/12/2012	40 MITSUBISHI UFJ FINANCIAL GROUP INC ADR	474	171	(303)
11/16/2010	1/12/2012	22 JUNIPER NETWORKS INC	759	473	(285)
7/27/2007	1/12/2012	30 ASTRAZENECA PLC	1,660	1,392	(268)
7/13/2009	1/12/2012	140 BP PLC SPON ADR	6,338	6,156	(182)
7/10/2009	1/12/2012	25 TOYOTA MOTOR CORP ADR	1,872	1,708	(163)
11/3/2008	1/12/2012	40 SONY CORP ADR NEW	821	696	(125)
10/31/2006	1/12/2012	10 SANOFI-AVENTIS SPONSORED ADR	441	354	(87)
7/10/2009	1/12/2012	30 BP PLC SPON ADR	1,372	1,319	(53)
6/30/2009	1/12/2012	20 BP PLC SPON ADR	923	879	(43)
6/26/2009	1/12/2012	10 BP PLC SPON ADR	470	440	(30)
6/16/2010	1/12/2012	8 EXPRESS SCRIPTS INC CL A	420	393	(27)
1/14/2010	1/12/2012	13 SCHLUMBERGER LTD	917	892	(26)
1/29/2010	1/12/2012	4 COVIDIEN PLC SHS	203	180	(23)
2/4/2010	1/12/2012	4 COVIDIEN PLC SHS	201	180	(21)
3/10/2010	1/12/2012	1 COCA COLA COM	55	69	14
4/16/2010	1/12/2012	32 ORACLE CORP \$0.01 DEL	836	858	22
10/19/2010	1/12/2012	9 EOG RES INC COM	891	922	31
11/19/2008	1/12/2012	10 TOYOTA MOTOR CORP ADR	649	683	34

9/14/2010	1/12/2012	1 AMAZON COM INC COM	140	178	38
8/30/2010	1/12/2012	5 SEVEN & HOLDINGS CO LTD	235	277	43
10/28/2009	1/12/2012	2 CITRIX SYS INC COM	79	124	46
11/26/2007	1/12/2012	75 KINGFISHER PLC-SPONS	519	580	61
8/1/2008	1/12/2012	12 ORACLE CORP \$0.01 DEL	257	322	64
6/15/2010	1/12/2012	6 BOEING COMPANY	380	447	66
9/17/2010	1/12/2012	2 AMAZON COM INC COM	291	357	66
7/7/2008	1/12/2012	9 ANGLOGOLD ASHANTI LTD	306	388	82
4/28/2010	1/12/2012	7 CITRIX SYS INC COM	338	435	97
11/20/2007	1/12/2012	595 KINGFISHER PLC-SPONS	4,507	4,605	98
5/25/2010	1/12/2012	100 DAIICHI SANKYO CO SPON ADR	1,805	1,913	108
6/9/2010	1/12/2012	15 ASTELLAS PHARMA INC	483	600	117
7/13/2009	1/12/2012	9 PROCTER & GAMBLE CO	472	599	128
4/28/2010	1/12/2012	3 CF CORP	259	400	141
3/27/2006	1/12/2012	15 UNILEVER N V N Y SHS NEW	349	504	156
4/3/2006	1/12/2012	15 UNILEVER N V N Y SHS NEW	340	504	164
7/19/2010	1/12/2012	3 CF CORP	228	400	172
6/8/2009	1/12/2012	21 E M C CORPORATION MASS	267	461	193
2/16/2010	1/12/2012	15 COCA COLA COM	807	1,035	228
1/11/2010	1/12/2012	9 MEAD JOHNSON NUTRITION CO	400	642	241
5/18/2010	1/12/2012	13 STARBUCKS CORP	357	604	247
6/21/2010	1/12/2012	12 UNITEDHEALTH GROUP INC	378	631	252
8/3/2010	1/12/2012	6 PRECISION CASTPARTS CORP	742	1,013	271
7/6/1992	1/12/2012	54 TELECOM ITALIA S P A SPON ADR ORD	245	558	312
2/2/2010	1/12/2012	12 COACH INC COM	422	750	328
8/14/2003	1/12/2012	88 WELLS FARGO & CO NEW DEL	2,224	2,576	351
4/9/2008	1/12/2012	48 ANGLOGOLD ASHANTI LTD	1,696	2,068	372
4/1/2010	1/12/2012	93 PFIZER INC DEL PV\$0.05	1,607	2,028	421
9/13/2005	1/12/2012	36 VIACOM INC CL B	1,236	1,676	440
12/4/2007	1/12/2012	440 KINGFISHER PLC-SPONS	2,886	3,406	520
11/2/2010	1/12/2012	465 CRH PLC	8,137	8,685	549
5/15/2006	1/12/2012	65 UNILEVER N V N Y SHS NEW	1,508	2,185	677
7/6/2010	1/12/2012	220 ASTELLAS PHARMA INC	7,483	8,795	1,313
10/29/2008	1/12/2012	150 HONDA MOTOR CO LTD	3,202	4,787	1,585
4/21/2006	1/12/2012	150 UNILEVER N V N Y SHS NEW	3,436	5,042	1,606
10/27/2008	1/12/2012	6 APPLE COMPUTER INC	586	2,556	1,969
8/4/2010	1/12/2012	290 SEVEN & HOLDINGS CO LTD	13,869	16,074	2,205
2/7/2005	1/12/2012	600 NIPPON TELEG & TEL SPONSORED ADR	12,373	15,331	2,958
12/10/2004	1/12/2012	280 UNILEVER N V N Y SHS NEW	6,006	9,411	3,405
4/25/2003	1/12/2012	1215 KONINKLIJKE AHOLD N V SPON ADR NEW	1,398	15,819	14,421
10/14/2009	1/13/2012	6 HUMAN GENOME SCIENCES INC	111	48	(63)
12/15/2010	1/13/2012	3 RIVERBED TECHNOLOGY INC	112	81	(31)
7/6/2009	1/13/2012	9 OPTIMER PHARMACEUTICALS INC	133	108	(25)
10/28/2010	1/13/2012	11 ORACLE CORP \$0.01 DEL	319	296	(23)
9/21/2010	1/13/2012	6 MCDERMOTT INTERNATIONAL INC	85	70	(15)
2/22/2010	1/13/2012	10 AURICO GOLD INC	102	88	(14)
12/23/2010	1/13/2012	3 ACTUANT CORP	81	70	(11)
8/10/2010	1/13/2012	3 ACME PACKET INC	92	82	(10)
10/5/2010	1/13/2012	23 ORACLE CORP \$0.01 DEL	624	618	(6)
9/27/2010	1/13/2012	4 FOCUS MEDIA HLDG LTD	87	81	(6)
12/15/2010	1/13/2012	1 SOLUTIA INC	23	18	(5)
12/29/2009	1/13/2012	1 TETRA TECH INC	27	22	(5)
9/22/2010	1/13/2012	57 ORACLE CORP \$0.01 DEL	1,537	1,532	(5)
3/9/2010	1/13/2012	2 AURICO GOLD INC	20	18	(2)
4/6/2010	1/13/2012	2 TETRA TECH INC	46	44	(2)

9/15/2010	1/13/2012	5 FOCUS MEDIA HLDG LTD	102	101	(1)
10/26/2010	1/13/2012	6 ACTUANT CORP	139	140	1
11/16/2010	1/13/2012	6 QLIK TECHNOLOGIES INC	138	141	3
6/28/2010	1/13/2012	1 SOTHESBYS HOLDINGS INC	29	32	4
9/18/2009	1/13/2012	3 THORATEC CORP	84	89	5
11/18/2010	1/13/2012	3 CHILDREN'S PLACE RETAL STORES INC	141	149	8
3/30/2010	1/13/2012	3 FINISAR CORP	47	55	8
9/29/2010	1/13/2012	6 AVANTAIR INC	114	121	8
12/23/2010	1/13/2012	3 COVENTRY HEALTHCARE	80	89	9
9/20/2010	1/13/2012	10 ORACLE CORP \$0.01 DEL	257	269	12
6/29/2010	1/13/2012	2 SOTHESBYS HOLDINGS INC	51	65	13
6/14/2010	1/13/2012	6 ANN TAYLOR STORES CORPORATION	127	142	16
3/16/2009	1/13/2012	3 VISTAPRINT N V	74	90	16
3/16/2009	1/13/2012	3 GEO GROUP INC	37	53	16
4/8/2010	1/13/2012	3 OPENTABLE INC	113	130	17
10/2/2009	1/13/2012	6 BRUKER CORP	61	79	17
2/27/2009	1/13/2012	1 CHURCH & DWIGHT INC COM	25	45	20
10/30/2009	1/13/2012	1 MACERICH CO (THE)	30	52	22
8/19/2010	1/13/2012	3 SPX CORP	178	200	23
3/9/2010	1/13/2012	9 GRAFTECH INTERNATIONAL LTD	118	142	24
7/6/2010	1/13/2012	1 SIGNATURE BANK NEW YORK NY	39	63	24
7/15/2010	1/13/2012	1 CLEAN HARBORS INC	32	64	32
1/28/2009	1/13/2012	2 CHURCH & DWIGHT INC COM	53	89	36
1/8/2010	1/13/2012	5 CROWN HOLDINGS INC COM	132	170	38
3/30/2010	1/13/2012	3 WYNDHAM WORLDWIDE CORP	77	116	39
8/17/2010	1/13/2012	3 PLAINS EXPLORATION & PRODICTION CO	73	113	40
1/21/2009	1/13/2012	3 NICE SYSTEMS LTD	63	103	40
4/20/2010	1/13/2012	6 CROWN HOLDINGS INC COM	162	203	41
9/23/2010	1/13/2012	3 TOWERS WATSON AND CO	137	179	42
5/14/2010	1/13/2012	5 MACERICH CO (THE)	218	261	43
3/26/2010	1/13/2012	3 TRIMBLE NAVIGATION LTD	86	129	43
1/13/2010	1/13/2012	3 WILLIAMS-SONOMO INC	68	115	47
7/9/2009	1/13/2012	6 SKYWORKS SOLUTIONS INC	58	107	49
4/20/2010	1/13/2012	7 CROWN HOLDINGS INC COM	189	238	49
3/26/2010	1/13/2012	3 ROCKWOOD HOLDINGS INC	78	128	50
1/21/2009	1/13/2012	12 ON SEMICONDUCTOR CORP	48	99	51
9/21/2010	1/13/2012	37 ORACLE CORP \$0.01 DEL	943	995	51
6/17/2010	1/13/2012	3 INTERACTIVE	71	124	53
1/21/2009	1/13/2012	3 HAIN CELESTIAL GROUP INC	49	106	57
12/16/2009	1/13/2012	3 NOVELLUS SYSTEMS INC	71	130	58
1/21/2009	1/13/2012	3 CONCUR TECHNOLOGIES INC	87	145	59
6/5/2009	1/13/2012	3 TALEO CORP	50	111	61
6/14/2010	1/13/2012	2 CLEAN HARBORS INC	66	129	63
3/25/2009	1/13/2012	3 MEDICIS PHARMACEUTICAL CORP	37	100	63
7/6/2010	1/13/2012	3 PETSMART INC	91	157	66
1/21/2009	1/13/2012	3 SOLERA HOLDINGS INC	67	133	66
1/21/2009	1/13/2012	3 AMETEK INC NEW	64	132	68
9/23/2010	1/13/2012	3 SIGNATURE BANK NEW YORK NY	116	190	74
1/21/2009	1/13/2012	3 MELLANOX TECHNOLOGIES LTD	23	99	76
7/9/2009	1/13/2012	3 WOODWARD GOVERNOR COMPANY	54	133	78
1/21/2009	1/13/2012	3 SBA COMMUNICATIONS CORP	53	132	78
12/17/2009	1/13/2012	18 DANA HOLDING CORP	167	255	88
10/30/2009	1/13/2012	4 MACERICH CO (THE)	121	209	88
1/21/2009	1/13/2012	6 WASTE CONNECTIONS INC	111	201	90
1/13/2010	1/13/2012	3 PHILLIPS VAN HEUSEN CORP	130	222	92

7/7/2008	1/13/2012	3 WEX INC COM	73	166	92
7/6/2009	1/13/2012	3 PALL CORP	80	173	93
1/21/2009	1/13/2012	3 ITC HOLDINGS CORP	121	224	103
1/21/2009	1/13/2012	3 TUPPERWARE CORP	64	167	103
6/2/2009	1/13/2012	3 GENESEE & WYOMING INC	81	189	108
1/21/2009	1/13/2012	6 LKQ CORP	69	194	126
1/21/2009	1/13/2012	3 IHS INC	137	272	135
9/23/2010	1/13/2012	6 SIGNATURE BANK NEW YORK NY	232	377	146
7/14/2010	1/13/2012	12 LAS VEGAS SANDS CORP	275	521	246
2/12/2010	1/13/2012	22 UNITEDHEALTH GROUP INC	719	1,162	443
11/25/2009	1/17/2012	30 ENCANA CORP COM	818	545	(273)
11/25/2009	1/17/2012	15 ENCANA CORP COM	409	278	(131)
10/16/2008	1/17/2012	15 ENCANA CORP COM	315	278	(37)
12/9/2010	1/17/2012	56 FAMILY DOLLAR STORES INC	2,854	2,994	139
1/10/2007	1/17/2012	29 UNILEVER N V N Y SHS NEW	781	948	167
9/16/2010	1/17/2012	119 FAMILY DOLLAR STORES INC	5,102	6,361	1,260
9/16/2010	1/17/2012	9 CHIPOTLE MEXICAN GRILL INC	1,517	3,091	1,574
4/20/2009	1/17/2012	11 AUTOZONE INC	1,758	3,757	1,999
11/9/2010	1/18/2012	24 MTN GROUP LTD	453	388	(65)
11/3/2010	1/18/2012	18 MTN GROUP LTD	327	291	(37)
7/14/2010	1/18/2012	9 VALE SA	233	208	(26)
1/10/2007	1/18/2012	5 UNILEVER N V N Y SHS NEW	135	163	28
1/12/2007	1/18/2012	27 UNILEVER N V N Y SHS NEW	719	879	161
8/25/2010	1/18/2012	13 OCCIDENTAL PETE CORP	976	1,278	302
11/16/2007	1/19/2012	16 UNILEVER N V N Y SHS NEW	558	516	(42)
10/14/2010	1/19/2012	3 OCCIDENTAL PETE CORP	251	290	39
8/25/2010	1/19/2012	4 OCCIDENTAL PETE CORP	300	386	86
8/26/2010	1/19/2012	10 OCCIDENTAL PETE CORP	760	966	206
11/8/2010	1/20/2012	13 COSAN HOLDINGS	173	153	(20)
11/10/2010	1/20/2012	5 COSAN HOLDINGS	69	59	(11)
11/16/2007	1/20/2012	4 UNILEVER N V N Y SHS NEW	139	129	(10)
9/13/2010	1/20/2012	13 DIRECTV CLA	518	569	51
9/13/2010	1/23/2012	4 DIRECTV CLA	159	170	10
9/14/2010	1/23/2012	16 DIRECTV CLA	638	679	40
11/9/2010	1/24/2012	11 DIRECTV CLA	476	470	(7)
1/20/2011	1/24/2012	13 DIRECTV CLA	552	555	3
9/14/2010	1/24/2012	1 DIRECTV CLA	40	43	3
10/14/2010	1/24/2012	10 DIRECTV CLA	421	427	6
9/27/2010	1/24/2012	1 PETSMART INC	34	55	20
7/6/2010	1/24/2012	4 PETSMART INC	121	218	97
10/19/2010	1/25/2012	74 GAFISA SA	1,322	361	(961)
10/26/2010	1/25/2012	30 GAFISA SA	504	147	(357)
11/8/2010	1/25/2012	27 GAFISA SA	459	132	(328)
11/16/2010	1/25/2012	10 GAFISA SA	162	49	(113)
11/10/2009	1/25/2012	2 PRICELINE COM INC	339	1,034	695
2/8/2006	1/25/2012	255 TE CONNECTIVITY LTD-CHF	7,568	9,180	1,612
11/15/2007	1/26/2012	7 SANOFI-AVENTIS SPONSORED ADR	315	252	(63)
12/28/2005	1/26/2012	10 REPSOL YPF S A SPONSORED ADR	294	285	(9)
2/11/2010	1/26/2012	2 SEVEN & HOLDINGS CO LTD	89	110	21
3/23/2010	1/26/2012	15 TELESTRA CORP LTD	222	262	40
4/13/2010	1/27/2012	72 SALZGITTER AG	680	415	(266)
5/14/2010	1/27/2012	19 GEO GROUP INC	408	325	(83)
2/11/2010	1/27/2012	2 SEVEN & HOLDINGS CO LTD	89	109	21
3/16/2009	1/27/2012	19 GEO GROUP INC	233	325	92
6/11/2010	1/27/2012	5 AFFILIATED MANAGERS GROUP	324	506	182

10/27/2010	1/30/2012	52 PANAMERICAN SILVER CORP	1,542	1,138	(404)
10/26/2010	1/30/2012	12 MECHEL OAO	275	132	(143)
10/26/2010	1/30/2012	10 MECHEL OAO	239	110	(129)
10/12/2010	1/30/2012	6 MECHEL OAO	151	66	(85)
7/14/2010	1/30/2012	24 GAZPROM O A O	241	289	48
9/23/2010	1/31/2012	2 SIGNATURE BANK NEW YORK NY	77	118	41
4/28/2010	1/31/2012	23 CITRIX SYS INC COM	1,110	1,492	382
10/1/2008	2/1/2012	15 PETROLEO BRASILEIRO SA PETRO	681	468	(212)
10/26/2007	2/1/2012	3 PETROLEO BRASILEIRO SA PETRO	124	94	(30)
12/20/2010	2/3/2012	0.5 POST HOLDINGS INC	15	13	(2)
3/17/2010	2/3/2012	9 DANA HOLDING CORP	109	134	25
12/17/2009	2/3/2012	11 DANA HOLDING CORP	102	164	62
1/21/2009	2/3/2012	5 TUPPERWARE CORP	106	313	206
12/3/2010	2/6/2012	12 CTRIP.COM INTERNATIONAL LTD	528	308	(220)
11/8/2010	2/6/2012	8 CTRIP.COM INTERNATIONAL LTD	391	206	(186)
7/16/2010	2/6/2012	17 CTRIP.COM INTERNATIONAL LTD	603	436	(167)
11/1/2010	2/6/2012	6 CTRIP.COM INTERNATIONAL LTD	300	154	(146)
11/23/2010	2/6/2012	6 CTRIP.COM INTERNATIONAL LTD	279	154	(125)
7/14/2010	2/6/2012	7 CTRIP.COM INTERNATIONAL LTD	253	179	(74)
7/16/2010	2/6/2012	4 CTRIP.COM INTERNATIONAL LTD	142	103	(39)
6/11/2010	2/6/2012	0.5 CANTEL MEDICAL CORPORATION	6	11	5
3/30/2010	2/6/2012	7 WYNDHAM WORLDWIDE CORP	179	283	104
6/17/2010	2/6/2012	5 INTERACTIVE	118	224	106
2/11/2009	2/6/2012	10.857 MOTOROLA SOLUTIONS INC	172	508	335
2/10/2009	2/6/2012	23.143 MOTOROLA SOLUTIONS INC	370	1,083	713
3/12/2004	2/6/2012	25 UNION PACIFIC CORP	770	2,910	2,140
11/16/2010	2/7/2012	29 GAFISA SA	471	179	(292)
1/20/2011	2/7/2012	19 GAFISA SA	260	117	(143)
1/6/2011	2/7/2012	17 BANCO BRADESCO S/A ADS	352	310	(42)
4/5/2010	2/7/2012	1 ALLERGAN INC COM	65	86	21
3/26/2010	2/7/2012	2 TRIMBLE NAVIGATION LTD	57	96	38
5/21/2010	2/7/2012	3 TRIMBLE NAVIGATION LTD	93	143	50
4/1/2010	2/7/2012	3 ALLERGAN INC COM	194	258	64
7/14/2010	2/7/2012	3 LAS VEGAS SANDS CORP	69	152	83
6/17/2010	2/7/2012	4 INTERACTIVE	94	186	92
3/4/2010	2/7/2012	7 ALLERGAN INC COM	417	602	185
4/7/2010	2/8/2012	4 ALLERGAN INC COM	262	342	80
4/6/2010	2/8/2012	4 ALLERGAN INC COM	259	342	83
4/5/2010	2/8/2012	4 ALLERGAN INC COM	258	342	84
5/27/2009	2/8/2012	3 UNITED TECHS CORP COM	150	243	93
7/23/2009	2/8/2012	19 UNITED TECHS CORP COM	1,039	1,542	503
6/21/2010	2/8/2012	28 UNITEDHEALTH GROUP INC	883	1,438	555
11/16/2010	2/9/2012	1 BCE INC	33	41	7
3/3/2010	2/9/2012	1 CERNER CORPORATION	42	63	22
6/15/2010	2/9/2012	1 PERRIGO CO	59	94	35
5/18/2009	2/9/2012	2 TJX COMPANIES INC NEW	28	69	41
2/18/2009	2/9/2012	1 INTL BUSINESS MACHINES CORP IBM	94	193	100
3/19/2009	2/9/2012	1 BAIDU INC	16	132	115
9/13/2005	2/9/2012	10 VIACOM INC CL B	343	486	143
8/6/2010	2/9/2012	182 ESTEE LAUDER COMPANIES INC CL A	5,694	10,421	4,727
3/3/2010	2/10/2012	555.304 CEMEX S A SPON ADR 5 ORD	4,876	4,602	(273)
1/20/2011	2/10/2012	21 GAFISA SA	287	127	(161)
2/7/2011	2/10/2012	25 GAFISA SA	311	151	(160)
7/14/2010	2/10/2012	57 ITAU UNIBANCO HOLDINGS SA	1,219	1,182	(37)
7/14/2010	2/10/2012	36 ITAU UNIBANCO HOLDINGS SA	770	754	(16)

2/7/2011	2/10/2012	6 ARM HOLDING PLC	173	161	(12)
1/21/2011	2/10/2012	1 GAFISA SA	14	6	(8)
1/20/2011	2/10/2012	15 ARM HOLDING PLC	395	403	8
1/19/2011	2/10/2012	8 ARM HOLDING PLC	207	215	8
1/26/2011	2/10/2012	16 ARM HOLDING PLC	403	430	27
9/13/2005	2/10/2012	10 VIACOM INC CL B	343	487	144
3/9/2009	2/10/2012	104.696 CEMEX S A SPON ADR 5 ORD	507	868	360
12/13/2010	2/13/2012	12 CTRIP.COM INTERNATIONAL LTD	521	302	(219)
12/7/2010	2/13/2012	7 CTRIP.COM INTERNATIONAL LTD	310	176	(133)
12/3/2010	2/13/2012	5 CTRIP.COM INTERNATIONAL LTD	220	126	(94)
2/9/2011	2/13/2012	24 ARM HOLDING PLC	686	648	(38)
1/11/2011	2/13/2012	13 MTN GROUP LTD	256	227	(28)
2/7/2011	2/13/2012	2 ARM HOLDING PLC	58	54	(4)
11/9/2010	2/13/2012	2 MTN GROUP LTD	38	35	(3)
3/16/2010	2/13/2012	4 PRICELINE COM INC	958	2,144	1,186
12/20/2010	2/14/2012	4 POST HOLDINGS INC	119	106	(12)
11/22/2010	2/14/2012	0.085 SUPERIOR ENERGY SERVICES INC	2	3	0
7/14/2010	2/14/2012	9 SHINHAN FINANCIAL GROUP	722	726	4
11/26/2010	2/14/2012	8 COMPLETE PRODUCTION SERVICES INC	36	56	20
6/29/2010	2/14/2012	6 SOTHEBYS HOLDINGS INC	154	235	81
1/21/2009	2/14/2012	6 INFORMATICA CORPORATION	78	280	201
3/10/2010	2/14/2012	55 COCA COLA COM	3,008	3,732	724
6/28/2005	2/15/2012	21 FUJIFILM HLDGS CORP ADR 2 ORD	694	496	(199)
2/14/2008	2/15/2012	3 AMAZON COM INC COM	223	557	334
3/14/2008	2/15/2012	6 AMAZON COM INC COM	390	1,114	724
11/2/2004	2/15/2012	2 APPLE COMPUTER INC	50	986	935
10/17/2006	2/16/2012	9 FUJIFILM HLDGS CORP ADR 2 ORD	339	211	(127)
6/28/2005	2/16/2012	6 FUJIFILM HLDGS CORP ADR 2 ORD	198	141	(58)
3/3/2010	2/16/2012	120 CEMEX S A SPON ADR 5 ORD	1,054	1,026	(28)
3/3/2010	2/16/2012	120 CEMEX S A SPON ADR 5 ORD	1,054	1,026	(28)
10/17/2006	2/17/2012	23 FUJIFILM HLDGS CORP ADR 2 ORD	865	533	(333)
2/24/2005	2/21/2012	1475 ALCATEL SPONSORED ADR	18,228	3,278	(14,950)
3/7/2005	2/21/2012	840 ALCATEL SPONSORED ADR	11,058	1,867	(9,192)
7/5/2005	2/21/2012	240 ALCATEL SPONSORED ADR	2,683	533	(2,150)
6/15/2005	2/21/2012	225 ALCATEL SPONSORED ADR	2,495	500	(1,995)
3/31/2005	2/21/2012	80 ALCATEL SPONSORED ADR	989	178	(811)
2/14/2011	2/21/2012	50 PATTERSON UTI ENERGY COM	1,294	908	(387)
12/21/2010	2/21/2012	7 CTRIP.COM INTERNATIONAL LTD	282	173	(109)
12/13/2010	2/21/2012	5 CTRIP.COM INTERNATIONAL LTD	217	124	(93)
3/9/2010	2/21/2012	10 GRAFTECH INTERNATIONAL LTD	132	154	23
2/3/2011	2/21/2012	16 SOLUTIA INC	375	448	74
1/21/2009	2/21/2012	8 NICE SYSTEMS LTD	168	292	124
8/30/2010	2/21/2012	40 SEVEN & HOLDINGS CO LTD	1,876	2,240	364
7/14/2010	2/22/2012	20 GERDAU SA	282	202	(80)
7/14/2010	2/22/2012	6 KOOKMIN BK NEW	254	228	(26)
7/14/2010	2/22/2012	16 VALE SA	414	406	(9)
7/30/2010	2/22/2012	2 AMAZON COM INC COM	234	358	124
6/20/2008	2/22/2012	1 APPLE COMPUTER INC	181	494	312
5/25/2007	2/23/2012	1080 MIZUHO FINL GROUP INC	14,219	3,480	(10,739)
7/5/2005	2/23/2012	210 ALCATEL SPONSORED ADR	2,348	510	(1,838)
5/10/2007	2/23/2012	65 MIZUHO FINL GROUP INC	812	209	(603)
8/13/2007	2/23/2012	45 MIZUHO FINL GROUP INC	538	145	(393)
8/20/2007	2/23/2012	40 MIZUHO FINL GROUP INC	465	129	(336)
8/29/2007	2/23/2012	10 MIZUHO FINL GROUP INC	125	32	(93)
2/2/2010	2/23/2012	7 COACH INC COM	246	527	281

5/18/2010	2/23/2012	14 STARBUCKS CORP	385	682	297
7/19/2010	2/23/2012	6 CF CORP	456	880	424
7/14/2010	2/24/2012	34 KOOKMIN BK NEW	1,440	1,243	(197)
7/14/2010	2/24/2012	10 SHINHAN FINANCIAL GROUP	803	776	(26)
7/14/2010	2/24/2012	5 CNOOC LTD	842	1,129	287
8/14/2003	2/24/2012	46 INGERSOLL RAND CO LTD A	1,309	1,880	571
7/14/2010	2/27/2012	8 SHINHAN FINANCIAL GROUP	642	616	(26)
7/14/2010	2/28/2012	3 LAS VEGAS SANDS CORP	69	160	91
3/9/2010	2/29/2012	15 GRAFTECH INTERNATIONAL LTD	197	194	(3)
9/21/2010	2/29/2012	3 PLAINS EXPLORATION & PRODUCTION CO	80	139	59
8/17/2010	2/29/2012	3 PLAINS EXPLORATION & PRODUCTION CO	73	139	66
11/21/2005	3/1/2012	190 ALCATEL SPONSORED ADR	2,305	489	(1,816)
1/7/2011	3/1/2012	41 TURKIYE GARANTI BANKASI A S ADS	219	146	(73)
12/28/2010	3/1/2012	46 TURKIYE GARANTI BANKASI A S ADS	235	164	(71)
1/7/2011	3/2/2012	105 TURKIYE GARANTI BANKASI A S ADS	561	387	(174)
3/2/2009	3/2/2012	2 INTERCONTINENTAL EXCHANGE INC	116	279	163
6/20/2008	3/6/2012	2 APPLE COMPUTER INC	363	1,086	723
10/26/2010	3/7/2012	12 MECHEL OAO	287	136	(151)
1/14/2010	3/7/2012	3 SCHLUMBERGER LTD	212	233	21
10/19/2010	3/7/2012	6 EOG RES INC COM	594	693	99
2/2/2010	3/7/2012	10 SCHLUMBERGER LTD	655	775	120
7/14/2010	3/12/2012	41 GERDAU SA	578	396	(182)
10/19/2010	3/12/2012	31 GERDAU SA	412	300	(112)
7/14/2010	3/12/2012	30 VALE SA	777	691	(86)
11/16/2010	3/12/2012	5 COSAN HOLDINGS	68	72	4
11/10/2010	3/12/2012	22 COSAN HOLDINGS	306	316	10
11/15/2010	3/12/2012	30 COSAN HOLDINGS	420	430	11
9/18/2009	3/12/2012	4 THORATEC CORP	112	133	21
9/27/2010	3/12/2012	11 FOCUS MEDIA HLDG LTD	238	270	32
4/16/2010	3/12/2012	15 ORACLE CORP \$0.01 DEL	392	451	59
5/18/2010	3/12/2012	4 STARBUCKS CORP	110	194	84
4/28/2010	3/12/2012	4 CITRIX SYS INC COM	193	288	95
3/9/2011	3/13/2012	20 KOMATSU LIMITED	640	581	(59)
7/14/2010	3/13/2012	7 VALE SA	181	162	(19)
11/16/2010	3/13/2012	23 COSAN HOLDINGS	312	330	18
11/15/2010	3/13/2012	30 KOMATSU LIMITED	841	871	30
8/17/2009	3/13/2012	16 E M C CORPORATION MASS	245	456	211
3/8/2011	3/14/2012	5 DOVER CORP	331	316	(15)
6/17/2010	3/14/2012	6 WILLIAMS-SONOMO INC	169	214	45
1/13/2010	3/14/2012	4 WILLIAMS-SONOMO INC	91	143	52
3/10/2011	3/14/2012	10 FORTINET INC	211	266	55
5/6/2010	3/14/2012	16 DOVER CORP	842	1,011	168
11/3/2005	3/15/2012	0.53 ALLEGHANY CORP	171	144	(27)
11/8/2005	3/15/2012	2 TRANSATLANTIC HLDGS INC COM	122	122	(0)
6/14/2010	3/15/2012	7 ANN TAYLOR STORES CORPORATION	148	196	48
11/8/2010	3/15/2012	35 EATON CORP	1,592	1,701	109
6/5/2009	3/15/2012	19 TALEO CORP	316	872	556
6/5/2009	3/16/2012	16 TALEO CORP	266	735	469
11/2/2004	3/16/2012	2 APPLE COMPUTER INC	50	1,129	1,078
11/2/2007	3/19/2012	1215 MIZUHO FINL GROUP INC	13,541	4,022	(9,519)
9/28/2007	3/19/2012	1215 MIZUHO FINL GROUP INC	13,216	4,022	(9,194)
8/29/2007	3/19/2012	750 MIZUHO FINL GROUP INC	9,364	2,483	(6,881)
11/8/2007	3/19/2012	540 MIZUHO FINL GROUP INC	5,626	1,788	(3,838)
10/31/2007	3/19/2012	150 MIZUHO FINL GROUP INC	1,568	497	(1,071)
7/20/2010	3/19/2012	480 MIZUHO FINL GROUP INC	1,536	1,589	53

4/16/2010	3/19/2012	42 ORACLE CORP \$0.01 DEL	1,097	1,261	164
6/25/2010	3/20/2012	73 LINCOLN NATIONAL CORP	2,006	1,990	(16)
8/17/2009	3/20/2012	1 E M C CORPORATION MASS	15	29	14
2/2/2010	3/20/2012	9 E M C CORPORATION MASS	155	261	106
8/14/2003	3/20/2012	5 AON CORP COM	112	245	133
12/10/2009	3/20/2012	15 E M C CORPORATION MASS	255	435	180
12/9/2009	3/20/2012	17 E M C CORPORATION MASS	290	493	203
12/1/2009	3/20/2012	23.1428 MOTOROLA SOLUTIONS INC	769	1,169	399
8/14/2003	3/20/2012	183 COMPUTER ASSOC INTL COM	4,518	5,018	500
2/11/2009	3/20/2012	17.8572 MOTOROLA SOLUTIONS INC	284	902	618
12/9/2009	3/21/2012	23 HUMAN GENOME SCIENCES INC	638	180	(458)
10/12/2010	3/21/2012	33 FREEPORT-MCMORAN COP&G CL B	1,538	1,273	(265)
10/14/2009	3/21/2012	11 HUMAN GENOME SCIENCES INC	204	86	(118)
8/19/2010	3/21/2012	29 GRAFTECH INTERNATIONAL LTD	442	350	(92)
3/9/2010	3/21/2012	12 GRAFTECH INTERNATIONAL LTD	158	145	(13)
2/12/2010	3/21/2012	3 UNITEDHEALTH GROUP INC	98	167	69
12/3/2010	3/21/2012	6 UNITEDHEALTH GROUP INC	222	334	113
2/4/2010	3/21/2012	12 E M C CORPORATION MASS	203	348	145
7/14/2010	3/21/2012	6 LAS VEGAS SANDS CORP	138	342	204
9/16/2010	3/21/2012	7 HERBALIFE LTD	206	494	288
2/2/2010	3/21/2012	32 E M C CORPORATION MASS	550	928	378
6/20/2008	3/21/2012	1 APPLE COMPUTER INC	181	585	404
4/24/2007	3/22/2012	320 ALCATEL SPONSORED ADR	4,056	780	(3,276)
8/9/2006	3/22/2012	270 ALCATEL SPONSORED ADR	3,034	658	(2,376)
11/21/2005	3/22/2012	90 ALCATEL SPONSORED ADR	1,092	219	(872)
8/14/2006	3/22/2012	90 ALCATEL SPONSORED ADR	1,014	219	(795)
1/6/2006	3/22/2012	40 ALCATEL SPONSORED ADR	508	98	(411)
12/2/2005	3/22/2012	40 ALCATEL SPONSORED ADR	498	98	(400)
2/4/2010	3/22/2012	3 E M C CORPORATION MASS	51	87	36
1/28/2011	3/22/2012	16 E M C CORPORATION MASS	381	464	83
7/6/2010	3/22/2012	15 E M C CORPORATION MASS	279	435	156
8/29/2001	3/23/2012	680 KT CORP SPONSORED ADR	14,344	9,807	(4,538)
12/23/2010	3/23/2012	6 COVENTRY HEALTHCARE	160	199	39
3/4/2011	3/23/2012	23 SOLUTIA INC	534	641	108
7/14/2010	3/23/2012	3 CUMMINGS ENGINE COMPANY, INC.	213	366	154
3/23/2011	3/23/2012	62 CHEVRON CORP	6,421	6,765	344
6/20/2008	3/23/2012	1 APPLE COMPUTER INC	181	603	421
3/23/2011	3/26/2012	63 CONCHO RESOURCES INC	6,657	6,362	(295)
1/5/2011	3/26/2012	3 UNITEDHEALTH GROUP INC	108	163	54
1/4/2011	3/26/2012	6 UNITEDHEALTH GROUP INC	216	325	109
12/3/2010	3/26/2012	10 UNITEDHEALTH GROUP INC	369	542	173
10/9/2009	3/27/2012	42 CHECKPOINT SYSTEMS INC	659	468	(191)
2/9/2011	3/28/2012	13 GAFISA SA	154	69	(85)
2/7/2011	3/28/2012	10 GAFISA SA	124	53	(71)
9/29/2010	3/28/2012	18 AVANTAIR INC	341	334	(7)
10/2/2009	3/28/2012	22 BRUKER CORP	225	328	103
1/21/2009	3/28/2012	5 SBA COMMUNICATIONS CORP	89	250	161
11/4/2010	3/28/2012	26 INTUIT INC COM	1,249	1,501	252
10/1/2010	3/29/2012	7 ORACLE CORP \$0.01 DEL	188	202	13
4/16/2010	3/29/2012	127 ORACLE CORP \$0.01 DEL	3,318	3,658	340
7/30/2010	3/30/2012	1 AMAZON COM INC COM	117	207	90
10/18/2010	4/2/2012	30 AVANTAIR INC	670	535	(135)
9/29/2010	4/2/2012	9 AVANTAIR INC	171	161	(10)
9/21/2010	4/2/2012	3 PLAINS EXPLORATION & PRODUCTION CO	80	128	48
1/21/2009	4/2/2012	4 AMETEK INC NEW	85	191	106

2/16/2011	4/2/2012	100 KRAFT FOODS	3,053	3,796	742
11/21/2008	4/3/2012	123 GRUPO TELEVIA SA DE CV	1,707	2,573	866
7/14/2010	4/4/2012	34 MOBILE TELESYSTEMS SPON ADR	693	622	(71)
10/13/2010	4/4/2012	10 MOBILE TELESYSTEMS SPON ADR	229	183	(46)
8/30/2010	4/5/2012	10 SEVEN & HOLDINGS CO LTD	469	587	118
7/2/2008	4/5/2012	30 NISSAN MOTORS	499	649	150
6/12/2008	4/5/2012	60 NISSAN MOTORS	1,075	1,298	223
4/28/2008	4/5/2012	60 NISSAN MOTORS	1,031	1,298	267
8/5/2008	4/5/2012	90 NISSAN MOTORS	1,392	1,947	555
4/23/2008	4/5/2012	290 NISSAN MOTORS	5,002	6,274	1,272
5/13/2008	4/5/2012	475 NISSAN MOTORS	8,745	10,277	1,532
3/3/2010	4/6/2012	0.04 CEMEX S A SPON ADR 5 ORD	0	0	(0)
7/14/2010	4/10/2012	13 PETROLEO BRASILEIRO SA PETRO	470	327	(142)
7/14/2010	4/10/2012	15 PETROLEO BRASILEIRO SA	470	359	(111)
10/28/2010	4/10/2012	15 MOBILE TELESYSTEMS SPON ADR	327	276	(51)
10/13/2010	4/10/2012	1 MOBILE TELESYSTEMS SPON ADR	23	18	(4)
2/7/2011	4/10/2012	13 UNITED TRACTORS ADS	634	887	253
11/2/2004	4/12/2012	2 APPLE COMPUTER INC	50	1,271	1,220
6/17/2010	4/13/2012	7 WILLIAMS-SONOMO INC	197	253	56
8/14/2003	4/16/2012	9 COMPUTER ASSOC INTL COM	222	238	16
10/2/2009	4/16/2012	20 BRUKER CORP	204	280	76
4/1/2010	4/16/2012	40 PFIZER INC DEL PV\$0.05	691	878	187
7/14/2010	4/16/2012	7 LAS VEGAS SANDS CORP	161	425	264
10/15/2003	4/16/2012	26 RAYTHEON CO COM NEW	729	1,339	610
8/14/2003	4/17/2012	82 HARTFORD FINL SVCS COM	4,425	1,662	(2,763)
1/29/2001	4/17/2012	0.86 OI SA	35	13	(22)
1/29/2001	4/17/2012	0.957 OI SA	20	6	(15)
3/15/2011	4/17/2012	1 STARBUCKS CORP	37	60	23
3/16/2011	4/17/2012	2 STARBUCKS CORP	73	121	47
8/14/2003	4/17/2012	8 WELLS FARGO & CO NEW DEL	202	269	66
3/9/2011	4/18/2012	40 KOMATSU LIMITED	1,280	1,148	(132)
5/25/2010	4/19/2012	13 INTERNATIONAL POWER PLC	571	857	287
1/20/2010	4/19/2012	21 INTERNATIONAL POWER PLC	1,072	1,385	313
11/12/2009	4/19/2012	1 PRICELINE COM INC	171	704	533
11/10/2009	4/19/2012	1 PRICELINE COM INC	169	704	534
7/8/2008	4/19/2012	3 APPLE COMPUTER INC	523	1,760	1,237
7/14/2010	4/20/2012	29 PETROLEO BRASILEIRO SA PETRO	1,048	705	(343)
7/14/2010	4/20/2012	28 PETROLEO BRASILEIRO SA	877	655	(222)
11/16/2010	4/20/2012	6 COSAN HOLDINGS	81	83	2
12/16/2010	4/20/2012	15 COSAN HOLDINGS	195	208	13
2/15/2011	4/20/2012	8 COSAN HOLDINGS	98	112	14
4/12/2011	4/20/2012	13 COSAN HOLDINGS	163	182	19
2/15/2011	4/20/2012	24 COSAN HOLDINGS	294	332	38
5/25/2010	4/20/2012	9 INTERNATIONAL POWER PLC	395	597	201
10/27/2008	4/20/2012	5 APPLE COMPUTER INC	489	3,035	2,546
5/4/2006	4/23/2012	120 GENWORTH FINL INC	3,979	729	(3,250)
1/14/2008	4/23/2012	5 GENWORTH FINL INC	119	30	(89)
1/14/2008	4/24/2012	96 GENWORTH FINL INC	2,283	581	(1,702)
1/14/2008	4/24/2012	69 GENWORTH FINL INC	1,641	414	(1,228)
11/3/2010	4/24/2012	28 GENWORTH FINL INC	319	170	(150)
11/9/2010	4/24/2012	16 QUALCOMM INC	776	1,014	238
11/3/2010	4/25/2012	72 GENWORTH FINL INC	821	438	(383)
1/21/2009	4/25/2012	10 MELLANOX TECHNOLOGIES LTD	77	600	523
11/3/2010	4/26/2012	98 GENWORTH FINL INC	1,118	589	(529)
7/14/2010	4/26/2012	11 PETROLEO BRASILEIRO SA PETRO	397	257	(141)

7/23/2009	4/26/2012	4 UNITED TECHS CORP COM	219	320	101
9/15/2009	4/26/2012	15 UNITED TECHS CORP COM	926	1,201	274
3/16/2011	4/26/2012	17 STARBUCKS CORP	624	985	361
11/3/2010	4/27/2012	30 GENWORTH FINL INC	342	182	(160)
11/4/2010	4/27/2012	18 GENWORTH FINL INC	207	109	(98)
3/18/2009	4/27/2012	4 MERCK&CO INC	59	153	94
3/23/2009	4/27/2012	41 MERCK&CO INC	1,105	1,571	466
11/16/2010	4/30/2012	78 JUNIPER NETWORKS INC	2,689	1,585	(1,104)
3/9/2011	4/30/2012	37 JUNIPER NETWORKS INC	1,626	752	(874)
12/8/2010	4/30/2012	33 GENWORTH FINL INC	412	193	(219)
12/9/2010	4/30/2012	31 GENWORTH FINL INC	385	181	(204)
11/8/2010	4/30/2012	23 GENWORTH FINL INC	265	135	(131)
11/4/2010	4/30/2012	17 GENWORTH FINL INC	196	99	(96)
1/31/2011	4/30/2012	19 STARWOOD HOTELS & RESORTS	1,177	1,097	(80)
3/23/2011	4/30/2012	12 NATIONAL OILWELL VARCO INC	947	915	(32)
10/19/2010	4/30/2012	9 EOG RES INC COM	891	946	56
9/7/2010	4/30/2012	1 AMAZON COM INC COM	129	194	64
12/1/2009	4/30/2012	6.8572 MOTOROLA SOLUTIONS INC	228	352	124
8/30/2010	4/30/2012	2 AMAZON COM INC COM	250	387	137
2/1/2010	4/30/2012	6.57142 MOTOROLA SOLUTIONS INC	168	337	169
3/3/2011	4/30/2012	129 MARATHON OIL CORP	3,585	3,780	196
7/30/2010	4/30/2012	3 AMAZON COM INC COM	350	581	231
12/2/2009	4/30/2012	13.4286 MOTOROLA SOLUTIONS INC	446	689	243
1/21/2009	4/30/2012	9 HAIN CELESTIAL GROUP INC	147	415	268
1/29/2010	4/30/2012	38.1428 MOTOROLA SOLUTIONS INC	952	1,957	1,004
3/19/2009	4/30/2012	52 BAIDU INC	853	6,893	6,040
12/10/2010	5/1/2012	45 GENWORTH FINL INC	571	266	(305)
3/28/2011	5/1/2012	21 BANCO BRADESCO S/A ADS	407	332	(75)
1/6/2011	5/1/2012	9 BANCO BRADESCO S/A ADS	187	142	(44)
12/9/2010	5/1/2012	5 GENWORTH FINL INC	62	30	(33)
12/13/2010	5/1/2012	4 GENWORTH FINL INC	52	24	(28)
10/15/2003	5/1/2012	2 RAYTHEON CO COM NEW	56	108	52
4/19/2011	5/1/2012	4 GNC HOLDINGS INC CL A	73	160	88
1/21/2009	5/1/2012	4 SOLERA HOLDINGS INC	89	184	94
9/7/2010	5/1/2012	3 AMAZON COM INC COM	388	587	199
8/30/2010	5/1/2012	30 SEVEN & HOLDINGS CO LTD	1,407	1,788	381
12/13/2010	5/2/2012	44 GENWORTH FINL INC	573	262	(311)
12/14/2010	5/2/2012	12 GENWORTH FINL INC	156	71	(85)
10/15/2003	5/2/2012	24 RAYTHEON CO COM NEW	673	1,295	622
9/10/2010	5/2/2012	26 MONSTER BEVERAGE CORPORATION	613	1,704	1,091
7/14/2010	5/3/2012	31 ITAU UNIBANCO HOLDINGS SA	663	486	(177)
2/17/2011	5/3/2012	2 GOOGLE INC CL A	1,257	1,212	(45)
3/1/2011	5/3/2012	2 GOOGLE INC CL A	1,222	1,212	(10)
1/14/2011	5/3/2012	8 COVENTRY HEALTHCARE	235	241	6
12/23/2010	5/3/2012	6 COVENTRY HEALTHCARE	160	180	20
3/25/2009	5/3/2012	6 MEDICIS PHARMACEUTICAL CORP	74	227	153
10/21/2010	5/7/2012	9 NAPPERS LTD	483	546	64
4/5/2011	5/7/2012	13 TENCENT HOLDINGS LTD ADS	318	408	89
11/8/2010	5/7/2012	25 CHECK POINT SOFTWARE LTD	1,074	1,461	388
4/5/2011	5/8/2012	30 OPEN TEXT CORP	1,852	1,523	(330)
6/17/2010	5/8/2012	2 INTERACTIVE	47	102	55
9/30/2010	5/8/2012	11 INTERACTIVE	294	559	265
10/19/2010	5/10/2012	59 GERDAU SA	783	498	(286)
9/29/2010	5/10/2012	11 ACME PACKET INC	422	287	(135)
11/10/2010	5/10/2012	27 GERDAU SA	360	228	(132)

12/22/2010	5/10/2012	24 GERDAU SA	322	203	(119)
4/18/2011	5/10/2012	16 GERDAU SA	193	135	(58)
11/30/2010	5/10/2012	10 GERDAU SA	124	84	(40)
8/10/2010	5/10/2012	1 ACME PACKET INC	31	26	(5)
8/27/2009	5/10/2012	7 SIRONA DENTAL SYSTEMS INC	189	344	156
4/21/2011	5/11/2012	5 HERTZ GLOBAL HOLDINGS INC	83	74	(9)
11/5/2010	5/11/2012	1 UNION PACIFIC CORP	89	112	22
7/15/2010	5/11/2012	1 CUMMINGS ENGINE COMPANY, INC.	71	103	33
4/29/2010	5/11/2012	1 PRECISION CASTPARTS CORP	135	170	36
3/23/2011	5/14/2012	15 NATIONAL OILWELL VARCO INC	1,184	1,015	(169)
1/7/2011	5/15/2012	22 CHINA SHENHUA ENERGY CO LTD ADS	956	891	(64)
2/3/2011	5/17/2012	1 OCCIDENTAL PETE CORP	96	82	(14)
10/19/2010	5/17/2012	4 OCCIDENTAL PETE CORP	338	328	(10)
10/14/2010	5/17/2012	1 OCCIDENTAL PETE CORP	84	82	(2)
8/16/2010	5/18/2012	16 BORGWARNER INC	718	1,209	491
5/16/2011	5/21/2012	15 CHINA SHENHUA ENERGY CO LTD ADS	683	569	(114)
3/30/2010	5/21/2012	5 WYNDHAM WORLDWIDE CORP	128	252	124
2/27/2009	5/21/2012	7 CHURCH & DWIGHT INC COM	174	380	206
10/9/2009	5/21/2012	79 DELPHI FINANCIAL GROUP INC	1,867	3,466	1,599
4/26/2011	5/22/2012	100 BG GROUP PLC ADS	2,517	1,988	(529)
4/26/2011	5/22/2012	25 BG GROUP PLC ADS	629	497	(132)
7/14/2010	5/22/2012	5 CUMMINGS ENGINE COMPANY, INC	354	486	132
10/27/2008	5/22/2012	2 APPLE COMPUTER INC	195	1,066	871
1/31/2011	5/23/2012	29 STARWOOD HOTELS & RESORTS	1,796	1,497	(299)
10/29/2010	5/23/2012	9 FOCUS MEDIA HLDG LTD	220	190	(31)
9/27/2010	5/23/2012	2 FOCUS MEDIA HLDG LTD	43	42	(1)
2/16/2011	5/23/2012	4 MICROS SYSTEMS INC	194	214	20
3/15/2011	5/23/2012	3 UNITED NATURAL FOODS INC	128	149	21
9/7/2010	5/23/2012	1 AMAZON COM INC COM	129	214	85
1/25/2011	5/23/2012	2 CATALYST HEALTH SOLUTIONS INC	87	173	86
1/21/2009	5/23/2012	6 AMETEK INC NEW	127	291	164
7/14/2010	5/24/2012	30 ITAU UNIBANCO HOLDINGS SA	642	420	(222)
9/7/2010	5/24/2012	1 AMAZON COM INC COM	129	219	89
5/2/2011	5/24/2012	4 AMAZON COM INC COM	782	874	92
4/8/2011	5/24/2012	3 AMAZON COM INC COM	557	656	99
4/1/2010	5/24/2012	34 PFIZER INC DEL PV\$0.05	587	766	178
4/20/2011	5/24/2012	2 MASTERCARD INC	533	812	279
4/12/2011	5/24/2012	2 MASTERCARD INC	529	812	283
5/19/2003	5/25/2012	0.68218 WOLTERS KLUWER	7	10	3
1/25/2011	5/25/2012	2 CATALYST HEALTH SOLUTIONS INC	87	175	88
1/21/2009	5/25/2012	7 AMETEK INC NEW	149	346	198
4/21/2011	5/25/2012	3 MASTERCARD INC	796	1,238	442
12/20/2010	5/29/2012	4 WILLIAMS-SONOMO INC	139	141	2
6/17/2010	5/29/2012	4 WILLIAMS-SONOMO INC	113	141	28
3/30/2010	5/29/2012	3 WYNDHAM WORLDWIDE CORP	77	146	69
1/21/2009	5/29/2012	6 MELLANOX TECHNOLOGIES LTD	46	348	302
2/7/2011	6/6/2012	6 UNITED TRACTORS ADS	293	286	(7)
5/25/2011	6/6/2012	1 UNITED TRACTORS ADS	52	48	(4)
5/25/2011	6/6/2012	3 ALIGN TECHNOLOGY INC	72	89	17
2/27/2009	6/6/2012	2 CHURCH & DWIGHT INC COM	50	106	56
2/3/2011	6/8/2012	2 OCCIDENTAL PETE CORP	193	161	(32)
	6/8/2012	A. E. Finley Tenn	-	7,591	7,591
5/25/2011	6/11/2012	8 UNITED TRACTORS ADS	416	387	(30)
12/11/2009	6/11/2012	0 33 LAM RESEARCH CORP COM	7	5	(2)
8/14/2003	6/11/2012	65 BARRICK GOLD CORP COM	1,201	2,617	1,416

1/25/2011	6/12/2012	28 ATMEL CORP	373	200	(172)
1/14/2011	6/12/2012	12 ATMEL CORP	166	86	(80)
12/3/2010	6/12/2012	20 MOBILE TELESYSTEMS SPON ADR	419	365	(54)
10/29/2010	6/12/2012	7 FOCUS MEDIA HLDG LTD	171	150	(22)
10/28/2010	6/12/2012	1 MOBILE TELESYSTEMS SPON ADR	22	18	(4)
4/4/2011	6/12/2012	3 CYTEC INDUSTRIES INC	165	180	15
9/27/2010	6/12/2012	4 PETSMART INC	138	264	126
9/30/2010	6/12/2012	55 SEVEN & HOLDINGS CO LTD	2,577	3,291	714
2/2/2010	6/12/2012	42 COACH INC COM	1,477	2,575	1,098
8/30/2010	6/12/2012	135 SEVEN & HOLDINGS CO LTD	6,332	8,077	1,746
12/20/2010	6/13/2012	7 WILLIAMS-SONOMO INC	243	242	(1)
4/2/2007	6/13/2012	105 SWISSCOM AG ADS	3,763	3,844	81
8/2/2010	6/13/2012	55 BAXTER INTL INC COM	2,422	2,781	360
6/21/2007	6/13/2012	170 SWISSCOM AG ADS	5,841	6,223	382
7/14/2010	6/14/2012	16 PETROLEO BRASILEIRO SA	501	291	(211)
3/30/2010	6/18/2012	5 WYNDHAM WORLDWIDE CORP	128	253	125
3/30/2011	6/19/2012	56 ATMEL CORP	769	379	(391)
1/5/2011	6/19/2012	45 CHINA CONTR BK CORP	804	590	(214)
5/9/2011	6/19/2012	4 OCCIDENTAL PETE CORP	434	334	(100)
1/25/2011	6/19/2012	12 ATMEL CORP	160	81	(79)
12/23/2010	6/19/2012	7 CHINA CONTR BK CORP	125	92	(33)
2/3/2011	6/19/2012	2 OCCIDENTAL PETE CORP	193	167	(26)
1/5/2011	6/20/2012	35 CHINA CONTR BK CORP	626	470	(156)
7/14/2010	6/20/2012	19 AMERICA MOVIL SAB DE CV ADR SERIES L	468	454	(13)
2/27/2009	6/20/2012	4 CHURCH & DWIGHT INC COM	100	213	114
6/5/2007	6/21/2012	105 GLAXOSMITHKLINE PLC ADR	5,442	4,694	(748)
4/16/2007	6/21/2012	15 GLAXOSMITHKLINE PLC ADR	843	671	(172)
3/1/2011	6/21/2012	6 EOG RES INC COM	666	570	(97)
5/9/2011	6/21/2012	3 OCCIDENTAL PETE CORP	325	249	(76)
11/10/2010	6/21/2012	11 BECTON, DICKINSON AND CO	856	808	(49)
5/11/2011	6/21/2012	2 OCCIDENTAL PETE CORP	213	166	(47)
10/19/2010	6/21/2012	7 EOG RES INC COM	693	665	(28)
9/23/2010	6/21/2012	4 SIGNATURE BANK NEW YORK NY	155	238	83
1/21/2009	6/21/2012	5 AMETEK INC NEW	106	256	150
6/19/2009	6/21/2012	48 BECTON, DICKINSON AND CO	3,223	3,524	301
8/26/2009	6/22/2012	250 ENI S P A SPONSORED ADR	11,695	10,298	(1,397)
6/18/2009	6/22/2012	100 ENI S P A SPONSORED ADR	4,854	4,119	(735)
6/3/2009	6/22/2012	40 ENI S P A SPONSORED ADR	1,926	1,648	(278)
6/22/2009	6/22/2012	20 ENI S P A SPONSORED ADR	953	824	(129)
7/6/2009	6/22/2012	10 ENI S P A SPONSORED ADR	470	412	(58)
4/20/2011	6/22/2012	11 CUBIST PHARMACEUTICALS INC	349	444	95
5/17/2011	6/25/2012	10 PROCTER & GAMBLE CO	661	601	(59)
7/6/2009	6/25/2012	12 OPTIMER PHARMACEUTICALS INC	177	183	6
7/14/2010	6/25/2012	17 TAIWAN SEMICON ADS	172	239	67
1/21/2009	6/25/2012	3 SBA COMMUNICATIONS CORP	53	163	109
1/21/2009	6/25/2012	2 MELLANOX TECHNOLOGIES LTD	15	142	127
12/4/2007	6/25/2012	330 KINGFISHER PLC-SPONS	2,165	2,942	777
7/14/2010	6/26/2012	27 GAZPROM O A O	271	256	(15)
10/1/2010	6/26/2012	68 ORACLE CORP \$0.01 DEL	1,829	1,890	61
6/15/2011	6/27/2012	1 ALIGN TECHNOLOGY INC	23	32	8
5/31/2011	6/27/2012	9 HMS HOLDINGS CORP	233	254	21
5/25/2011	6/27/2012	8 ALIGN TECHNOLOGY INC	193	256	63
5/11/2011	6/28/2012	10 OCCIDENTAL PETE CORP	1,066	771	(295)
5/12/2011	6/28/2012	3 OCCIDENTAL PETE CORP	324	231	(92)
5/14/2010	6/28/2012	3 MACERICH CO (THE)	131	169	39

6/10/2011	6/29/2012	5 LAS VEGAS SANDS CORP	203	214	12
5/31/2011	6/29/2012	12 HMS HOLDINGS CORP	311	330	20
9/21/2010	6/29/2012	9 PLAINS EXPLORATION & PRODICTION CO	241	279	39
5/14/2010	7/2/2012	2 MACERICH CO (THE)	87	114	26
8/14/2003	7/2/2012	44 AON CORP COM	987	2,023	1,037
6/28/2011	7/3/2012	9 CATALYST HEALTH SOLUTIONS INC	468	252	(216)
6/15/2011	7/3/2012	3 CATALYST HEALTH SOLUTIONS INC	157	84	(73)
4/1/2010	7/3/2012	20 PFIZER INC DEL PV\$0.05	346	447	102
3/30/2010	7/3/2012	5 WYNDHAM WORLDWIDE CORP	128	254	126
5/5/2011	7/3/2012	21 WYNDHAM WORLDWIDE CORP	739	1,065	326
1/21/2009	7/3/2012	19 AMETEK INC NEW	403	917	513
6/30/2011	7/5/2012	14 RIVERBED TECHNOLOGY INC	511	224	(287)
12/15/2010	7/5/2012	5 RIVERBED TECHNOLOGY INC	186	80	(106)
7/14/2010	7/5/2012	38 GAZPROM O A O	381	356	(25)
5/6/2011	7/5/2012	160 *** VODAFONE GROUP PLC SPONS	4,507	4,522	15
2/27/2009	7/5/2012	10 CHURCH & DWIGHT INC COM	249	551	302
3/15/2011	7/6/2012	4 UNITED NATURAL FOODS INC	171	221	50
11/16/2010	7/6/2012	23 MCDONALDS CORP COM	1,829	2,023	194
4/29/2010	7/6/2012	39 MEAD JOHNSON NUTRITION CO	2,102	3,090	988
8/6/2010	7/6/2012	79 MCDONALDS CORP COM	5,565	6,949	1,384
9/16/2010	7/6/2012	10 CHIPOTLE MEXICAN GRILL INC	1,685	3,817	2,132
11/14/2007	7/9/2012	11 LOEWS CORPORATION	505	455	(50)
11/14/2007	7/10/2012	2 LOEWS CORPORATION	92	82	(10)
5/31/2011	7/10/2012	27 YUM BRANDS INC	1,508	1,751	243
5/23/2011	7/11/2012	35 INFORMATICA CORPORATION	1,911	1,070	(840)
4/30/2010	7/13/2012	21 JOHNSON AND JOHNSON COM	1,354	1,426	72
9/29/2009	7/13/2012	12 JOHNSON AND JOHNSON COM	729	815	86
10/24/2008	7/13/2012	32 JOHNSON AND JOHNSON COM	2,054	2,172	118
6/17/2010	7/13/2012	25 JOHNSON AND JOHNSON COM	1,467	1,697	230
9/24/2009	7/13/2012	33 JOHNSON AND JOHNSON COM	2,003	2,240	237
3/10/2009	7/13/2012	35 JOHNSON AND JOHNSON COM	1,678	2,376	698
10/21/2010	7/16/2012	5 GOOGLE INC CL A	3,088	2,861	(226)
4/13/2010	7/16/2012	10 SUMITOMO CHEMICAL CO LTD	263	143	(120)
2/2/2010	7/16/2012	14 MEAD JOHNSON NUTRITION CO	634	1,075	441
1/11/2010	7/16/2012	30 MEAD JOHNSON NUTRITION CO	1,334	2,303	968
4/13/2010	7/17/2012	19 SUMITOMO CHEMICAL CO LTD	500	265	(235)
6/29/2011	7/17/2012	8 SUPERIOR ENERGY SERVICES INC	282	151	(131)
5/2/2011	7/17/2012	6 SUPERIOR ENERGY SERVICES INC	237	113	(123)
5/24/2011	7/17/2012	29 INTEL CORP	678	717	38
2/16/2010	7/17/2012	45 MERCK&CO INC	1,638	1,933	295
12/6/2010	7/17/2012	45 MERCK&CO INC	1,566	1,933	367
9/24/2009	7/17/2012	38 MERCK&CO INC	1,212	1,632	420
9/21/2009	7/17/2012	28 MERCK&CO INC	487	1,203	715
3/18/2009	7/17/2012	146 MERCK&CO INC	2,160	6,271	4,111
5/24/2011	7/18/2012	33 INTEL CORP	772	830	58
5/24/2011	7/18/2012	79 INTEL CORP	1,848	1,988	139
5/31/2011	7/18/2012	22 YUM BRANDS INC	1,229	1,419	190
12/19/2007	7/19/2012	15 APACHE CORP	1,588	1,249	(339)
2/22/2010	7/19/2012	12 APACHE CORP	1,244	999	(244)
11/13/2007	7/19/2012	5 APACHE CORP	535	416	(118)
9/13/2005	7/19/2012	4 VIACOM INC CL B	137	189	51
9/23/2010	7/19/2012	4 SIGNATURE BANK NEW YORK NY	155	246	91
2/2/2010	7/19/2012	15 MEAD JOHNSON NUTRITION CO	679	1,089	410
2/25/2011	7/20/2012	25 HELLMERICH & PAYNE INC	1,549	1,079	(470)
6/30/2011	7/20/2012	26 TYSON FOODS INC CL A	493	397	(96)

11/22/2010	7/20/2012	7.475 SUPERIOR ENERGY SERVICES INC	184	145	(40)
4/13/2010	7/20/2012	3 SUMITOMO CHEMICAL CO LTD	79	42	(37)
7/6/2010	7/20/2012	55 E M C CORPORATION MASS	1,021	1,266	244
11/14/2007	7/23/2012	4 LOEWS CORPORATION	184	164	(19)
11/24/2010	7/23/2012	5 SPX CORP	327	313	(14)
8/19/2010	7/23/2012	2 SPX CORP	118	125	7
7/14/2011	7/23/2012	2 MONSANTO CO NEW DEL COM	150	172	23
5/21/2010	7/23/2012	5 TRIMBLE NAVIGATION LTD	155	216	61
7/13/2011	7/23/2012	6 MONSANTO CO NEW DEL COM	450	517	68
1/21/2009	7/23/2012	5 SOLERA HOLDINGS INC	112	196	84
4/1/2010	7/23/2012	15 PFIZER INC DEL PV\$0.05	259	354	95
10/8/2008	7/23/2012	29 LOEWS CORPORATION	1,052	1,191	139
7/7/2008	7/23/2012	4 WEX INC COM	98	258	160
1/21/2009	7/23/2012	4 MELLANOX TECHNOLOGIES LTD	31	265	234
4/19/2010	7/23/2012	84 PFIZER INC DEL PV\$0.05	1,432	1,984	552
10/8/2008	7/24/2012	31 LOEWS CORPORATION	1,125	1,272	147
11/16/2010	7/24/2012	32 LOCKHEED MARTIN CORP	2,242	2,819	577
11/10/2009	7/24/2012	55 CVS CORP DELAWARE COM	1,583	2,541	958
2/17/2011	7/25/2012	13 BARNES GROUP	283	299	15
3/16/2009	7/25/2012	12 VISTAPRINT N V	296	398	102
11/30/1992	7/26/2012	0.11664 DUKE ENERGY CORP NEW	2	49	47
5/3/2010	7/26/2012	44 NEXEN INC	1,087	1,144	57
11/24/2009	7/27/2012	115 OI SA	1,933	607	(1,326)
1/29/2001	7/27/2012	102.108 OI SA	1,370	539	(831)
6/16/2011	7/27/2012	49 TIM PARTICIPACOES SA	1,392	1,006	(386)
4/25/2001	7/27/2012	57.8916 OI SA	420	306	(115)
10/27/2008	7/30/2012	6 APPLE COMPUTER INC	586	3,429	2,843
12/8/2010	7/31/2012	10 MOBILE TELESYSTEMS SPON ADR	213	182	(32)
12/3/2010	7/31/2012	4 MOBILE TELESYSTEMS SPON ADR	84	73	(11)
7/14/2010	8/1/2012	19 VALE SA	492	348	(144)
1/5/2011	8/1/2012	19 CHINA CONTR BK CORP	340	241	(99)
2/11/2011	8/1/2012	8 CHINA CONTR BK CORP	140	101	(38)
10/8/2010	8/1/2012	10 AMERICA MOVIL SAB DE CV ADR SERIES L	274	266	(8)
10/15/2010	8/1/2012	1 AMERICA MOVIL SAB DE CV ADR SERIES L	28	27	(1)
7/14/2010	8/1/2012	5 AMERICA MOVIL SAB DE CV ADR SERIES L	123	133	10
1/21/2009	8/1/2012	1 IHS INC	46	111	65
1/21/2009	8/1/2012	9 LKQ CORP	103	322	219
6/21/2007	8/1/2012	445 SWISSCOM AG ADS	15,290	17,882	2,591
9/3/2010	8/2/2012	22 CLIFFS NATURAL RESOURCES INC	1,284	865	(419)
10/12/2010	8/2/2012	14 BARRICK GOLD CORP COM	666	455	(211)
3/19/2009	8/2/2012	26 BARRICK GOLD CORP COM	770	845	75
9/22/2008	8/2/2012	3 NOBLE ENERGY INC COM	174	268	94
9/19/2008	8/2/2012	8 NOBLE ENERGY INC COM	434	714	280
4/11/2007	8/3/2012	360 SK TELECOM LTD SPON ADR	8,434	5,033	(3,402)
8/8/2005	8/3/2012	95 SK TELECOM LTD SPON ADR	2,063	1,328	(735)
8/22/2006	8/3/2012	75 SK TELECOM LTD SPON ADR	1,673	1,048	(625)
8/25/2006	8/3/2012	60 SK TELECOM LTD SPON ADR	1,328	839	(489)
9/22/2006	8/3/2012	40 SK TELECOM LTD SPON ADR	917	559	(358)
5/18/2009	8/3/2012	0.12 CARREFOUR SA	1	0	(1)
8/1/2011	8/3/2012	17 LYONDELLBASELL INDUSTRIES NV	646	757	110
9/22/2008	8/3/2012	4 NOBLE ENERGY INC COM	231	357	125
11/9/2009	8/3/2012	6 ALLERGAN INC COM	348	506	158
2/10/2010	8/3/2012	13 ALLERGAN INC COM	746	1,095	349
11/4/2010	8/3/2012	36 ALLERGAN INC COM	2,670	3,033	363
7/9/2009	8/6/2012	5 WOODWARD GOVERNOR COMPANY	91	166	76

9/22/2008	8/6/2012	11 NOBLE ENERGY INC COM	636	974	337
11/4/2008	8/7/2012	39 COACH INC COM	760	1,938	1,177
9/22/2008	8/9/2012	4 NOBLE ENERGY INC COM	231	350	119
12/9/2010	8/9/2012	30 MEAD JOHNSON NUTRITION CO	1,845	2,189	344
11/16/2010	8/9/2012	7 CHIPOTLE MEXICAN GRILL INC	1,651	2,045	394
5/2/2011	8/9/2012	122 UNITEDHEALTH GROUP INC	5,775	6,243	469
4/29/2010	8/9/2012	63 MEAD JOHNSON NUTRITION CO	3,396	4,597	1,201
9/16/2010	8/9/2012	13 CHIPOTLE MEXICAN GRILL INC	2,191	3,799	1,608
9/22/2008	8/10/2012	3 NOBLE ENERGY INC COM	174	268	94
11/16/2007	8/13/2012	6 SANOFI-AVENTIS SPONSORED ADR	276	248	(27)
11/15/2007	8/13/2012	4 SANOFI-AVENTIS SPONSORED ADR	180	166	(14)
3/10/2008	8/13/2012	7 SANOFI-AVENTIS SPONSORED ADR	260	290	30
8/1/2011	8/14/2012	7 NATIONAL OILWELL VARCO INC	557	539	(18)
4/7/2011	8/14/2012	6 TENCENT HOLDINGS LTD ADS	150	185	34
4/5/2011	8/14/2012	7 TENCENT HOLDINGS LTD ADS	171	215	44
1/21/2009	8/14/2012	2 MELLANOX TECHNOLOGIES LTD	15	221	205
3/16/2010	8/14/2012	1 PRICELINE COM INC	240	558	318
3/29/2010	8/14/2012	3 PRICELINE COM INC	729	1,674	944
1/21/2009	8/15/2012	3 CONCUR TECHNOLOGIES INC	87	203	116
7/14/2010	8/16/2012	25 YANZHOU COAL MINING CO LTD	506	414	(92)
4/13/2010	8/16/2012	7 SUMITOMO CHEMICAL CO LTD	184	95	(89)
9/10/2010	8/16/2012	26 MONSTER BEVERAGE CORPORATION	613	1,388	775
8/1/2011	8/17/2012	38 YANZHOU COAL MINING CO LTD	1,450	604	(846)
4/13/2010	8/17/2012	11 SUMITOMO CHEMICAL CO LTD	289	148	(142)
4/13/2010	8/20/2012	7 SUMITOMO CHEMICAL CO LTD	184	93	(91)
4/22/2009	8/20/2012	11 HOLCIM LTD	100	133	33
6/7/2011	8/20/2012	17 MEAD JOHNSON NUTRITION CO	1,133	1,239	105
4/13/2010	8/21/2012	13 SUMITOMO CHEMICAL CO LTD	342	173	(169)
4/29/2010	8/21/2012	1 SUMITOMO CHEMICAL CO LTD	25	13	(12)
4/22/2009	8/21/2012	9 HOLCIM LTD	81	109	27
9/30/2010	8/21/2012	10 SEVEN & HOLDINGS CO LTD	469	659	191
11/30/1992	8/21/2012	16479 DUKE ENERGY CORP NEW	353,628	1,097,867	744,240
11/30/1992	8/21/2012	21521 DUKE ENERGY CORP NEW	417,764	1,433,783	1,016,019
4/29/2010	8/22/2012	22 SUMITOMO CHEMICAL CO LTD	556	301	(254)
12/8/2010	8/22/2012	4 MOBILE TELESYSTEMS SPON ADR	85	75	(10)
12/14/2010	8/22/2012	7 MOBILE TELESYSTEMS SPON ADR	141	131	(10)
4/22/2009	8/22/2012	5 HOLCIM LTD	45	61	16
11/10/2010	8/22/2012	6 QUALCOMM INC	289	380	91
4/29/2010	8/23/2012	11 SUMITOMO CHEMICAL CO LTD	278	153	(125)
10/18/2010	8/23/2012	12 TIME WARNER INC NEW	379	515	136
10/7/2010	8/24/2012	40 YANZHOU COAL MINING CO LTD	1,037	613	(425)
4/29/2010	8/24/2012	7 SUMITOMO CHEMICAL CO LTD	177	97	(80)
7/14/2010	8/24/2012	2 YANZHOU COAL MINING CO LTD	40	31	(10)
7/14/2010	8/24/2012	3 CNOOC LTD	505	585	79
5/4/2011	8/27/2012	17 ILUMINA INC	1,211	710	(500)
4/29/2010	8/27/2012	27 SUMITOMO CHEMICAL CO LTD	682	374	(308)
3/21/2011	8/27/2012	6 ILUMINA INC	382	251	(131)
11/5/2010	8/27/2012	1 UNION PACIFIC CORP	89	124	34
5/26/2011	8/28/2012	17 SILVER STANDARD RESOURCES INC.	472	251	(220)
5/17/2011	8/28/2012	11 SILVER STANDARD RESOURCES INC.	318	163	(156)
6/1/2011	8/28/2012	2 SILVER STANDARD RESOURCES INC.	58	30	(28)
5/3/2010	8/28/2012	12 NEXEN INC	297	309	13
3/17/2010	8/28/2012	16 DANA HOLDING CORP	194	219	25
6/14/2010	8/28/2012	7 ANN TAYLOR STORES CORPORATION	148	244	96
7/1/2010	8/28/2012	6 ANN TAYLOR STORES CORPORATION	105	209	104

7/7/2008	8/28/2012	4 WEX INC COM	98	256	158
6/3/2011	8/28/2012	19 MONSANTO CO NEW DEL COM	1,344	1,639	294
2/2/2011	8/29/2012	30 AUTODESK INC DEL PV\$0 01	1,204	906	(298)
5/3/2010	8/29/2012	12 NEXEN INC	297	308	12
8/26/2011	8/29/2012	65 AUTODESK INC DEL PV\$0.01	1,591	1,962	371
2/16/2011	8/30/2012	5 MICROS SYSTEMS INC	243	259	16
8/18/2011	8/30/2012	5 UNITED RENTALS INC	86	159	72
1/21/2009	8/31/2012	5 HAIN CELESTIAL GROUP INC	82	350	268
3/15/2011	9/4/2012	4 VISTAPRINT N V	199	148	(51)
12/14/2010	9/4/2012	20 MOBILE TELESYSTEMS SPON ADR	403	365	(38)
12/20/2010	9/4/2012	11 MOBILE TELESYSTEMS SPON ADR	223	201	(22)
12/15/2010	9/4/2012	12 MOBILE TELESYSTEMS SPON ADR	239	219	(20)
1/4/2011	9/4/2012	3 MOBILE TELESYSTEMS SPON ADR	62	55	(7)
12/29/2010	9/4/2012	3 MOBILE TELESYSTEMS SPON ADR	61	55	(6)
3/16/2009	9/4/2012	1 VISTAPRINT N V	25	37	12
7/9/2009	9/4/2012	5 WOODWARD GOVERNOR COMPANY	91	175	85
1/14/2011	9/4/2012	7 COVENTRY HEALTHCARE	206	293	87
8/23/2010	9/4/2012	80 INTEL CORP	1,572	1,971	399
8/1/2011	9/5/2012	30 FOSTER WHEELER AG COM	801	638	(163)
1/4/2011	9/5/2012	1 BAIDU INC	98	114	15
6/18/2010	9/5/2012	7 BAIDU INC	522	795	273
9/24/2008	9/6/2012	82.24 AU OPTRONICS CORP	954	248	(706)
4/11/2011	9/6/2012	102 COMERICA INC COM	3,805	3,142	(663)
4/14/2008	9/6/2012	13.76 AU OPTRONICS CORP	229	41	(188)
6/15/2011	9/6/2012	4 ALIGN TECHNOLOGY INC	94	136	42
2/28/2011	9/6/2012	5 GARTNER INC	190	246	56
9/21/2010	9/6/2012	6 PLAINS EXPLORATION & PRODUCTION CO	160	235	74
6/30/2011	9/7/2012	126 TYSON FOODS INC CL A	2,387	1,999	(389)
8/15/2011	9/7/2012	50 TYSON FOODS INC CL A	819	793	(26)
11/8/2010	9/7/2012	39 CHECK POINT SOFTWARE LTD	1,675	1,795	120
10/7/2010	9/10/2012	21 YANZHOU COAL MINING CO LTD	545	280	(264)
11/2/2010	9/10/2012	4 YANZHOU COAL MINING CO LTD	117	53	(64)
8/18/2011	9/11/2012	25 HELLMERICH & PAYNE INC	1,489	1,131	(358)
3/15/2011	9/11/2012	12 VISTAPRINT N V	598	424	(174)
2/25/2011	9/11/2012	10 HELLMERICH & PAYNE INC	620	452	(167)
1/11/2011	9/11/2012	9 MOBILE TELESYSTEMS SPON ADR	184	175	(10)
1/6/2011	9/11/2012	4 MOBILE TELESYSTEMS SPON ADR	83	78	(5)
1/4/2011	9/11/2012	4 MOBILE TELESYSTEMS SPON ADR	82	78	(4)
1/14/2011	9/11/2012	1 COVENTRY HEALTHCARE	29	42	12
9/27/2010	9/11/2012	2 PETSMART INC	69	143	74
8/8/2011	9/11/2012	12 COVENTRY HEALTHCARE	370	498	128
5/15/2006	9/11/2012	15 UNILEVER N V N Y SHS NEW	348	535	187
10/9/2009	9/11/2012	223 ARRIS GROUP INC	2,577	3,089	512
5/9/2005	9/12/2012	390 STMICROELECTRONICS	5,644	2,254	(3,390)
11/14/2006	9/12/2012	15 SANOFI-AVENTIS SPONSORED ADR	642	634	(8)
1/14/2011	9/12/2012	8 MOBILE TELESYSTEMS SPON ADR	164	160	(4)
1/21/2011	9/12/2012	6 MOBILE TELESYSTEMS SPON ADR	124	120	(4)
1/11/2011	9/12/2012	2 MOBILE TELESYSTEMS SPON ADR	41	40	(1)
5/12/2009	9/12/2012	2 IMPERIAL TOBACCO GROUP PLC	93	148	55
8/14/2003	9/12/2012	13 PHILIP MORRIS INTL INC	247	1,153	907
11/2/2010	9/13/2012	16 YANZHOU COAL MINING CO LTD	469	230	(239)
11/16/2010	9/13/2012	8 AUTOZONE INC	2,003	2,942	939
5/2/2011	9/13/2012	182 COMPANHIA DE BEBIDAS AMERICAS ADS	5,842	6,805	963
4/20/2009	9/13/2012	17 AUTOZONE INC	2,718	6,251	3,534
3/3/2010	9/13/2012	125 CERNER CORPORATION	5,208	9,305	4,097

8/1/2011	9/14/2012	462 GREAT BASIN GOLD LTD CI A	941	116	(826)
9/13/2005	9/14/2012	21 VIACOM INC CL B	721	1,071	350
6/19/2006	9/14/2012	11 PHILIP MORRIS INTL INC	373	977	604
9/13/2005	9/17/2012	14 VIACOM INC CL B	481	712	232
5/12/2009	9/18/2012	1 IMPERIAL TOBACCO GROUP PLC	47	74	27
1/9/2006	9/18/2012	4 VIACOM INC CL B	168	206	38
9/13/2005	9/18/2012	3 VIACOM INC CL B	103	154	51
11/10/2010	9/18/2012	4 QUALCOMM INC	193	256	63
8/1/2011	9/18/2012	11 LYONDELLBASELL INDUSTRIES NV	418	563	145
7/6/2011	9/19/2012	7 ST MARY LAND & EXPLORATION	516	398	(118)
11/10/2004	9/19/2012	0.884 AEGON N V ORD AMER REG	9	5	(4)
5/12/2009	9/19/2012	2 IMPERIAL TOBACCO GROUP PLC	93	149	56
9/27/2010	9/19/2012	2 PETSMART INC	69	139	70
9/22/2008	9/19/2012	10 NOBLE ENERGY INC COM	579	969	390
11/12/2009	9/20/2012	1 PRICELINE COM INC	171	645	474
10/9/2009	9/20/2012	23 AMERIGROUP CORP	495	2,092	1,598
3/9/2011	9/24/2012	4 COGNIZANT TECHNOLOGY SOLUTIONS	305	275	(30)
3/10/2011	9/24/2012	1 COGNIZANT TECHNOLOGY SOLUTIONS	76	69	(8)
10/13/2010	9/24/2012	4 LUKOIL	235	252	18
8/14/2003	9/24/2012	23 WELLS FARGO & CO NEW DEL	581	813	231
2/10/2006	9/25/2012	140 DEUTSCHE TELE AG SPN ADR	2,183	1,788	(395)
8/1/2011	9/25/2012	177 XSTRATA PLC ADR	766	588	(179)
3/10/2011	9/25/2012	6 COGNIZANT TECHNOLOGY SOLUTIONS	458	408	(50)
6/15/2011	9/25/2012	5 PETSMART INC	219	344	125
9/27/2010	9/25/2012	4 PETSMART INC	138	275	138
1/21/2009	9/25/2012	3 IHS INC	137	285	148
7/9/2009	9/25/2012	9 WOODWARD GOVERNOR COMPANY	163	324	161
1/21/2009	9/25/2012	16 SOLERA HOLDINGS INC	358	695	338
5/6/2011	9/26/2012	4 COGNIZANT TECHNOLOGY SOLUTIONS	305	277	(28)
3/22/2011	9/26/2012	5 COGNIZANT TECHNOLOGY SOLUTIONS	373	347	(26)
6/9/2011	9/26/2012	5 COGNIZANT TECHNOLOGY SOLUTIONS	370	347	(23)
3/10/2011	9/26/2012	3 COGNIZANT TECHNOLOGY SOLUTIONS	229	208	(21)
5/27/2011	9/26/2012	4 COGNIZANT TECHNOLOGY SOLUTIONS	290	277	(13)
6/10/2011	9/27/2012	3 COGNIZANT TECHNOLOGY SOLUTIONS	224	205	(19)
9/6/2011	9/27/2012	11 COGNIZANT TECHNOLOGY SOLUTIONS	698	753	55
3/7/2005	9/28/2012	88 J. SAINSBURY PLC-GBP SPONS ADR NEW	1,985	1,994	9
7/14/2008	9/28/2012	1 APPLE COMPUTER INC	177	687	510
7/5/2005	9/28/2012	350 J. SAINSBURY PLC-GBP SPONS ADR NEW	7,318	7,932	614
10/13/2005	9/28/2012	687 J. SAINSBURY PLC-GBP SPONS ADR NEW	13,813	15,569	1,757
6/15/2011	10/1/2012	5 PETSMART INC	219	338	119
8/16/2011	10/1/2012	2 ALEXION PHARMACEUTICALS INC	100	226	126
1/21/2009	10/1/2012	3 IHS INC	137	282	145
7/15/2010	10/1/2012	5 IHS INC	294	470	175
6/4/2008	10/2/2012	12 J. SAINSBURY PLC-GBP SPONS ADR NEW	333	270	(64)
10/13/2005	10/2/2012	13 J. SAINSBURY PLC-GBP SPONS ADR NEW	261	292	31
3/25/2009	10/2/2012	29 MEDICIS PHARMACEUTICAL CORP	359	1,256	897
3/16/2011	10/3/2012	9 STARBUCKS CORP	330	451	121
8/1/2011	10/4/2012	24 MCDERMOTT INTERNATIONAL INC	487	292	(196)
8/10/2011	10/4/2012	35 MCDERMOTT INTERNATIONAL INC	500	425	(75)
9/2/2011	10/4/2012	8 MCDERMOTT INTERNATIONAL INC	112	97	(15)
8/22/2011	10/4/2012	4 MCDERMOTT INTERNATIONAL INC	57	49	(8)
8/23/2010	10/5/2012	1 CITRIX SYS INC COM	59	75	17
8/27/2010	10/5/2012	1 CITRIX SYS INC COM	58	75	17
9/12/2011	10/5/2012	4 ENSO INTERNATIONAL INC	196	218	22
11/10/2010	10/5/2012	2 QUALCOMM INC	96	123	27

9/12/2011	10/5/2012	8 ENSO INTERNATIONAL INC	391	435	44
10/21/2010	10/5/2012	6 NAPPERS LTD	322	378	56
8/16/2011	10/5/2012	2 ALEXION PHARMACEUTICALS INC	100	231	131
9/12/2011	10/9/2012	2 ENSO INTERNATIONAL INC	98	108	10
11/10/2010	10/9/2012	6 QUALCOMM INC	289	372	83
11/16/2010	10/9/2012	10 QUALCOMM INC	477	620	143
11/1/2010	10/10/2012	6 INFOSYS TECHNOLOGIES SP ADR	398	298	(100)
4/11/2011	10/10/2012	4 INFOSYS TECHNOLOGIES SP ADR	292	199	(94)
5/2/2011	10/10/2012	9 DANAHER CORPORATION	496	508	11
1/21/2009	10/10/2012	4 INFORMATICA CORPORATION	52	99	47
8/27/2010	10/10/2012	7 CITRIX SYS INC COM	409	521	112
8/17/2011	10/11/2012	23 NABORS INDUSTRIES LTD	444	323	(121)
9/13/2011	10/11/2012	28 NABORS INDUSTRIES LTD	501	393	(108)
8/29/2011	10/11/2012	5 NABORS INDUSTRIES LTD	85	70	(15)
5/2/2011	10/11/2012	1 DANAHER CORPORATION	55	57	1
5/6/2011	10/11/2012	7 DANAHER CORPORATION	386	397	11
8/27/2010	10/11/2012	3 CITRIX SYS INC COM	175	219	43
11/16/2010	10/11/2012	7 QUALCOMM INC	334	438	104
7/14/2008	10/11/2012	1 APPLE COMPUTER INC	177	654	477
1/30/2009	10/11/2012	1 APPLE COMPUTER INC	90	654	564
10/27/2008	10/11/2012	3 APPLE COMPUTER INC	293	1,921	1,628
2/2/2011	10/12/2012	2 INTUITIVE SURGICAL INC	660	989	329
8/1/2011	10/15/2012	24 PLUM CREEK TIMBER CO INC REIT	924	1,017	93
1/21/2009	10/15/2012	14 INFORMATICA CORPORATION	182	378	196
7/9/2009	10/15/2012	21 WOODWARD GOVERNOR COMPANY	381	691	309
8/16/2011	10/16/2012	7 BALL CORP	244	291	47
8/1/2011	10/16/2012	7 ASHLAND INC	433	487	54
3/15/2011	10/16/2012	4 UNITED NATURAL FOODS INC	171	232	61
1/21/2009	10/16/2012	6 SBA COMMUNICATIONS CORP	107	389	283
1/21/2009	10/16/2012	5 MELLANOX TECHNOLOGIES LTD	38	520	481
10/27/2008	10/16/2012	4 APPLE COMPUTER INC	391	2,526	2,135
11/28/2008	10/16/2012	4 APPLE COMPUTER INC	359	2,526	2,167
3/9/2010	10/17/2012	44 AURICO GOLD INC	434	314	(119)
12/20/2010	10/17/2012	54 AURICO GOLD INC	439	386	(53)
6/27/2011	10/17/2012	23 PEPSICO INC	1,583	1,618	36
10/5/2011	10/17/2012	17 INCYTE CORP	242	283	41
9/27/2011	10/17/2012	17 PEPSICO INC	1,023	1,196	173
11/29/2001	10/18/2012	1026.9 OI SA	11,636	4,252	(7,384)
11/24/2009	10/18/2012	609 OI SA	6,409	2,521	(3,888)
4/25/2001	10/18/2012	596.096 OI SA	3,754	2,468	(1,286)
8/1/2011	10/18/2012	8 APACHE CORP	996	683	(312)
8/1/2011	10/18/2012	2 OCCIDENTAL PETE CORP	202	164	(39)
8/29/2011	10/18/2012	2 APACHE CORP	197	171	(27)
3/3/2010	10/18/2012	875 CEMEX S A SPON ADR 5 ORD	7,387	7,696	309
5/3/2010	10/19/2012	13 NEXEN INC	321	335	14
1/11/2011	10/22/2012	34 TURKIYE GARANTI BANKASI A S ADS	184	156	(28)
1/7/2011	10/22/2012	13 TURKIYE GARANTI BANKASI A S ADS	69	60	(10)
8/27/2010	10/22/2012	1 CITRIX SYS INC COM	58	67	8
9/13/2010	10/22/2012	3 CITRIX SYS INC COM	191	200	9
5/3/2010	10/22/2012	14 NEXEN INC	346	362	16
8/18/2011	10/22/2012	7 UNITED RENTALS INC	121	273	152
7/14/2010	10/22/2012	52 TAIWAN SEMICON ADS	525	808	283
9/13/2010	10/23/2012	3 CITRIX SYS INC COM	191	194	3
10/1/2010	10/23/2012	4 ORACLE CORP \$0.01 DEL	108	124	17
2/17/2011	10/23/2012	7 BARNES GROUP	153	172	20

12/21/2010	10/23/2012	58 ORACLE CORP \$0.01 DEL	1,771	1,802	31
9/27/2011	10/23/2012	20 ORACLE CORP \$0.01 DEL	573	622	48
5/21/2010	10/23/2012	5 TRIMBLE NAVIGATION LTD	155	240	86
9/22/2008	10/23/2012	5 NOBLE ENERGY INC COM	289	482	193
8/27/2010	10/24/2012	70 DEUTSCHE BANK AG NAMEN ORD	4,447	3,225	(1,223)
10/13/2010	10/24/2012	10 DEUTSCHE BANK AG NAMEN ORD	459	461	2
3/16/2011	10/24/2012	6 STARBUCKS CORP	220	274	54
7/6/2011	10/24/2012	1 VISA INC	85	140	55
11/12/2009	10/24/2012	1 PRICELINE COM INC	171	560	388
10/13/2010	10/25/2012	202 DEUTSCHE BANK AG NAMEN ORD	9,275	9,145	(130)
2/11/2011	10/25/2012	19 CHINA CONTR BK CORP	332	284	(48)
2/18/2011	10/25/2012	4 CITRIX SYS INC COM	288	252	(37)
9/14/2010	10/25/2012	7 CITRIX SYS INC COM	443	440	(2)
9/13/2010	10/25/2012	2 CITRIX SYS INC COM	127	126	(1)
8/27/2009	10/25/2012	2 SIRONA DENTAL SYSTEMS INC	54	110	56
6/17/2010	10/25/2012	4 SIRONA DENTAL SYSTEMS INC	140	220	80
7/6/2011	10/25/2012	4 VISA INC	339	554	215
3/22/2011	10/26/2012	6 CITRIX SYS INC COM	406	376	(30)
2/18/2011	10/26/2012	2 CITRIX SYS INC COM	144	125	(19)
7/6/2011	10/26/2012	3 VISA INC	254	409	155
8/9/2011	10/30/2012	11 STARWOOD HOTELS & RESORTS	522	574	52
8/29/2011	10/30/2012	20 STARWOOD HOTELS & RESORTS	816	1,045	228
4/29/2011	10/31/2012	40 CYPRESS SEMICONDUCTOR CORP	861	391	(469)
3/23/2011	10/31/2012	28 SPIRIT AEROSYSTEMS HLDGS INC CI A	703	413	(290)
6/29/2011	10/31/2012	10 SUPERIOR ENERGY SERVICES INC	353	200	(153)
9/19/2011	10/31/2012	10 SUPERIOR ENERGY SERVICES INC	351	200	(151)
3/15/2011	10/31/2012	5 SPIRIT AEROSYSTEMS HLDGS INC CI A	128	74	(54)
3/30/2011	10/31/2012	2 CYPRESS SEMICONDUCTOR CORP	41	20	(21)
3/21/2011	10/31/2012	18 NORTHWEST BANCSHARES INC	225	213	(11)
10/27/2011	10/31/2012	2 JONES LANG LASALLE INC	126	149	23
2/24/2000	11/5/2012	420 KOREA ELECTRIC PWR SPONSORED ADR	5,932	5,393	(539)
3/23/2011	11/5/2012	18 SPIRIT AEROSYSTEMS HLDGS INC CI A	452	273	(179)
8/5/2011	11/5/2012	21 SPIRIT AEROSYSTEMS HLDGS INC CI A	424	318	(106)
1/29/2001	11/5/2012	1610 KOREA ELECTRIC PWR SPONSORED ADR	16,045	20,675	4,630
6/7/2011	11/6/2012	8 MEAD JOHNSON NUTRITION CO	533	506	(27)
7/7/2008	11/6/2012	2 WEX INC COM	49	144	95
7/6/2009	11/6/2012	3 PALL CORP	80	193	113
7/15/2010	11/6/2012	5 CLEAN HARBORS INC	161	297	136
4/16/2010	11/6/2012	23 PARKER-HANNIFIN CORPORATION	1,593	1,858	265
10/9/2009	11/7/2012	55 PHILLIPS VAN HEUSEN CORP	2,345	6,125	3,780
12/15/2008	11/8/2012	45 BANKO SANTANDER CENT HISPANO	396	329	(67)
7/26/2011	11/9/2012	40 BARRICK GOLD CORP COM	1,981	1,411	(570)
10/12/2010	11/9/2012	10 BARRICK GOLD CORP COM	476	353	(123)
4/29/2011	11/9/2012	2 CYPRESS SEMICONDUCTOR CORP	43	21	(22)
12/15/2008	11/9/2012	11 BANKO SANTANDER CENT HISPANO	97	81	(16)
2/6/2009	11/9/2012	52 BANKO SANTANDER CENT HISPANO	394	381	(13)
9/22/2008	11/9/2012	5 NOBLE ENERGY INC COM	289	483	194
1/21/2009	11/13/2012	6 CONCUR TECHNOLOGIES INC	173	394	221
10/27/2011	11/13/2012	50 ROSS STORES INC	2,180	2,830	650
2/1/2011	11/13/2012	162 DOLLAR TREE INC	4,189	6,209	2,019
3/9/2009	11/13/2012	20 INTL BUSINESS MACHINES CORP IBM	1,795	3,835	2,040
2/18/2009	11/13/2012	38 INTL BUSINESS MACHINES CORP IBM	3,557	7,287	3,730
7/31/2009	11/14/2012	15 HOLCIM LTD	168	202	34
4/22/2009	11/14/2012	15 HOLCIM LTD	136	202	66
7/6/2010	11/14/2012	35 FLUOR CORP NEW DEL COM	1,477	1,834	357

10/28/2010	11/15/2012	17 CITRIX SYS INC COM	1,039	1,025	(14)
3/24/2011	11/15/2012	1 SPX CORP	78	67	(11)
1/11/2011	11/15/2012	24 TURKIYE GARANTI BANKASI A S ADS	130	124	(6)
12/23/2010	11/15/2012	5 ACTUANT CORP	135	135	(1)
11/24/2010	11/15/2012	2 SPX CORP	131	134	3
11/18/2010	11/15/2012	3 CHILDREN'S PLACE RETAL STORES INC	141	173	32
3/14/2011	11/15/2012	9 AGRUM INC	828	862	34
7/31/2009	11/15/2012	30 HOLCIM LTD	336	400	64
4/28/2010	11/15/2012	6 CITRIX SYS INC COM	290	362	72
7/1/2010	11/15/2012	6 ANN TAYLOR STORES CORPORATION	105	202	97
2/4/2010	11/15/2012	29 COVIEDIEN PLC SHS	1,456	1,616	160
5/4/2010	11/15/2012	40 COVIEDIEN PLC SHS	1,940	2,229	290
7/30/2010	11/15/2012	26 CITRIX SYS INC COM	1,241	1,567	326
6/19/2009	11/15/2012	11 AGRUM INC	527	1,054	527
2/6/2009	11/16/2012	0.551 BANKO SANTANDER CENT HISPANO	4	4	0
5/18/2011	11/19/2012	4 MICROS SYSTEMS INC	199	173	(26)
2/16/2011	11/19/2012	1 MICROS SYSTEMS INC	49	43	(5)
7/31/2009	11/19/2012	11 HOLCIM LTD	123	146	22
7/6/2011	11/19/2012	1 VISA INC	85	141	57
7/31/2009	11/20/2012	9 HOLCIM LTD	101	117	17
4/7/2011	11/20/2012	13 TENCENT HOLDINGS LTD ADS	326	423	97
6/17/2011	11/21/2012	25 HOLCIM LTD	384	321	(63)
7/31/2009	11/21/2012	2 HOLCIM LTD	22	26	3
11/8/2005	11/23/2012	236 SEALED AIR CORP (NEW)	5,940	3,955	(1,985)
4/10/2008	11/23/2012	65 SEALED AIR CORP (NEW)	1,792	1,089	(703)
7/8/2008	11/23/2012	60 SEALED AIR CORP (NEW)	1,132	1,005	(127)
6/17/2011	11/23/2012	14 HOLCIM LTD	215	183	(32)
2/17/2011	11/26/2012	4 BARNES GROUP	87	82	(5)
3/24/2011	11/26/2012	4 BARNES GROUP	86	82	(4)
11/8/2005	11/26/2012	0.72008 IRON MTN INC PA COM	18	23	5
3/15/2011	11/26/2012	1 UNITED NATURAL FOODS INC	43	51	8
9/23/2010	11/26/2012	2 TOWERS WATSON AND CO	91	100	9
6/15/2011	11/26/2012	3 UNITED NATURAL FOODS INC	121	153	31
6/2/2009	11/26/2012	2 GENESEE & WYOMING INC	54	141	87
7/6/2011	11/26/2012	2 VISA INC	170	294	125
1/21/2009	11/26/2012	12 LKQ CORP	69	256	187
12/14/2010	11/27/2012	1 HDFC BANK LTD ADS	34	40	7
1/7/2011	11/27/2012	12 HDFC BANK LTD ADS	396	483	87
11/2/2011	11/28/2012	32 CUBIST PHARMACEUTICALS INC	1,267	1,259	(8)
12/20/2010	11/28/2012	16 LAS VEGAS SANDS CORP	674	707	33
7/14/2010	11/28/2012	2 LAS VEGAS SANDS CORP	46	88	42
1/7/2011	11/29/2012	10 HDFC BANK LTD ADS	330	412	82
6/3/2011	11/29/2012	17 MONSANTO CO NEW DEL COM	1,203	1,532	330
11/28/2011	11/30/2012	10 CERNER CORPORATION	571	766	195
7/5/2011	12/4/2012	12 VERIFONE HLDGS INC	537	361	(176)
11/3/2011	12/4/2012	8 VERIFONE HLDGS INC	343	241	(103)
11/2/2011	12/4/2012	0.8 ASML HOLDINGS NV	45	48	3
9/23/2010	12/4/2012	4 TOWERS WATSON AND CO	182	209	27
12/23/2010	12/4/2012	5 RALCORP HOLDINGS INC	249	444	196
11/7/2011	12/4/2012	6 BIOGEN IDEC INC	681	902	222
5/9/2005	12/5/2012	1010 STMICROELECTRONICS	14,616	6,345	(8,271)
7/14/2010	12/5/2012	71 GAZPROM O A O	712	633	(79)
12/23/2010	12/5/2012	4 RALCORP HOLDINGS INC	199	356	157
8/1/2011	12/6/2012	149 XSTRATA PLC ADR	645	484	(161)
11/10/2011	12/6/2012	42 XSTRATA PLC ADR	137	137	0

8/26/2009	12/6/2012	60 ENI S P A SPONSORED ADR	2,807	2,852	45
12/1/2011	12/6/2012	501 XSTRATA PLC ADR	1,443	1,629	186
10/9/2009	12/6/2012	85 COOPER INDUSTRS LTD CL A	3,172	6,730	3,558
1/27/2011	12/7/2012	10 BAIDU INC	1,042	901	(141)
1/4/2011	12/7/2012	1 BAIDU INC	98	90	(8)
1/5/2011	12/7/2012	1 BAIDU INC	97	90	(7)
8/1/2011	12/10/2012	23 FREEPORT-MCMORAN COP&G CL B	1,251	753	(498)
7/14/2010	12/10/2012	10 SHINHAN FINANCIAL GROUP	401	314	(87)
8/17/2011	12/10/2012	4 FREEPORT-MCMORAN COP&G CL B	186	131	(55)
10/11/2011	12/10/2012	12 FREEPORT-MCMORAN COP&G CL B	415	393	(22)
4/26/2011	12/11/2012	5 INFOSYS TECHNOLOGIES SP ADR	324	214	(109)
4/11/2011	12/11/2012	3 INFOSYS TECHNOLOGIES SP ADR	219	129	(91)
7/19/2010	12/11/2012	6 CF CORP	456	922	465
9/26/2011	12/12/2012	2 PALL CORP	87	120	33
1/21/2009	12/12/2012	5 CONCUR TECHNOLOGIES INC	144	312	167
7/6/2009	12/12/2012	5 PALL CORP	133	301	168
3/8/2011	12/13/2012	2 LAS VEGAS SANDS CORP	87	88	1
6/3/2011	12/13/2012	1 LAS VEGAS SANDS CORP	41	44	3
12/20/2010	12/13/2012	4 LAS VEGAS SANDS CORP	168	175	7
3/17/2011	12/13/2012	6 LAS VEGAS SANDS CORP	230	263	33
11/14/2006	12/13/2012	70 SANOFI-AVENTIS SPONSORED ADR	2,996	3,224	229
4/19/2010	12/13/2012	34 PFIZER INC DEL PV\$0.05	580	868	289
7/25/2011	12/14/2012	50 GOLDCORP INC NEW	2,730	1,860	(870)
4/19/2010	12/14/2012	39 PFIZER INC DEL PV\$0.05	665	1,000	335
10/27/2011	12/14/2012	124 ROSS STORES INC	5,406	6,847	1,441
6/15/2010	12/14/2012	66 PERRIGO CO	3,921	6,928	3,007
5/21/2010	12/17/2012	2 TRIMBLE NAVIGATION LTD	62	119	57
12/13/2011	12/17/2012	9 EBAY INC COM	281	469	188
12/13/2011	12/17/2012	10 EBAY INC COM	312	520	208
7/10/2009	12/17/2012	7 TORONTO DOMINION BANK (THE)	348	577	229
10/27/2011	12/18/2012	65 NUANCE COMMUNICATIONS INC	1,688	1,435	(252)
7/29/2011	12/18/2012	90 E M C CORPORATION MASS	2,462	2,214	(248)
4/8/2010	12/18/2012	14 FINISAR CORP	224	210	(14)
7/1/2010	12/18/2012	5 ANN TAYLOR STORES CORPORATION	88	165	78
9/26/2011	12/18/2012	5 PALL CORP	218	308	89
7/6/2010	12/18/2012	18 E M C CORPORATION MASS	334	443	109
7/6/2011	12/18/2012	2 VISA INC	170	296	127
8/12/2011	12/19/2012	4 LAS VEGAS SANDS CORP	157	186	29
12/13/2011	12/19/2012	4 CONCUR TECHNOLOGIES INC	212	262	50
6/3/2011	12/19/2012	11 LAS VEGAS SANDS CORP	453	510	57
1/21/2009	12/19/2012	5 CONCUR TECHNOLOGIES INC	144	327	183
12/13/2010	12/20/2012	22 SCHLUMBERGER LTD	1,785	1,523	(262)
12/1/2011	12/20/2012	24 FREEPORT-MCMORAN COP&G CL B	857	805	(52)
2/2/2010	12/20/2012	4 SCHLUMBERGER LTD	262	277	15
11/25/2011	12/20/2012	3 PALL CORP	155	181	26
10/5/2011	12/20/2012	18 INCYTE CORP	257	289	33
9/26/2011	12/20/2012	3 PALL CORP	131	181	50
4/6/2010	12/21/2012	5 NICE SYSTEMS LTD	159	166	7
1/21/2009	12/21/2012	8 NICE SYSTEMS LTD	168	265	98
6/17/2011	12/24/2012	23 HERBALIFE LTD	1,260	974	(286)
8/1/2011	12/24/2012	37 NOBLE CORPORATION	1,369	1,328	(41)
8/1/2011	12/24/2012	9 COOPER CAMERON CORP COM	456	512	55
5/21/2010	12/24/2012	5 TRIMBLE NAVIGATION LTD	155	295	140
4/6/2010	12/26/2012	13 NICE SYSTEMS LTD	414	430	16
8/12/2011	12/26/2012	9 NICE SYSTEMS LTD	260	298	38

8/3/2010	12/27/2012	31 FUJIFILM HLDGS CORP ADR 2 ORD	969	600	(369)
10/17/2006	12/27/2012	17 FUJIFILM HLDGS CORP ADR 2 ORD	639	339	(301)
11/6/2006	12/27/2012	9 FUJIFILM HLDGS CORP ADR 2 ORD	342	179	(163)
11/6/2006	12/27/2012	8 FUJIFILM HLDGS CORP ADR 2 ORD	304	155	(150)
9/29/2009	12/27/2012	1 SKYWORKS SOLUTIONS INC	13	20	7
2/6/2009	12/27/2012	30.8428 BANKO SANTANDER CENT HISPANO	223	243	19
3/25/2009	12/27/2012	116.157 BANKO SANTANDER CENT HISPANO	763	913	150
3/14/2011	12/27/2012	1 INTUITIVE SURGICAL INC	329	487	158
7/9/2009	12/27/2012	25 SKYWORKS SOLUTIONS INC	242	498	256
2/2/2011	12/27/2012	3 INTUITIVE SURGICAL INC	990	1,460	470
10/9/2009	12/27/2012	39 AMERIGROUP CORP	839	3,588	2,749
8/30/2011	12/31/2012	6 INFOSYS TECHNOLOGIES SP ADR	287	252	(35)
4/26/2011	12/31/2012	1 INFOSYS TECHNOLOGIES SP ADR	65	42	(23)
Various	12/31/2013	OAKMARK EQUITY & INCOME FUND	-	3,221	3,221
			<u>2,261,879</u>	<u>4,326,439</u>	<u>2,064,560</u>

TOTAL NET LONG TERM REALIZED GAIN/LOSS

2,064,560