



See a Social Security Number? Say Something!
Report Privacy Problems to <https://public.resource.org/privacy>
Or call the IRS Identity Theft Hotline at 1-800-908-4490



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

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

2012

Open to public inspection

For calendar year 2012 or tax year beginning **APR 1, 2012**, and ending **MAR 31, 2013**

Name of foundation WALTER S. MANDER FOUNDATION C/O GOSCHI & GOSCHI		A Employer identification number 36-3961599
Number and street (or P.O. box number if mail is not delivered to street address) 150 S. WACKER DRIVE	Room/suite 2650	B Telephone number 312-609-7888
City or town, state, and ZIP code CHICAGO, IL 60606		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) \$ 10,068,897.	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		25.	25.		STATEMENT 1
4 Dividends and interest from securities		235,009.	235,009.		STATEMENT 2
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		720,976.			
b Gross sales price for all assets on line 6a 7,368,366.					
7 Capital gain net income (from Part IV, line 2)			720,976.		
8 Net short-term capital gain					
9 Income modifications					
10a Gross sales less returns and allowances					
b Less Cost of goods sold					
c Gross profit or (loss)					
11 Other income					
12 Total Add lines 1 through 11		956,010.	956,010.		
13 Compensation of officers, directors, trustees, etc		2,400.	2,400.		0.
14 Other employee salaries and wages					
15 Pension plans, employee benefits					
16a Legal fees STMT 3		10,791.	8,000.		0.
b Accounting fees STMT 4		6,275.	4,700.		0.
c Other professional fees STMT 5		26,749.	26,749.		0.
17 Interest					
18 Taxes STMT 6		13,868.	0.		0.
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses STMT 7		67,087.	66,937.		0.
24 Total operating and administrative expenses Add lines 13 through 23		127,170.	108,786.		0.
25 Contributions, gifts, grants paid		641,445.			641,445.
26 Total expenses and disbursements Add lines 24 and 25		768,615.	108,786.		641,445.
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		187,395.			
b Net investment income (if negative, enter -0-)			847,224.		
c Adjusted net income (if negative, enter -0-)				N/A	

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	302,290.	565,012.	565,012.
	3 Accounts receivable ▶			
	Less: allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less: allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons			
	7 Other notes and loans receivable ▶			
	Less: allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments - U.S. and state government obligations STMT 8	724,599.	884,808.	915,623.
	b Investments - corporate stock STMT 9	5,123,312.	5,649,160.	6,117,449.
	c Investments - corporate bonds STMT 10	3,221,109.	2,460,124.	2,469,324.
11 Investments - land, buildings, and equipment basis ▶				
Less: accumulated depreciation ▶				
12 Investments - mortgage loans				
13 Investments - other				
14 Land, buildings, and equipment: basis ▶				
Less: accumulated depreciation ▶				
15 Other assets (describe ▶ PURCHASED INTEREST)	1,888.	1,489.	1,489.	
16 Total assets (to be completed by all filers)	9,373,198.	9,560,593.	10,068,897.	
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
	22 Other liabilities (describe ▶)			
23 Total liabilities (add lines 17 through 22)	0.	0.		
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☐			
	and complete lines 24 through 26 and lines 30 and 31.			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☒			
	and complete lines 27 through 31			
	27 Capital stock, trust principal, or current funds	0.	0.	
28 Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.		
29 Retained earnings, accumulated income, endowment, or other funds	9,373,198.	9,560,593.		
30 Total net assets or fund balances	9,373,198.	9,560,593.		
31 Total liabilities and net assets/fund balances	9,373,198.	9,560,593.		

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	9,373,198.
2 Enter amount from Part I, line 27a	2	187,395.
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	9,560,593.
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	9,560,593.

WALTER S. MANDER FOUNDATION

Form 990-PF (2012)

C/O GOSCHI & GOSCHI

36-3961599

Page 3

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs. MLC Co.)		(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a SEE ATTACHED SCHEDULE		P	VARIOUS	VARIOUS
b SEE ATTACHED SCHEDULE		P	VARIOUS	VARIOUS
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 2,683,095.		2,672,582.	10,513.
b 4,685,271.		3,974,808.	710,463.
c			
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a			10,513.
b			710,463.
c			
d			
e			

2 Capital gain net income or (net capital loss)	{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	720,976.
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	699,692.	10,004,339.	.069939
2010	736,753.	9,337,892.	.078899
2009	803,525.	8,532,575.	.094171
2008	1,032,505.	10,185,053.	.101375
2007	410,989.	11,439,864.	.035926

2 Total of line 1, column (d)	2	.380310
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	.076062
4 Enter the net value of noncharitable-use assets for 2012 from Part X, line 5	4	9,974,607.
5 Multiply line 4 by line 3	5	758,689.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	8,472.
7 Add lines 5 and 6	7	767,161.
8 Enter qualifying distributions from Part XII, line 4	8	641,445.

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.

WALTER S. MANDER FOUNDATION

Form 990-PF (2012)

C/O GOSCHI & GOSCHI

36-3961599

Page 4

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	16,944.
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	16,944.
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	16,944.
6	Credits/Payments:		
a	2012 estimated tax payments and 2011 overpayment credited to 2012	6a	
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	0.
8	Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8	216.
9	Tax due If the total of lines 5 and 8 is more than line 7, enter amount owed	9	17,160.
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?		
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) ☐ IL		
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

Form 990-PF (2012)

WALTER S. MANDER FOUNDATION

Form 990-PF (2012)

C/O GOSCHI & GOSCHI

36-3961599

Page 5

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 ► <u>N/A</u>	13	X	
14	The books are in care of ► <u>JOHN R. WATERS & COMPANY</u> Telephone no. ► <u>312-554-3400</u> Located at ► <u>123 N. WACKER DRIVE #1550, CHICAGO, IL</u> ZIP+4 ► <u>60606</u>			
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 <u>N/A</u>			
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.) N/A	3b	
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2012?	4b	X

Form 990-PF (2012)

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
C. B. WOLF	PRESIDENT / DIRECTOR			
222 N. LA SALLE ST				
CHICAGO, IL 60601	1.00	600.	0.	0.
JAMES J. STEVENS	VP / DIRECTOR			
1617 HEATHER LANE				
DARIEN, IL 60561	1.00	600.	0.	0.
P. E. GOSCHI	SEC. / DIRECTOR			
150 S. WACKER DRIVE				
CHICAGO, IL 60606	1.00	600.	0.	0.
PETER WOLF	DIRECTOR			
222 N. LA SALLE ST				
CHICAGO, IL 60601	1.00	600.	0.	0.

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

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

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

0

Form 990-PF (2012)

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

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

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

0

Part IX-A**Summary of Direct Charitable Activities**

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

	Expenses
1 N/A	
2	
3	
4	

Part IX-B**Summary of Program-Related Investments**

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

	Amount
1 N/A	
2	
All other program-related investments. See instructions	
3	

Total. Add lines 1 through 3

0.

Form 990-PF (2012)

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	9,692,854.
b	Average of monthly cash balances	1b	433,651.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	10,126,505.
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	10,126,505.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	151,898.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	9,974,607.
6	Minimum investment return. Enter 5% of line 5	6	498,730.

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	498,730.
2a	Tax on investment income for 2012 from Part VI, line 5	2a	16,944.
b	Income tax for 2012. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	16,944.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	481,786.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	481,786.
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	481,786.

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	641,445.
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	641,445.
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	641,445.

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.

Form 990-PF (2012)

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				481,786.
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				
b From 2008	527,040.			
c From 2009	379,746.			
d From 2010	279,908.			
e From 2011	209,101.			
f Total of lines 3a through e	1,395,795.			
4 Qualifying distributions for 2012 from Part XII, line 4: ► \$ 641,445.				
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				481,786.
e Remaining amount distributed out of corpus	159,659.			
5 Excess distributions carryover applied to 2012 (If an amount appears in column (d), the same amount must be shown in column (a))	0.			0.
6 Enter the net total of each column as indicated below:	1,555,454.			
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5				
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	0.			
9 Excess distributions carryover to 2013. Subtract lines 7 and 8 from line 6a	1,555,454.			
10 Analysis of line 9:				
a Excess from 2008	527,040.			
b Excess from 2009	379,746.			
c Excess from 2010	279,908.			
d Excess from 2011	209,101.			
e Excess from 2012	159,659.			

WALTER S. MANDER FOUNDATION

Form 990-PF (2012)

C/O GOSCHI & GOSCHI

36-3961599 Page 11

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year				
OPPORTUNITY KNOCKS 1235 N HARLEM AVE OAK PARK, IL 60302	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	20,000.
ADA S MCKINLEY EDUCATIONAL SERVICES 725 S WELLS CHICAGO, IL 60607	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	5,000.
AMERICAN BAR ASSOCIATION 321 N CLARK STREET CHICAGO, IL 60654	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	2,500.
ANGELIC ORGANICS LEARNING CENTER 1647 W FULTON STREET CHICAGO, IL 60612-2507	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	10,000.
ASSOCIATION HOUSE OF CHICAGO 1116 N KEDZIE CHICAGO, IL 60651	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	20,000.
Total			SEE CONTINUATION SHEET(S)	641,445.
b Approved for future payment				
NONE				
Total				0.

Part XVII

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

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

[illegible]

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

(a) Name of organization	(b) Type of organization	(c) Description of relationship
N/A		

**Sign
Here**

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.

Signature of officer or trustee

8 / 13 / 13
Date

PRESIDENT
Title

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

☒ Yes ☐ No

**Paid
Preparer
Use Only**

Print/Type preparer's name

JAMES MURPHY

Preparer's signature

Date

AUG 07 2013

Check ☐ if self-employed

PTIN

P00160571

Firm's name ► **JOHN R. WATERS & COMPANY**

Firm's EIN ► 36-3446407

Firm's address ► 123 N. WACKER DR., #1550
CHICAGO, IL 60606-1918

Phone no. (312) 554-3400

Form **990-PF** (2012)

**WALTER S. MANDER FOUNDATION
C/O GOSCHI & GOSCHI**

36-3961599

Part XV Supplementary Information

3 Grants and Contributions Paid During the Year (Continuation)

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
BETHEL NEW LIFE 1140 N LAMON AVE CHICAGO, IL 60651	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	10,000.
CALIFORNIA POLYTECHNIC STATE UNIVERSITY 1 GRAND AVENUE SAN OBISPO, CA 93407	NONE	EDUCATIONAL INSTITUTION	SCHOLARSHIPS	7,614.
CENTER FOR JEWISH HISTORY 15 W 16TH ST NEW YORK, NY 10011	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	1,000.
CENTER FOR SPEECH AND LANGUAGE 820 N ORLEANS CHICAGO, IL 60654	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	5,000.
CHABAD JEWISH CENTER 1236 E 57TH ST CHICAGO, IL 60637	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	10,000.
CHICAGO BOTANIC GARDEN 1000 LAKE COOK ROAD GLENCOE, IL 60022	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	10,000.
CRISTO REY JESUIT HIGH SCHOOL 1852 W 22ND PLACE CHICAGO, IL 60608	NONE	EDUCATIONAL INSTITUTION	SCHOLARSHIPS	2,925.
DEPAUL UNIVERSITY 1 E JACKSON BLVD CHICAGO, IL 60604	NONE	EDUCATIONAL INSTITUTION	SCHOLARSHIPS	10,303.
EXPERIMENTAL STATION 6100 S BLACKSTONE AVE CHICAGO, IL 60637	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	12,500.
FAMILY FARMED ORGANIZATION 7115 W NORTH AVE, #504 OAK PARK, IL 60302	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	5,000.
Total from continuation sheets				583,945.

WALTER S. MANDER FOUNDATION
C/O GOSCHI & GOSCHI

36-3961599

Part XV Supplementary Information

3 Grants and Contributions Paid During the Year (Continuation)

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
GEORGE WASHINGTON UNIVESITY 2121 1 ST NW WASHINGTON, DC 20052	NONE	EDUCATIONAL INSTITUTION	TO FURTHER PURPOSE OF ORGANIZATION	10,000.
GREATER SOUTHWEST DEVELOPMENT CORP. 2610 W 63RD ST CHICAGO, IL 60629	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	25,000.
GROWING HOME INC. 2732 N CLARK ST CHICAGO, IL 60614	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	10,000.
ILLINOIS CHESS ASSOCIATION 1206 WATERS EDGE RD CHAMPAIGN, IL 61822	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	2,750.
INSTITUTE FOR THE NEXT JEWISH FUTURE PO BOX 15038 CHICAGO, IL 60615	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	2,000.
JEWISH COUNCIL ON URBAN AFFAIRS 610 S MICHIGAN AVE CHICAGO, IL 60605	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	10,000.
JEWISH UNITED FUND 30 S WELLS CHICAGO, IL 60606	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	15,000.
JUDEA REFORM CONGREGATION 1933 W CORNWALLIS ROAD DURHAM, NC 27705	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	10,000.
MEDICAL FOUNDATION OF NC INC. 800 MARTIN LUTHER KING JR BLVD CHAPEL HILL, NC 27514	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	14,000.
MICHIGAN STATE UNIVERSITY 250 HANNAH ADMINISTRATION BUILDING EAST LANSING, MI 48824	NONE	EDUCATIONAL INSTITUTION	SCHOLARSHIPS	9,190.
Total from continuation sheets				

**WALTER S. MANDER FOUNDATION
C/O GOSCHI & GOSCHI**

36-3961599

Part XV Supplementary Information

3 Grants and Contributions Paid During the Year (Continuation)

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
MT ZION CONGREGATION 14TH ST & S DULUTH AVENUE SIOUX FALLS, SD 57101	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	5,000.
NEW ISRAEL FUND PO BOX 96712 WASHINGTON, DC 20077	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	15,000.
NEW VENTURE FUND 734 15TH STREET, NW, SUITE 600 WASHINGTON, DC 20005	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	25,000.
NORTHWESTERN MEMORIAL FOUNDATION 676 N ST CLAIR ST CHICAGO, IL 60611	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	100,000.
OAK PARK TEMPLE				
SIOUX FALLS JEWISH WELFARE FUND 505 SUNNYBROOK DR. SIOUX FALLS, SD 57105	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	5,000.
ST RITA OF CASCIA HIGH SCHOOL 7740 SOUTH WESTERN AVE CHICAGO, IL 60620	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	5,000.
TEMPLE BETH ELOHIM 1201 LAKE COOK ROAD DEERFIELD, IL 60015	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	5,000.
THE FUND FOR BABSON ALUMNI HALL BABSON, MA 02457	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	10,000.
THE LAW PROJECT 100 N LASALLE AVE, SUITE 600 CHICAGO, IL 60602	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	5,000.
Total from continuation sheets				

36-3961599

3 Grants and Contributions Paid During the Year (Continuation)

Total from continuation sheets

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

SOURCE	AMOUNT
MERRILL LYNCH	25.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	25.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
AMORTIZATION OF FEDERAL SECURITIES AND BONDS	-39,463.	0.	-39,463.
HPK FINANCIAL	29,125.	0.	29,125.
MERRILL LYNCH CUSTODIAN	251,202.	0.	251,202.
OID FEDERAL	934.	0.	934.
PURCHASED INTEREST RECEIVED	-6,789.	0.	-6,789.
TOTAL TO FM 990-PF, PART I, LN 4	235,009.	0.	235,009.

FORM 990-PF LEGAL FEES STATEMENT 3

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL FEES	10,791.	8,000.		0.
TO FM 990-PF, PG 1, LN 16A	10,791.	8,000.		0.

FORM 990-PF ACCOUNTING FEES STATEMENT 4

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING FEES	6,275.	4,700.		0.
TO FORM 990-PF, PG 1, LN 16B	6,275.	4,700.		0.

FORM 990-PF	OTHER PROFESSIONAL FEES	STATEMENT	5
-------------	-------------------------	-----------	---

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INVESTMENT CONSULTING FEES	26,749.	26,749.		0.
TO FORM 990-PF, PG 1, LN 16C	26,749.	26,749.		0.

FORM 990-PF	TAXES	STATEMENT	6
-------------	-------	-----------	---

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
STATE TAX EXPENSE	15.	0.		0.
FOREIGN TAX W/H DIVIDENDS	4,112.	0.		0.
FEDERAL TAX EXPENSE	9,741.	0.		0.
TO FORM 990-PF, PG 1, LN 18	13,868.	0.		0.

FORM 990-PF	OTHER EXPENSES	STATEMENT	7
-------------	----------------	-----------	---

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INVESTMENT FEES - BANK	66,937.	66,937.		0.
ANNUAL FILING FEE	150.	0.		0.
TO FORM 990-PF, PG 1, LN 23	67,087.	66,937.		0.

FORM 990-PF U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS STATEMENT 8

DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE
FEDERAL SECURITIES	X		884,808.	915,623.
TOTAL U.S. GOVERNMENT OBLIGATIONS			884,808.	915,623.
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS				
TOTAL TO FORM 990-PF, PART II, LINE 10A			884,808.	915,623.

FORM 990-PF CORPORATE STOCK STATEMENT 9

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE STOCK	5,649,160.	6,117,449.
TOTAL TO FORM 990-PF, PART II, LINE 10B	5,649,160.	6,117,449.

FORM 990-PF CORPORATE BONDS STATEMENT 10

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE BONDS	2,460,124.	2,469,324.
TOTAL TO FORM 990-PF, PART II, LINE 10C	2,460,124.	2,469,324.

Form:

Year: 2013

For: 4/1/12 thru 3/31/13

Page 20

363961599 WALTER S. MANDER FOUNDATION

Short-Term Capital Gains and Losses

Description	Quantity	Acquired	Sold	Sales Price	Cost	Loss	Gain
3M COMPANY	69.0000	06/26/12	07/05/12	5,921.98	5,921.98	0.00	0.00
3M COMPANY	10.0000	06/26/12	10/18/12	927.48	860.53	0.00	66.95
3M COMPANY	14.0000	06/29/12	01/09/13	1,332.35	1,210.53	0.00	121.82
3M COMPANY	4.0000	06/26/12	01/09/13	381.15	344.21	0.00	36.94
ADR ENI SPA	36.0000	12/04/12	12/20/12	1,736.74	1,721.87	0.00	14.87
ADR ENI SPA	7.0000	12/04/12	01/09/13	348.10	334.81	0.00	13.29
AGILENT TECHNOLOGIES	22.0000	10/08/12	10/18/12	817.72	851.44	33.72	0.00
AGILENT TECHNOLOGIES	18.0000	10/08/12	01/09/13	770.02	696.63	0.00	73.39
AGILENT TECHNOLOGIES	64.0000	10/08/12	01/03/13	2,568.26	2,476.92	0.00	91.34
AGILENT TECHNOLOGIES	6.0000	10/08/12	01/09/13	257.15	232.21	0.00	24.94
ALLEGHENY TECHNOLOGIES	2.0000	11/07/12	03/26/13	62.49	54.82	0.00	7.67
ALLERGAN INC.	55.0000	11/02/12	12/20/12	5,088.69	5,069.76	0.00	18.93
ALLERGAN INC.	2.0000	11/02/12	01/09/13	195.14	184.35	0.00	10.79
ALTERA CP	37.0000	12/08/11	11/07/12	1,145.52	1,313.50	167.98	0.00
ALTERA CP	10.0000	12/08/11	11/13/12	306.76	355.00	48.24	0.00
ALTERA CP	55.0000	05/01/12	11/13/12	1,686.30	1,964.86	278.56	0.00
ALTERA CP	86.0000	05/18/12	11/13/12	2,636.76	2,863.98	227.22	0.00
ALTERA CP	1.0000	07/23/12	11/13/12	30.66	31.03	0.37	0.00
ALTERA CP	28.0000	07/23/12	11/14/12	858.87	868.78	9.91	0.00
ALTERA CP	58.0000	12/28/12	01/17/13	2,007.66	1,991.71	0.00	15.95
ALTERA CP	40.0000	12/28/12	01/18/13	1,368.60	1,373.60	5.00	0.00
AMERICAN INTERNATIONAL GR	109.0000	09/17/12	10/18/12	3,945.17	3,787.64	0.00	157.53
AMERICAN INTERNATIONAL GR	34.0000	09/17/12	01/09/13	1,230.09	1,181.47	0.00	48.62
AMERICAN INTERNATIONAL GR	260.0000	09/17/12	01/03/13	9,044.16	9,034.74	0.00	9.42
AMERIGROUP CORP	7.0000	12/22/11	04/09/12	474.46	421.68	0.00	52.78
AMERIGROUP CORP	2.0000	12/22/11	10/18/12	183.29	120.48	0.00	62.81
AMGEN INC	21.0000	12/28/12	01/17/13	1,823.87	1,804.74	0.00	19.13
ANHEUSER BUSCH CO	6.0000	12/28/12	01/09/13	531.05	521.46	0.00	9.59
APACHE CORPORATION	7.0000	01/23/12	04/05/12	711.67	684.81	0.00	26.86
APACHE CORPORATION	22.0000	01/23/12	10/18/12	1,877.22	2,152.26	275.04	0.00
APACHE CORPORATION	211.0000	01/23/12	11/16/12	16,518.23	20,642.13	4,123.90	0.00
APACHE CORPORATION	96.0000	02/06/12	11/16/12	7,514.88	9,718.00	2,203.12	0.00
APACHE CORPORATION	59.0000	02/06/12	11/16/12	4,618.52	6,102.01	1,483.49	0.00
APACHE CORPORATION	14.0000	07/25/12	11/16/12	1,095.92	1,149.04	53.12	0.00
APPLE, INC.	1.0000	12/28/12	01/09/13	530.43	512.83	0.00	17.60
ASSOC BRIT FOODS ADR NEW	49.0000	12/10/12	12/20/12	1,208.80	1,189.23	0.00	19.57
ASSOC BRIT FOODS ADR NEW	8.0000	12/10/12	01/09/13	201.99	194.16	0.00	7.83
AT&T POST SBC	29.0000	01/03/12	04/05/12	914.64	883.28	0.00	31.36
AT&T POST SBC	50.0000	01/03/12	10/18/12	1,760.97	1,522.90	0.00	238.07
AUTODESK INC. DELAWARE	53.0000	03/13/12	04/09/12	2,248.76	2,019.36	0.00	229.40

AUTODESK INC. DELAWARE	58 0000	03/13/12	05/23/12	1,690 92	2,209 87	518 95	0 00
AUTODESK INC. DELAWARE	96 0000	03/16/12	05/23/12	2,798 40	3,938 04	1,139 64	0 00
AUTODESK INC. DELAWARE	2 0000	03/16/12	05/23/12	59 55	82 05	22 50	0 00
AUTODESK INC. DELAWARE	102.0000	03/19/12	05/23/12	3,031 44	4,231 23	1,199 79	0 00
AUTODESK INC. DELAWARE	101 0000	03/21/12	05/23/12	3,001 72	4,199 27	1,197 55	0 00
AUTODESK INC. DELAWARE	100.0000	03/27/12	05/23/12	2,972 00	4,243 86	1,271 86	0 00
AXA-SPONS ADR	27 0000	10/27/11	04/09/12	433.61	477.34	43 73	0 00
AXA-SPONS ADR	217 0000	10/27/11	07/12/12	2,626 17	3,836 38	1,210 21	0 00
AXA-SPONS ADR	142.0000	01/20/12	07/12/12	1,718 20	2,198 07	479.87	0 00
BAIDU INC. SPON ADR	19 0000	10/20/11	09/11/12	2,116 98	2,373 24	256.26	0 00
BAIDU INC. SPON ADR	15.0000	10/20/11	09/12/12	1,650 97	1,873 62	222.65	0 00
BAIDU INC. SPON ADR	6 0000	01/17/12	09/12/12	660 36	773 64	113.28	0 00
BAIDU INC. SPON ADR	8 0000	02/13/12	09/12/12	880 48	1,111 08	230 60	0 00
BAIDU INC. SPON ADR	23.0000	02/13/12	09/13/12	2,502 24	3,194 34	692.10	0 00
BAIDU INC. SPON ADR	8 0000	07/23/12	09/13/12	870.32	847 52	0 00	22.80
BAIDU INC. SPON ADR	29 0000	07/24/12	09/13/12	3,154 91	3,455 21	300 30	0 00
BANK OF NOVA SCOTIA HALIFAX	6.0000	12/28/12	01/09/13	349 97	346 56	0 00	3 41
BASF SE SPONS ADR	3.0000	06/14/12	10/18/12	252 08	208 60	0 00	43.48
BASF SE SPONS ADR	20.0000	06/14/12	12/20/12	1,898 76	1,390 70	0 00	508 06
BASF SE SPONS ADR	4 0000	06/14/12	01/09/13	378 55	278 14	0 00	100 41
BAYER AG SP ADR	5 0000	12/22/11	04/09/12	357 84	312 91	0 00	44.93
BAYER AG SP ADR	6 0000	12/22/11	10/18/12	530 45	375 50	0 00	154.95
BAYER AG SP ADR	26 0000	12/22/11	12/20/12	2,471 24	1,627 15	0 00	844 09
BB & T CORP COMMON	549 0000	01/30/12	04/05/12	17,193 50	14,834 64	0 00	2,358.86
BB & T CORP COMMON	186.0000	01/31/12	04/05/12	5,825 52	5,141 39	0 00	684.13
BIOMEN IDEC INC.	26.0000	10/05/11	04/09/12	3,321 07	2,542 49	0 00	778 58
BIOMEN IDEC INC.	21.0000	10/05/11	10/02/12	3,168 62	2,053 54	0 00	1,115.08
BIOMEN IDEC INC	12 0000	10/06/11	10/02/12	1,810 56	1,192 14	0 00	618.42
BIOMEN IDEC INC.	1 0000	01/11/12	12/20/12	152 60	116 03	0 00	36 57
BLACKROCK INC. COM	6 0000	05/24/12	10/18/12	1,121 25	1,012 51	0 00	108.74
BLACKROCK INC COM	33.0000	05/24/12	12/20/12	6,732 77	5,568 80	0 00	1,163 97
BLACKROCK INC. COM	2 0000	05/24/12	01/09/13	435 09	337 50	0 00	97 59
BLACKROCK INC. COM	5 0000	05/24/12	03/05/13	1,205 37	843 76	0 00	361 61
BLACKROCK INC. COM	11.0000	05/24/12	03/06/13	2,588 18	1,856 27	0 00	731 91
BRITISH AMN TOBACO SPADR	4 0000	12/28/12	01/09/13	407 79	401 75	0 00	6 04
BRITISH SKY BDCT SPD ADR	7.0000	10/20/11	04/09/12	301 27	321 91	20 64	0 00
BRITISH SKY BDCT SPD ADR	85 0000	10/20/11	09/25/12	4,032 55	3,908 91	0 00	123.64
BRITISH SKY BDCT SPD ADR	38 0000	04/10/12	09/25/12	1,802 72	1,587 92	0 00	214 80
BRITISH SKY BDCT SPD ADR	6.0000	04/10/12	10/18/12	288 77	250 73	0 00	38 04
BRITISH SKY BDCT SPD ADR	24 0000	04/10/12	12/20/12	1,187 73	1,002 90	0 00	184.83
BRITISH SKY BDCT SPD ADR	4.0000	04/10/12	01/09/13	201 39	167 15	0 00	34 24
BURBERRY GROU PLC ADR	13 0000	08/05/11	04/09/12	644 40	562 49	0 00	81 91
CABOT OIL & GAS CORP	27 0000	06/27/12	10/18/12	1,190 40	1,096 27	0 00	94 13
CABOT OIL & GAS CORP.	116 0000	06/27/12	12/03/12	5,458 54	4,709 90	0 00	748 64
CABOT OIL & GAS CORP.	73 0000	06/27/12	12/20/12	3,454 16	2,963 99	0 00	490.17
CABOT OIL & GAS CORP	34 0000	06/28/12	12/20/12	1,608 54	1,386 95	0 00	221 59
CABOT OIL & GAS CORP.	4.0000	06/28/12	01/09/13	199 99	163 17	0 00	36 82
CAMERON INTL CORP	25 0000	02/06/12	04/09/12	1,331 84	1,400 32	68 48	0 00

CAMERON INTL CORP	22.0000	02/06/12	06/26/12	929 18	1,232 28	303 10	0.00
CAMERON INTL CORP	60 0000	02/07/12	06/26/12	2,535.00	3,408 19	873 19	0 00
CAMERON INTL CORP	50.0000	02/08/12	06/26/12	2,112 50	2,843 57	731 07	0 00
CAMERON INTL CORP	4 0000	02/08/12	10/18/12	212 14	227 49	15.35	0 00
CAMERON INTL CORP	62 0000	02/08/12	10/29/12	3,172 20	3,526.02	353 82	0 00
CAMERON INTL CORP	5.0000	02/09/12	10/29/12	255 80	284 99	29.19	0 00
CAMERON INTL CORP	18 0000	02/09/12	10/31/12	914 08	1,025 96	111.88	0 00
CAMERON INTL CORP	92 0000	04/26/12	10/31/12	4,674 52	4,749 45	74 93	0 00
CAMERON INTL CORP	62 0000	04/26/12	11/05/12	3,009.01	3,200.72	191 71	0 00
CAMERON INTL CORP	16 0000	07/23/12	11/05/12	776 48	722.74	0 00	53 74
CAMERON INTL CORP	101 0000	07/27/12	11/05/12	4,901 53	5,205.31	303 78	0 00
CAPITAL ONE FINANCL CORP	5.0000	12/28/12	01/09/13	308 39	286.45	0 00	21 94
CASH AMERICAN INTL	3 0000	01/08/13	03/20/13	156 46	120 55	0 00	35 91
CATERPILLAR INC.	27.0000	01/13/12	04/09/12	2,898 51	2,725.68	0 00	172 83
CATERPILLAR INC.	18.0000	01/13/12	10/02/12	1,565 99	1,817 12	251.13	0 00
CATERPILLAR INC.	35 0000	01/17/12	10/02/12	3,045 35	3,639 30	593.95	0 00
CATERPILLAR INC.	2.0000	01/17/12	10/02/12	174 02	207.96	33 94	0 00
CATERPILLAR INC	41 0000	01/17/12	10/15/12	3,423 90	4,263 18	839 28	0 00
CATERPILLAR INC.	6.0000	01/17/12	10/16/12	498 69	623 88	125.19	0 00
CATERPILLAR INC.	36 0000	01/20/12	10/16/12	2,990 52	3,801 78	811 26	0 00
CATERPILLAR INC.	50 0000	01/26/12	10/16/12	4,153 50	5,600.97	1,447.47	0 00
CATERPILLAR INC.	2.0000	01/26/12	10/18/12	164.99	224.04	59.05	0 00
CATERPILLAR INC.	12 0000	01/26/12	11/27/12	1,000 68	1,344 23	343 55	0 00
CATERPILLAR INC.	37.0000	02/03/12	11/27/12	3,084.69	4,190.04	1,105 35	0 00
CATERPILLAR INC.	32 0000	04/13/12	11/27/12	2,667.84	3,380 98	713 14	0 00
CATERPILLAR INC.	10.0000	07/23/12	11/27/12	833.70	818.33	0 00	15.37
CATERPILLAR INC.	5 0000	12/28/12	01/09/13	473.59	437 14	0 00	36.45
CATERPILLAR INC.	84 0000	12/28/12	03/15/13	7,527.49	7,343 97	0 00	183.52
CBRE GROUP INC.	13 0000	03/08/12	04/09/12	255 75	240 85	0 00	14.90
CBRE GROUP INC.	15.0000	03/08/12	10/18/12	282.74	277 90	0 00	4 84
CBRE GROUP INC.	5 0000	03/08/12	01/09/13	102 74	92 64	0 00	10 10
CBRE GROUP INC.	5.0000	03/08/12	02/14/13	120 29	92 63	0 00	27 66
CBS CORP	20 0000	04/27/12	10/18/12	673 38	688 21	14 83	0 00
CBS CORP	197 0000	04/27/12	12/20/12	7,000 24	6,778 89	0 00	221 35
CBS CORP	9.0000	04/27/12	01/09/13	344.56	309 70	0 00	34 86
CBS CORP [WESTINGHOUSE]	22 0000	07/25/12	10/11/12	797 06	676 28	0 00	120.78
CELGENE CORP	38.0000	09/21/11	04/09/12	3,004.97	2,468 82	0 00	536 15
CENTURYTEL INC	143.0000	12/28/12	02/25/13	4,876.43	5,532.16	655.73	0 00
CERNER CORP	6.0000	07/23/12	03/18/13	557.06	455 15	0 00	101 91
CERNER CORP	10 0000	07/27/12	03/18/13	928.40	737 69	0 00	190 71
CERNER CORP	26.0000	07/27/12	03/19/13	2,414 32	1,917 99	0 00	496 33
CH ROBINSON WORLDWIDE	6 0000	06/20/11	05/01/12	354 48	463 12	108.64	0 00
CH ROBINSON WORLDWIDE	4 0000	01/17/12	05/01/12	236.32	266 12	29 80	0 00
CHESAPEAKE ENERGY CORPORATION	2 0000	09/21/11	06/11/12	36 02	60.16	24 14	0 00
CHEUNG KONG HOLDINGS	33.0000	01/31/12	04/09/12	434.27	445 04	10 77	0 00
CHEUNG KONG HOLDINGS	6 0000	01/31/12	10/18/12	87.71	80 92	0 00	6.79
CHEUNG KONG HOLDINGS	79.0000	01/31/12	12/20/12	1,221 31	1,065 40	0 00	155 91
CHEUNG KONG HOLDINGS	15.0000	01/31/12	01/09/13	233 69	202 29	0 00	31.40

CHINA CONSTRUCT UNSPN AD	31 0000	12/06/11	04/09/12	480.49	448.98	0.00	31.51
CHINA CONSTRUCT UNSPN AD	62 0000	12/06/11	06/18/12	816.82	897.95	81.13	0.00
CHINA CONSTRUCT UNSPN AD	21 0000	12/06/11	10/18/12	312.68	304.15	0.00	8.53
CHUBB CORP	17.0000	01/30/12	01/09/13	1,326.14	1,137.42	0.00	188.72
CHUNGHWA TELECOM CO , LTD.	29 0000	12/28/12	02/01/13	923.34	935.98	12.64	0.00
CHUNGHWA TELECOM CO , LTD.	29 0000	12/28/12	02/28/13	904.20	935.98	31.78	0.00
CHUNGHWA TELECOM CO , LTD.	24 0000	12/28/12	03/01/13	745.84	774.60	28.76	0.00
CHUNGHWA TELECOM CO., LTD.	31.0000	12/28/12	03/04/13	960.52	1,000.52	40.00	0.00
CHUNGHWA TELECOM CO., LTD.	23 0000	12/28/12	03/05/13	714.69	742.33	27.64	0.00
CHUNGHWA TELECOM CO., LTD.	20.0000	12/28/12	03/06/13	618.41	645.50	27.09	0.00
CHUNGHWA TELECOM CO., LTD.	30.0000	12/28/12	03/07/13	921.78	968.25	46.47	0.00
CIE FINANCIERE RICHEMONT	125.0000	08/19/11	04/09/12	801.23	642.12	0.00	159.11
CISCO SYSTEMS	128 0000	02/21/12	10/18/12	2,379.87	2,608.41	228.54	0.00
CISCO SYSTEMS	480.0000	02/21/12	01/07/13	9,673.46	9,781.54	108.08	0.00
CISCO SYSTEMS	359.0000	02/21/12	01/03/13	7,009.32	7,315.77	306.45	0.00
CITIGROUP INC COM NEW	215.0000	06/12/12	10/18/12	7,814.00	5,873.50	0.00	1,940.50
CITIGROUP INC COM NEW	88.0000	06/14/12	01/09/13	3,699.45	2,441.68	0.00	1,257.77
CITIGROUP INC COM NEW	321.0000	06/12/12	01/03/13	12,542.35	8,769.27	0.00	3,773.08
CITIGROUP INC COM NEW	14 0000	06/12/12	01/09/13	591.07	382.46	0.00	208.61
CITRIX SYSTEMS INC.	7.0000	06/20/11	04/13/12	530.81	521.73	0.00	9.08
CITRIX SYSTEMS INC.	5.0000	01/17/12	04/13/12	379.15	327.88	0.00	51.27
CITRIX SYSTEMS INC	75.0000	08/10/12	10/16/12	5,035.93	5,636.83	600.90	0.00
CITRIX SYSTEMS INC	102 0000	08/14/12	10/16/12	6,849.30	7,716.27	866.97	0.00
CLIFFS NATURAL RESOURCES INC	79.0000	06/08/11	05/04/12	4,905.90	6,896.61	1,990.71	0.00
CLIFFS NATURAL RESOURCES INC	4.0000	06/20/11	05/04/12	248.40	326.08	77.68	0.00
COACH INC	18 0000	01/17/12	04/09/12	1,385.88	1,126.27	0.00	259.61
COACH INC	16 0000	01/17/12	10/18/12	869.26	1,001.13	131.87	0.00
COACH INC	111 0000	01/17/12	12/20/12	6,374.79	6,945.34	570.55	0.00
COACH INC	8.0000	01/17/12	01/08/13	441.51	500.56	59.05	0.00
COACH INC	48.0000	03/13/12	01/08/13	2,650.08	3,757.77	1,107.69	0.00
COACH INC	5 0000	03/13/12	01/09/13	277.80	391.43	113.63	0.00
COACH INC	10.0000	03/13/12	01/15/13	572.66	782.87	210.21	0.00
COACH INC	36 0000	04/24/12	01/15/13	2,061.36	2,615.91	554.55	0.00
COACH INC	22 0000	04/24/12	01/28/13	1,143.36	1,598.61	455.25	0.00
COACH INC	11.0000	07/23/12	01/28/13	571.45	634.87	63.42	0.00
COACH INC	76 0000	08/28/12	01/28/13	3,948.20	4,309.16	360.96	0.00
COCA COLA COMPANY	9.0000	12/28/12	01/09/13	339.92	325.94	0.00	13.98
COGNIZANT TECH SOL CLA	91.0000	06/10/11	05/10/12	5,194.28	6,652.30	1,458.02	0.00
COGNIZANT TECH SOL CLA	12 0000	06/20/11	05/10/12	684.96	812.56	127.60	0.00
COGNIZANT TECH SOL CLA	9 0000	01/17/12	05/10/12	513.72	616.28	102.56	0.00
COMCAST CORP CLASS A	113.0000	08/27/12	10/18/12	4,105.65	3,841.47	0.00	264.18
COMCAST CORP CLASS A	391.0000	08/27/12	01/07/13	14,981.34	13,292.16	0.00	1,689.18
COMCAST CORP CLASS A	19 0000	10/08/12	01/07/13	728.08	688.99	0.00	39.09
COMCAST CORP CLASS A	41.0000	10/08/12	01/09/13	1,559.20	1,486.76	0.00	72.44
COMCAST CORP CLASS A	168 0000	10/08/12	03/06/13	6,652.65	6,092.08	0.00	560.57
COMCAST CORP CLASS A	303 0000	08/27/12	01/03/13	11,177.45	10,300.58	0.00	876.87
COMCAST CORP CLASS A	10 0000	08/27/12	01/09/13	380.89	339.95	0.00	40.94
CONCHO RESOURCES INC	38.0000	04/11/11	04/09/12	3,919.81	3,911.03	0.00	8.78

CONCHO RESOURCES INC	9 0000	07/23/12	12/27/12	715 32	778 86	63 54	0 00
CONCHO RESOURCES INC	8.0000	09/06/12	12/27/12	635.84	754.39	118 55	0 00
CONCHO RESOURCES INC	46.0000	09/06/12	01/03/13	3,543 88	4,337 77	793.89	0 00
CONCOPHILLIPS	63 0000	08/29/11	07/06/12	3,500 28	3,312 28	0 00	188 00
CONCOPHILLIPS	262 0000	08/29/11	07/19/12	14,486 73	13,774.84	0 00	711 89
CONCOPHILLIPS	67.0000	05/07/12	07/19/12	3,704 43	3,542 03	0 00	162 40
CONCOPHILLIPS	122 0000	05/08/12	07/19/12	6,745 38	6,522 88	0 00	222 50
COVENTRY HEALTH CARE INC	40 0000	06/20/11	06/18/12	1,303 60	1,402 40	98.80	0 00
COVIDIEN PLC NEW	11 0000	05/11/12	10/18/12	629 91	607 86	0 00	22.05
COVIDIEN PLC NEW	88 0000	05/11/12	12/20/12	5,047 53	4,862 89	0 00	184.64
COVIDIEN PLC NEW	62 0000	05/15/12	12/20/12	3,555 70	3,396.16	0 00	159 54
COVIDIEN PLC NEW	3.0000	05/15/12	01/09/13	175 90	164.33	0 00	11 57
COVIDIEN PLC NEW	4.0000	05/16/12	01/09/13	234 52	217.95	0 00	16 57
COVIDIEN PLC NEW	31 0000	05/16/12	03/27/13	2,062 55	1,689 15	0 00	373.40
COVIDIEN PLC NEW	30 0000	05/16/12	03/28/13	2,011 57	1,634 66	0 00	376.91
COVIDIEN PLC NEW	18.0000	02/17/12	04/09/12	505 20	483 08	0 00	22.12
CREDIT SUISSE GROUP ADR	217 0000	02/17/12	06/20/12	4,008.25	5,823 85	1,815 60	0 00
CREDIT SUISSE GROUP ADR	54 0000	02/24/12	04/09/12	2,421 54	2,375.96	0 00	45.58
CVS CORP	11.0000	02/24/12	10/18/12	516 93	483 99	0 00	32.94
CVS CORP	27 0000	02/24/12	12/20/12	1,328 04	1,187.99	0 00	140.05
CVS CORP	45.0000	02/27/12	12/20/12	2,212 20	1,974 42	0 00	237.78
CVS CORP	98 0000	02/28/12	12/20/12	4,817 68	4,384.15	0 00	433 53
CVS CORP	40 0000	03/02/12	12/20/12	1,966 40	1,803.14	0 00	163 26
CVS CORP	9.0000	03/02/12	01/09/13	448 33	405 71	0 00	42.62
CVS CORP	52.0000	03/02/12	01/25/13	2,706.03	2,344 08	0 00	361.95
CVS CORP	23.0000	03/02/12	01/29/13	1,203.87	1,036 80	0 00	167.07
CVS/CAREMARK CORPORATION	65.0000	07/10/12	10/18/12	3,058.18	3,069.34	11.16	0 00
CVS/CAREMARK CORPORATION	40 0000	07/12/12	01/09/13	1,997 16	1,874.61	0 00	122 55
CVS/CAREMARK CORPORATION	181.0000	07/10/12	01/03/13	8,727 64	8,546.93	0 00	180 71
CVS/CAREMARK CORPORATION	7.0000	07/10/12	01/09/13	349 92	330 54	0 00	19.38
DAIHATSU MOTOR UNSPOND	34.0000	12/11/12	12/20/12	1,276 67	1,286 25	9.58	0 00
DAIHATSU MOTOR UNSPOND	8.0000	12/11/12	01/09/13	316.39	302 65	0 00	13 74
DAIHATSU MOTOR UNSPOND	49.0000	12/11/12	02/26/13	1,946.45	1,853 71	0 00	92 74
DANONE-SPONS ADR	50 0000	09/21/11	07/27/12	577 50	607 00	29 50	0 00
DEERE & CO	6 0000	12/28/12	01/09/13	532 55	510 84	0 00	21 71
DIAGEO PLC	3 0000	12/28/12	01/09/13	351 23	349 14	0 00	2 09
DIAGEO PLC	23.0000	12/28/12	02/28/13	2,728 00	2,676.76	0 00	51.24
DISNEY COMPANY - WALT	29 0000	11/14/12	01/09/13	1,513 19	1,392 62	0 00	120 57
DISNEY COMPANY - WALT	9.0000	11/14/12	01/09/13	469 97	432.19	0 00	37.78
DOLLAR GENERAL	17.0000	06/04/12	10/18/12	840 97	819.43	0 00	21 54
DOLLAR GENERAL	87.0000	06/04/12	12/20/12	3,790 03	4,193 53	403 50	0 00
DOLLAR GENERAL	76 0000	06/06/12	12/20/12	3,310 56	3,668.85	358 29	0 00
DOLLAR GENERAL	9.0000	06/06/12	01/09/13	393 29	434 47	41 18	0 00
DOMINION RES INC VA COM	7 0000	12/28/12	01/09/13	374.56	360 82	0 00	13.74
DU PONT EI DE NEMOURS	8.0000	12/28/12	01/09/13	365.59	360 44	0 00	5 15
EBAY INC.	13 0000	04/19/12	10/18/12	613 33	532 02	0 00	81.31
EBAY INC	65.0000	04/19/12	12/20/12	3,347 07	2,662 38	0 00	684 69
EBAY INC.	10.0000	04/19/12	01/09/13	528 69	409 25	0 00	119 44

EBAY INC.	26.0000	04/19/12	03/18/13	1,336.28	1,064.95	0.00	271.33
EDWARD LIFESCIENCES CORP COM	19.0000	04/21/11	04/09/12	1,392.89	1,582.70	189.81	0.00
EDWARD LIFESCIENCES CORP COM	18.0000	07/23/12	02/11/13	1,526.40	1,805.65	279.25	0.00
EMC CORP	59.0000	10/08/12	10/18/12	1,518.04	1,606.39	88.35	0.00
EMC CORP	62.0000	10/08/12	01/09/13	1,503.47	1,688.07	184.60	0.00
EMC CORP	248.0000	10/08/12	01/03/13	6,188.95	6,752.27	563.32	0.00
EMERSON ELECTRIC CO	5.0000	12/28/12	01/09/13	275.79	262.48	0.00	13.31
EQT CORPORATION	5.0000	12/28/12	01/09/13	302.39	292.70	0.00	9.69
EQT CORPORATION	87.0000	12/28/12	02/08/13	5,278.49	5,092.98	0.00	185.51
EXPERIAN GP LTD ADR	23.0000	08/14/12	10/18/12	394.67	358.03	0.00	36.64
EXPERIAN GP LTD ADR	77.0000	08/14/12	12/20/12	1,258.92	1,198.63	0.00	60.29
EXPERIAN GP LTD ADR	15.0000	08/14/12	01/09/13	248.24	233.50	0.00	14.74
FACEBOOK INC	125.0000	05/23/12	06/08/12	3,339.18	3,998.66	659.48	0.00
FACEBOOK INC	318.0000	05/23/12	08/07/12	6,362.91	10,172.60	3,809.69	0.00
FACEBOOK INC.	365.0000	10/25/12	12/20/12	9,681.22	8,311.52	0.00	1,369.70
FANUC LTD-UNSP	15.0000	09/16/11	04/09/12	451.49	365.99	0.00	85.50
FIRST POTOMAC RLTY TR	20.0000	07/11/11	04/09/12	249.89	320.22	70.33	0.00
FIRSTENERGY CORP	67.0000	12/28/12	02/08/13	2,657.29	2,785.85	128.56	0.00
FIRSTENERGY CORP	36.0000	12/28/12	02/11/13	1,433.17	1,496.88	63.71	0.00
FOREST LABORATORIES INC	18.0000	12/28/12	02/01/13	654.50	630.81	0.00	23.69
FOREST LABORATORIES INC	17.0000	12/28/12	02/04/13	618.32	595.76	0.00	22.56
FOREST LABORATORIES INC	18.0000	12/28/12	02/05/13	655.19	630.81	0.00	24.38
FOREST LABORATORIES INC	17.0000	12/28/12	02/06/13	618.76	595.76	0.00	23.00
FOREST LABORATORIES INC	17.0000	12/28/12	02/07/13	612.81	595.76	0.00	17.05
FOREST LABORATORIES INC	18.0000	12/28/12	02/08/13	650.30	630.81	0.00	19.49
FOREST LABORATORIES INC	17.0000	12/28/12	02/11/13	606.93	595.76	0.00	11.17
FOREST LABORATORIES INC	9.0000	12/28/12	02/12/13	319.13	315.40	0.00	3.73
FOSSIL INC.	15.0000	02/07/12	04/09/12	2,008.38	1,465.94	0.00	542.44
FOSSIL INC.	45.0000	02/07/12	05/21/12	3,266.32	4,397.81	1,131.49	0.00
FOSSIL INC.	9.0000	02/10/12	05/21/12	653.22	901.83	248.61	0.00
FOSSIL INC.	31.0000	02/10/12	05/22/12	2,225.01	3,106.29	881.28	0.00
FOSSIL INC.	32.0000	03/08/12	05/22/12	2,296.64	4,066.54	1,769.90	0.00
GAP INC	24.0000	09/18/12	10/18/12	870.10	865.14	0.00	4.96
GAP INC.	159.0000	09/18/12	12/07/12	5,026.16	5,731.57	705.41	0.00
GAP INC	144.0000	09/18/12	12/07/12	4,553.28	5,190.85	637.57	0.00
GAP INC.	9.0000	09/18/12	12/07/12	275.60	324.44	48.84	0.00
GAP INC.	54.0000	09/20/12	12/07/12	1,656.72	1,933.78	277.06	0.00
GAP INC.	227.0000	09/28/12	12/07/12	6,964.36	8,091.62	1,127.26	0.00
GAP INC.	24.0000	07/25/12	01/03/13	731.28	691.68	0.00	39.60
GAP INC.	23.0000	12/24/12	01/03/13	700.81	729.10	28.29	0.00
GEA GROUP AG ADR	7.0000	08/04/11	04/09/12	245.06	220.25	0.00	24.81
GEA GROUP AG ADR	86.0000	08/04/11	05/29/12	2,225.29	2,705.93	480.64	0.00
GENERAL DYNAMICS CORP	20.0000	07/25/12	10/11/12	1,332.40	1,264.20	0.00	68.20
GENERAL DYNAMICS CORP	30.0000	12/28/12	02/14/13	2,000.68	2,058.90	58.22	0.00
GENERAL DYNAMICS CORP	54.0000	12/28/12	02/15/13	3,603.71	3,706.02	102.31	0.00
GETINGE AB SHS	61.0000	10/17/12	12/20/12	1,991.61	1,860.98	0.00	130.63
GETINGE AB SHS	11.0000	10/17/12	01/09/13	368.16	335.59	0.00	32.57
GETINGE AB SHS	50.0000	10/17/12	02/15/13	1,516.34	1,525.39	9.05	0.00

GILEAD SCIENCES INC.	6.0000	10/02/12	10/18/12	407.87	413.99	6.12	0.00
GILEAD SCIENCES INC.	21.0000	10/02/12	12/20/12	1,571.76	1,448.97	0.00	122.79
GILEAD SCIENCES INC.	39.0000	10/03/12	12/20/12	2,919.15	2,730.00	0.00	189.15
GILEAD SCIENCES INC.	11.0000	10/03/12	01/09/13	829.88	767.07	0.00	62.81
GLAXOSMITHKLINE PLC ADR	110.0000	12/10/12	12/20/12	4,850.11	4,840.67	0.00	9.44
GLAXOSMITHKLINE PLC ADR	17.0000	12/11/12	12/20/12	749.53	750.96	1.43	0.00
GLAXOSMITHKLINE PLC ADR	17.0000	12/11/12	12/20/12	749.53	754.02	4.49	0.00
GLAXOSMITHKLINE PLC ADR	7.0000	12/11/12	01/09/13	309.74	310.48	0.74	0.00
GLAXOSMITHKLINE PLC ADR	7.0000	12/28/12	01/09/13	309.95	303.96	0.00	5.99
GOLDMAN SACHS GROUP INC	74.0000	04/16/12	05/16/12	7,583.36	8,736.39	1,153.03	0.00
GOLDMAN SACHS GROUP INC	7.0000	04/16/12	05/17/12	700.64	826.41	125.77	0.00
GOLDMAN SACHS GROUP INC	81.0000	04/17/12	05/17/12	8,112.15	9,553.96	1,441.81	0.00
GOLDMAN SACHS GROUP INC	39.0000	04/30/12	10/18/12	4,827.70	4,476.72	0.00	350.98
GOLDMAN SACHS GROUP INC	21.0000	04/30/12	01/09/13	2,790.00	2,410.54	0.00	379.46
GOLDMAN SACHS GROUP INC	23.0000	04/30/12	03/21/13	3,486.95	2,640.12	0.00	846.83
GOLDMAN SACHS GROUP INC	80.0000	04/30/12	01/03/13	10,114.97	9,183.02	0.00	931.95
GOLDMAN SACHS GROUP INC	4.0000	04/30/12	01/09/13	535.63	459.15	0.00	76.48
GOOGLE INC	1.0000	12/28/12	01/09/13	739.98	705.90	0.00	34.08
HALLIBURTON COMPANY	147.0000	02/14/13	03/19/13	6,168.88	6,428.00	259.12	0.00
HALLIBURTON COMPANY	2.0000	02/14/13	03/22/13	77.62	87.46	9.84	0.00
HALLIBURTON COMPANY	60.0000	02/15/13	03/22/13	2,337.00	2,558.56	221.56	0.00
HALLIBURTON COMPANY	31.0000	02/15/13	03/22/13	1,207.45	1,322.70	115.25	0.00
HCA INC	133.0000	11/07/12	12/20/12	4,107.56	4,485.97	378.41	0.00
HCA INC	13.0000	11/07/12	01/09/13	415.67	438.48	22.81	0.00
HCA INC	80.0000	11/07/12	03/20/13	3,047.47	2,698.33	0.00	349.14
HENKEL AG&CO KGAA SP	5.0000	01/05/12	04/09/12	367.24	294.86	0.00	72.38
HENKEL AG&CO KGAA SP	15.0000	01/05/12	12/20/12	1,203.72	884.59	0.00	319.13
HENNES AND MAURITZ AB-	79.0000	12/28/12	01/09/13	545.88	543.52	0.00	2.36
HEXCEL CORP NEW	14.0000	07/25/11	04/09/12	349.60	336.32	0.00	13.28
HOME DEPOT INC	5.0000	10/08/12	10/18/12	302.21	311.83	9.62	0.00
HOME DEPOT INC	90.0000	10/08/12	12/20/12	5,663.05	5,612.85	0.00	50.20
HOME DEPOT INC	55.0000	10/10/12	12/20/12	3,461.15	3,324.68	0.00	136.47
HOME DEPOT INC	6.0000	10/10/12	01/09/13	379.64	362.69	0.00	16.95
HONDA MOTOR LIMITED AMERN SHS	91.0000	09/10/12	12/14/12	2,992.99	3,026.05	33.06	0.00
HONEYWELL INC	4.0000	12/28/12	01/09/13	265.31	253.64	0.00	11.67
HSBC HLDG PLC	5.0000	12/28/12	01/09/13	268.64	263.08	0.00	5.56
HSBC HLDG PLC	33.0000	12/28/12	02/01/13	1,868.09	1,736.30	0.00	131.79
HUMANA INC	9.0000	07/25/12	10/11/12	666.54	638.91	0.00	27.63
IBM CORP	12.0000	05/16/12	10/18/12	2,504.15	2,399.48	0.00	104.67
IBM CORP	33.0000	05/16/12	12/20/12	6,393.08	6,598.58	205.50	0.00
IBM CORP	25.0000	05/17/12	12/20/12	4,843.25	4,979.83	136.58	0.00
IBM CORP	40.0000	05/18/12	12/20/12	7,749.20	7,853.90	104.70	0.00
IBM CORP	4.0000	05/18/12	01/09/13	776.45	793.96	17.51	0.00
IBM CORP	2.0000	12/28/12	01/09/13	387.83	382.54	0.00	5.29
ILLINOIS TOOL WORKS INC	5.0000	01/17/12	12/12/12	305.60	254.85	0.00	50.75
ILLINOIS TOOL WORKS INC	9.0000	07/23/12	12/12/12	550.08	480.83	0.00	69.25
IMPERIAL TOB GRP SPS ADR	6.0000	12/28/12	01/09/13	470.45	457.50	0.00	12.95
INFORMATICA CORP CA	81.0000	05/04/12	07/11/12	2,461.05	3,742.79	1,281.74	0.00

INFORMATICA CORP CA	85 0000	06/15/12	07/11/12	2,582 30	3,601.19	1,018 89	0.00
INGERSOLL RAND	18.0000	12/04/12	01/09/13	891 70	871.41	0 00	20 29
INGERSOLL RAND	83 0000	12/04/12	01/03/13	3,897 59	4,018.18	120 59	0.00
INGERSOLL RAND	6.0000	12/04/12	01/09/13	298 20	290.47	0 00	7 73
INTEL CORP	28.0000	07/25/12	12/06/12	548 52	699.16	150 64	0 00
INTERCONTINENTALEXCHANGE	2.0000	01/17/12	12/14/12	259.60	224 18	0 00	35.42
INTERCONTINENTALEXCHANGE	2 0000	07/23/12	12/14/12	259 60	259 52	0 00	0 08
INTUIT INC	9 0000	07/23/12	02/13/13	551 88	513 46	0 00	38 42
INTUIT INC	4 0000	07/23/12	02/14/13	246 78	228 21	0 00	18 57
ISHARES COHEN & STEERS	31 0000	12/28/12	01/09/13	2,465 37	2,421 83	0 00	43 54
JOHNSON & JOHNSON	12.0000	12/28/12	01/09/13	859.21	839 04	0 00	20.17
JP MORGAN CHASE & COMPANY	9.0000	06/20/11	06/07/12	281 79	363 20	81 41	0 00
JP MORGAN CHASE & COMPANY	138.0000	11/30/11	06/07/12	4,320.78	4,137 75	0 00	183 03
JP MORGAN CHASE & COMPANY	59 0000	01/24/12	06/07/12	1,847.29	2,232 45	385.16	0 00
JP MORGAN CHASE & COMPANY	112.0000	01/25/12	06/07/12	3,506.72	4,192 78	686 06	0 00
JP MORGAN CHASE & COMPANY	55 0000	03/13/12	06/07/12	1,722.05	2,389.96	667 91	0 00
JP MORGAN CHASE & COMPANY	83 0000	02/13/12	01/09/13	3,744 05	3,172 04	0 00	572 01
KEYCORP	18 0000	12/06/12	01/09/13	159 39	142 54	0 00	16.85
KEYCORP	11.0000	12/06/12	02/14/13	105 09	87 11	0 00	17 98
KEYCORP	1.0000	12/06/12	03/26/13	10 00	7 92	0 00	2 08
KOMATSU LTD SPON ADR NEW	40.0000	01/30/12	04/09/12	1,152.77	1,112 72	0 00	40 05
KOMATSU LTD SPON ADR NEW	35 0000	01/30/12	10/18/12	718.18	973 63	255 45	0 00
KOMATSU LTD SPON ADR NEW	63.0000	01/30/12	12/20/12	1,479.84	1,752 53	272.69	0 00
KOMATSU LTD SPON ADR NEW	14.0000	01/30/12	01/09/13	367.07	389.45	22 38	0 00
L BRANDS INC	35.0000	12/28/12	02/25/13	1,554.35	1,603.35	49 00	0 00
LEGRAND SA	7 0000	12/28/12	01/09/13	301.69	295.75	0 00	5 94
LENNAR CORP. CL A COM	6.0000	10/08/12	10/18/12	218 63	226 47	7 84	0 00
LENNAR CORP. CL A COM	133.0000	10/08/12	12/20/12	5,094 64	5,020 14	0 00	74 50
LENNAR CORP. CL A COM	6 0000	10/08/12	01/09/13	240 23	226.47	0 00	13.76
LINKEDIN CORP	19.0000	11/17/11	04/09/12	1,951.34	1,443 40	0 00	507 94
LINKEDIN CORP	37.0000	11/17/11	05/07/12	3,893 05	2,810 83	0 00	1,082.22
LINKEDIN CORP	3.0000	11/23/11	05/07/12	315 66	198.76	0 00	116.90
LINKEDIN CORP	55.0000	11/23/11	08/07/12	5,257 39	3,643 99	0 00	1,613 40
LINKEDIN CORP	48.0000	03/09/12	08/07/12	4,428.47	4,318.86	0 00	109 61
LINKEDIN CORP	23.0000	03/09/12	08/07/12	2,121.98	2,069 66	0 00	52.32
LINKEDIN CORP	7 0000	07/23/12	08/07/12	645 82	720 64	74 82	0 00
LLOYDS TSB GROUP ADR	393 0000	12/07/12	12/20/12	1,187 69	1,213.70	26.01	0 00
LLOYDS TSB GROUP ADR	69 0000	12/07/12	01/09/13	221 08	213.09	0 00	7 99
LORILLARD INC.	62.0000	09/26/11	05/03/12	8,378 37	6,745.67	0 00	1,632 70
LORILLARD INC	44.0000	10/03/11	05/03/12	5,945.72	4,980 31	0 00	965.41
LORILLARD INC.	26.0000	10/03/11	05/04/12	3,484.26	2,942 91	0 00	541 35
LORILLARD INC	30 0000	10/07/11	05/04/12	4,020 00	3,361 80	0 00	658 20
MACY'S INC	768 0000	12/05/11	10/11/12	30,155 99	25,367 58	0 00	4,788 41
MACY'S INC	21.0000	07/25/12	10/11/12	824.67	719 46	0 00	105 21
MARATHON PETROLEUM CORP.	17 0000	03/27/12	04/05/12	740.33	763 43	23 10	0 00
MARATHON PETROLEUM CORP	274.0000	03/27/12	05/17/12	6,989 60	12,161 96	5,172 36	0 00
MARATHON PETROLEUM CORP.	21.0000	03/27/12	05/17/12	535 71	943 06	407.35	0 00
MARATHON PETROLEUM CORP	123 0000	03/27/12	05/18/12	3,130 28	5,523 66	2,393.38	0 00

MARATHON PETROLEUM CORP.	94 0000	03/27/12	01/07/13	5,967 12	4,221.33	0 00	1,745 79
MARATHON PETROLEUM CORP.	16 0000	03/27/12	01/09/13	1,002 69	718 53	0 00	284 16
MARATHON PETROLEUM CORP.	5 0000	04/09/12	01/09/13	313 35	212 25	0 00	101 10
MARATHON PETROLEUM CORP.	118 0000	04/09/12	03/21/13	10,351 31	5,009 11	0 00	5,342 20
MASTERCARD INC	2 0000	08/01/12	10/18/12	950.00	850 61	0 00	99.39
MASTERCARD INC	17 0000	08/01/12	12/20/12	8,259.58	7,230 16	0 00	1,029 42
MASTERCARD INC.	1 0000	08/01/12	01/09/13	511 27	425 30	0 00	85 97
MCDONALDS CORP	3 0000	12/28/12	01/09/13	269 51	265 28	0 00	4 23
MCGRAW HILL CO	67 0000	12/07/12	12/20/12	3,637 33	3,751 46	114.13	0 00
MCGRAW HILL CO	13 0000	12/10/12	12/20/12	705 77	730 88	25 11	0 00
MCGRAW HILL CO	21 0000	12/10/12	02/08/13	992.73	1,180 65	187.92	0 00
MCGRAW HILL CO	132 0000	12/10/12	02/11/13	5,870 42	7,421 19	1,550.77	0 00
MCKESSON CORP NEW	3 0000	12/28/12	01/09/13	299 46	289 62	0 00	9 84
MERCK & COMPANY INC	90 0000	06/26/12	10/18/12	4,183.11	3,583.38	0 00	599.73
MERCK & COMPANY INC.	90 0000	06/28/12	01/07/13	3,704.36	3,652 25	0 00	52.11
MERCK & COMPANY INC	99 0000	06/29/12	01/07/13	4,075 83	3,996.96	0 00	78.87
MERCK & COMPANY INC	37 0000	06/29/12	01/09/13	1,549.16	1,493.81	0 00	55 35
MERCK & COMPANY INC	6 0000	06/26/12	01/09/13	251 83	239 83	0 00	12 00
MERCK KGAA	22 0000	04/26/11	04/09/12	840 16	741 66	0 00	98.50
METLIFE INC COM	59 0000	05/14/12	10/18/12	2,069.08	2,021 43	0 00	47 65
METLIFE INC COM	3 0000	05/14/12	01/09/13	107 86	102 78	0 00	5 08
METLIFE INC COM	24 0000	05/15/12	01/09/13	863.04	815.76	0 00	47.28
METLIFE INC COM	297 0000	05/14/12	01/03/13	9,674.56	10,175 70	501 14	0 00
MICHAEL KORS HLDGS LTD	27 0000	03/23/12	04/09/12	1,271 18	1,273.63	2 45	0 00
MICHAEL KORS HLDGS LTD	21 0000	03/23/12	10/18/12	1,121 58	990.60	0 00	130 98
MICHAEL KORS HLDGS LTD	131 0000	03/23/12	12/20/12	6,581 03	6,179 47	0 00	401 56
MICHAEL KORS HLDGS LTD	46 0000	03/23/12	01/02/13	2,219 83	2,169.89	0 00	49 94
MICHAEL KORS HLDGS LTD	16 0000	06/12/12	01/02/13	772 00	643 96	0 00	128.04
MICHAEL KORS HLDGS LTD	14 0000	06/13/12	01/02/13	675 50	577 75	0 00	97 75
MICHAEL KORS HLDGS LTD	5 0000	06/13/12	01/09/13	261 79	206 34	0 00	55.45
MICHAEL KORS HLDGS LTD	54 0000	06/13/12	01/16/13	2,841 48	2,228.47	0 00	613 01
MICHAEL KORS HLDGS LTD	16 0000	06/13/12	02/07/13	881 65	660.29	0 00	221 36
MICHAEL KORS HLDGS LTD	24 0000	06/26/12	02/07/13	1,322 64	1,044 48	0 00	278 16
MICHAEL KORS HLDGS LTD	46 0000	06/26/12	02/08/13	2,490 15	2,001.90	0 00	488 25
MICHAEL KORS HLDGS LTD	11 0000	06/26/12	02/08/13	592.50	478.72	0 00	113 78
MICHAEL KORS HLDGS LTD	21 0000	07/23/12	02/08/13	1,131.27	816 93	0 00	314 34
MICROSOFT CORPORATION	115 0000	07/03/12	10/18/12	3,403.92	3,501 85	97 93	0 00
MICROSOFT CORPORATION	62 0000	07/03/12	01/09/13	1,662 80	1,887.96	225 16	0 00
MICROSOFT CORPORATION	78 0000	01/06/12	04/09/12	2,485 33	2,183 00	0 00	302.33
MICROSOFT CORPORATION	111 0000	01/06/12	05/09/12	3,445 34	3,106 58	0 00	338.76
MICROSOFT CORPORATION	73 0000	01/06/12	05/18/12	2,243 59	2,043 07	0 00	200 52
MICROSOFT CORPORATION	69 0000	01/06/12	05/21/12	2,075 19	1,931 11	0 00	144 08
MICROSOFT CORPORATION	104 0000	01/09/12	05/21/12	3,128 32	2,889 36	0 00	238 96
MICROSOFT CORPORATION	92 0000	01/09/12	05/21/12	2,766 58	2,555 97	0 00	210.61
MICROSOFT CORPORATION	157 0000	01/19/12	05/21/12	4,722 56	4,445 78	0 00	276 78
MICROSOFT CORPORATION	165 0000	01/23/12	05/21/12	4,963 20	4,884 45	0 00	78 75
MONOLITHIC PWR SYSTEMS	30 0000	07/29/11	04/09/12	587.53	407 78	0 00	179 75
MONOLITHIC PWR SYSTEMS	12 0000	07/29/11	05/17/12	250 25	163 11	0 00	87 14

MONSANTO CO. (NEW)	07/07/11	04/09/12	3,088.53	2,830.93	0.00	257.60
MONSANTO CO. (NEW)	07/08/11	04/09/12	1,544.13	1,407.56	0.00	136.57
MOOG INC. CL A	01/17/12	04/09/12	257.15	257.40	0.25	0.00
MOOG INC. CL A	01/17/12	10/18/12	186.99	214.50	27.51	0.00
MOOG INC. CL A	01/17/12	01/09/13	85.27	85.80	0.53	0.00
MOTOROLA SOLUTIONS INC.	06/20/11	05/04/12	3,100.20	2,730.60	0.00	369.60
NABORS INDUSTRIES INC	01/15/13	03/26/13	46.83	43.82	0.00	3.01
NESTLE SA	12/28/12	01/09/13	330.64	326.50	0.00	4.14
NETAPP INC. COM	06/20/11	05/30/12	142.95	248.35	105.40	0.00
NETAPP INC. COM	11/17/11	05/30/12	2,859.00	3,595.23	736.23	0.00
NETAPP INC. COM	12/22/11	05/30/12	1,543.86	1,943.95	400.09	0.00
NETAPP INC. COM	12/23/11	05/30/12	886.29	1,116.00	229.71	0.00
NETAPP INC. COM	12/28/11	05/30/12	400.26	503.88	103.62	0.00
NEW ENERGY INC. NEW	12/28/12	01/17/13	3,141.56	3,080.02	0.00	61.54
NEW ENERGY INC. NEW	12/28/12	01/18/13	750.42	730.08	0.00	20.34
NEWS CORP. CL A	08/06/12	10/18/12	3,734.04	3,611.90	0.00	122.14
NEWS CORP. CL A	08/06/12	01/09/13	2,542.98	2,266.29	0.00	276.69
NEWS CORP. CL A	08/06/12	02/06/13	11,393.91	9,537.31	0.00	1,856.60
NEWS CORP. CL A	08/06/12	01/03/13	7,498.52	7,129.37	0.00	369.15
NEWS CORP. CL A	08/06/12	01/09/13	398.09	354.11	0.00	43.98
NEXTERA ENERGY INC. COM	12/28/12	01/09/13	282.80	275.88	0.00	6.92
NIKE INC. CL B	01/02/13	01/09/13	1,688.60	1,655.50	0.00	33.10
NORTHROP GRUMMAN CORP	08/22/11	08/09/12	17,890.25	13,513.43	0.00	4,376.82
NORTHROP GRUMMAN CORP	07/25/12	10/11/12	692.90	640.30	0.00	52.60
NOVARTIS AG ADR	12/28/12	01/09/13	449.39	441.39	0.00	8.00
O REILLY AUTOMOTIVE INC. NEW	07/23/12	10/23/12	401.05	451.98	50.93	0.00
OCCIDENTAL PETROLEUM CORP	08/31/11	06/26/12	2,445.90	2,618.11	172.21	0.00
OCCIDENTAL PETROLEUM CORP	01/17/12	06/26/12	733.77	892.85	159.08	0.00
OCCIDENTAL PETROLEUM CORP	12/28/12	01/09/13	398.89	379.70	0.00	19.19
ONEOK INCORPORATED	08/15/11	04/09/12	409.43	340.81	0.00	68.62
ORACLE CORPORATIONS	12/28/12	01/09/13	312.38	299.43	0.00	12.95
ORACLE CORPORATIONS	06/20/11	05/23/12	1,389.42	1,719.80	330.38	0.00
ORACLE CORPORATIONS	01/17/12	05/23/12	566.06	607.34	41.28	0.00
ORACLE CORPORATIONS	03/14/13	03/26/13	422.49	472.00	49.51	0.00
ORACLE CORPORATIONS	03/14/13	03/27/13	3,759.42	4,284.32	524.90	0.00
ORACLE CORPORATIONS	03/14/13	03/27/13	1,592.88	1,815.39	222.51	0.00
ORACLE CORPORATIONS	03/18/13	03/27/13	5,511.78	6,285.78	774.00	0.00
ORICA LTD-UNSP ADR	02/27/12	04/09/12	721.74	736.34	14.60	0.00
ORICA LTD-UNSP ADR	02/27/12	10/18/12	285.33	311.53	26.20	0.00
ORICA LTD-UNSP ADR	02/27/12	11/29/12	2,076.20	2,435.56	359.36	0.00
ORICA LTD-UNSP ADR	02/27/12	12/20/12	1,060.89	1,189.47	128.58	0.00
ORICA LTD-UNSP ADR	03/12/12	12/20/12	101.04	109.19	8.15	0.00
ORICA LTD-UNSP ADR	03/12/12	01/09/13	243.35	245.68	2.33	0.00
ORICA LTD-UNSP ADR	03/30/12	03/21/13	1,655.94	1,922.99	267.05	0.00
ORICA LTD-UNSP ADR	04/11/12	03/21/13	1,405.04	1,544.15	139.11	0.00
ORICA LTD-UNSP ADR	07/23/12	03/21/13	376.35	381.00	4.65	0.00
PARKER HANNIFIN CORP	01/03/12	10/18/12	2,403.55	2,370.89	0.00	32.66
PENTAIR INC.	11/07/11	11/06/12	21.79	15.63	0.00	6.16

PENTAIR INC	44 3815	01/03/12	12/06/12	2,137 86	1,449 30	0.00	688 56
PENTAIR INC	4 7980	07/25/12	12/06/12	231 12	156 68	0.00	74.44
PERRIGO COMPANY	19 0000	04/12/11	04/09/12	1,995 15	1,614 93	0.00	380 22
PERRIGO COMPANY	19 0000	05/11/11	05/04/12	1,996 52	1,656 96	0.00	339 56
PERRIGO COMPANY	43 0000	05/11/11	05/07/12	4,478 56	3,749 97	0.00	728 59
PERRIGO COMPANY	35 0000	02/08/12	09/18/12	3,869 60	3,255 00	0.00	614 60
PERRIGO COMPANY	37 0000	02/10/12	09/18/12	4,090 72	3,438 87	0.00	651.85
PERRIGO COMPANY	10 0000	03/07/12	09/18/12	1,105 60	1,045 75	0.00	59.85
PERRIGO COMPANY	3 0000	07/23/12	09/18/12	331 68	333.38	1 70	0 00
PETROLEO BRAS SA ADS	118 0000	01/08/13	03/05/13	1,738 49	2,309.99	571.50	0 00
PETROLEUM GEO SVS SP ADR	6 0000	04/30/12	10/18/12	100 67	90 56	0 00	10 11
PETROLEUM GEO SVS SP ADR	33 0000	04/30/12	12/20/12	568 89	498 06	0 00	70 83
PETROLEUM GEO SVS SP ADR	38 0000	05/02/12	12/20/12	655 12	569 51	0 00	85 61
PETROLEUM GEO SVS SP ADR	13 0000	05/02/12	01/09/13	228 14	194 83	0 00	33 31
PFIZER INC	263 0000	10/08/12	01/07/13	6,747 46	6,675 15	0 00	72 31
PFIZER INC	127 0000	10/08/12	01/09/13	3,275 81	3,223 36	0 00	52.45
PHILIP MORRIS INTERNATIONAL	14 0000	12/28/12	01/09/13	1,209 57	1,169 31	0 00	40.26
PHILLIPS 66 COM	15 0000	06/20/11	05/11/12	443 10	439.88	0 00	3.22
PHILLIPS 66 COM	162.5000	08/29/11	05/11/12	4,800.25	4,765 33	0 00	34 92
PING AN INS GROUP CO	27 0000	01/26/12	04/09/12	410 39	424 13	13 74	0 00
PING AN INS GROUP CO	23 0000	01/26/12	10/18/12	362 01	361 29	0 00	0 72
PING AN INS GROUP CO	75 0000	01/26/12	12/20/12	1,238 97	1,178 13	0 00	60.84
PING AN INS GROUP CO	16 0000	01/26/12	01/09/13	287 67	251 33	0 00	36 34
PRECISION CASTPARTS CORP	10 0000	01/26/12	04/09/12	1,720 79	1,716 58	0 00	4 21
PRECISION CASTPARTS CORP	33 0000	01/26/12	12/20/12	6,103 34	5,664 71	0 00	438 63
PRECISION CASTPARTS CORP	15 0000	01/26/12	12/20/12	2,774 25	2,574 87	0 00	199.38
PRECISION CASTPARTS CORP	7 0000	01/27/12	12/20/12	1,294 65	1,150 57	0 00	144.08
PRECISION CASTPARTS CORP	3 0000	01/27/12	01/09/13	575 25	493 10	0 00	82 15
PRICELINE COM	1 0000	01/17/12	12/20/12	613 79	497 39	0 00	116.40
PRICELINE COM	3 0000	01/20/12	12/20/12	1,841 37	1,552 43	0 00	288.94
PRICELINE COM	2 0000	01/20/12	01/09/13	1,297 05	1,034 96	0 00	262.09
PROCTER & GAMBLE CO	4 0000	12/28/12	01/09/13	275 59	270 70	0 00	4 89
PRUDENTIAL FINANCIAL INC.	14 0000	07/11/11	04/05/12	905 22	893 75	0 00	11 47
PRUDENTIAL FINANCIAL INC	20 0000	07/11/11	05/17/12	1,004 12	1,250 58	246 46	0 00
PRUDENTIAL FINANCIAL INC.	63 0000	07/11/11	05/17/12	3,166 38	4,021 85	855.47	0 00
PRUDENTIAL FINANCIAL INC.	310 0000	07/19/11	05/17/12	15,580 60	18,500 18	2,919 58	0 00
PRUDENTIAL FINANCIAL INC	139 0000	01/30/12	05/17/12	6,986 14	7,933.83	947 69	0 00
PRUDENTIAL FINANCIAL INC	122 0000	01/30/12	05/18/12	6,010 78	6,963 50	952.72	0 00
PRUDENTIAL FINANCIAL INC.	99 0000	01/31/12	05/18/12	4,876 74	5,756 57	879 83	0 00
PULTE CORP	208 0000	06/18/12	01/17/13	4,012 32	1,927 58	0 00	2,084 74
RALPH LAUREN CORP.	20 0000	06/09/11	04/09/12	3,520 72	2,448 94	0 00	1,071 78
RALPH LAUREN CORP.	25 0000	06/09/11	05/24/12	3,599 24	3,061 17	0 00	538 07
RALPH LAUREN CORP	1 0000	06/20/11	05/24/12	143 97	126 05	0 00	17 92
RALPH LAUREN CORP.	13 0000	06/24/11	05/24/12	1,871 61	1,635 82	0 00	235 79
RALPH LAUREN CORP.	3 0000	08/09/11	07/06/12	420 36	359 60	0 00	60 76
RANGE RES CORP	6 0000	05/09/12	10/18/12	421 07	404 75	0 00	16 32
RANGE RES CORP	76 0000	05/09/12	12/20/12	4,811 20	5,126 86	315.66	0 00
RANGE RES CORP	35 0000	05/23/12	12/20/12	2,215 50	2,183 39	0 00	32 11

RANGE RES CORP	21 0000	05/23/12	01/08/13	1,327 90	1,310 04	0.00	17 86
RANGE RES CORP	19.0000	06/04/12	01/08/13	1,201 56	1,016 86	0.00	184 70
RANGE RES CORP	5 0000	06/04/12	01/09/13	323 69	267 60	0.00	56 09
RANGE RES CORP	39.0000	06/04/12	01/16/13	2,492 03	2,087 24	0.00	404 79
RED ELECTRICA CORP UNSPN	19.0000	09/10/12	10/18/12	184 86	174 85	0.00	10 01
RED ELECTRICA CORP UNSPN	94 0000	09/10/12	12/20/12	910 84	865 04	0.00	45 80
RED ELECTRICA CORP UNSPN	18.0000	09/10/12	01/09/13	182 15	165 64	0.00	16 51
RIO TINTO PLC SPONSORED ADR	13 0000	09/21/11	04/09/12	732 98	691 99	0.00	40 99
ROCHE HOLDINGS ADR	8 0000	12/28/12	01/09/13	411 75	403 52	0.00	8 23
ROSS STORES INC	6 0000	07/02/12	10/18/12	374 21	381 95	7 74	0.00
ROSS STORES INC	80.0000	07/02/12	12/20/12	4,328 90	5,092 69	763 79	0.00
ROSS STORES INC	44 0000	08/17/12	12/20/12	2,380 84	3,066 23	685 39	0.00
ROSS STORES INC	6.0000	08/17/12	01/09/13	349 67	418 12	68 45	0.00
ROYAL DUTCH SHELL PLC	4.0000	12/28/12	01/09/13	285 39	283 84	0.00	1 55
RYANAIR HLDGS PLC	40.0000	07/01/11	04/09/12	1,468 88	1,186 32	0.00	282 56
RYANAIR HLDGS PLC	17 0000	07/01/11	04/23/12	579 15	504 19	0.00	74 96
RYANAIR HLDGS PLC	25.0000	07/05/11	04/23/12	851 75	734 65	0.00	117 10
RYANAIR HLDGS PLC	14 0000	07/05/11	04/24/12	477 95	411 41	0.00	66 54
SANDS CHINA LTD UNSP ADR	28 0000	10/31/12	12/20/12	1,224 97	1,090 47	0.00	134 50
SANDS CHINA LTD UNSP ADR	6.0000	10/31/12	01/09/13	284 39	233 67	0.00	50 72
SANDVIK AB ADR	24 0000	04/19/12	10/18/12	317 99	342 03	24 04	0.00
SANDVIK AB ADR	93.0000	04/19/12	12/20/12	1,404 27	1,325 35	0.00	78 92
SANDVIK AB ADR	16 0000	04/19/12	01/09/13	259 83	228 02	0.00	31 81
SANOFI ADR	13.0000	12/28/12	01/09/13	626 61	609 55	0.00	17 06
SBA COMMUNICATIONS	9.0000	06/25/12	10/18/12	597 68	499 72	0.00	97 96
SBA COMMUNICATIONS	120.0000	06/25/12	12/20/12	8,377 00	6,662 86	0.00	1,714 14
SBA COMMUNICATIONS	8 0000	06/26/12	12/20/12	558 48	456 22	0.00	102 26
SBA COMMUNICATIONS	6.0000	06/26/12	01/09/13	424 37	342 17	0.00	82 20
SCHLUMBERGER LTD	54 0000	08/09/12	09/21/12	4,076 32	4,009 00	0.00	67 32
SCHLUMBERGER LTD	18 0000	08/10/12	09/21/12	1,358 82	1,335 60	0.00	23 22
SCHLUMBERGER LTD	9 0000	08/10/12	10/18/12	649 76	672 62	22 86	0.00
SCHLUMBERGER LTD	5.0000	08/10/12	11/14/12	339 90	371 00	31 10	0.00
SCHLUMBERGER LTD	9.0000	08/10/12	11/14/12	612 00	672 62	60 62	0.00
SCHLUMBERGER LTD	53.0000	08/13/12	11/14/12	3,604 00	3,972 57	368 57	0.00
SCHLUMBERGER LTD	75.0000	08/13/12	12/19/12	5,117 02	5,620 85	503 83	0.00
SCHLUMBERGER LTD	30 0000	08/13/12	12/19/12	2,046 60	2,248 62	202 02	0.00
SCHLUMBERGER LTD	1 0000	08/16/12	12/19/12	68 22	74 98	6 76	0.00
SCHLUMBERGER LTD	55.0000	08/16/12	12/19/12	3,752 62	4,123 73	371 11	0.00
SCHLUMBERGER LTD	52.0000	08/17/12	12/19/12	3,547 44	3,891 08	343 64	0.00
SCHLUMBERGER LTD	4.0000	12/28/12	01/09/13	288 27	272 68	0.00	15 59
SCHNEIDER ELEC SA ADR	20 0000	04/29/11	04/09/12	255 99	353 56	97 57	0.00
SEVEN & I HOLDINGS CO LTD	5.0000	08/15/12	10/18/12	291 49	335 17	43 68	0.00
SEVEN & I HOLDINGS CO LTD	25 0000	08/15/12	12/20/12	1,429 97	1,675 85	245 88	0.00
SEVEN & I HOLDINGS CO LTD	4.0000	08/15/12	01/09/13	226 19	268 14	41 95	0.00
SHIRE PLC-ADR	26.0000	04/12/12	10/09/12	2,287 48	2,426 25	138 77	0.00
SHIRE PLC-ADR	15 0000	04/13/12	10/09/12	1,319 70	1,402 19	82 49	0.00
SHIRE PLC-ADR	9 0000	07/23/12	10/09/12	791 82	782 73	0.00	9 09
SIEMENS AKTIENGESSELLSCHAF	36 0000	05/17/11	04/23/12	3,362 04	4,724 32	1,362 28	0.00

SIEMENS AKTIENGESSELLSCHAT	5 0000	06/20/11	04/23/12	466 95	654 54	187 59	0 00
SIEMENS AKTIENGESSELLSCHAT	3 0000	09/21/11	04/23/12	280 17	284 79	4 62	0 00
SIRIUS XM RADIO	2,177 0000	10/18/12	12/20/12	6,301 19	6,415 84	114 65	0 00
SIRIUS XM RADIO	108 0000	10/18/12	01/09/13	335 15	318 29	0 00	16 86
SOCIETE GENERALE FRANCE	21 0000	07/23/12	10/09/12	120 54	79 59	0 00	40 95
SOFTBANK CORP SHS	171 0000	07/13/12	10/19/12	2,661 79	3,254 30	592 51	0 00
SOFTBANK CORP SHS	80 0000	07/13/12	12/20/12	1,419 17	1,522 48	103 31	0 00
SOFTBANK CORP SHS	13 0000	07/13/12	01/09/13	231 13	247 40	16 27	0 00
SONOCO PRODUCTS INC	2 0000	03/15/13	03/26/13	67 85	67 87	0 02	0 00
SOUTHERN COMPANY	123 0000	12/28/12	01/24/13	5,344 27	5,255 18	0 00	89 09
SOUTHERN COMPANY	49 0000	12/28/12	01/25/13	2,141 10	2,093 52	0 00	47 58
SPDR DJ WILSHIRE INTL	28 0000	12/28/12	01/09/13	1,154 41	1,147 14	0 00	7 27
STARBUCKS CORP	65 0000	06/23/11	04/09/12	3,685 68	2,409 89	0 00	1,275 79
STATE STREET BOSTON CORP	30 0000	01/02/13	01/09/13	1,474 59	1,443 29	0 00	31 30
SUNCOR ENERGY INC.	31 0000	11/14/12	01/09/13	1,050 88	1,017 66	0 00	33 22
SUNCOR ENERGY INC	365 0000	11/14/12	01/03/13	11,812 60	11,982 11	169 51	0 00
SUNTRUST BANKS INC	47 0000	01/02/13	01/09/13	1,370 96	1,364 00	0 00	6 96
SWATCH GROUP AG	50 0000	11/09/12	12/20/12	1,259 47	1,089 93	0 00	169 54
SWATCH GROUP AG	9 0000	11/09/12	01/09/13	237 14	196 19	0 00	40 95
SWEDBANK AB SPONS ADR	44 0000	04/12/11	04/09/12	687 26	818 87	131 61	0 00
TAIWAN SEMICONDUCTOR MFG ADR	52 0000	12/28/12	02/01/13	927 66	889 71	0 00	37 95
TARADATA CORPORATON	13 0000	02/08/12	04/09/12	909 53	747 12	0 00	162 41
TARADATA CORPORATON	40 0000	02/08/12	09/12/12	3,206 25	2,298 82	0 00	907 43
TARADATA CORPORATON	9 0000	02/08/12	10/18/12	674 08	517 23	0 00	156 85
TARADATA CORPORATON	43 0000	03/02/12	12/20/12	2,619 17	2,918 75	299 58	0 00
TARADATA CORPORATON	64 0000	05/03/12	12/20/12	3,898 24	5,025 56	1,127 32	0 00
TARADATA CORPORATON	5 0000	05/03/12	01/09/13	312 24	392 62	80 38	0 00
TD AMERITRADE HLDG CORP	30 0000	07/23/12	10/02/12	465 60	456 00	0 00	9 60
TECHNIP ADR	15 0000	05/31/11	04/09/12	433 64	398 36	0 00	35 28
TORONTO DOMINION BK ONT	3 0000	12/28/12	01/09/13	251 75	250 89	0 00	0 86
TOTAL SA SPONSORED	7 0000	12/28/12	01/09/13	365 60	360 71	0 00	4 89
TRAVELERS CORP	29 0000	05/14/12	10/18/12	2,016 03	1,873 87	0 00	142 16
TRAVELERS CORP	19 0000	05/14/12	01/09/13	1,406 16	1,227 71	0 00	178 45
TRAVELERS CORP	6 0000	05/14/12	01/09/13	444 05	387 70	0 00	56 35
ULTA SALON COSMETICS	11 0000	02/10/12	04/09/12	1,044 42	885 04	0 00	159 38
ULTA SALON COSMETICS	10 0000	02/10/12	10/18/12	957 78	804 59	0 00	153 19
ULTA SALON COSMETICS	54 0000	02/28/12	12/20/12	5,190 52	4,520 33	0 00	670 19
ULTA SALON COSMETICS	15 0000	02/28/12	12/20/12	1,441 80	1,255 65	0 00	186 15
ULTA SALON COSMETICS	3 0000	02/28/12	01/09/13	290 81	251 13	0 00	39 68
UNILEVER NV	18 0000	12/28/12	01/09/13	692 44	684 10	0 00	8 34
UNITED HEALTHCARE CORP.	119 0000	04/28/11	04/09/12	7,072 77	5,786 54	0 00	1,286 23
UNITED TECHNOLOGIES CORP	10 0000	12/28/12	01/09/13	848 28	815 69	0 00	32 59
UNUMPROVIDENT CORPORATION	51 0000	07/25/12	11/06/12	1,054 68	937 89	0 00	116 79
US BANCORP DEL INC	78 0000	07/25/12	10/18/12	2,619 96	2,597 20	0 00	22 76
US BANCORP DEL INC	178 0000	07/25/12	01/07/13	5,822 23	5,926 94	104 71	0 00
US BANCORP DEL INC	87 0000	07/25/12	01/09/13	2,880 52	2,896 87	16 35	0 00
US BANCORP DEL INC	30 0000	07/25/12	01/09/13	994 18	998 92	4 74	0 00
V F CORP	3 0000	12/28/12	01/09/13	460 82	448 10	0 00	12 72

VALEO SPONSORED ADR	12.0000	06/01/11	04/09/12	312.83	390.42	77.59	0.00
VARIAN MEDICAL SYSTEMS	2.0000	06/20/11	05/01/12	127.02	134.84	7.82	0.00
VARIAN MEDICAL SYSTEMS	60.0000	06/22/11	05/01/12	3,810.60	4,109.53	298.93	0.00
VARIAN MEDICAL SYSTEMS	4.0000	01/17/12	05/01/12	254.04	281.48	27.44	0.00
VERISIGN INC.	21.0000	07/23/12	11/30/12	818.16	877.77	59.61	0.00
VERIZON COMMUNICATIONS	68.0000	02/06/12	10/18/12	3,034.09	2,582.46	0.00	451.63
VERIZON COMMUNICATIONS	50.0000	02/06/12	01/09/13	2,207.45	1,898.87	0.00	308.58
VERIZON COMMUNICATIONS	17.0000	02/06/12	01/09/13	751.89	643.98	0.00	107.91
VMWARE INC.	73.0000	11/06/12	12/20/12	6,853.09	6,707.45	0.00	145.64
VMWARE INC.	3.0000	11/06/12	01/09/13	277.50	275.65	0.00	1.85
VMWARE INC.	14.0000	11/06/12	02/01/13	1,086.56	1,286.36	199.80	0.00
VMWARE INC.	13.0000	11/06/12	02/04/13	1,010.06	1,194.48	184.42	0.00
VMWARE INC.	52.0000	11/07/12	02/04/13	4,040.92	4,704.00	663.08	0.00
VMWARE INC.	49.0000	11/07/12	02/05/13	3,780.05	4,432.61	652.56	0.00
VODAFONE GROUP PLC NEW	16.0000	12/28/12	01/09/13	412.31	402.72	0.00	9.59
VODAFONE GROUP PLC NEW	189.0000	12/28/12	02/26/13	4,649.89	4,757.11	107.22	0.00
W.W. GRAINGER INC	27.0000	10/17/12	12/20/12	5,152.27	5,667.96	515.69	0.00
W.W. GRAINGER INC	6.0000	11/06/12	12/20/12	1,144.98	1,224.25	79.27	0.00
W.W. GRAINGER INC.	1.0000	11/06/12	01/09/13	207.07	204.04	0.00	3.03
WAL-MART STORES INC	23.0000	07/10/12	10/18/12	1,772.62	1,645.20	0.00	127.42
WAL-MART STORES INC	36.0000	07/10/12	01/09/13	2,481.42	2,575.09	93.67	0.00
WAL-MART STORES INC	31.0000	07/10/12	01/03/13	2,107.64	2,217.44	109.80	0.00
WELLS FARGO & CO	12.0000	12/19/12	01/09/13	415.19	419.12	3.93	0.00
WESTERN UNION CO	44.0000	01/03/12	10/18/12	786.70	819.57	32.87	0.00
WESTERN UNION CO	917.0000	01/03/12	11/16/12	11,543.03	17,080.68	5,537.65	0.00
WESTERN UNION CO	529.0000	01/03/12	11/19/12	6,648.81	9,853.53	3,204.72	0.00
WESTERN UNION CO	389.0000	01/05/12	11/19/12	4,889.73	7,210.27	2,320.54	0.00
WEYERHAUSER CO	9.0000	12/28/12	01/09/13	263.87	250.60	0.00	13.27
WILLIAMS COMPANIES	199.0000	12/13/12	12/20/12	6,290.89	6,257.16	0.00	33.73
WILLIAMS COMPANIES	9.0000	12/13/12	01/09/13	307.07	282.99	0.00	24.08
WILLIAMS COMPANIES	48.0000	12/13/12	02/20/13	1,704.71	1,509.26	0.00	195.45
WILLIAMS COMPANIES	10.0000	12/13/12	02/21/13	351.13	314.43	0.00	36.70
WILLIAMS COMPANIES	68.0000	12/13/12	02/21/13	2,384.22	2,138.12	0.00	246.10
WILLIAMS COMPANIES	119.0000	12/13/12	03/06/13	4,027.39	3,741.72	0.00	285.67
WILLIAMS COMPANIES	23.0000	12/13/12	03/07/13	775.77	723.19	0.00	52.58
WILLIAMS COMPANIES	111.0000	12/14/12	03/07/13	3,742.92	3,486.55	0.00	256.37
WM MORRISON SUPERMARKETS	44.0000	05/14/12	12/17/12	946.88	993.63	46.75	0.00
WM MORRISON SUPERMARKETS	19.0000	07/23/12	12/17/12	408.88	405.46	0.00	3.42
WOLSELEY PLC ADR	157.0000	10/20/11	04/09/12	601.30	440.24	0.00	161.06
WOLSELEY PLC ADR	34.0000	10/20/11	10/18/12	145.17	95.34	0.00	49.83
WOLSELEY PLC SHS ADR	0.1125	06/11/12	12/20/12	0.52	0.37	0.00	0.15
WSTN DIGITAL CORP DEL	83.0000	12/28/12	01/17/13	3,662.60	3,464.73	0.00	197.87
WSTN DIGITAL CORP DEL	62.0000	12/28/12	01/18/13	2,754.41	2,588.11	0.00	166.30
XSTRATA PLC ADR	160.0000	06/20/11	06/18/12	449.60	648.00	198.40	0.00
XSTRATA PLC ADR	225.0000	09/21/11	06/18/12	632.25	648.00	15.75	0.00
XSTRATA PLC ADR	1,096.0000	10/27/11	06/18/12	3,079.76	3,916.45	836.69	0.00
XSTRATA PLC ADR	53.0000	07/23/12	01/02/13	181.79	131.44	0.00	50.35
YUM BRANDS INC.	3.0000	09/21/11	09/11/12	192.93	160.32	0.00	32.61

AETNA 2.750%, 11/15/22	1,000,0000	11/07/12	12/26/12	981.50	997.40	15.90	0.00
AETNA 2.750%, 11/15/22	11,000,0000	11/07/12	01/02/13	10,910.35	10,971.29	60.94	0.00
AMERICAN EXPRESS CREDIT MTN	5,000,0000	04/20/12	07/20/12	5,244.75	5,079.24	0.00	165.51
AMERICAN EXPRESS CREDIT MTN	1,000,0000	04/20/12	12/26/12	1,045.64	1,016.60	0.00	29.04
AMERICAN EXPRESS CREDIT MTN	15,000,0000	04/20/12	01/02/13	15,705.30	15,215.77	0.00	489.53
AMERICAN INTL GROUP 3.80%	4,000,0000	06/06/12	07/20/12	4,120.80	4,048.92	0.00	71.88
AMERICAN INTL GROUP 3.80%	1,000,0000	06/06/12	12/26/12	1,079.81	1,012.50	0.00	67.31
AMERICAN INTL GROUP 3.80%	13,000,0000	06/06/12	01/02/13	14,039.09	13,144.71	0.00	894.38
ANHEUSER-BUSCH INBEV WOR	17,000,0000	07/20/12	01/02/13	17,158.78	17,125.72	0.00	33.06
BRISTOL-MYERS SQUIBB 2% 8/1/22	1,000,0000	08/02/12	12/26/12	964.30	986.80	22.50	0.00
BRISTOL-MYERS SQUIBB 2% 8/1/22	31,000,0000	08/02/12	03/07/13	29,488.08	30,592.56	1,104.48	0.00
BRISTOL-MYERS SQUIBB 2% 8/1/22	1,000,0000	10/24/12	03/07/13	950.00	977.84	27.84	0.00
BRISTOL-MYERS SQUIBB 2% 8/1/22	2,000,0000	01/04/13	03/07/13	1,900.00	1,923.86	23.86	0.00
BRISTOL-MYERS SQUIBB 2% 8/1/22	12,000,0000	08/02/12	01/02/13	11,637.48	11,842.08	204.60	0.00
CAPITAL ONE FINANCIAL 4.75%	3,000,0000	10/24/11	07/20/12	3,347.25	3,077.53	0.00	269.72
CITIGROUP INC. 4.5%; 1/14/22	3,000,0000	12/06/11	07/20/12	3,157.59	2,921.28	0.00	236.31
CITIGROUP INC. 4.5%; 1/14/22	40,000,0000	12/06/11	11/13/12	44,245.86	38,950.28	0.00	5,295.58
CITIGROUP INC. 4.5%; 1/14/22	2,000,0000	04/10/12	11/13/12	2,220.00	1,977.44	0.00	242.56
CITIGROUP; 3.953%; 6/15/16	2,000,0000	09/06/11	07/20/12	2,064.44	2,034.90	0.00	29.54
CVS CAREMARK 2.75% 12/1/22	11,000,0000	11/30/12	01/02/13	11,080.85	11,016.83	0.00	64.02
DIRECTV HLDG/FIN INC.	5,000,0000	09/06/11	07/20/12	5,314.45	5,212.20	0.00	102.25
DOW CHEMICAL; 4.125; 11/15/21	4,000,0000	02/01/12	07/20/12	4,392.72	4,207.66	0.00	185.06
DOW CHEMICAL; 4.125; 11/15/21	35,000,0000	02/01/12	08/16/12	38,303.55	36,802.64	0.00	1,500.91
DOW CHEMICAL; 4.125; 11/15/21	2,000,0000	04/10/12	08/16/12	2,180.00	2,078.86	0.00	101.14
ENTERPRISE PROD OPER 4.45%	1,000,0000	08/16/12	12/26/12	997.15	984.90	0.00	12.25
ENTERPRISE PROD OPER 4.45%	9,000,0000	08/16/12	01/02/13	9,103.59	8,864.01	0.00	239.58
FHLM - 4.5% 7/15/2013	2,000,0000	04/10/12	06/11/12	2,100.00	2,106.23	6.23	0.00
FHLMC GO 6020, 5.50%; 2039	16,000,0000	04/10/12	06/21/12	9,222.46	9,282.85	60.39	0.00
FHLMC J1 9197, 3%, 2027	8,000,0000	05/23/12	07/20/12	8,295.94	8,268.77	0.00	27.17
FHLMC J1 9197; 3%; 2027	31,000,0000	05/23/12	12/31/12	29,652.79	29,617.40	0.00	35.39
FNMA 1.125%; 4/27/17	9,000,0000	06/06/12	07/20/12	9,137.60	9,073.78	0.00	63.82
FNMA 1.125%; 4/27/17	27,000,0000	06/06/12	01/02/13	27,487.43	27,200.88	0.00	286.55
FNMA 9190391; 6%; 2038	8,000,0000	04/10/12	04/27/12	2,468.94	2,478.72	9.78	0.00
FNMA P745275; 5%, 2036	15,000,0000	04/10/12	07/20/12	4,636.06	4,485.21	0.00	150.85
FNMA P995152; 5.50%; 2021	25,000,0000	04/13/12	08/23/12	8,763.53	8,633.83	0.00	129.70
FNMA PAD1613, 4.5%; 2025	13,000,0000	04/13/12	05/29/12	7,280.00	7,693.09	413.09	0.00
FNMA PAE0828; 3.5%, 2041	30,000,0000	04/24/12	12/31/12	24,213.27	23,811.00	0.00	402.27
FNMA PAL1953 4.5%; 2027	7,000,0000	08/23/12	12/31/12	5,963.61	6,078.10	114.49	0.00
FNMA, 1.250%; 1/30/17	11,000,0000	02/01/12	07/20/12	11,257.99	11,137.63	0.00	120.36
FNMA, 1.250%; 1/30/17	2,000,0000	02/01/12	12/26/12	2,043.28	2,027.40	0.00	15.88
FNMA, 1.250%; 1/30/17	35,000,0000	02/01/12	01/02/13	35,835.00	35,395.20	0.00	439.80
GE CAP CORP; 2.95%; 5/09/16	4,000,0000	09/06/11	07/20/12	4,185.72	4,034.25	0.00	151.47
GEORGIA POWER CO. SR NTS, 4.3%	4,000,0000	03/07/12	07/20/12	4,396.08	4,074.91	0.00	321.17
GEORGIA POWER CO. SR NTS; 4.3%	10,000,0000	03/07/12	01/02/13	10,444.70	10,185.81	0.00	258.89
GOLDMAN SACHS GRP; 5.25%	4,000,0000	10/24/11	07/20/12	4,219.16	4,014.50	0.00	204.66
HCP INC 2.625%; 2/01/20	12,000,0000	11/16/12	01/02/13	11,976.24	11,951.88	0.00	24.36
INTL PAPER CO, 4.75; 2/15/22	3,000,0000	02/01/12	07/20/12	3,353.49	3,240.90	0.00	112.59
INTL PAPER CO; 4.75; 2/15/22	1,000,0000	02/01/12	12/26/12	1,125.65	1,083.50	0.00	42.15

INTL PAPER CO; 4.75; 2/15/22	9,000.0000	02/01/12	01/02/13	10,184.13	9,694.09	0.00	490.04
JPMORGAN SR NTS; 4.625,5/10/21	3,000.0000	02/01/12	07/20/12	3,305.82	3,136.25	0.00	169.57
JPMORGAN SR NTS; 4.625,5/10/21	37,000.0000	02/01/12	07/24/12	40,943.46	38,678.56	0.00	2,264.90
MACYS RETAIL HLDGS;3.875%	2,000.0000	02/01/12	07/20/12	2,148.16	2,052.90	0.00	95.26
MACYS RETAIL HLDGS;3.875%	39,000.0000	02/01/12	11/21/12	41,960.88	40,072.91	0.00	1,887.97
TARGET CORP , 2.9%; 1/15/22	3,000.0000	01/12/12	07/20/12	3,147.90	2,999.73	0.00	148.17
TARGET CORP , 2.9%; 1/15/22	38,000.0000	01/12/12	10/19/12	40,697.20	37,996.61	0.00	2,700.59
TARGET CORP , 2.9%; 1/15/22	2,000.0000	04/10/12	10/19/12	2,140.00	2,016.92	0.00	123.08
TIME WARNER CABLE;4.125%;2/21	7,000.0000	09/06/11	07/20/12	7,673.26	7,178.12	0.00	495.14
USD BARRICK GOLD COR SER WI	3,000.0000	12/06/11	07/20/12	3,152.91	3,062.11	0.00	90.80
USD BARRICK GOLD COR SER WI	38,000.0000	12/06/11	08/02/12	39,950.92	38,780.17	0.00	1,170.75
VENTAS REALTY LP/CAP CRP	1,000.0000	07/20/12	12/26/12	1,057.77	1,077.80	20.03	0.00
VENTAS REALTY LP/CAP CRP	10,000.0000	07/20/12	01/02/13	10,664.90	10,747.20	82.30	0.00
VERIZON COMM;4.6%;4/01/21	7,000.0000	09/06/11	07/20/12	8,250.83	7,712.38	0.00	538.45
WATSON PHRMCTCLS 3.250%;10/22	15,000.0000	10/01/12	01/02/13	15,385.35	15,213.21	0.00	172.14
WELLS FARGO & CO.; 3.5%;3/8/22	4,000.0000	03/07/12	07/20/12	4,226.92	4,023.44	0.00	203.48
WELLS FARGO & CO.; 3.5%;3/8/22	1,000.0000	03/07/12	12/26/12	1,066.61	1,006.00	0.00	60.61
WELLS FARGO & CO., 3.5%;3/8/22	15,000.0000	03/07/12	01/02/13	16,082.25	15,084.38	0.00	997.87
US T-BOND; 3%, 5/15/42	3,000.0000	06/06/12	07/20/12	3,262.61	3,213.26	0.00	49.35
US T-BOND; 3%, 5/15/42	9,000.0000	06/06/12	01/02/13	9,229.89	9,229.89	0.00	0.00
US T-NOTE .125%, 9/30/13	6,000.0000	06/18/12	07/20/12	5,994.59	5,989.80	0.00	4.79
US T-NOTE .125%, 9/30/13	91,000.0000	06/18/12	08/02/12	90,917.94	90,843.81	0.00	74.13
US T-NOTE .250%; 5/31/14	14,000.0000	06/06/12	07/20/12	14,004.33	13,998.95	0.00	5.38
US T-NOTE .250%; 5/31/14	46,000.0000	06/06/12	01/02/13	46,021.41	46,021.41	0.00	0.00
US T-NOTE .875%, 11/30/16	6,000.0000	12/06/11	07/20/12	6,092.56	5,983.15	0.00	109.41
US T-NOTE; .250%; 3/31/14	24,000.0000	04/06/12	07/20/12	24,007.42	23,954.14	0.00	53.28
US T-NOTE; .250%; 3/31/14	59,000.0000	04/06/12	10/30/12	58,985.10	58,887.01	0.00	98.09
US T-NOTE; .250%; 3/31/14	3,000.0000	04/10/12	10/30/12	3,000.00	2,997.08	0.00	2.92
US T-NOTE; .250%; 3/31/14	13,000.0000	04/20/12	10/30/12	13,000.00	12,996.10	0.00	3.90
US T-NOTE; .250%; 3/31/14	3,000.0000	04/20/12	12/26/12	3,001.86	2,998.80	0.00	3.06
US T-NOTE, 250%, 3/31/14	112,000.0000	04/20/12	03/07/13	112,078.38	111,961.00	0.00	117.38
US T-NOTE, 250%, 3/31/14	52,000.0000	04/20/12	01/02/13	52,028.26	51,981.89	0.00	46.37
US T-NOTE; 1% 3/31/17	1,000.0000	08/02/12	12/26/12	1,016.56	1,019.30	2.74	0.00
US T-NOTE; 1% 3/31/17	26,000.0000	08/02/12	01/02/13	26,454.91	26,457.17	2.26	0.00
US T-NOTE; 1.250%, 4/15/14	2,000.0000	10/17/12	12/26/12	2,026.87	2,029.60	2.73	0.00
US T-NOTE; 1.250%; 4/15/14	36,000.0000	10/17/12	01/02/13	36,480.82	36,458.21	0.00	22.61
US T-NOTE; 1.875%, 9/30/2017	4,000.0000	04/10/12	04/25/12	4,200.00	4,182.83	0.00	17.17
US T-NOTE; 2.625%, 8/15/2020	1,000.0000	04/10/12	06/11/12	1,110.00	1,072.86	0.00	37.14

Total Short-Term

2,683,094.68 2,672,582.13 113,635.47 124,148.02

Form:

Year: 2013

For: 4/1/12 thru 3/31/13

Page 65

363961599 WALTER S. MANDER FOUNDATION

Long-Term Capital Gains and Losses

Description	Quantity	Acquired	Sold	Sales Price	Cost	Loss	Gain
ABB LTD SPONSORED ADR	34 0000	03/26/08	04/09/12	698.51	902.09	203.58	0.00
ABB LTD SPONSORED ADR	22 0000	03/26/08	10/18/12	417.00	506.39	89.39	0.00
ABB LTD SPONSORED ADR	54 0000	03/26/08	12/20/12	1,103.44	1,242.97	139.53	0.00
ABB LTD SPONSORED ADR	25 0000	09/30/08	12/20/12	511.00	480.44	0.00	30.56
ABB LTD SPONSORED ADR	2 0000	09/30/08	12/31/12	41.45	38.43	0.00	3.02
ABB LTD SPONSORED ADR	13 0000	09/30/08	01/09/13	272.86	249.83	0.00	23.03
ADR NOVARTIS AG	40 0000	03/05/09	04/09/12	2,245.64	1,463.47	0.00	782.17
ADR NOVARTIS AG	16 0000	03/05/09	10/18/12	997.10	585.39	0.00	411.71
ADR NOVARTIS AG	67 0000	03/05/09	12/20/12	4,254.70	2,451.32	0.00	1,803.38
ADR NOVARTIS AG	13 0000	03/05/09	01/09/13	834.00	475.63	0.00	358.37
ADR NOVARTIS AG	13 0000	03/26/08	04/09/12	729.83	649.22	0.00	80.61
ADR NOVARTIS AG	7 0000	03/26/08	10/18/12	436.23	349.58	0.00	86.65
ADR NOVARTIS AG	9 0000	03/26/08	12/20/12	571.62	449.46	0.00	122.16
ADR NOVARTIS AG	30 0000	09/30/08	12/20/12	1,905.00	1,568.31	0.00	336.69
ADR NOVARTIS AG	1 0000	09/30/08	12/31/12	63.16	52.28	0.00	10.88
ADR NOVARTIS AG	7 0000	09/30/08	01/09/13	449.08	365.94	0.00	83.14
ADR TOTALFNA	18 0000	03/26/08	04/09/12	923.79	1,319.58	395.79	0.00
ADR TOTALFNA	13 0000	03/26/08	10/18/12	648.95	953.03	304.08	0.00
ADR TOTALFNA	32 0000	03/26/08	12/11/12	1,610.56	2,345.92	735.36	0.00
ADR TOTALFNA	33 0000	03/26/08	12/12/12	1,635.05	2,419.23	784.18	0.00
ADR TOTALFNA	76 0000	10/01/08	12/12/12	3,765.04	4,509.08	744.04	0.00
ADR TOTALFNA	12 0000	03/26/10	12/12/12	594.48	685.14	90.66	0.00
ADR TOTALFNA	15 0000	01/05/11	12/12/12	743.10	816.00	72.90	0.00
ADR TOTALFNA	12 0000	06/20/11	12/12/12	594.48	652.02	57.54	0.00
ADR TOTALFNA	10 0000	09/21/11	12/12/12	495.40	443.71	0.00	51.69
ADR TOTALFNA	15 0000	03/26/08	04/09/12	769.83	1,110.30	340.47	0.00
ADR TOTALFNA	35 0000	03/26/08	09/11/12	1,784.11	2,590.70	806.59	0.00
ADR TOTALFNA	5 0000	03/26/08	10/18/12	249.59	370.10	120.51	0.00
ADR TOTALFNA	4 0000	09/30/08	10/18/12	199.68	240.88	41.20	0.00
ADR TOTALFNA	41 0000	09/30/08	12/20/12	2,112.06	2,469.02	356.96	0.00
ADR TOTALFNA	4 0000	12/29/08	12/20/12	206.04	216.09	10.05	0.00
ADR TOTALFNA	1 0000	12/29/08	12/31/12	51.77	54.02	2.25	0.00
ADR TOTALFNA	8 0000	12/29/08	01/09/13	416.66	432.18	15.52	0.00
ADT CORP SHS	17 0000	09/12/11	10/18/12	615.39	487.11	0.00	128.28
ADT CORP SHS	21 0000	09/12/11	01/09/13	977.53	601.72	0.00	375.81
ADT CORP SHS	133 0000	09/12/11	01/03/13	6,087.51	3,810.92	0.00	2,276.59
AETNA US HEALTHCARE	50 0000	09/28/09	06/14/12	2,145.94	1,459.83	0.00	686.11
AETNA US HEALTHCARE	155 0000	09/28/09	10/11/12	6,527.28	4,525.47	0.00	2,001.81
AETNA US HEALTHCARE	630 0000	06/14/10	10/11/12	26,523.00	18,546.00	0.00	7,977.00
AETNA US HEALTHCARE	80 0000	01/07/11	10/11/12	3,368.00	2,569.60	0.00	798.40

AKAMAI TECHNOLOGIES INC	10.0000	06/11/08	04/09/12	363.39	359.72	0.00	3.67
AKAMAI TECHNOLOGIES INC	8.0000	06/11/08	10/18/12	301.51	287.78	0.00	13.73
AKAMAI TECHNOLOGIES INC	5.0000	06/11/08	01/09/13	201.94	179.86	0.00	22.08
AKAMAI TECHNOLOGIES INC	1.0000	12/29/08	01/09/13	40.39	14.41	0.00	25.98
AKAMAI TECHNOLOGIES INC	4.0000	12/29/08	01/29/13	161.79	57.64	0.00	104.15
AKAMAI TECHNOLOGIES INC	4.0000	12/29/08	03/26/13	139.69	57.64	0.00	82.05
ALCOA INC	642.0000	02/07/11	06/28/12	5,383.63	11,162.65	5,779.02	0.00
ALCOA INC.	639.0000	02/07/11	06/29/12	5,373.29	11,110.48	5,737.19	0.00
ALCOA INC	112.0000	02/07/11	07/02/12	943.58	1,947.38	1,003.80	0.00
ALCOA INC	292.0000	02/28/11	07/02/12	2,455.72	4,908.84	2,453.12	0.00
ALCOA INC.	583.0000	02/28/11	07/03/12	4,911.26	9,800.87	4,889.61	0.00
ALCOA INC.	120.0000	06/20/11	07/03/12	1,011.60	1,776.50	764.90	0.00
ALLIANZ SE SP ADR	21.0000	04/07/08	04/09/12	250.10	439.59	189.49	0.00
ALLIANZ SE SP ADR	35.0000	04/07/08	10/18/12	418.94	732.65	313.71	0.00
ALLIANZ SE SP ADR	120.0000	04/07/08	12/20/12	1,631.96	2,511.93	879.97	0.00
ALLIANZ SE SP ADR	19.0000	09/30/08	12/20/12	258.40	258.97	0.57	0.00
ALLIANZ SE SP ADR	11.0000	09/30/08	01/09/13	154.65	149.93	0.00	4.72
ALLIANZ SE SP ADR	13.0000	12/29/08	01/09/13	182.78	135.72	0.00	47.06
ALTERA CP	34.0000	02/28/11	04/09/12	1,317.34	1,426.77	109.43	0.00
ALTERA CP	27.0000	02/28/11	10/18/12	881.80	1,133.03	251.23	0.00
ALTERA CP	62.0000	02/28/11	10/29/12	1,879.03	2,601.76	722.73	0.00
ALTERA CP	34.0000	02/28/11	10/30/12	1,021.54	1,426.77	405.23	0.00
ALTERA CP	39.0000	02/28/11	10/30/12	1,176.86	1,636.59	459.73	0.00
ALTERA CP	45.0000	03/09/11	10/30/12	1,358.55	1,824.04	465.49	0.00
ALTERA CP	10.0000	06/20/11	10/30/12	301.90	427.74	125.84	0.00
ALTERA CP	26.0000	10/14/11	10/30/12	784.94	917.47	132.53	0.00
ALTERA CP	87.0000	10/14/11	11/07/12	2,693.55	3,069.98	376.43	0.00
AMAZON COM	21.0000	10/23/09	04/09/12	4,213.47	2,366.03	0.00	1,847.44
AMAZON COM	5.0000	10/23/09	10/18/12	1,209.32	563.34	0.00	645.98
AMAZON COM	3.0000	10/23/09	12/20/12	756.60	338.00	0.00	418.60
AMAZON COM	9.0000	10/23/09	12/20/12	2,270.07	1,014.02	0.00	1,256.05
AMAZON COM	33.0000	01/27/10	12/20/12	8,323.59	4,047.78	0.00	4,275.81
AMAZON COM	14.0000	03/08/10	12/20/12	3,531.22	1,811.44	0.00	1,719.78
AMAZON COM	7.0000	03/08/10	01/09/13	1,817.57	905.72	0.00	911.85
AMERICA MOVIL SA DE CV ADR L	18.0000	05/19/08	04/09/12	444.77	516.54	71.77	0.00
AMERICA MOVIL SA DE CV ADR L	10.0000	05/19/08	10/18/12	259.93	286.97	27.04	0.00
AMERICA MOVIL SA DE CV ADR L	41.0000	05/19/08	12/20/12	967.35	1,176.56	209.21	0.00
AMERICA MOVIL SA DE CV ADR L	8.0000	05/19/08	01/09/13	191.59	229.58	37.99	0.00
AMERICAN TOWER REIT INC	9.0000	04/02/08	04/09/12	570.19	363.74	0.00	206.45
AMERICAN TOWER REIT INC	1.0000	12/29/08	04/09/12	63.36	27.31	0.00	36.05
AMERICAN TOWER REIT INC	3.0000	12/29/08	05/17/12	203.04	81.93	0.00	121.11
AMERICAN TOWER REIT INC.	6.0000	12/29/08	10/18/12	448.13	163.86	0.00	284.27
AMERICAN TOWER REIT INC	3.0000	12/29/08	01/09/13	230.69	81.93	0.00	148.76
AMERICAN TOWER REIT INC.	2.0000	12/29/08	02/14/13	152.92	54.62	0.00	98.30
AMERICAN TOWER REIT INC.	2.0000	12/29/08	03/26/13	152.87	54.62	0.00	98.25
AMERICAN TOWER REIT INC	56.0000	06/07/10	04/09/12	3,547.85	2,362.27	0.00	1,185.58
AMERICAN TOWER REIT INC	16.0000	06/07/10	07/13/12	1,122.44	671.99	0.00	450.45
AMERICAN TOWER REIT INC	49.0000	06/07/10	07/13/12	3,437.35	2,066.99	0.00	1,370.36

AMERICAN TOWER REIT INC.	24 0000	08/11/10	07/13/12	1,683.60	1,099.03	0.00	584.57
AMERICAN TOWER REIT INC	13 0000	08/11/10	10/18/12	970.95	595.30	0.00	375.65
AMERICAN TOWER REIT INC.	21 0000	08/11/10	10/22/12	1,569.92	961.65	0.00	608.27
AMERICAN TOWER REIT INC	16.0000	08/12/10	10/22/12	1,196.00	734.80	0.00	461.20
AMERICAN TOWER REIT INC.	132 0000	08/12/10	12/20/12	10,086.48	6,062.07	0.00	4,024.41
AMERICAN TOWER REIT INC.	37 0000	08/12/10	01/08/13	2,853.59	1,699.22	0.00	1,154.37
AMERICAN TOWER REIT INC.	7.0000	08/12/10	01/09/13	539.38	321.47	0.00	217.91
AMERIGROUP CORP	61.0000	12/22/11	12/24/12	5,612.00	3,674.61	0.00	1,937.39
AMERISOURCEBERGEN CORP	38.0000	11/18/08	10/18/12	1,509.33	580.13	0.00	929.20
AMERISOURCEBERGEN CORP	20.0000	11/18/08	01/09/13	871.58	305.33	0.00	566.25
AMERISOURCEBERGEN CORP	213 0000	11/18/08	03/22/13	10,970.25	3,251.82	0.00	7,718.43
AMERISOURCEBERGEN CORP	80.0000	04/03/09	03/22/13	4,120.00	1,320.00	0.00	2,800.00
AMERISOURCEBERGEN CORP	30.0000	09/20/10	03/22/13	1,545.00	920.40	0.00	624.60
AMERISOURCEBERGEN CORP	30 0000	06/20/11	03/22/13	1,545.00	1,240.50	0.00	304.50
AMERISOURCEBERGEN CORP	178.0000	11/18/08	01/03/13	7,701.00	2,717.49	0.00	4,983.51
ANHEUSER-BUSCH INBEV ADR	29 0000	07/06/09	04/09/12	2,142.66	1,084.20	0.00	1,058.46
ANHEUSER-BUSCH INBEV ADR	13.0000	11/12/09	04/09/12	960.57	628.30	0.00	332.27
ANHEUSER-BUSCH INBEV ADR	37 0000	11/12/09	05/15/12	2,655.25	1,788.24	0.00	867.01
ANHEUSER-BUSCH INBEV ADR	12.0000	11/12/09	10/18/12	1,041.22	579.97	0.00	461.25
ANHEUSER-BUSCH INBEV ADR	59 0000	11/12/09	12/20/12	5,138.49	2,851.51	0.00	2,286.98
ANHEUSER-BUSCH INBEV ADR	10.0000	11/12/09	01/09/13	884.38	483.31	0.00	401.07
ANHEUSER-BUSCH INBEV ADR	12 0000	10/16/09	04/09/12	886.64	596.62	0.00	290.02
ANHEUSER-BUSCH INBEV ADR	3 0000	10/16/09	10/18/12	260.30	149.15	0.00	111.15
ANHEUSER-BUSCH INBEV ADR	15 0000	10/16/09	12/20/12	1,306.44	745.77	0.00	560.67
ANHEUSER-BUSCH INBEV ADR	12.0000	11/04/09	12/20/12	1,045.08	568.07	0.00	477.01
ANHEUSER-BUSCH INBEV ADR	7 0000	11/04/09	01/09/13	619.07	331.38	0.00	287.69
ANSYS INC	11 0000	12/29/08	04/09/12	725.37	304.02	0.00	421.35
ANSYS INC.	3.0000	12/29/08	10/18/12	210.32	82.92	0.00	127.40
ANSYS INC.	4.0000	12/29/08	01/09/13	281.67	110.55	0.00	171.12
ANSYS INC	2 0000	12/29/08	02/14/13	149.04	55.28	0.00	93.76
ANSYS INC.	2 0000	12/29/08	03/20/13	159.60	55.28	0.00	104.32
APPLE, INC	23.0000	01/22/09	04/09/12	14,468.37	2,036.42	0.00	12,431.95
APPLE, INC	2 0000	03/02/09	04/09/12	1,258.12	179.34	0.00	1,078.78
APPLE, INC.	3 0000	03/02/09	04/27/12	1,670.57	269.54	0.00	1,401.03
APPLE, INC	16.0000	03/02/09	10/18/12	10,075.29	1,434.73	0.00	8,640.56
APPLE, INC.	11.0000	03/02/09	10/31/12	6,517.31	988.33	0.00	5,528.98
APPLE, INC.	9 0000	03/02/09	11/14/12	4,930.38	807.04	0.00	4,123.34
APPLE, INC	10 0000	03/02/09	11/14/12	5,407.87	898.49	0.00	4,509.38
APPLE, INC.	8.0000	03/02/09	11/14/12	4,326.40	717.37	0.00	3,609.03
APPLE, INC.	12 0000	09/10/09	11/14/12	6,489.60	2,070.51	0.00	4,419.09
APPLE, INC.	10.0000	09/10/09	12/18/12	5,278.05	1,725.42	0.00	3,552.63
APPLE, INC	20 0000	09/10/09	12/19/12	10,257.42	3,450.85	0.00	6,806.57
APPLE, INC.	11 0000	09/10/09	12/20/12	5,647.10	1,897.97	0.00	3,749.13
APPLE, INC	42.0000	01/27/10	12/20/12	21,561.96	8,551.31	0.00	13,010.65
APPLE, INC.	9.0000	08/10/10	12/20/12	4,620.42	2,324.70	0.00	2,295.72
APPLE, INC.	2 0000	08/10/10	01/09/13	1,061.55	516.60	0.00	544.95
APPLE, INC	1 0000	01/06/11	01/09/13	530.78	334.79	0.00	195.99
APPLE, INC	5 0000	01/06/11	02/22/13	2,278.75	1,673.95	0.00	604.80

APPLE, INC.	7.0000	01/06/11	02/25/13	3,147.04	2,343.53	0.00	803.51
ASSA ABLOY AB ADR	76.0000	02/09/10	04/09/12	1,180.25	686.30	0.00	493.95
ASSA ABLOY AB ADR	49.0000	02/09/10	10/18/12	786.43	442.48	0.00	343.95
ASSA ABLOY AB ADR	94.0000	02/09/10	12/20/12	1,675.96	848.86	0.00	827.10
ASSA ABLOY AB ADR	64.0000	03/02/10	12/20/12	1,141.12	617.73	0.00	523.39
ASSA ABLOY AB ADR	31.0000	03/02/10	01/09/13	581.55	299.22	0.00	282.33
ASSURANT INC.	27.0000	03/15/10	04/05/12	1,100.77	881.87	0.00	218.90
ASSURANT INC.	70.0000	03/15/10	07/19/12	2,399.73	2,286.34	0.00	113.39
ASSURANT INC.	99.0000	03/15/10	07/19/12	3,392.73	3,233.54	0.00	159.19
ASSURANT INC.	101.0000	03/15/10	07/20/12	3,475.97	3,298.86	0.00	177.11
ASSURANT INC.	68.0000	03/16/10	07/20/12	2,339.88	2,245.81	0.00	94.07
ASSURANT INC.	172.0000	03/16/10	07/23/12	5,958.40	5,680.58	0.00	277.82
ASSURANT INC.	198.0000	03/16/10	12/06/12	6,706.97	6,539.26	0.00	167.71
ASSURANT INC.	30.0000	09/20/10	12/06/12	1,016.10	1,217.40	201.30	0.00
ASSURANT INC.	50.0000	01/07/11	12/06/12	1,693.50	1,905.50	212.00	0.00
ASTORIA FINANCIAL CORP	2.0000	04/02/08	04/09/12	19.77	57.72	37.95	0.00
ASTORIA FINANCIAL CORP	15.0000	12/29/08	04/09/12	147.75	236.25	88.50	0.00
ASTORIA FINANCIAL CORP	17.0000	12/29/08	10/18/12	174.87	267.75	92.88	0.00
ASTORIA FINANCIAL CORP	10.0000	12/29/08	01/09/13	96.39	157.50	61.11	0.00
ASTORIA FINANCIAL CORP	6.0000	12/29/08	02/14/13	58.83	94.50	35.67	0.00
ASTORIA FINANCIAL CORP	9.0000	12/29/08	03/26/13	87.88	141.75	53.87	0.00
AT&T POST SBC	30.0000	01/03/12	01/09/13	1,054.18	913.74	0.00	140.44
AT&T POST SBC	19.0000	01/03/12	01/09/13	668.22	578.70	0.00	89.52
AT&T POST SBC	67.0000	01/03/12	01/18/13	2,258.02	2,040.69	0.00	217.33
ATLANTIA SPA SHS	95.0000	01/18/11	04/09/12	780.88	998.78	217.90	0.00
ATLANTIA SPA SHS	0.1000	01/18/11	06/25/12	0.60	1.05	0.45	0.00
ATLANTIA SPA SHS	2.0000	01/18/11	10/18/12	15.47	21.03	5.56	0.00
ATLANTIA SPA SHS	65.0997	01/18/11	12/20/12	567.62	684.43	116.81	0.00
ATLANTIA SPA SHS	206.9003	02/09/11	12/20/12	1,804.17	2,286.04	481.87	0.00
ATLANTIA SPA SHS	47.0000	02/09/11	01/09/13	428.63	519.31	90.68	0.00
ATLAS COPCO A ADR NEW	19.0000	02/04/09	04/09/12	468.34	144.97	0.00	323.37
ATLAS COPCO A ADR NEW	9.0000	02/04/09	10/18/12	205.10	68.67	0.00	136.43
ATLAS COPCO A ADR NEW	48.0000	02/04/09	12/20/12	1,267.17	366.24	0.00	900.93
AUTODESK INC. DELAWARE	15.0000	02/04/09	01/09/13	420.14	114.45	0.00	305.69
AUTODESK INC. DELAWARE	8.0000	12/29/08	04/09/12	339.43	147.20	0.00	192.23
AUTODESK INC. DELAWARE	7.0000	12/29/08	05/17/12	253.44	128.07	0.00	125.37
AUTODESK INC. DELAWARE	7.0000	12/29/08	10/18/12	221.75	128.80	0.00	92.95
AUTODESK INC. DELAWARE	3.0000	12/29/08	01/09/13	109.25	54.89	0.00	54.36
AUTODESK INC. DELAWARE	5.0000	12/29/08	01/29/13	187.51	92.00	0.00	95.51
AXA-SPONS ADR	3.0000	03/26/08	04/09/12	48.17	103.97	55.80	0.00
AXA-SPONS ADR	27.0000	03/26/08	10/18/12	412.64	935.70	523.06	0.00
AXA-SPONS ADR	65.0000	03/26/08	12/20/12	1,111.97	2,252.61	1,140.64	0.00
AXA-SPONS ADR	2.0000	03/26/08	12/31/12	35.51	69.31	33.80	0.00
AXA-SPONS ADR	4.0000	03/26/08	01/09/13	72.44	138.62	66.18	0.00
AXA-SPONS ADR	6.0000	09/30/08	01/09/13	108.60	195.60	87.00	0.00
BAIDU INC. SPON ADR	31.0000	05/17/10	04/09/12	4,575.66	1,334.90	0.00	3,240.76
BAIDU INC. SPON ADR	28.0000	05/17/10	05/14/12	3,483.08	1,205.72	0.00	2,277.36
BAIDU INC. SPON ADR	55.0000	05/17/10	05/16/12	6,763.88	2,368.37	0.00	4,395.51

BAIDU INC SPON ADR	29.0000	05/17/10	05/31/12	3,421.95	1,248.77	0.00	2,173.18
BAIDU INC. SPON ADR	37.0000	05/17/10	08/28/12	4,125.35	1,593.27	0.00	2,532.08
BAIDU INC. SPON ADR	12.0000	01/06/11	08/28/12	1,337.88	1,269.84	0.00	68.04
BAIDU INC. SPON ADR	2.0000	01/06/11	09/11/12	222.81	211.64	0.00	11.17
BAIDU INC SPON ADR	24.0000	06/06/11	09/11/12	2,674.08	3,049.80	375.72	0.00
BAIDU INC. SPON ADR	4.0000	06/20/11	09/11/12	445.68	472.38	26.70	0.00
BANCO BILBAO VIZCAYA ARGENTARI	5.0000	03/26/08	04/09/12	37.89	105.32	67.43	0.00
BANCO BILBAO VIZCAYA ARGENTARI	15.0000	03/26/08	10/18/12	115.79	308.97	193.18	0.00
BANCO BILBAO VIZCAYA ARGENTARI	113.0000	03/26/08	12/20/12	1,004.56	2,327.57	1,323.01	0.00
BANCO BILBAO VIZCAYA ARGENTARI	2.0000	03/26/08	12/31/12	18.52	41.20	22.68	0.00
BANCO BILBAO VIZCAYA ARGENTARI	18.0000	03/26/08	01/09/13	171.53	370.77	199.24	0.00
BANCO BILBAO VIZCAYA ARGENTARI	3.0000	09/30/08	01/09/13	28.59	48.38	19.79	0.00
BANCO BILBAO VIZCAYA ARGENTARI	4.0000	03/26/08	04/09/12	59.09	143.58	84.49	0.00
BARCLAYS PLC ADR	1.0000	07/25/08	04/09/12	14.77	23.06	8.29	0.00
BARCLAYS PLC ADR	32.0000	07/25/08	10/18/12	484.98	737.89	252.91	0.00
BARCLAYS PLC ADR	64.0000	07/25/08	12/20/12	1,060.16	1,475.79	415.63	0.00
BARCLAYS PLC ADR	14.0000	09/30/08	12/20/12	231.84	343.28	111.44	0.00
BARCLAYS PLC ADR	23.0000	09/30/08	01/09/13	407.65	563.96	156.31	0.00
BARD CR INCORPORATED	5.0000	04/02/08	04/09/12	493.71	493.30	0.00	0.41
BARD CR INCORPORATED	2.0000	04/02/08	05/17/12	201.42	197.32	0.00	4.10
BARD CR INCORPORATED	1.0000	04/02/08	10/18/12	101.22	98.66	0.00	2.56
BARD CR INCORPORATED	1.0000	12/29/08	10/18/12	101.23	81.23	0.00	20.00
BARD CR INCORPORATED	2.0000	12/29/08	01/09/13	202.33	162.47	0.00	39.86
BARD CR INCORPORATED	1.0000	12/29/08	02/14/13	100.99	81.24	0.00	19.75
BAT INDUSTRIES	23.0000	08/05/08	04/09/12	2,386.21	1,721.92	0.00	664.29
BAT INDUSTRIES	16.0000	08/05/08	10/18/12	1,663.48	1,197.86	0.00	465.62
BAT INDUSTRIES	37.0000	08/05/08	12/20/12	3,827.93	2,770.06	0.00	1,057.87
BAT INDUSTRIES	7.0000	10/01/08	01/09/13	711.60	455.70	0.00	255.90
BAT INDUSTRIES	12.0000	10/01/08	03/19/13	1,256.84	781.20	0.00	475.64
BAT INDUSTRIES	19.0000	10/01/08	03/20/13	2,003.97	1,236.90	0.00	767.07
BAT INDUSTRIES	3.0000	03/26/08	04/09/12	311.23	216.12	0.00	95.11
BAT INDUSTRIES	8.0000	09/30/08	04/09/12	830.00	525.70	0.00	304.30
BAT INDUSTRIES	6.0000	09/30/08	10/18/12	623.81	394.27	0.00	229.54
BAT INDUSTRIES	1.0000	09/30/08	12/20/12	103.42	65.71	0.00	37.71
BAT INDUSTRIES	18.0000	12/29/08	12/20/12	1,862.28	936.90	0.00	925.38
BAT INDUSTRIES	1.0000	12/29/08	12/31/12	100.52	52.05	0.00	48.47
BAT INDUSTRIES	3.0000	12/29/08	01/09/13	304.97	156.15	0.00	148.82
BAYER AG SP ADR	5.0000	12/22/11	01/09/13	474.34	312.91	0.00	161.43
BAYER AG SP ADR	5.0000	04/07/08	04/09/12	357.84	411.37	53.53	0.00
BAYER AG SP ADR	6.0000	04/07/08	10/18/12	530.45	493.65	0.00	36.80
BAYER AG SP ADR	20.0000	04/07/08	12/20/12	1,900.96	1,645.50	0.00	255.46
BAYER AG SP ADR	4.0000	04/07/08	01/09/13	379.47	329.10	0.00	50.37
BAYER AG SP ADR	13.0000	07/14/08	03/05/13	1,290.80	1,133.19	0.00	157.61
BAYERISCHE MOTORENWERKE	37.0000	02/09/11	04/09/12	1,114.42	1,044.41	0.00	70.01
BAYERISCHE MOTORENWERKE	98.0000	02/09/11	06/08/12	2,315.90	2,766.28	450.38	0.00
BAYERISCHE MOTORENWERKE	16.0000	02/15/11	06/08/12	378.08	450.05	71.97	0.00
BAYERISCHE MOTORENWERKE	83.0000	02/15/11	08/09/12	2,037.84	2,334.67	296.83	0.00
BAYERISCHE MOTORENWERKE	9.0000	02/15/11	10/18/12	233.81	253.15	19.34	0.00

BAYERISCHE MOTORENWERKE	53.0000	04/01/11	12/20/12	1,664.16	1,536.54	0.00	127.62
BAYERISCHE MOTORENWERKE	11.0000	04/01/11	01/09/13	361.45	318.90	0.00	42.55
BERKSHIRE HATHAWAY	8.0000	12/27/10	04/05/12	654.71	639.58	0.00	15.13
BERKSHIRE HATHAWAY	8.0000	12/27/10	10/18/12	712.70	639.58	0.00	73.12
BERKSHIRE HATHAWAY	7.0000	12/27/10	01/09/13	656.86	559.63	0.00	97.23
BERKSHIRE HATHAWAY	64.0000	12/27/10	01/03/13	5,692.67	5,116.63	0.00	576.04
BG GROUP PLC	47.0000	09/25/08	04/09/12	1,107.30	991.67	0.00	115.63
BG GROUP PLC	19.0000	09/25/08	10/18/12	403.74	400.88	0.00	2.86
BG GROUP PLC	29.0000	09/25/08	12/20/12	483.31	611.88	128.57	0.00
BG GROUP PLC	71.0000	10/01/08	12/20/12	1,182.15	1,290.78	108.63	0.00
BG GROUP PLC	17.0000	10/01/08	01/09/13	282.36	309.06	26.70	0.00
BG GROUP PLC	54.0000	03/26/08	04/09/12	1,272.21	1,206.90	0.00	65.31
BG GROUP PLC	26.0000	03/26/08	10/18/12	552.49	581.10	28.61	0.00
BG GROUP PLC	35.0000	03/26/08	12/20/12	583.52	782.25	198.73	0.00
BG GROUP PLC	100.0000	09/30/08	12/20/12	1,665.00	1,840.00	175.00	0.00
BG GROUP PLC	31.0000	03/30/09	12/20/12	516.15	440.20	0.00	75.95
BG GROUP PLC	17.0000	03/30/09	01/09/13	282.36	241.40	0.00	40.96
BHP BILLITON LTD ADR	2.0000	03/26/10	04/09/12	143.73	156.26	12.53	0.00
BHP BILLITON LTD ADR	10.0000	06/09/10	04/09/12	718.90	618.16	0.00	100.74
BHP BILLITON LTD ADR	9.0000	06/09/10	10/18/12	613.94	556.35	0.00	57.59
BHP BILLITON LTD ADR	50.0000	06/09/10	12/20/12	3,859.09	3,090.81	0.00	768.28
BHP BILLITON LTD ADR	9.0000	06/09/10	01/09/13	710.58	556.35	0.00	154.23
BHP BILLITON LTD ADR	18.0000	06/09/10	01/22/13	1,374.06	1,112.69	0.00	261.37
BHP BILLITON LTD ADR	13.0000	01/05/11	01/22/13	992.42	1,177.05	184.63	0.00
BHP BILLITON LTD ADR	14.0000	02/25/11	01/22/13	1,068.76	1,309.92	241.16	0.00
BHP BILLITON LTD ADR	10.0000	03/26/08	04/09/12	718.85	653.50	0.00	65.35
BHP BILLITON LTD ADR	16.0000	03/26/08	10/18/12	1,091.45	1,045.60	0.00	45.85
BHP BILLITON LTD ADR	16.0000	03/26/08	12/20/12	1,234.97	1,045.60	0.00	189.37
BHP BILLITON LTD ADR	34.0000	08/18/08	12/20/12	2,624.12	2,268.06	0.00	356.06
BHP BILLITON LTD ADR	6.0000	08/18/08	01/09/13	473.73	400.25	0.00	73.48
BHP BILLITON LTD ADR	3.0000	09/30/08	01/09/13	236.85	156.10	0.00	80.75
BHP BILLITON LTD ADR	8.0000	12/29/08	04/09/12	922.44	552.03	0.00	370.41
BIO RAD LABS CL A	1.0000	12/29/08	03/26/13	123.29	69.58	0.00	53.71
BIOGEN IDEC INC	5.0000	10/06/11	10/18/12	744.28	488.87	0.00	255.41
BIOGEN IDEC INC	75.0000	10/06/11	12/20/12	11,445.07	7,450.90	0.00	3,994.17
BNP PARIBAS SPONSORED ADR	15.0000	03/17/09	04/09/12	344.09	293.45	0.00	50.64
BNP PARIBAS SPONSORED ADR	21.0000	03/17/09	10/18/12	529.40	410.83	0.00	118.57
BNP PARIBAS SPONSORED ADR	45.0000	03/17/09	12/20/12	1,293.70	880.35	0.00	413.35
BNP PARIBAS SPONSORED ADR	39.0000	03/26/10	12/20/12	1,121.25	1,534.65	413.40	0.00
BNP PARIBAS SPONSORED ADR	16.0000	03/26/10	01/09/13	463.99	629.60	165.61	0.00
BNP PARIBAS SPONSORED ADR	24.0000	09/30/08	10/18/12	605.03	1,128.00	522.97	0.00
BNP PARIBAS SPONSORED ADR	45.0000	09/30/08	12/20/12	1,293.72	2,115.00	821.28	0.00
BNP PARIBAS SPONSORED ADR	5.0000	09/30/08	01/09/13	144.99	235.00	90.01	0.00
BNP PARIBAS SPONSORED ADR	2.0000	12/29/08	01/09/13	58.00	42.04	0.00	15.96
BORG WARNER AUTOMOTIVE	51.0000	08/11/10	04/09/12	4,361.64	2,340.11	0.00	2,021.53
BORG WARNER AUTOMOTIVE	9.0000	08/11/10	10/18/12	595.07	412.96	0.00	182.11
BORG WARNER AUTOMOTIVE	84.0000	08/11/10	12/20/12	5,575.76	3,854.30	0.00	1,721.46
BORG WARNER AUTOMOTIVE	10.0000	01/06/11	12/20/12	663.80	730.80	67.00	0.00

BORG WARNER AUTOMOTIVE	15 0000	01/14/11	12/20/12	995 70	1,054 71	59 01	0 00
BORG WARNER AUTOMOTIVE	5 0000	01/14/11	01/09/13	368 09	351 57	0 00	16 52
BORG WARNER AUTOMOTIVE	1 0000	12/29/08	10/18/12	66 11	20 11	0 00	46 00
BORG WARNER AUTOMOTIVE	4 0000	12/29/08	01/09/13	294 83	80 44	0 00	214 39
BORG WARNER AUTOMOTIVE	2 0000	12/29/08	02/14/13	149 99	40 22	0 00	109 77
BOSTON PPTYS INC.	5 0000	04/02/08	04/09/12	523 93	491 58	0 00	32 35
BOSTON PPTYS INC.	4 0000	12/29/08	05/17/12	431 95	201 36	0 00	230 59
BOSTON PPTYS INC.	2 0000	12/29/08	10/18/12	218 41	100 68	0 00	117 73
BOSTON PPTYS INC.	2 0000	12/29/08	01/09/13	214 19	100 68	0 00	113 51
BOSTON PPTYS INC.	1 0000	12/29/08	02/14/13	104 83	50 34	0 00	54 49
BOSTON PPTYS INC.	1 0000	12/29/08	03/26/13	100 83	50 34	0 00	50 49
BRISTOL-MYERS SQUIBB CO	61 0000	12/13/10	10/18/12	2,097 74	1,604 57	0 00	493 17
BRISTOL-MYERS SQUIBB CO	21 0000	12/13/10	01/09/13	698 32	557 22	0 00	141 10
BRISTOL-MYERS SQUIBB CO	9 0000	12/13/10	01/09/13	299 96	238 81	0 00	61 15
BURBERRY GROU PLC ADR	7 0000	08/05/11	10/18/12	254 37	302 88	48 51	0 00
BURBERRY GROU PLC ADR	36 0000	08/05/11	12/20/12	1,466 97	1,557 65	90 68	0 00
BURBERRY GROU PLC ADR	6 0000	08/18/11	01/09/13	246 89	249 26	2 37	0 00
CANON INC ADR NEW	28 0000	10/01/08	04/09/12	1,344 42	1,042 72	0 00	301 70
CANON INC ADR NEW	15 0000	10/01/08	10/18/12	477 89	558 60	80 71	0 00
CANON INC ADR NEW	11 0000	10/01/08	12/20/12	413 33	409 64	0 00	3 69
CANON INC ADR NEW	31 0000	10/31/08	12/20/12	1,164 36	1,054 11	0 00	110 25
CANON INC ADR NEW	8 0000	10/31/08	01/09/13	314 49	272 03	0 00	42 46
CANON INC ADR NEW	21 0000	03/26/08	04/09/12	1,008 32	962 01	0 00	46 31
CANON INC ADR NEW	14 0000	03/26/08	10/18/12	446 03	641 34	195 31	0 00
CANON INC ADR NEW	8 0000	03/26/08	11/07/12	253 48	366 48	113 00	0 00
CANON INC ADR NEW	40 0000	03/26/08	11/08/12	1,263 85	1,832 40	568 55	0 00
CANON INC ADR NEW	9 0000	07/14/08	11/08/12	284 40	420 51	136 11	0 00
CANON INC ADR NEW	33 0000	07/14/08	12/20/12	1,239 62	1,541 89	302 27	0 00
CANON INC ADR NEW	1 0000	07/14/08	12/31/12	39 24	46 72	7 48	0 00
CANON INC ADR NEW	2 0000	07/14/08	01/09/13	78 63	93 45	14 82	0 00
CANON INC ADR NEW	4 0000	09/30/08	01/09/13	157 24	150 39	0 00	6 85
CARDINAL HEALTH INC.	137 0000	11/23/09	06/28/12	5,591 84	4,403 04	0 00	1,188 80
CARDINAL HEALTH INC.	61 0000	11/23/09	06/29/12	2,491 85	1,960 48	0 00	531 37
CARDINAL HEALTH INC.	75 0000	11/30/09	06/29/12	3,063 75	2,411 48	0 00	652 27
CARDINAL HEALTH INC.	87 0000	11/30/09	07/02/12	3,521 90	2,797 31	0 00	724 59
CARDINAL HEALTH INC.	124 0000	11/30/09	07/03/12	5,054 43	3,986 97	0 00	1,067 46
CARDINAL HEALTH INC.	26 0000	12/01/09	07/03/12	1,059 76	845 97	0 00	213 79
CARDINAL HEALTH INC.	42 0000	12/01/09	07/12/12	1,776 04	1,366 57	0 00	409 47
CARDINAL HEALTH INC.	25 0000	12/03/09	07/12/12	1,057 00	821 79	0 00	235 21
CARDINAL HEALTH INC.	67 0000	12/03/09	07/13/12	2,861 48	2,202 39	0 00	659 09
CARDINAL HEALTH INC.	67 0000	12/03/09	07/16/12	2,842 44	2,202 39	0 00	640 05
CARDINAL HEALTH INC.	73 0000	12/03/09	07/17/12	3,065 64	2,399 62	0 00	666 02
CARDINAL HEALTH INC.	6 0000	12/03/09	07/18/12	254 86	197 23	0 00	57 63
CARDINAL HEALTH INC.	30 0000	09/20/10	07/18/12	1,274 10	993 90	0 00	280 20
CARDINAL HEALTH INC.	36 0000	01/07/11	07/18/12	1,528 92	1,409 76	0 00	119 16
CARDINAL HEALTH INC.	34 0000	01/07/11	07/19/12	1,437 75	1,331 44	0 00	106 31
CARDINAL HEALTH INC.	40 0000	06/20/11	07/19/12	1,691 20	1,778 40	87 20	0 00
CBS CORP [WESTINGHOUSE]	173 0000	11/22/10	10/11/12	6,269 57	2,842 74	0 00	3,426 83

CBS CORP [WESTINGHOUSE]	485 0000	12/27/10	10/11/12	17,571 55	9,352 26	0 00	8,219 29
CBS CORP [WESTINGHOUSE]	120 0000	01/07/11	10/11/12	4,347 60	2,316 55	0 00	2,031 05
CBS CORP [WESTINGHOUSE]	50 0000	06/20/11	10/11/12	1,811 50	1,319 50	0 00	492 00
CELGENE CORP	11 0000	09/21/11	10/18/12	855 10	714 64	0 00	140 46
CELGENE CORP	46 0000	09/21/11	12/20/12	3,694 26	2,988 57	0 00	705 69
CELGENE CORP	14 0000	09/21/11	12/20/12	1,124 34	909 54	0 00	214 80
CELGENE CORP	82 0000	09/22/11	12/20/12	6,585 42	5,133 55	0 00	1,451 87
CELGENE CORP	3 0000	09/29/11	12/20/12	240 93	188 18	0 00	52 75
CELGENE CORP	6 0000	09/29/11	01/09/13	498 05	376 36	0 00	121 69
CENTENE CORP	16 0000	01/13/10	04/09/12	804 57	346 33	0 00	458 24
CENTENE CORP	4 0000	01/13/10	05/17/12	146 52	86 58	0 00	59 94
CENTENE CORP	4 0000	01/13/10	10/18/12	141 35	86 58	0 00	54 77
CENTENE CORP	6 0000	01/13/10	01/09/13	249 53	129 87	0 00	119 66
CENTENE CORP	3 0000	01/13/10	02/14/13	134 27	64 94	0 00	69 33
CENTRICA PLC SPON (UK)	24 0000	02/25/11	04/09/12	491 99	526 31	34 32	0 00
CENTRICA PLC SPON (UK)	5 0000	02/25/11	10/18/12	106 79	109 65	2 86	0 00
CENTRICA PLC SPON (UK)	76 0000	02/25/11	12/20/12	1,645 36	1,666 64	21 28	0 00
CENTRICA PLC SPON (UK)	4 0000	02/25/11	12/31/12	88 19	87 72	0 00	0 47
CENTRICA PLC SPON (UK)	10 0000	02/25/11	01/09/13	218 49	219 30	0 81	0 00
CERNER CORP	24 0000	07/23/10	04/09/12	1,839 16	899 83	0 00	939 33
CERNER CORP	28 0000	07/23/10	04/30/12	2,037 67	1,049 80	0 00	987 87
CERNER CORP	16 0000	07/26/10	04/30/12	1,164 48	612 25	0 00	552 23
CERNER CORP	22 0000	07/26/10	05/01/12	1,603 50	841 85	0 00	761 65
CERNER CORP	26 0000	08/06/10	05/01/12	1,895 14	1,008 09	0 00	887 05
CERNER CORP	9 0000	08/06/10	10/18/12	654 65	348 96	0 00	305 69
CERNER CORP	9 0000	08/06/10	12/20/12	700 56	348 95	0 00	351 61
CERNER CORP	44 0000	08/10/10	12/20/12	3,427 60	1,693 97	0 00	1,733 63
CERNER CORP	42 0000	08/11/10	12/20/12	3,271 80	1,611 22	0 00	1,660 58
CERNER CORP	20 0000	01/06/11	12/20/12	1,558 00	952 10	0 00	605 90
CERNER CORP	1 0000	06/20/11	12/20/12	77 90	58 60	0 00	19 30
CERNER CORP	5 0000	06/20/11	01/09/13	404 09	293 00	0 00	111 09
CH ROBINSON WORLDWIDE	28 0000	04/01/08	04/09/12	1,832 65	1,594 87	0 00	237 78
CH ROBINSON WORLDWIDE	74 0000	04/01/08	04/30/12	4,465 02	4,215 03	0 00	249 99
CH ROBINSON WORLDWIDE	25 0000	09/30/08	04/30/12	1,508 50	1,258 97	0 00	249 53
CH ROBINSON WORLDWIDE	7 0000	09/30/08	05/01/12	412 90	352 51	0 00	60 39
CH ROBINSON WORLDWIDE	54 0000	12/29/08	05/01/12	3,190 32	2,739 94	0 00	450 38
CH ROBINSON WORLDWIDE	71 0000	04/20/10	05/01/12	4,194 68	4,164 77	0 00	29 91
CH ROBINSON WORLDWIDE	14 0000	01/06/11	05/01/12	827 12	1,116 36	289 24	0 00
CHESAPEAKE ENERGY CORPORATION	10 0000	04/02/08	04/09/12	227 64	470 10	242 46	0 00
CHESAPEAKE ENERGY CORPORATION	8 0000	04/02/08	06/11/12	143 80	376 08	232 28	0 00
CHESAPEAKE ENERGY CORPORATION	65 0000	12/29/08	06/11/12	1,170 65	1,010 74	0 00	159 91
CHESAPEAKE ENERGY CORPORATION	24 0000	05/21/09	06/11/12	432 24	501 11	68 87	0 00
CHESAPEAKE ENERGY CORPORATION	15 0000	06/24/10	06/11/12	270 15	343 60	73 45	0 00
CHESAPEAKE ENERGY CORPORATION	8 0000	01/05/11	06/11/12	144 08	212 12	68 04	0 00
CHEVRON TEXACO CORP.	9 0000	05/10/06	04/05/12	978 46	533 42	0 00	445 04
CHEVRON TEXACO CORP.	43 0000	05/10/06	10/18/12	4,840 16	2,548 57	0 00	2,291 59
CHEVRON TEXACO CORP.	3 0000	01/07/11	01/09/13	330 71	271 77	0 00	58 94
CHEVRON TEXACO CORP.	10 0000	06/20/11	01/09/13	1,102 60	998 30	0 00	104 30

CHEVRON TEXACO CORP	14.0000	01/03/12	01/09/13	1,543.64	1,543.19	0.00	0.45
CHEVRON TEXACO CORP.	15.0000	05/10/06	01/09/13	1,656.78	889.04	0.00	767.74
CHEVRON TEXACO CORP.	2.0000	05/10/06	01/17/13	224.33	118.54	0.00	105.79
CHEVRON TEXACO CORP.	3.0000	05/10/06	01/17/13	336.50	177.80	0.00	158.70
CHEVRON TEXACO CORP	14.0000	04/03/09	01/17/13	1,570.38	947.38	0.00	623.00
CHINA CONSTRUCT UNSPN AD	81.0000	12/06/11	12/20/12	1,302.45	1,173.12	0.00	129.33
CHINA CONSTRUCT UNSPN AD	1.0000	12/06/11	12/31/12	16.14	14.48	0.00	1.66
CHINA CONSTRUCT UNSPN AD	16.0000	12/06/11	01/09/13	268.47	231.73	0.00	36.74
CHUBB CORP	29.0000	08/01/11	10/18/12	2,247.88	1,805.34	0.00	442.54
CHUBB CORP	23.0000	08/01/11	01/03/13	1,722.66	1,431.82	0.00	290.84
CIE FINANCIERE RICHEMONT	88.0000	08/19/11	10/18/12	560.55	452.06	0.00	108.49
CIE FINANCIERE RICHEMONT	243.0000	08/19/11	12/20/12	1,897.79	1,248.27	0.00	649.52
CIE FINANCIERE RICHEMONT	12.0000	08/19/11	01/09/13	96.35	61.65	0.00	34.70
CIE FINANCIERE RICHEMONT	26.0000	09/14/11	01/09/13	208.78	141.36	0.00	67.42
CIE FINANCIERE RICHEMONT	195.0000	09/14/11	01/16/13	1,612.86	1,060.18	0.00	552.68
CITRIX SYSTEMS INC.	46.0000	06/10/10	04/02/12	3,585.02	1,998.20	0.00	1,586.82
CITRIX SYSTEMS INC	14.0000	08/12/10	04/02/12	1,091.02	783.60	0.00	307.42
CITRIX SYSTEMS INC.	9.0000	08/12/10	04/09/12	715.21	503.75	0.00	211.46
CITRIX SYSTEMS INC	32.0000	08/12/10	04/12/12	2,435.18	1,791.09	0.00	644.09
CITRIX SYSTEMS INC.	5.0000	08/12/10	04/13/12	379.29	279.86	0.00	99.43
CITRIX SYSTEMS INC.	24.0000	01/06/11	04/13/12	1,819.92	1,623.36	0.00	196.56
CLIFFS NATURAL RESOURCES INC	18.0000	11/16/09	04/09/12	1,264.91	784.91	0.00	480.00
CLIFFS NATURAL RESOURCES INC.	17.0000	10/22/10	04/09/12	1,194.76	1,094.78	0.00	99.98
CLIFFS NATURAL RESOURCES INC	62.0000	10/22/10	05/02/12	3,851.91	3,992.72	140.81	0.00
CLIFFS NATURAL RESOURCES INC.	23.0000	10/26/10	05/02/12	1,428.99	1,485.28	56.29	0.00
CLIFFS NATURAL RESOURCES INC.	6.0000	10/26/10	05/04/12	372.08	387.47	15.39	0.00
CLIFFS NATURAL RESOURCES INC	36.0000	10/27/10	05/04/12	2,235.60	2,255.10	19.50	0.00
CLIFFS NATURAL RESOURCES INC	29.0000	01/06/11	05/04/12	1,800.90	2,456.01	655.11	0.00
CNOOC LTD ADS	2.0000	09/18/09	04/09/12	407.25	281.42	0.00	125.83
CNOOC LTD ADS	1.0000	09/21/09	04/09/12	203.63	137.49	0.00	66.14
CNOOC LTD ADS	1.0000	09/21/09	10/18/12	202.48	137.49	0.00	64.99
CNOOC LTD ADS	4.0000	09/21/09	12/20/12	854.97	549.95	0.00	305.02
CNOOC LTD ADS	2.0000	11/04/09	12/20/12	427.50	307.18	0.00	120.32
CNOOC LTD ADS	1.0000	11/04/09	01/09/13	224.34	153.59	0.00	70.75
CNOOC LTD ADS	5.0000	11/04/09	01/11/13	1,085.01	767.95	0.00	317.06
CNOOC LTD ADS	1.0000	01/05/11	01/11/13	217.00	240.49	23.49	0.00
COGNIZANT TECH SOL CL A	12.0000	05/27/08	04/09/12	913.02	372.39	0.00	540.63
COGNIZANT TECH SOL CL A	58.0000	09/30/08	04/09/12	4,411.48	1,304.28	0.00	3,107.20
COGNIZANT TECH SOL CL A	1.0000	09/30/08	05/10/12	55.81	22.48	0.00	33.33
COGNIZANT TECH SOL CL A	66.0000	10/17/08	05/10/12	3,707.88	1,296.74	0.00	2,411.14
COGNIZANT TECH SOL CL A	247.0000	12/29/08	05/10/12	13,876.46	4,213.82	0.00	9,662.64
COGNIZANT TECH SOL CL A	43.0000	12/29/08	05/10/12	2,452.61	733.58	0.00	1,719.03
COGNIZANT TECH SOL CL A	163.0000	03/12/09	05/10/12	9,304.04	3,385.92	0.00	5,918.12
COGNIZANT TECH SOL CL A	50.0000	01/06/11	05/10/12	2,854.00	3,796.50	942.50	0.00
COMPUTER ASSOCIATES INTL	31.0000	03/26/08	04/05/12	861.78	721.26	0.00	140.52
COMPUTER ASSOCIATES INTL	28.0000	03/26/08	10/18/12	700.26	651.46	0.00	48.80
COMPUTER ASSOCIATES INTL	735.0000	03/26/08	12/06/12	16,046.67	17,100.70	1,054.03	0.00
CONCHO RESOURCES INC.	21.0000	04/11/11	06/22/12	1,873.57	2,161.36	287.79	0.00

CONCHO RESOURCES INC.	34.0000	04/12/11	06/22/12	3,032.80	3,521.28	488.48	0.00
CONCHO RESOURCES INC	35.0000	04/26/11	06/22/12	3,122.00	3,715.56	593.56	0.00
CONCHO RESOURCES INC	54.0000	04/26/11	06/26/12	4,490.05	5,732.58	1,242.53	0.00
CONCHO RESOURCES INC	1.0000	04/27/11	10/18/12	90.52	106.08	15.56	0.00
CONCHO RESOURCES INC	1.0000	04/27/11	11/14/12	80.64	106.08	25.44	0.00
CONCHO RESOURCES INC	35.0000	05/04/11	11/14/12	2,819.95	3,397.02	577.07	0.00
CONCHO RESOURCES INC	12.0000	05/05/11	11/14/12	966.84	1,129.52	162.68	0.00
CONCHO RESOURCES INC.	32.0000	05/05/11	12/03/12	2,489.07	3,012.04	522.97	0.00
CONCHO RESOURCES INC.	6.0000	05/05/11	12/20/12	495.96	564.76	68.80	0.00
CONCHO RESOURCES INC.	45.0000	05/11/11	12/20/12	3,720.60	4,171.96	451.36	0.00
CONCHO RESOURCES INC	6.0000	06/20/11	12/20/12	496.08	507.00	10.92	0.00
CONCHO RESOURCES INC	9.0000	10/06/11	12/20/12	744.12	685.96	0.00	58.16
CONCHO RESOURCES INC	62.0000	10/06/11	12/27/12	4,927.96	4,725.53	0.00	202.43
CONCOPHILLIPS	9.0000	02/14/10	04/05/12	694.96	444.61	0.00	250.35
CONCOPHILLIPS	9.0000	02/14/10	07/06/12	498.93	312.64	0.00	186.29
CONCOPHILLIPS	116.0000	03/01/10	07/06/12	6,444.96	3,911.89	0.00	2,533.07
CONCOPHILLIPS	104.0000	03/02/10	07/06/12	5,778.24	3,611.65	0.00	2,166.59
CONCOPHILLIPS	55.0000	03/05/10	07/06/12	3,055.80	1,940.38	0.00	1,115.42
CONCOPHILLIPS	30.0000	01/07/11	07/06/12	1,666.80	1,564.12	0.00	102.68
CONCOPHILLIPS	115.0000	05/02/11	07/06/12	6,389.40	7,282.00	892.60	0.00
CONCOPHILLIPS	115.0000	05/02/11	07/06/12	6,389.40	6,917.26	527.86	0.00
CONCOPHILLIPS	30.0000	06/20/11	07/06/12	1,666.80	1,727.92	61.12	0.00
COSTCO WHSL CORP NEW	18.0000	10/06/09	04/09/12	1,630.53	1,042.48	0.00	588.05
COSTCO WHSL CORP NEW	6.0000	11/05/09	04/09/12	543.48	355.07	0.00	188.41
COSTCO WHSL CORP NEW	21.0000	11/05/09	08/02/12	2,040.44	1,242.74	0.00	797.70
COSTCO WHSL CORP NEW	7.0000	11/05/09	10/18/12	685.07	414.25	0.00	270.82
COSTCO WHSL CORP NEW	71.0000	11/05/09	12/20/12	6,956.42	4,201.65	0.00	2,754.77
COSTCO WHSL CORP NEW	1.0000	04/12/10	12/20/12	97.98	60.39	0.00	37.59
COSTCO WHSL CORP NEW	3.0000	04/12/10	01/09/13	306.23	181.18	0.00	125.05
COVANCE INC.	4.0000	04/02/08	04/09/12	189.25	348.72	159.47	0.00
COVANCE INC	3.0000	04/02/08	10/18/12	147.89	261.54	113.65	0.00
COVANCE INC.	2.0000	04/02/08	01/09/13	117.93	174.36	56.43	0.00
COVANCE INC.	1.0000	04/02/08	02/14/13	69.05	87.18	18.13	0.00
COVANCE INC	2.0000	04/02/08	03/26/13	144.85	174.36	29.51	0.00
COVENTRY HEALTH CARE INC	219.0000	09/10/09	06/13/12	7,101.83	5,229.83	0.00	1,872.00
COVENTRY HEALTH CARE INC	227.0000	09/13/09	06/13/12	7,361.61	5,554.85	0.00	1,806.76
COVENTRY HEALTH CARE INC	18.0000	09/14/09	06/13/12	583.74	442.62	0.00	141.12
COVENTRY HEALTH CARE INC	182.0000	09/14/09	06/14/12	5,878.83	4,475.34	0.00	1,403.49
COVENTRY HEALTH CARE INC	181.0000	09/14/09	06/15/12	5,872.52	4,450.75	0.00	1,421.77
COVENTRY HEALTH CARE INC	114.0000	09/14/09	06/18/12	3,715.24	2,803.24	0.00	912.00
CREDIT SUISSE GROUP ADR	9.0000	02/10/10	04/09/12	252.59	389.45	136.86	0.00
CREDIT SUISSE GROUP ADR	9.0000	02/10/10	10/18/12	206.45	387.86	181.41	0.00
CREDIT SUISSE GROUP ADR	31.0000	02/10/10	12/20/12	761.48	1,335.97	574.49	0.00
CREDIT SUISSE GROUP ADR	3.0000	04/21/10	12/20/12	73.68	152.03	78.35	0.00
CREDIT SUISSE GROUP ADR	7.0000	04/21/10	01/09/13	179.19	354.75	175.56	0.00
CSX CORP.	29.0000	12/29/08	04/09/12	640.10	311.62	0.00	328.48
CSX CORP	8.0000	12/29/08	05/17/12	173.35	85.96	0.00	87.39
CSX CORP.	14.0000	12/29/08	10/18/12	298.39	150.43	0.00	147.96

CSX CORP.	12 0000	12/29/08	01/09/13	250 43	128 94	0 00	121 49
CSX CORP	10 0000	12/29/08	01/29/13	219 94	107 45	0 00	112 49
D R HORTON INC.	19 0000	09/09/09	04/09/12	281 44	245 93	0 00	35 51
D R HORTON INC.	13 0000	09/09/09	10/18/12	265 71	168 27	0 00	97 44
D R HORTON INC	12 0000	09/09/09	01/09/13	248 63	155 32	0 00	93 31
D R HORTON INC	7 0000	09/09/09	02/14/13	162 42	90 61	0 00	71 81
DAITO TR CONSTRUCTION CO.	20 0000	06/29/10	04/09/12	445 37	279 81	0 00	165 56
DAITO TR CONSTRUCTION CO.	32 0000	09/08/10	04/09/12	712 64	494 51	0 00	218 13
DAITO TR CONSTRUCTION CO	34 0000	09/08/10	10/18/12	845 22	525 41	0 00	319 81
DAITO TR CONSTRUCTION CO	22 0000	09/08/10	12/20/12	514 53	339 97	0 00	174 56
DAITO TR CONSTRUCTION CO	66 0000	10/06/10	12/20/12	1,543 74	1,038 44	0 00	505 30
DAITO TR CONSTRUCTION CO	16 0000	10/06/10	01/09/13	364 79	251 74	0 00	113 05
DAITO TR CONSTRUCTION CO.	60 0000	10/06/10	02/08/13	1,378 19	944 04	0 00	434 15
DAITO TR CONSTRUCTION CO.	10 0000	10/06/10	03/11/13	222 40	157 34	0 00	65 06
DAITO TR CONSTRUCTION CO.	59 0000	03/11/11	03/11/13	1,311 57	1,192 94	0 00	118 63
DANAHER CORP	118 0000	09/26/02	04/09/12	6,574 81	1,660 48	0 00	4,914 33
DANAHER CORP	31 0000	09/26/02	10/18/12	1,742 63	436 23	0 00	1,306 40
DANAHER CORP	31 0000	09/26/02	10/23/12	1,659 59	436 23	0 00	1,223 36
DANAHER CORP	101 2960	09/26/02	12/20/12	5,569 88	1,425 44	0 00	4,144 44
DANAHER CORP	65 2320	09/30/08	12/20/12	3,585 80	2,217 22	0 00	1,368 58
DANAHER CORP	124 3485	10/09/08	12/20/12	6,835 44	3,447 18	0 00	3,388 26
DANAHER CORP	67 1235	10/13/08	12/20/12	3,689 78	1,961 47	0 00	1,728 31
DANAHER CORP	17 0000	10/13/08	01/09/13	987 68	496 77	0 00	490 91
DANONE-SPONS ADR	34 0000	07/06/10	04/09/12	476 66	377 75	0 00	98 91
DANONE-SPONS ADR	30 0000	08/03/10	04/09/12	420 60	350 13	0 00	70 47
DANONE-SPONS ADR	120 0000	08/03/10	07/27/12	1,384 78	1,400 52	15 74	0 00
DANONE-SPONS ADR	289 0000	10/25/10	07/27/12	3,337 95	3,734 52	396 57	0 00
DANONE-SPONS ADR	89 0000	01/05/11	07/27/12	1,027 95	1,096 48	68 53	0 00
DANONE-SPONS ADR	44 0000	06/20/11	07/27/12	508 20	660 44	152 24	0 00
DARDEN RESTAURANTS	9 0000	04/02/08	04/09/12	457 96	312 12	0 00	145 84
DARDEN RESTAURANTS	5 0000	04/02/08	05/17/12	252 28	173 40	0 00	78 88
DARDEN RESTAURANTS	3 0000	12/29/08	10/18/12	162 71	82 44	0 00	80 27
DARDEN RESTAURANTS	4 0000	12/29/08	01/09/13	184 47	109 92	0 00	74 55
DARDEN RESTAURANTS	2 0000	12/29/08	02/14/13	94 59	54 96	0 00	39 63
DARDEN RESTAURANTS	1 0000	12/29/08	03/26/13	48 56	27 48	0 00	21 08
DBS GROUP HLDGS SPN ADR	11 0000	03/26/08	04/09/12	480 69	527 50	46 81	0 00
DBS GROUP HLDGS SPN ADR	9 0000	03/26/08	10/18/12	416 51	431 59	15 08	0 00
DBS GROUP HLDGS SPN ADR	21 0000	03/26/08	12/20/12	1,030 01	1,007 05	0 00	22 96
DBS GROUP HLDGS SPN ADR	12 0000	09/30/08	12/20/12	588 60	558 73	0 00	29 87
DBS GROUP HLDGS SPN ADR	1 0000	09/30/08	12/31/12	48 79	46 56	0 00	2 23
DBS GROUP HLDGS SPN ADR	6 0000	09/30/08	01/09/13	291 59	279 37	0 00	12 22
DELL INC	1,209 0000	08/30/10	07/26/12	14,139 18	14,652 96	513 78	0 00
DELL INC	339 0000	08/30/10	07/27/12	3,940 65	4,108 65	168 00	0 00
DELL INC	216 0000	09/13/10	07/27/12	2,512 08	2,650 10	138 02	0 00
DELL INC.	384 0000	09/13/10	07/30/12	4,426 44	4,711 30	284 86	0 00
DELL INC.	170 0000	01/07/11	07/30/12	1,960 10	2,389 57	429 47	0 00
DELL INC.	80 0000	01/07/11	07/31/12	944 65	1,124 51	179 86	0 00
DELL INC.	120 0000	06/20/11	07/31/12	1,417 20	1,943 57	526 37	0 00

DIAGEO PLC	1 0000	10/21/10	04/09/12	98 21	74 81	0 00	23 40
DIAGEO PLC	4 0000	11/30/10	04/09/12	392 92	286 78	0 00	106 14
DIAGEO PLC	2 0000	11/30/10	10/18/12	227 63	143 39	0 00	84 24
DIAGEO PLC	14 0000	11/30/10	12/20/12	1,661 63	1,003.72	0 00	657 91
DIAGEO PLC	1 0000	01/05/11	12/20/12	118 69	74 61	0 00	44.08
DIAGEO PLC	2 0000	01/05/11	01/09/13	234 23	149 23	0 00	85 00
DIAGEO PLC	1 0000	01/25/11	01/09/13	117.11	78 40	0 00	38.71
DISCOVER FINANCIAL SERVICES	421 0000	11/13/10	10/11/12	16,947 73	7,965.53	0 00	8,982 20
DISCOVER FINANCIAL SERVICES	70 0000	11/13/10	10/12/12	2,812 06	1,324 44	0 00	1,487 62
DISCOVER FINANCIAL SERVICES	62 0000	11/13/10	10/18/12	2,439 03	1,173.07	0 00	1,265.96
DISCOVER FINANCIAL SERVICES	75 0000	11/14/10	01/09/13	2,995.01	1,367.84	0 00	1,627.17
DISCOVER FINANCIAL SERVICES	86 0000	11/13/10	01/03/13	3,286.85	1,627.16	0 00	1,659.69
DISCOVER FINANCIAL SERVICES	7 0000	11/13/10	01/09/13	279.71	132.44	0 00	147.27
DISCOVER FINANCIAL SERVICES	70 0000	11/13/10	01/17/13	2,782 70	1,324.44	0 00	1,458 26
EASTMAN CHEMICAL CO	4 0000	04/02/08	04/09/12	212 09	129 16	0 00	82 93
EASTMAN CHEMICAL CO	4 0000	04/02/08	10/18/12	218 95	129.16	0 00	89 79
EASTMAN CHEMICAL CO.	2 0000	04/02/08	01/09/13	139.75	64 58	0 00	75.17
EASTMAN CHEMICAL CO	1 0000	04/02/08	02/14/13	73 85	32 29	0 00	41.56
EASTMAN CHEMICAL CO.	1 0000	12/29/08	02/14/13	73 85	14.50	0 00	59 35
EATON VANCE CP NON VTG	8 0000	12/29/08	04/09/12	229 15	148.37	0 00	80 78
EATON VANCE CP NON VTG	8 0000	12/29/08	10/18/12	225.75	148.38	0 00	77 37
EATON VANCE CP NON VTG	4 0000	12/29/08	01/09/13	132.51	74.19	0 00	58 32
EATON VANCE CP NON VTG	3 0000	12/29/08	02/14/13	113 75	55 64	0 00	58.11
EATON VANCE CP NON VTG	6 0000	12/29/08	03/20/13	242 90	111.28	0 00	131 62
ECOLAB INC	33 0000	04/01/08	04/09/12	2,048 48	1,476.82	0 00	571.66
ECOLAB INC	17 0000	09/30/08	04/09/12	1,055.19	825 59	0 00	229.60
ECOLAB INC	6 0000	09/30/08	10/18/12	408 39	291 38	0 00	117 01
ECOLAB INC	11 0000	12/29/08	10/18/12	748 77	371.02	0 00	377 75
ECOLAB INC	26 0000	12/29/08	12/20/12	1,833 88	876 97	0 00	956.91
ECOLAB INC	107 0000	03/05/09	12/20/12	7,545 64	3,209.71	0 00	4,335.93
ECOLAB INC	6 0000	03/05/09	01/09/13	445.49	179 98	0 00	265 51
ECOLAB INC	59 0000	03/05/09	02/07/13	4,322 19	1,769 84	0 00	2,552 35
EDWARD LIFESCIENCES CORP COM	4 0000	12/09/10	04/09/12	293 35	278 70	0 00	14 65
EDWARD LIFESCIENCES CORP COM	4 0000	01/06/11	04/09/12	293 24	316.80	23 56	0 00
EDWARD LIFESCIENCES CORP COM	5 0000	04/21/11	10/18/12	434 64	416.50	0 00	18.14
EDWARD LIFESCIENCES CORP COM	1 0000	04/21/11	11/26/12	84 77	83 30	0 00	1 47
EDWARD LIFESCIENCES CORP COM	7 0000	04/25/11	11/26/12	595.07	581 06	0 00	14 01
EDWARD LIFESCIENCES CORP COM	7 0000	06/03/11	11/26/12	595.07	603 63	8 56	0 00
EDWARD LIFESCIENCES CORP COM	34 0000	06/06/11	11/26/12	2,890 34	2,922 14	31 80	0 00
EDWARD LIFESCIENCES CORP COM	17 0000	06/06/11	11/26/12	1,445 17	1,458.05	12 88	0 00
EDWARD LIFESCIENCES CORP COM	12 0000	06/06/11	12/20/12	1,091 45	1,029.21	0 00	62 24
EDWARD LIFESCIENCES CORP COM	6 0000	06/07/11	12/20/12	545.70	515 91	0 00	29 79
EDWARD LIFESCIENCES CORP COM	6 0000	06/20/11	12/20/12	545 70	502 86	0 00	42 84
EDWARD LIFESCIENCES CORP COM	42 0000	08/15/11	12/20/12	3,819.90	2,895 35	0 00	924 55
EDWARD LIFESCIENCES CORP COM	3 0000	08/15/11	01/09/13	276 75	206 81	0 00	69 94
EDWARD LIFESCIENCES CORP COM	15 0000	08/15/11	02/01/13	1,356 65	1,034 05	0 00	322 60
EDWARD LIFESCIENCES CORP COM	6 0000	09/29/11	02/01/13	542 64	419.90	0 00	122 74
EDWARD LIFESCIENCES CORP COM	33 0000	09/29/11	02/04/13	2,982 87	2,309 44	0 00	673.43

EDWARD LIFESCIENCES CORP COM

ELI LILLY & COMPANY	52.0000	09/29/11	02/11/13	4,409.25	3,639.12	0.00	770.13
ELI LILLY & COMPANY	117.0000	09/27/10	10/18/12	6,145.29	4,220.00	0.00	1,925.29
ELI LILLY & COMPANY	177.0000	09/27/10	01/07/13	8,787.78	6,384.11	0.00	2,403.67
ELI LILLY & COMPANY	41.0000	09/27/10	01/09/13	2,111.63	1,478.80	0.00	632.83
ELI LILLY & COMPANY	58.0000	09/27/10	03/06/13	3,168.47	2,091.97	0.00	1,076.50
ELI LILLY & COMPANY	281.0000	09/27/10	01/03/13	13,795.39	10,135.22	0.00	3,660.17
EMC CORP	203.0000	05/03/10	04/09/12	6,042.10	3,955.56	0.00	2,086.54
EMC CORP	23.0000	05/04/10	04/09/12	684.48	436.39	0.00	248.09
EMC CORP	111.0000	05/04/10	06/19/12	2,641.60	2,104.26	0.00	537.34
EMC CORP	90.0000	05/04/10	06/19/12	2,141.10	1,707.60	0.00	433.50
EMC CORP	52.0000	05/06/10	06/19/12	1,237.08	988.89	0.00	248.19
EMC CORP	159.0000	05/06/10	06/26/12	3,855.04	3,023.73	0.00	831.31
EMC CORP	91.0000	05/06/10	07/19/12	2,125.07	1,730.57	0.00	394.50
EMC CORP	51.0000	05/06/10	10/18/12	1,308.80	969.88	0.00	338.92
EMC CORP	58.0000	05/06/10	10/29/12	1,412.62	1,103.00	0.00	309.62
EMC CORP	303.0000	05/10/10	10/29/12	7,393.20	5,660.37	0.00	1,732.83
EMC CORP	259.0000	06/09/10	10/29/12	6,319.60	4,727.01	0.00	1,592.59
EMC CORP	1.0000	10/14/10	10/29/12	24.40	21.09	0.00	3.31
EMC CORP	254.0000	10/14/10	12/20/12	6,372.72	5,356.22	0.00	1,016.50
EMC CORP	7.0000	10/14/10	01/09/13	169.66	147.62	0.00	22.04
EMC CORP	5.0000	10/19/10	01/09/13	121.20	104.61	0.00	16.59
ENGILITY HOLDINGS INC	7.6567	05/14/09	07/30/12	117.46	0.00	0.00	117.46
ENGILITY HOLDINGS INC.	29.8393	06/01/10	07/30/12	457.73	0.00	0.00	457.73
ENGILITY HOLDINGS INC	2.5040	06/20/11	07/30/12	38.41	0.00	0.00	38.41
ENGILITY HOLDINGS INC.	0.8300	06/20/11	08/01/12	12.49	0.00	0.00	12.49
ESTEE LAUDER COMPANIES	28.0000	04/26/10	04/09/12	1,755.41	985.86	0.00	769.55
ESTEE LAUDER COMPANIES	7.0000	04/26/10	10/18/12	442.74	246.46	0.00	196.28
ESTEE LAUDER COMPANIES	2.0000	04/26/10	12/20/12	121.88	70.42	0.00	51.46
ESTEE LAUDER COMPANIES	105.0000	05/14/10	12/20/12	6,412.35	3,213.16	0.00	3,199.19
ESTEE LAUDER COMPANIES	6.0000	05/14/10	01/09/13	376.10	183.61	0.00	192.49
EXPRESS SCRIPTS HLDG CO	6.0000	04/02/08	05/17/12	327.70	202.77	0.00	124.93
EXPRESS SCRIPTS HLDG CO	12.0000	12/29/08	05/17/12	655.56	405.55	0.00	250.01
EXPRESS SCRIPTS HLDG CO	6.0000	12/29/08	10/18/12	382.39	202.77	0.00	179.62
EXPRESS SCRIPTS HLDG CO	4.0000	12/29/08	01/09/13	220.35	135.18	0.00	85.17
EXPRESS SCRIPTS HLDG CO	3.0000	12/29/08	02/14/13	165.44	101.39	0.00	64.05
EXPRESS SCRIPTS HLDG CO	7.0000	05/07/10	10/18/12	446.15	343.33	0.00	102.82
EXPRESS SCRIPTS HLDG CO	20.0000	08/05/10	10/18/12	1,274.60	910.66	0.00	363.94
EXPRESS SCRIPTS HLDG CO	164.0000	08/05/10	11/09/12	8,942.58	7,467.43	0.00	1,475.15
EXPRESS SCRIPTS HLDG CO	54.0000	08/06/10	11/09/12	2,944.62	2,447.37	0.00	497.25
EXPRESS SCRIPTS HLDG CO	71.0000	08/06/10	12/17/12	3,851.48	3,217.83	0.00	633.65
EXPRESS SCRIPTS HLDG CO	78.0000	08/06/10	12/20/12	4,311.63	3,535.08	0.00	776.55
EXPRESS SCRIPTS HLDG CO	41.0000	01/06/11	12/20/12	2,266.07	2,320.19	54.12	0.00
EXPRESS SCRIPTS HLDG CO	7.0000	06/20/11	12/20/12	386.89	383.15	0.00	3.74
EXPRESS SCRIPTS HLDG CO	50.0000	11/09/11	12/20/12	2,763.50	2,324.96	0.00	438.54
EXPRESS SCRIPTS HLDG CO	8.0000	11/09/11	01/09/13	442.33	372.00	0.00	70.33
EXPRESS SCRIPTS HLDG CO	24.0000	11/09/11	03/11/13	1,394.54	1,115.98	0.00	278.56
EXPRESS SCRIPTS HLDG CO	14.0000	11/10/11	03/11/13	813.54	650.19	0.00	163.35
EXXON MOBIL CORP COM	55.0000	12/27/10	10/18/12	5,028.69	4,019.20	0.00	1,009.49

EXXON MOBIL CORP COM	42 0000	01/03/11	01/09/13	3,724 06	3,128 94	0 00	595.12
EXXON MOBIL CORP COM	14 0000	12/27/10	01/09/13	1,244 85	1,023 07	0 00	221 78
FANUC LTD-UNSP	54 0000	06/05/09	04/09/12	1,625 36	729.59	0.00	895 77
FANUC LTD-UNSP	154.0000	06/05/09	04/16/12	4,436 97	2,080 69	0 00	2,356 28
FANUC LTD-UNSP	15 0000	03/26/10	04/16/12	432.15	269 50	0 00	162 65
FANUC LTD-UNSP	1 0000	06/04/10	04/16/12	28 81	17 80	0 00	11 01
FANUC LTD-UNSP	87 0000	06/04/10	05/04/12	2,465.42	1,548 81	0 00	916 61
FANUC LTD-UNSP	23 0000	06/04/10	10/18/12	607 18	409 45	0 00	197 73
FANUC LTD-UNSP	3.0000	09/22/10	10/18/12	79 20	62 05	0 00	17.15
FANUC LTD-UNSP	52 0000	09/22/10	12/20/12	1,572 96	1,075 46	0 00	497.50
FANUC LTD-UNSP	10.0000	09/22/10	01/09/13	314 79	206.82	0 00	107 97
FANUC LTD-UNSP	6 0000	09/16/11	10/18/12	158 39	146 40	0 00	11 99
FANUC LTD-UNSP	58 0000	09/16/11	12/20/12	1,754 46	1,415.18	0 00	339.28
FANUC LTD-UNSP	6 0000	09/16/11	12/31/12	180 59	146 40	0 00	34.19
FANUC LTD-UNSP	12.0000	09/16/11	01/09/13	377 75	292.79	0 00	84 96
FIRST POTOMAC RLTY TR	12 0000	07/11/11	10/18/12	156.11	192 13	36.02	0 00
FIRST POTOMAC RLTY TR	7 0000	07/11/11	01/09/13	89 24	112 08	22.84	0 00
FIRST POTOMAC RLTY TR	5 0000	07/11/11	02/14/13	66 89	80.06	13.17	0 00
FIRST POTOMAC RLTY TR	2 0000	07/11/11	03/26/13	28 60	32.02	3 42	0 00
FLUOR CORP	47 0000	04/06/10	04/09/12	2,869 76	2,357.76	0 00	512.00
FLUOR CORP	19 0000	04/08/10	10/18/12	1,073 67	940 49	0 00	133 18
FLUOR CORP	129 0000	04/08/10	12/20/12	7,432 49	6,385.47	0 00	1,047.02
FLUOR CORP	21 0000	04/12/10	12/20/12	1,210.02	1,071 75	0 00	138 27
FLUOR CORP	17 0000	04/12/10	01/09/13	1,033 07	867.60	0 00	165 47
FLUOR CORP	18 0000	05/12/11	07/12/12	868 59	1,293.39	424 80	0 00
FLUOR CORP	95 0000	05/12/11	07/12/12	4,583 75	6,719 58	2,135 83	0 00
FLUOR CORP	170 0000	05/31/11	07/12/12	8,202.50	11,687.50	3,485 00	0 00
FMC CORP- NEW	5 0000	08/11/10	04/09/12	251.02	152.47	0 00	98.55
FMC CORP- NEW	65 0000	08/12/10	04/09/12	3,259 75	1,973 69	0 00	1,286.06
FMC CORP- NEW	60 0000	08/12/10	05/11/12	2,595.62	1,821.86	0 00	773.76
FMC CORP- NEW	37 0000	08/12/10	06/26/12	1,435 50	1,123 48	0 00	312.02
FMC CORP- NEW	19 0000	08/17/10	06/26/12	737 01	607.04	0 00	129 97
FMC CORP- NEW	16 0000	08/17/10	10/18/12	698 54	511 19	0 00	187 35
FMC CORP- NEW	57 0000	08/17/10	10/30/12	2,273 86	1,821.12	0 00	452 74
FMC CORP- NEW	59 0000	08/24/10	10/30/12	2,354 10	1,829 00	0 00	525 10
FMC CORP- NEW	140 0000	08/24/10	10/31/12	5,596 44	4,339.99	0 00	1,256.45
FMC CORP- NEW	35 0000	08/24/10	12/20/12	1,417 33	1,085 00	0 00	332.33
FMC CORP- NEW	77 0000	11/03/10	12/20/12	3,116 96	2,829.75	0 00	287 21
FMC CORP- NEW	5 0000	11/03/10	01/09/13	218 14	183.75	0 00	34 39
FRANKLIN RESOURCES INC	26 0000	05/21/10	04/09/12	3,278.27	2,636 06	0 00	642 21
FRANKLIN RESOURCES INC	10 0000	05/21/10	10/18/12	1,277 17	1,013 87	0 00	263 30
FRANKLIN RESOURCES INC	82 0000	05/21/10	12/20/12	10,555 05	8,313.72	0 00	2,241 33
FRANKLIN RESOURCES INC	4 0000	06/09/10	12/20/12	514.88	360 42	0 00	154 46
FRANKLIN RESOURCES INC	4 0000	06/09/10	01/09/13	524.43	360 42	0 00	164 01
FRESENIUS MEDICAL CARE	7 0000	02/09/11	04/09/12	507 04	437 25	0 00	69 79
FRESENIUS MEDICAL CARE	4 0000	02/09/11	10/18/12	298 71	249 85	0 00	48 86
FRESENIUS MEDICAL CARE	3 0000	02/10/11	12/20/12	103 14	188.75	85 61	0 00
FRESENIUS MEDICAL CARE	11 0000	02/11/11	12/20/12	378 29	684 75	306 46	0 00

FRESENIUS MEDICAL CARE	6 0000	02/14/11	12/20/12	206.34	377.84	171.50	0 00
FRESENIUS MEDICAL CARE	6 0000	02/15/11	12/20/12	206.34	388.60	182.26	0 00
FRESENIUS MEDICAL CARE	7 0000	02/25/11	12/20/12	240.73	458.79	218.06	0 00
FRESENIUS MEDICAL CARE	6 0000	02/25/11	01/09/13	202.01	146.32	0 00	55.69
GANNETT CO INC	45 0000	05/12/10	04/05/12	700.18	749.88	49.70	0 00
GANNETT CO INC	61 0000	05/12/10	08/30/12	929.36	1,016.49	87.13	0 00
GANNETT CO INC	816 0000	05/13/10	08/30/12	12,370.56	13,823.37	1,452.81	0 00
GANNETT CO INC	90 0000	01/07/11	08/30/12	1,364.40	1,352.70	0 00	11.70
GAP INC.	33 0000	04/17/08	04/05/12	871.51	609.27	0 00	262.24
GAP INC.	52 0000	04/17/08	10/18/12	1,883.92	960.06	0 00	923.86
GAP INC.	150 0000	04/17/08	12/27/12	4,700.99	2,769.39	0 00	1,931.60
GAP INC.	487 0000	04/18/08	12/27/12	15,262.58	9,119.51	0 00	6,143.07
GAP INC.	12 0000	04/03/09	12/27/12	376.08	153.11	0 00	222.97
GAP INC.	138 0000	04/03/09	01/03/13	4,203.43	1,760.82	0 00	2,442.61
GAP INC.	60 0000	09/20/10	01/03/13	1,828.20	1,150.80	0 00	677.40
GAP INC.	60 0000	01/07/11	01/03/13	1,828.20	1,227.00	0 00	601.20
GATX CORP.	12 0000	12/29/08	04/09/12	493.75	341.48	0 00	152.27
GATX CORP.	6 0000	12/29/08	10/18/12	258.35	170.74	0 00	87.61
GATX CORP.	6 0000	12/29/08	01/09/13	267.35	170.74	0 00	96.61
GATX CORP.	2 0000	12/29/08	02/14/13	98.71	56.91	0 00	41.80
GATX CORP.	4 0000	12/29/08	03/20/13	203.74	113.83	0 00	89.91
GENERAL DYNAMICS CORP	287 0000	07/26/11	09/13/12	19,129.10	20,398.07	1,268.97	0 00
GENERAL DYNAMICS CORP	41 0000	07/26/11	10/11/12	2,731.27	2,914.01	182.74	0 00
GENERAL DYNAMICS CORP	145 0000	08/15/11	10/11/12	9,659.90	8,973.70	0 00	686.20
GENERAL ELECTRIC CO	30 0000	10/25/10	04/05/12	602.39	485.88	0 00	116.51
GENERAL ELECTRIC CO	58 0000	10/25/10	10/18/12	1,315.41	939.37	0 00	376.04
GENERAL ELECTRIC CO	53 0000	10/25/10	01/09/13	1,122.51	858.38	0 00	264.13
GENERAL ELECTRIC CO	8 0000	01/07/11	01/09/13	169.44	146.96	0 00	22.48
GENERAL ELECTRIC CO	16 0000	10/25/10	01/09/13	339.26	259.14	0 00	80.12
GLAXOSMITHKLINE PLC ADR	61 0000	03/26/08	04/09/12	2,791.91	2,571.76	0 00	220.15
GLAXOSMITHKLINE PLC ADR	72 0000	03/26/08	06/06/12	3,129.47	3,035.52	0 00	93.95
GLAXOSMITHKLINE PLC ADR	14 0000	12/24/08	06/06/12	608.44	506.75	0 00	101.69
GLAXOSMITHKLINE PLC ADR	169 0000	12/24/08	07/17/12	7,538.84	6,117.23	0 00	1,421.61
GLAXOSMITHKLINE PLC ADR	4 0000	12/24/08	10/18/12	185.31	144.78	0 00	40.53
GLAXOSMITHKLINE PLC ADR	5 0000	02/01/10	10/18/12	231.60	194.30	0 00	37.30
GLAXOSMITHKLINE PLC ADR	67 0000	02/01/10	11/07/12	2,927.59	2,603.60	0 00	323.99
GLAXOSMITHKLINE PLC ADR	25 0000	02/03/10	11/07/12	1,092.25	979.57	0 00	112.68
GLAXOSMITHKLINE PLC ADR	24 0000	03/26/10	11/07/12	1,048.56	911.96	0 00	136.60
GLAXOSMITHKLINE PLC ADR	28 0000	01/05/11	11/07/12	1,223.32	1,090.20	0 00	133.12
GLAXOSMITHKLINE PLC ADR	23 0000	06/20/11	11/07/12	1,004.87	953.16	0 00	51.71
GLAXOSMITHKLINE PLC ADR	34 0000	09/21/11	11/07/12	1,485.46	1,418.06	0 00	67.40
GLAXOSMITHKLINE PLC ADR	21 0000	03/26/08	04/09/12	961.15	883.26	0 00	77.89
GLAXOSMITHKLINE PLC ADR	38 0000	03/26/08	09/11/12	1,739.81	1,598.28	0 00	141.53
GLAXOSMITHKLINE PLC ADR	7 0000	03/26/08	10/18/12	324.26	294.42	0 00	29.84
GLAXOSMITHKLINE PLC ADR	10 0000	03/26/08	11/07/12	437.31	420.60	0 00	16.71
GLAXOSMITHKLINE PLC ADR	15 0000	09/30/08	11/07/12	655.80	645.45	0 00	10.35
GLAXOSMITHKLINE PLC ADR	1 0000	12/29/08	11/07/12	43.72	35.76	0 00	7.96
GLAXOSMITHKLINE PLC ADR	27 0000	12/29/08	12/20/12	1,190.46	965.52	0 00	224.94

GLAXOSMITHKLINE PLC ADR	1 0000	12/29/08	12/31/12	43 63	35.76	0.00	7 87
GLAXOSMITHKLINE PLC ADR	5.0000	12/29/08	01/09/13	221 24	178 80	0 00	42 44
GLOBAL PAYMENTS INC	8.0000	01/29/09	04/09/12	375 83	277 56	0 00	98.27
GLOBAL PAYMENTS INC	1.0000	01/29/09	10/18/12	43 17	34 69	0 00	8 48
GLOBAL PAYMENTS INC	3 0000	01/29/09	01/09/13	140 69	104.08	0 00	36.61
GLOBAL PAYMENTS INC	1 0000	01/29/09	02/14/13	49 93	34 69	0 00	15 24
GLOBAL PAYMENTS INC	1.0000	01/29/09	03/26/13	48 01	34 69	0 00	13 32
GOOGLE INC	4 0000	08/12/10	04/09/12	2,574 40	1,954.88	0 00	619 52
GOOGLE INC	4 0000	09/23/10	04/09/12	2,574 40	2,056 32	0 00	518 08
GOOGLE INC	1.0000	09/23/10	10/18/12	735 12	514 08	0 00	221 04
GOOGLE INC	13 0000	10/12/10	10/23/12	9,023 33	7,068 12	0 00	1,955.21
GOOGLE INC	3 0000	10/15/10	10/23/12	2,082 30	1,784 32	0 00	297.98
GOOGLE INC	3 0000	01/06/11	10/23/12	2,082 30	1,849.74	0 00	232 56
GOOGLE INC	3 0000	01/06/11	12/20/12	2,150.69	1,849 74	0 00	300 95
GOOGLE INC	8 0000	02/18/11	12/20/12	5,735 12	5,034 86	0 00	700.26
GOOGLE INC	7.0000	05/16/11	12/20/12	5,018 23	3,679 79	0 00	1,338.44
HANG LUNG PPTYS LTD ADR	33.0000	03/01/11	04/09/12	631.61	711.18	79.57	0 00
HANG LUNG PPTYS LTD ADR	20.0000	03/01/11	10/18/12	337.19	431 02	93 83	0 00
HANG LUNG PPTYS LTD ADR	67 0000	03/01/11	12/20/12	1,291 73	1,443 92	152.19	0 00
HANG LUNG PPTYS LTD ADR	2 0000	03/01/11	12/31/12	39 03	43 10	4 07	0 00
HANG LUNG PPTYS LTD ADR	2 0000	06/20/11	12/31/12	39 04	37 96	0 00	1 08
HANG LUNG PPTYS LTD ADR	6 0000	06/20/11	01/09/13	119 09	113.88	0 00	5 21
HANG LUNG PPTYS LTD ADR	10 0000	06/22/11	01/09/13	198.50	198.58	0 08	0 00
HARSCO CORPORATION	9.0000	04/02/08	04/09/12	211.95	533 70	321 75	0 00
HARSCO CORPORATION	5.0000	04/02/08	10/18/12	100 69	296 50	195.81	0 00
HARSCO CORPORATION	1 0000	12/29/08	10/18/12	20 14	24 71	4 57	0 00
HARSCO CORPORATION	5.0000	12/29/08	01/09/13	122.89	123 56	0 67	0 00
HARSCO CORPORATION	3 0000	12/29/08	02/14/13	76 82	74 14	0 00	2 68
HELIX ENERGY SOLUTIONS GROUP	18 0000	12/29/08	04/09/12	324.21	115 05	0 00	209.16
HELIX ENERGY SOLUTIONS GROUP	11 0000	12/29/08	10/18/12	200 96	70.31	0 00	130 65
HELIX ENERGY SOLUTIONS GROUP	18.0000	12/29/08	01/09/13	386 27	115 05	0 00	271 22
HELIX ENERGY SOLUTIONS GROUP	8.0000	12/29/08	02/14/13	194 91	51 14	0 00	143.77
HELIX ENERGY SOLUTIONS GROUP	6 0000	12/29/08	03/26/13	134 58	38 35	0 00	96 23
HELIX ENERGY SOLUTIONS GROUP	1.0000	05/21/09	03/26/13	22 43	9.64	0 00	12 79
HENKEL AG&CO KGAA SP	3 0000	01/05/12	01/09/13	240 14	176 92	0 00	63 22
HEXCEL CORP NEW	6 0000	07/25/11	10/18/12	151.67	144 14	0 00	7 53
HEXCEL CORP NEW	5.0000	07/25/11	01/09/13	143 21	120 12	0 00	23.09
HEXCEL CORP NEW	1 0000	07/25/11	01/29/13	28 17	24.02	0 00	4 15
HEXCEL CORP NEW	5 0000	07/26/11	01/29/13	141 00	124 97	0 00	16 03
HONDA MOTOR LIMITED AMERN SHS	17.0000	11/24/10	04/09/12	653.95	632 96	0 00	20.99
HONDA MOTOR LIMITED AMERN SHS	6 0000	11/24/10	10/18/12	185 57	223.40	37.83	0 00
HONDA MOTOR LIMITED AMERN SHS	8 0000	11/26/10	10/18/12	247 44	294 74	47 30	0 00
HONDA MOTOR LIMITED AMERN SHS	18 0000	11/26/10	12/13/12	596 21	663.18	66 97	0 00
HONDA MOTOR LIMITED AMERN SHS	26.0000	01/05/11	12/13/12	860 86	1,018 53	157 67	0 00
HONDA MOTOR LIMITED AMERN SHS	37 0000	03/16/11	12/13/12	1,225 07	1,414 77	189 70	0 00
HONDA MOTOR LIMITED AMERN SHS	16 0000	03/16/11	12/14/12	525 96	611 79	85.83	0 00
HONDA MOTOR LIMITED AMERN SHS	29.0000	06/20/11	12/14/12	953 81	1,054.05	100.24	0 00
HONDA MOTOR LIMITED AMERN SHS	19 0000	09/21/11	12/14/12	624.91	585 13	0 00	39 78

HONDA MOTOR LIMITED AMERN SHS	24 0000	03/26/08	04/09/12	923 21	727.68	0.00	195 53
HONDA MOTOR LIMITED AMERN SHS	11 0000	03/26/08	10/18/12	340 22	333 52	0.00	6.70
HONDA MOTOR LIMITED AMERN SHS	39 0000	03/26/08	12/20/12	1,320 12	1,182 48	0.00	137.64
HONDA MOTOR LIMITED AMERN SHS	9 0000	03/26/08	01/09/13	337 94	272 88	0.00	65 06
HSBC HLDG PLC	11 0000	03/26/08	04/09/12	492 37	896 61	404 24	0.00
HSBC HLDG PLC	14 0000	09/30/08	04/09/12	626 78	1,138.13	511.35	0.00
HSBC HLDG PLC	6 0000	09/30/08	10/18/12	289 60	487 77	198 17	0.00
HSBC HLDG PLC	17 0000	12/29/08	10/18/12	820 25	785.74	0.00	34 51
HSBC HLDG PLC	28 0000	12/29/08	12/20/12	1,458 70	1,294 16	0.00	164 54
HSBC HLDG PLC	10 0000	03/30/09	12/20/12	520 90	264 57	0.00	256.33
HSBC HLDG PLC	29 0000	04/08/09	12/20/12	1,510 61	536.14	0.00	974.47
HSBC HLDG PLC	1 0000	04/08/09	12/31/12	52 88	18 49	0.00	34 39
HSBC HLDG PLC	12 0000	04/08/09	01/09/13	642 87	221.85	0.00	421 02
HSBC HLDG PLC	24 0000	04/12/10	06/14/12	1,893 88	1,070 39	0.00	823 49
HUMANA INC	8 0000	04/12/10	10/11/12	593 64	356 80	0.00	236 84
HUMANA INC	114 0000	04/13/10	10/11/12	8,442 84	5,021 92	0.00	3,420.92
HUMANA INC	94 0000	04/15/10	10/11/12	6,961 64	4,109.33	0.00	2,852 31
HUMANA INC	7 0000	04/16/10	10/11/12	518 42	308 30	0.00	210.12
HUMANA INC	30 0000	09/20/10	10/11/12	2,221 80	1,530 00	0.00	691.80
HUMANA INC	40 0000	01/07/11	10/11/12	2,962 40	2,263 60	0.00	698 80
HUMANA INC	120 0000	10/10/11	10/11/12	8,887 20	8,586 80	0.00	300 40
ILLINOIS TOOL WORKS INC	39 0000	04/28/10	04/09/12	2,215.74	1,992.29	0.00	223 45
ILLINOIS TOOL WORKS INC	10 0000	04/28/10	10/18/12	587 29	510 84	0.00	76 45
ILLINOIS TOOL WORKS INC	84 0000	04/28/10	11/20/12	4,926.39	4,291 08	0.00	635 31
ILLINOIS TOOL WORKS INC	43 0000	04/28/10	11/26/12	2,563 40	2,196 62	0.00	366.78
ILLINOIS TOOL WORKS INC	74 0000	05/11/10	11/26/12	4,411 14	3,748.67	0.00	662 47
ILLINOIS TOOL WORKS INC	62 0000	05/11/10	11/30/12	3,761 84	3,140.78	0.00	621.06
ILLINOIS TOOL WORKS INC	30 0000	05/11/10	12/12/12	1,833 93	1,519 73	0.00	314 20
ILLINOIS TOOL WORKS INC	31 0000	01/06/11	12/12/12	1,894.72	1,685.47	0.00	209.25
ILLINOIS TOOL WORKS INC	16 0000	06/20/11	12/12/12	977 92	875 20	0.00	102 72
IMPERIAL TOB GRP SPS ADR	7 0000	09/25/09	04/09/12	574 06	404 13	0.00	169 93
IMPERIAL TOB GRP SPS ADR	3 0000	09/25/09	10/18/12	219 08	173 20	0.00	45 88
IMPERIAL TOB GRP SPS ADR	18 0000	09/25/09	12/20/12	1,414 23	1,039 20	0.00	375 03
IMPERIAL TOB GRP SPS ADR	4 0000	09/25/09	01/09/13	313 11	230 93	0.00	82 18
INDUSTRAL AND COMMRC BK	34 0000	04/04/11	04/09/12	441.99	581.67	139 68	0.00
INDUSTRAL AND COMMRC BK	46 0000	04/04/11	06/18/12	506.90	786 97	280.07	0.00
INDUSTRAL AND COMMRC BK	20 0000	04/04/11	10/18/12	254.79	342 16	87 37	0.00
INDUSTRAL AND COMMRC BK	26 0000	04/04/11	12/20/12	369.95	444 81	74 86	0.00
INDUSTRAL AND COMMRC BK	72 0000	06/20/11	12/20/12	1,024 56	1,073 74	49 18	0.00
INDUSTRAL AND COMMRC BK	1 0000	06/20/11	12/31/12	14 30	14 91	0 61	0.00
INDUSTRAL AND COMMRC BK	19 0000	06/20/11	01/09/13	284 04	283 35	0.00	0 69
INFORMA PLC ADR	70 0000	01/28/11	04/09/12	987 68	1,017 53	29 85	0.00
INFORMA PLC ADR	28 0000	01/28/11	10/18/12	357 27	407 01	49 74	0.00
INFORMA PLC ADR	83 0000	01/28/11	12/20/12	1,190 17	1,206.51	16 34	0.00
INFORMA PLC ADR	72 0000	02/03/11	12/20/12	1,032 48	1,035 90	3 42	0.00
INFORMA PLC ADR	28 0000	02/03/11	01/09/13	416.91	402 85	0 00	14 06
ING GROEP N.V	35 0000	10/26/10	04/09/12	281 54	390 92	109 38	0.00
ING GROEP N.V	57 0000	10/26/10	10/18/12	493 62	636 65	143 03	0.00

ING GROEP N.V.	13.0000	11/10/10	10/18/12	112.58	145.67	33.09	0.00
ING GROEP N.V.	231.0000	11/10/10	12/20/12	2,195.44	2,588.42	392.98	0.00
ING GROEP N.V.	46.0000	11/10/10	01/09/13	442.05	515.44	73.39	0.00
ING GROEP N.V.	8.0000	03/30/09	04/09/12	64.34	41.83	0.00	22.51
ING GROEP N.V.	1.0000	03/30/09	10/18/12	8.65	5.23	0.00	3.42
ING GROEP N.V.	87.0000	12/16/09	10/18/12	753.42	545.17	0.00	208.25
ING GROEP N.V.	141.0000	12/16/09	12/20/12	1,340.08	883.53	0.00	456.55
ING GROEP N.V.	1.0000	12/16/09	12/31/12	9.30	6.27	0.00	3.03
ING GROEP N.V.	42.0000	12/16/09	01/09/13	403.61	263.18	0.00	140.43
INTEGRYS ENERGY GROUP PLC	7.0000	04/02/08	04/09/12	372.36	339.64	0.00	32.72
INTEGRYS ENERGY GROUP PLC	4.0000	04/02/08	10/18/12	219.39	194.08	0.00	25.31
INTEGRYS ENERGY GROUP PLC	3.0000	04/02/08	01/09/13	162.50	145.56	0.00	16.94
INTEGRYS ENERGY GROUP PLC	2.0000	12/29/08	02/14/13	111.69	82.24	0.00	29.45
INTEGRYS ENERGY GROUP PLC	3.0000	12/29/08	03/20/13	167.90	123.35	0.00	44.55
INTEL CORP	92.0000	06/29/10	10/18/12	2,006.48	1,875.54	0.00	130.94
INTEL CORP	607.0000	06/29/10	12/06/12	11,887.57	12,374.48	486.91	0.00
INTEL CORP	190.0000	01/07/11	12/06/12	3,722.10	3,887.40	165.30	0.00
INTEL CORP	100.0000	06/20/11	12/06/12	1,959.00	2,133.00	174.00	0.00
INTEL CORP	425.0000	08/15/11	12/06/12	8,325.75	8,828.70	502.95	0.00
INTERCONTINENTALEXCHANGE	14.0000	07/23/08	04/09/12	1,924.23	1,313.19	0.00	611.04
INTERCONTINENTALEXCHANGE	27.0000	07/23/08	09/11/12	3,695.89	2,532.59	0.00	1,163.30
INTERCONTINENTALEXCHANGE	4.0000	07/23/08	10/18/12	515.11	375.20	0.00	139.91
INTERCONTINENTALEXCHANGE	3.0000	07/23/08	10/22/12	391.97	281.40	0.00	110.57
INTERCONTINENTALEXCHANGE	35.0000	12/29/08	10/22/12	4,571.00	2,663.66	0.00	1,907.34
INTERCONTINENTALEXCHANGE	4.0000	12/29/08	11/19/12	512.99	304.42	0.00	208.57
INTERCONTINENTALEXCHANGE	7.0000	01/06/11	11/19/12	897.89	813.75	0.00	84.14
INTERCONTINENTALEXCHANGE	20.0000	04/15/11	11/19/12	2,565.40	2,439.17	0.00	126.23
INTERCONTINENTALEXCHANGE	3.0000	04/15/11	12/14/12	389.51	365.88	0.00	23.63
INTERCONTINENTALEXCHANGE	32.0000	05/04/11	12/14/12	4,153.60	3,660.41	0.00	493.19
INTERCONTINENTALEXCHANGE	3.0000	06/20/11	12/14/12	389.40	360.30	0.00	29.10
INTERCONTINENTALEXCHANGE	4.0000	02/19/09	04/09/12	549.78	228.78	0.00	321.00
INTERCONTINENTALEXCHANGE	2.0000	02/19/09	10/18/12	257.55	114.39	0.00	143.16
INTERCONTINENTALEXCHANGE	1.0000	02/19/09	01/09/13	129.27	57.19	0.00	72.08
INTERCONTINENTALEXCHANGE	1.0000	02/19/09	02/14/13	148.44	57.19	0.00	91.25
INTERCONTINENTALEXCHANGE	1.0000	02/19/09	03/20/13	160.99	57.19	0.00	103.80
INTERCONTINENTALEXCHANGE	1.0000	02/19/09	03/26/13	161.39	57.19	0.00	104.20
INTERNATIONAL GAME TECHNOLOGY	1.0000	04/02/08	04/09/12	17.03	41.03	24.00	0.00
INTERNATIONAL GAME TECHNOLOGY	19.0000	12/29/08	04/09/12	322.05	198.93	0.00	123.12
INTERNATIONAL GAME TECHNOLOGY	11.0000	12/29/08	10/18/12	139.20	115.17	0.00	24.03
INTERNATIONAL GAME TECHNOLOGY	8.0000	12/29/08	01/09/13	119.51	83.76	0.00	35.75
INTERNATIONAL GAME TECHNOLOGY	5.0000	12/29/08	02/14/13	83.56	52.35	0.00	31.21
INTERNATIONAL GAME TECHNOLOGY	8.0000	12/29/08	03/26/13	134.25	83.76	0.00	50.49
INTERNATIONAL PAPER CO	451.0000	11/10/09	04/12/12	15,329.01	11,240.41	0.00	4,088.60
INTERNATIONAL PAPER CO	15.0000	11/10/09	10/18/12	559.92	373.85	0.00	186.07
INTERNATIONAL PAPER CO.	24.0000	09/20/10	10/18/12	895.92	527.88	0.00	368.04
INTERNATIONAL PAPER CO	33.0000	06/06/11	01/09/13	1,343.40	982.13	0.00	361.27
INTERNATIONAL PAPER CO	156.0000	09/20/10	01/03/13	6,099.44	3,431.24	0.00	2,668.20
INTERNATIONAL PAPER CO.	45.0000	01/07/11	01/03/13	1,759.50	1,262.25	0.00	497.25

INTERNATIONAL PAPER CO	9 0000	01/07/11	01/09/13	367 10	252.45	0 00	114 65
INTERNATIONAL RECTIFIER CORP	10 0000	06/12/08	04/09/12	222 37	239 15	16 78	0 00
INTERNATIONAL RECTIFIER CORP	9 0000	06/12/08	10/18/12	138 59	215 24	76 65	0 00
INTERNATIONAL RECTIFIER CORP	4 0000	06/12/08	01/09/13	75 03	95 66	20 63	0 00
INTERNATIONAL RECTIFIER CORP	2 0000	06/12/08	02/14/13	41 66	47 83	6 17	0 00
INTERNATIONAL RECTIFIER CORP	4 0000	06/12/08	03/26/13	83 90	95 66	11 76	0 00
INTERNATIONAL RECTIFIER CORP	2 0000	12/29/08	03/26/13	41 94	25 40	0 00	16 54
INTUIT INC.	38 0000	08/24/10	04/09/12	2,282 99	1,633 21	0 00	649 78
INTUIT INC	15 0000	08/24/10	10/18/12	899 53	644 69	0 00	254 84
INTUIT INC.	30 0000	08/24/10	12/20/12	1,827 74	1,289 37	0 00	538 37
INTUIT INC	77 0000	08/27/10	12/20/12	4,691 61	3,291 74	0 00	1,399 87
INTUIT INC	18 0000	11/19/10	12/20/12	1,096 74	814 92	0 00	281 82
INTUIT INC	12 0000	11/19/10	01/09/13	746 32	543 28	0 00	203 04
INTUIT INC	48 0000	11/19/10	01/29/13	3,066 76	2,173 11	0 00	893 65
INTUIT INC	18 0000	11/19/10	02/05/13	1,125 14	814 92	0 00	310 22
INTUIT INC.	20 0000	11/19/10	02/06/13	1,251 69	905 46	0 00	346 23
INTUIT INC.	24 0000	11/19/10	02/07/13	1,492 87	1,086 56	0 00	406 31
INTUIT INC	15 0000	01/06/11	02/07/13	933 00	730 50	0 00	202 50
INTUIT INC	6 0000	01/06/11	02/13/13	368 03	292 20	0 00	75 83
INTUIT INC.	4 0000	06/20/11	02/13/13	245 28	197 89	0 00	47 39
INTUIT INC.	73 0000	08/24/11	02/13/13	4,476 36	3,331 98	0 00	1,144 38
INTUIT INC	5 0000	01/17/12	02/13/13	306 60	275 90	0 00	30 70
INTUIT INC.	9 0000	12/29/08	04/09/12	540 71	203 58	0 00	337 13
INTUIT INC	6 0000	12/29/08	05/17/12	334 03	135 72	0 00	198 31
INTUIT INC	5 0000	12/29/08	10/18/12	299 84	113 10	0 00	186 74
INTUIT INC.	5 0000	12/29/08	01/09/13	311 69	113 10	0 00	198 59
INTUIT INC	3 0000	12/29/08	02/14/13	184 37	67 86	0 00	116 51
INTUIT INC.	1 0000	12/29/08	03/26/13	65 17	22 62	0 00	42 55
INTUITIVE SURGICAL INC.	5 0000	01/24/11	04/09/12	2,738 84	1,656 28	0 00	1,082 56
INTUITIVE SURGICAL INC.	2 0000	01/24/11	10/18/12	1,012 92	662 51	0 00	350 41
INTUITIVE SURGICAL INC	20 0000	01/24/11	12/20/12	10,843 36	6,625 10	0 00	4,218 26
INTUITIVE SURGICAL INC.	1 0000	01/24/11	01/09/13	503 46	331 26	0 00	172 20
INTUITIVE SURGICAL INC.	6 0000	01/24/11	03/20/13	2,760 06	1,987 53	0 00	772 53
INTUITIVE SURGICAL INC.	4 0000	01/24/11	03/20/13	1,851 21	1,325 02	0 00	526 19
INTUITIVE SURGICAL INC	1 0000	06/20/11	03/20/13	462 81	349 76	0 00	113 05
INTUITIVE SURGICAL INC.	1 0000	01/17/12	03/20/13	462 81	464 84	2 03	0 00
ITRON INC.	5 0000	04/28/09	04/09/12	226 99	239 64	12 65	0 00
ITRON INC	2 0000	04/28/09	10/18/12	83 03	95 86	12 83	0 00
ITRON INC.	6 0000	04/28/09	01/09/13	273 95	287 57	13 62	0 00
ITRON INC.	2 0000	04/28/09	02/14/13	94 53	95 86	1 33	0 00
JEFFERIES GROUP INC NEW	10 0000	10/14/08	04/09/12	188 83	183 01	0 00	5 82
JEFFERIES GROUP INC NEW	12 0000	10/14/08	10/18/12	177 71	219 61	41 90	0 00
JEFFERIES GROUP INC NEW	3 0000	10/14/08	01/09/13	56 00	54 91	0 00	1 09
JEFFERIES GROUP INC. NEW	2 0000	10/14/08	01/24/13	37 37	36 60	0 00	0 77
JEFFERIES GROUP INC. NEW	74 0000	12/29/08	01/24/13	1,383 06	945 72	0 00	437 34
JEFFERIES GROUP INC NEW	41 0000	12/29/08	01/25/13	774 97	523 98	0 00	250 99
JEFFERIES GROUP INC NEW	18 0000	06/24/10	01/25/13	340 38	414 36	73 98	0 00
JEFFERIES GROUP INC. NEW	11 0000	01/05/11	01/25/13	208 01	291 66	83 65	0 00

JEFFERIES GROUP INC. NEW	9 0000	06/20/11	01/25/13	170 19	190 50	20 31	0 00
JEFFERIES GROUP INC NEW	8 0000	09/21/11	01/25/13	151 28	106 48	0 00	44 80
JOY GLOBAL INC	2.0000	04/01/09	04/09/12	149 39	47 05	0 00	102 34
JOY GLOBAL INC	3.0000	04/01/09	05/17/12	191.85	70 57	0 00	121 28
JOY GLOBAL INC.	5.0000	04/01/09	10/18/12	294 90	117 62	0 00	177 28
JOY GLOBAL INC.	2.0000	04/01/09	01/09/13	131 43	47 05	0 00	84.38
JOY GLOBAL INC	1.0000	04/01/09	02/14/13	61 47	23 52	0 00	37 95
JOY GLOBAL INC.	2.0000	04/01/09	03/26/13	116 67	47 05	0 00	69 62
JP MORGAN CHASE & COMPANY	81 0000	10/01/09	04/09/12	3,669 55	3,480 89	0 00	188 66
JP MORGAN CHASE & COMPANY	5.0000	01/07/10	04/09/12	226.50	222 38	0 00	4 12
JP MORGAN CHASE & COMPANY	203 0000	01/07/10	05/22/12	7,010.08	9,028 79	2,018 71	0 00
JP MORGAN CHASE & COMPANY	35.0000	06/09/10	05/22/12	1,208.55	1,319 10	110 55	0 00
JP MORGAN CHASE & COMPANY	101 0000	06/09/10	06/07/12	3,161.39	3,806 55	645 16	0 00
JP MORGAN CHASE & COMPANY	38 0000	01/06/11	06/07/12	1,189 78	1,689.86	500.08	0.00
JP MORGAN CHASE & COMPANY	356 0000	07/06/09	05/24/12	11,688 54	11,400.83	0 00	287 71
JP MORGAN CHASE & COMPANY	38 0000	07/06/09	07/27/12	1,306 03	1,216 95	0 00	89.08
JP MORGAN CHASE & COMPANY	34 0000	07/06/09	10/18/12	1,439.38	1,088 84	0 00	350 54
JP MORGAN CHASE & COMPANY	60.0000	01/07/11	10/18/12	2,539.20	2,600.40	61 20	0 00
JP MORGAN CHASE & COMPANY	29.0000	04/25/11	10/18/12	1,227.28	1,299 55	72.27	0.00
JP MORGAN CHASE & COMPANY	23 0000	04/25/11	01/09/13	1,039 81	1,030.68	0 00	9.13
KOMATSU LTD SPON ADR NEW	10 0000	09/30/08	04/09/12	288 18	161.88	0 00	126 30
KOMATSU LTD SPON ADR NEW	14.0000	12/29/08	04/09/12	403.48	169 78	0 00	233 70
KOMATSU LTD SPON ADR NEW	6 0000	12/29/08	10/18/12	123 11	72.76	0 00	50.35
KOMATSU LTD SPON ADR NEW	22 0000	03/30/09	10/18/12	451 44	239.12	0 00	212 32
KOMATSU LTD SPON ADR NEW	18.0000	03/30/09	12/20/12	422 79	195 64	0 00	227.15
KOMATSU LTD SPON ADR NEW	39.0000	07/29/09	12/20/12	916.11	638.71	0 00	277 40
KOMATSU LTD SPON ADR NEW	8.0000	07/29/09	12/31/12	201.11	131 02	0 00	70 09
KOMATSU LTD SPON ADR NEW	16 0000	07/29/09	01/09/13	419 51	262.04	0 00	157.47
KOMATSU LTD SPON ADR NEW	46.0000	07/29/09	01/18/13	1,220 50	753 35	0 00	467.15
KROGER CO	256 0000	07/06/10	07/12/12	5,774 03	5,136.31	0 00	637 72
KROGER CO	239 0000	07/06/10	07/13/12	5,412 17	4,795 22	0 00	616 95
KROGER CO	17 0000	12/20/10	07/13/12	385 05	369 31	0 00	15 74
KROGER CO	256.0000	12/20/10	07/16/12	5,842 66	5,561 32	0 00	281 34
KROGER CO	256 0000	12/20/10	07/17/12	5,618 35	5,561.32	0 00	57 03
KROGER CO	29 0000	12/20/10	07/18/12	642 60	629 99	0 00	12.61
KROGER CO	227 0000	12/23/10	07/18/12	5,025.78	4,925 56	0 00	100.22
KROGER CO	85.0000	12/23/10	07/19/12	1,867 31	1,844.37	0 00	22 94
KROGER CO	80 0000	01/07/11	07/19/12	1,758 40	1,725 60	0 00	32 80
KROGER CO	70.0000	06/20/11	07/19/12	1,538 60	1,687 00	148 40	0 00
KUBOTA CORP ADR	11.0000	09/29/09	04/09/12	536 02	464 64	0 00	71 38
KUBOTA CORP ADR	8.0000	09/29/09	10/18/12	411 19	337.92	0 00	73 27
KUBOTA CORP ADR	34 0000	09/29/09	12/20/12	1,838 00	1,436 17	0 00	401 83
KUBOTA CORP ADR	1 0000	10/27/09	12/20/12	54 06	39 79	0 00	14.27
KUBOTA CORP ADR	1 0000	10/27/09	12/31/12	58 54	39 79	0 00	18.75
KUBOTA CORP ADR	7 0000	10/27/09	01/09/13	409 56	278 55	0 00	131 01
KUBOTA CORP ADR	16.0000	10/27/09	01/17/13	920.00	636 68	0 00	283 32
KUBOTA CORP ADR	14 0000	10/27/09	01/18/13	804.47	557.09	0 00	247 38
L BRANDS INC	7 0000	05/03/10	01/09/13	315 06	194 53	0 00	120 53

L BRANDS INC	91 0000	05/03/10	02/25/13	4,040 71	2,528.93	0 00	1,511 78
L BRANDS INC	30 0000	05/04/10	02/25/13	1,332 30	812 07	0 00	520 23
L-3 COMMUNICATIONS HOLDING INC	46.0000	05/14/09	08/09/12	3,182 09	3,607 95	425 86	0 00
L-3 COMMUNICATIONS HOLDING INC	120 0000	06/01/10	08/09/12	8,301 60	9,928 56	1,626 96	0 00
L-3 COMMUNICATIONS HOLDING INC	59.0000	06/01/10	08/10/12	4,099.44	4,881 54	782.10	0 00
L-3 COMMUNICATIONS HOLDING INC	20 0000	06/20/11	08/10/12	1,389.60	1,647 80	258 20	0 00
LAFARGE ADR NEW	20 0000	03/26/08	04/09/12	235 19	820 77	585 58	0 00
LAFARGE ADR NEW	36 0000	03/26/08	10/18/12	503.63	1,477.39	973.76	0 00
LAFARGE ADR NEW	46 0000	03/26/08	12/20/12	695 48	1,887 78	1,192 30	0 00
LAFARGE ADR NEW	72 0000	09/30/08	12/20/12	1,088 64	1,886 40	797 76	0 00
LAFARGE ADR NEW	20 0000	09/30/08	01/09/13	316 99	524 00	207 01	0 00
LAFARGE ADR NEW	28 0000	09/30/08	03/05/13	470 55	733 60	263 05	0 00
LAFARGE ADR NEW	25.0000	12/29/08	03/05/13	419 75	375 00	0 00	44 75
LAFARGE ADR NEW	55 0000	03/30/09	03/05/13	923 45	595 65	0 00	327.80
LAFARGE ADR NEW	10.0000	03/02/10	03/05/13	167.90	165.40	0 00	2 50
LAS VEGAS SANDS CORP	83 0000	02/11/11	04/09/12	4,866 37	3,854 05	0 00	1,012 32
LAS VEGAS SANDS CORP	90 0000	02/11/11	07/31/12	3,156.98	4,179 09	1,022 11	0 00
LAS VEGAS SANDS CORP	11 0000	02/14/11	07/31/12	385.88	526 38	140 50	0 00
LAS VEGAS SANDS CORP	104.0000	02/14/11	07/31/12	3,705 09	4,976 69	1,271 60	0 00
LAS VEGAS SANDS CORP	1 0000	02/17/11	07/31/12	35 63	48 91	13 28	0 00
LAS VEGAS SANDS CORP	75 0000	02/17/11	08/28/12	3,244.03	3,668.31	424 28	0 00
LAS VEGAS SANDS CORP	4 0000	02/17/11	10/18/12	177 82	195.64	17.82	0 00
LAS VEGAS SANDS CORP	18 0000	03/01/11	10/18/12	800 28	805.88	5 60	0 00
LAS VEGAS SANDS CORP	115.0000	03/01/11	12/20/12	5,362.94	4,972 89	0 00	390 05
LAS VEGAS SANDS CORP	27 0000	03/01/11	12/20/12	1,259.01	1,208 83	0 00	50 18
LAS VEGAS SANDS CORP	6 0000	03/01/11	01/09/13	306.14	268 63	0 00	37 51
LAS VEGAS SANDS CORP	36 0000	03/01/11	01/16/13	1,885.36	1,611 77	0 00	273.59
LIMITED BRANDS INC	21 0000	05/03/10	10/18/12	1,014 28	583 60	0 00	430 68
LIMITED BRANDS INC	17 0000	05/03/10	12/26/12	822 95	472 44	0 00	350 51
LIMITED BRANDS INC	21 0000	05/04/10	01/09/13	945 40	568 45	0 00	376 95
LIMITED BRANDS INC	235 0000	05/04/10	02/06/13	11,190.14	6,361 19	0 00	4,828 95
LIMITED BRANDS INC	50.0000	01/07/11	02/06/13	2,381 00	1,433.00	0 00	948 00
LIXIL GROUP CORPORATION	24 0000	01/24/11	04/09/12	994 78	1,079.30	84 52	0 00
LIXIL GROUP CORPORATION	15 0000	01/24/11	10/18/12	635 39	674 56	39 17	0 00
LIXIL GROUP CORPORATION	44 0000	01/24/11	12/20/12	1,918 80	1,978.72	59 92	0 00
LIXIL GROUP CORPORATION	8 0000	01/24/11	01/09/13	358.79	359 77	0 98	0 00
LOCKHEED MARTIN CORP	36 0000	04/04/11	05/10/12	3,147.97	2,911 84	0 00	236.13
LOCKHEED MARTIN CORP	64.0000	04/04/11	05/11/12	5,552.74	5,176 61	0 00	376 13
LOCKHEED MARTIN CORP	37 0000	04/04/11	08/09/12	3,303 02	2,992 73	0 00	310 29
LOCKHEED MARTIN CORP	132.0000	04/05/11	08/09/12	11,786 28	10,727 64	0 00	1,058 64
LOCKHEED MARTIN CORP	26.0000	04/05/11	09/20/12	2,402 29	2,113 02	0 00	289 27
LOCKHEED MARTIN CORP	86 0000	04/07/11	09/20/12	7,944 68	6,995 85	0 00	948.83
LOCKHEED MARTIN CORP	65 0000	04/07/11	09/21/12	5,933.56	5,287 56	0 00	646 00
LOCKHEED MARTIN CORP	30 0000	06/20/11	09/21/12	2,738 40	2,411.40	0 00	327 00
LVMH MOET HENNESSY ADR	19 0000	06/02/09	04/09/12	655 68	333 95	0 00	321 73
LVMH MOET HENNESSY ADR	3 0000	06/02/09	10/18/12	95 63	52.73	0 00	42 90
LVMH MOET HENNESSY ADR	44.0000	06/02/09	12/20/12	1,586.60	773 35	0 00	813.25
LVMH MOET HENNESSY ADR	8 0000	06/02/09	01/09/13	294 95	140 61	0 00	154 34

LVMH MOET HENNESSY ADR	85.0000	06/02/09	02/11/13	3,026.45	1,493.96	0.00	1,532.49
LVMH MOET HENNESSY ADR	11.0000	06/20/11	02/11/13	391.71	355.96	0.00	35.75
LVMH MOET HENNESSY ADR	57.0000	07/05/11	02/11/13	2,029.77	2,101.38	71.61	0.00
LVMH MOET HENNESSY ADR	14.0000	09/21/11	02/11/13	498.54	440.30	0.00	58.24
LVMH MOET HENNESSY ADR	21.0000	02/11/09	04/09/12	724.69	265.65	0.00	459.04
LVMH MOET HENNESSY ADR	18.0000	02/11/09	10/18/12	573.83	227.70	0.00	346.13
LVMH MOET HENNESSY ADR	2.0000	02/11/09	12/20/12	72.07	25.30	0.00	46.77
LVMH MOET HENNESSY ADR	30.0000	03/30/09	12/20/12	1,081.80	357.90	0.00	723.90
LVMH MOET HENNESSY ADR	13.0000	01/05/11	12/20/12	468.78	410.15	0.00	58.63
LVMH MOET HENNESSY ADR	16.0000	02/25/11	12/20/12	576.96	501.31	0.00	75.65
LVMH MOET HENNESSY ADR	9.0000	02/25/11	01/09/13	331.82	281.98	0.00	49.84
LVMH MOET HENNESSY ADR	29.0000	02/25/11	01/16/13	1,056.60	908.62	0.00	147.98
MARATHON OIL CORP.	43.0000	01/02/09	10/18/12	1,279.63	771.71	0.00	507.92
MARATHON OIL CORP.	32.0000	04/03/09	10/18/12	952.32	567.47	0.00	384.85
MARATHON OIL CORP.	26.0000	09/20/10	01/09/13	829.38	561.77	0.00	267.61
MARATHON OIL CORP.	28.0000	04/03/09	01/17/13	895.66	496.53	0.00	399.13
MARATHON OIL CORP.	36.0000	05/17/10	01/17/13	1,151.64	510.45	0.00	641.19
MARATHON OIL CORP.	63.0000	05/17/10	01/18/13	2,003.37	893.28	0.00	1,110.09
MARATHON PETROLEUM CORP.	84.0000	05/17/10	10/18/12	4,590.50	2,052.15	0.00	2,538.35
MARATHON PETROLEUM CORP.	56.0000	05/17/10	01/07/13	3,554.60	1,368.10	0.00	2,186.50
MARATHON PETROLEUM CORP.	199.0000	05/17/10	01/03/13	12,212.36	4,861.61	0.00	7,350.75
MARKS AND SPENCER GP ADR	35.0000	06/05/09	04/09/12	426.99	321.67	0.00	105.32
MARKS AND SPENCER GP ADR	7.0000	06/10/09	04/09/12	85.40	67.46	0.00	17.94
MARKS AND SPENCER GP ADR	22.0000	06/10/09	10/18/12	269.27	212.01	0.00	57.26
MARKS AND SPENCER GP ADR	138.0000	06/10/09	12/20/12	1,731.86	1,329.84	0.00	402.02
MARKS AND SPENCER GP ADR	26.0000	06/11/09	01/09/13	312.51	253.79	0.00	58.72
MARKS AND SPENCER GP ADR	133.0000	06/11/09	02/13/13	1,587.18	1,298.24	0.00	288.94
MERCK KGAA	13.0000	04/26/11	10/18/12	552.23	438.25	0.00	113.98
MERCK KGAA	54.0000	04/26/11	12/20/12	2,410.50	1,820.45	0.00	590.05
MERCK KGAA	7.0000	04/27/11	12/20/12	312.48	236.66	0.00	75.82
MERCK KGAA	10.0000	04/27/11	01/09/13	435.09	338.08	0.00	97.01
MERCK KGAA	70.0000	04/27/11	01/24/13	3,098.90	2,366.58	0.00	732.32
MERCK KGAA	7.0000	06/20/11	01/24/13	309.89	248.99	0.00	60.90
MITSUBISHI CORP ADR	15.0000	09/30/08	04/09/12	692.38	635.10	0.00	57.28
MITSUBISHI CORP ADR	17.0000	09/30/08	10/18/12	583.77	719.78	136.01	0.00
MITSUBISHI CORP ADR	64.0000	09/30/08	12/20/12	2,396.11	2,709.76	313.65	0.00
MITSUBISHI CORP ADR	5.0000	09/30/08	12/31/12	194.19	211.70	17.51	0.00
MITSUBISHI CORP ADR	17.0000	09/30/08	01/09/13	662.82	719.78	56.96	0.00
MITSUBISHI ESTATE ADR	19.0000	03/26/08	04/09/12	331.73	443.65	111.92	0.00
MITSUBISHI ESTATE ADR	14.0000	03/26/08	10/18/12	268.79	326.90	58.11	0.00
MITSUBISHI ESTATE ADR	71.0000	03/26/08	12/20/12	1,471.09	1,657.85	186.76	0.00
MITSUBISHI ESTATE ADR	7.0000	03/26/08	12/31/12	164.35	163.45	0.00	0.90
MONOLITHIC PWR SYSTEMS	14.0000	08/03/11	10/18/12	256.75	200.07	0.00	56.68
MONOLITHIC PWR SYSTEMS	11.0000	08/03/11	01/09/13	249.47	157.19	0.00	92.28
MONOLITHIC PWR SYSTEMS	6.0000	08/03/11	02/14/13	148.37	85.74	0.00	62.63
MONSANTO CO. (NEW)	28.0000	07/08/11	10/18/12	2,508.60	2,074.30	0.00	434.30
MONSANTO CO. (NEW)	49.0000	07/08/11	12/20/12	4,416.85	3,630.04	0.00	786.81
MONSANTO CO. (NEW)	75.0000	07/14/11	12/20/12	6,761.25	5,617.53	0.00	1,143.72

MONSANTO CO. (NEW)	54 0000	07/15/11	12/20/12	4,868 10	4,003.35	0.00	864.75
MONSANTO CO. (NEW)	18 0000	07/28/11	12/20/12	1,622 70	1,344 88	0.00	277 82
MONSANTO CO. (NEW)	9 0000	07/28/11	01/09/13	858 94	672 44	0.00	186.50
MOOG INC. CL A	2 0000	01/17/12	02/14/13	88 05	85 80	0.00	2.25
MOOG INC. CL A	2 0000	01/17/12	03/26/13	90 92	85 80	0.00	5.12
MOTOROLA SOLUTIONS INC	170 0000	02/07/11	05/03/12	8,628 53	6,828 75	0.00	1,799 78
MOTOROLA SOLUTIONS INC.	145 0000	02/08/11	05/03/12	7,358 75	5,805 76	0.00	1,552 99
MOTOROLA SOLUTIONS INC	104 0000	02/08/11	05/04/12	5,374.11	4,164 13	0.00	1,209 98
MURPHY OIL CORP	86 0000	05/16/11	06/28/12	3,760.54	5,688 62	1,928 08	0.00
MURPHY OIL CORP	86 0000	05/16/11	06/29/12	3,797 23	5,688 62	1,891 39	0.00
MURPHY OIL CORP	55 0000	05/16/11	07/02/12	2,521 83	3,638.07	1,116 24	0.00
MURPHY OIL CORP	74 0000	05/16/11	07/03/12	3,514 57	4,894 85	1,380 28	0.00
MURPHY OIL CORP	20 0000	06/20/11	07/03/12	949.80	1,265.60	315 80	0.00
NESTLE SA	18 0000	03/26/08	04/09/12	1,131 27	900 72	0.00	230.55
NESTLE SA	7 0000	03/26/08	10/18/12	463 04	350.28	0.00	112.76
NESTLE SA	48 0000	03/26/08	12/20/12	3,149 69	2,401 92	0.00	747.77
NESTLE SA	12 0000	03/26/08	01/09/13	791 38	600 48	0.00	190.90
NETAPP INC. COM	24 0000	06/16/10	04/09/12	1,086 20	983 58	0.00	102 62
NETAPP INC. COM	4 0000	06/16/10	04/09/12	181.00	164 00	0.00	17 00
NETAPP INC. COM	40 0000	07/01/10	04/09/12	1,810 00	1,527 99	0.00	282 01
NETAPP INC. COM	40 0000	07/01/10	05/25/12	1,341.08	1,527.99	186.91	0.00
NETAPP INC. COM	43 0000	07/07/10	05/25/12	1,441.36	1,656.46	215.10	0.00
NETAPP INC COM	29 0000	08/16/10	05/25/12	972 08	1,127 44	155.36	0.00
NETAPP INC. COM	26 0000	08/16/10	05/30/12	742.14	1,010.81	268 67	0.00
NETAPP INC. COM	83 0000	08/19/10	05/30/12	2,372.97	3,211.64	838.67	0.00
NETAPP INC. COM	21 0000	01/06/11	05/30/12	600.39	1,215 90	615 51	0.00
NETAPP INC. COM	50 0000	03/30/11	05/30/12	1,429.50	2,405.84	976.34	0.00
NETAPP INC. COM	39 0000	03/31/11	05/30/12	1,115 01	1,886.00	770.99	0.00
NEWFIELD EXPL CO. COM	9 0000	06/11/08	04/09/12	315.03	586 50	271 47	0.00
NEWFIELD EXPL CO. COM	5 0000	06/11/08	10/18/12	165.84	325.84	160 00	0.00
NEWFIELD EXPL CO COM	4 0000	06/11/08	01/09/13	112 07	260 67	148 60	0.00
NEWFIELD EXPL CO. COM	2 0000	06/11/08	02/14/13	58 49	130 33	71 84	0.00
NEWFIELD EXPL CO COM	1 0000	06/11/08	03/26/13	23 02	65 17	42 15	0.00
NIDEC CORP SPONS ADR	5 0000	03/26/08	04/09/12	113 04	77 76	0.00	35 28
NIDEC CORP SPONS ADR	11 0000	09/30/08	04/09/12	248 71	170 70	0.00	78 01
NIDEC CORP SPONS ADR	7 0000	09/30/08	10/18/12	115.91	108.63	0.00	7 28
NIDEC CORP SPONS ADR	41 0000	09/30/08	12/20/12	592.96	636.24	43.28	0.00
NIDEC CORP SPONS ADR	1 0000	09/30/08	01/09/13	14.87	15.52	0.65	0.00
NIDEC CORP SPONS ADR	8 0000	12/29/08	01/09/13	119 04	75.52	0.00	43 52
NORTHROP GRUMMAN CORP	67 0000	08/22/11	09/20/12	4,446 98	3,365 80	0.00	1,081 18
NORTHROP GRUMMAN CORP	80 0000	09/06/11	09/20/12	5,309 60	4,093.09	0.00	1,216.51
NORTHROP GRUMMAN CORP	270 0000	09/06/11	10/11/12	18,708 71	13,814 17	0.00	4,894 54
O REILLY AUTOMOTIVE INC NEW	28 0000	08/13/09	04/09/12	2,607.67	1,042 23	0.00	1,565 44
O REILLY AUTOMOTIVE INC NEW	65 0000	08/13/09	04/24/12	6,246 46	2,419 47	0.00	3,826 99
O REILLY AUTOMOTIVE INC NEW	37 0000	08/13/09	10/11/12	3,186 04	1,377 24	0.00	1,808 80
O REILLY AUTOMOTIVE INC NEW	12 0000	08/18/09	10/11/12	1,033 32	449 07	0.00	584 25
O REILLY AUTOMOTIVE INC NEW	3 0000	08/18/09	10/18/12	250 17	112.27	0.00	137.90
O REILLY AUTOMOTIVE INC NEW	67 0000	08/18/09	10/19/12	5,462 50	2,507 31	0.00	2,955 19

O REILLY AUTOMOTIVE INC NEW	10 0000	08/18/09	10/23/12	802 07	374.22	0 00	427 85
O REILLY AUTOMOTIVE INC NEW	23.0000	01/06/11	10/23/12	1,844 83	1,319 51	0 00	525 32
O REILLY AUTOMOTIVE INC NEW	8.0000	06/20/11	10/23/12	641 68	502 56	0 00	139.12
OCCIDENTAL PETROLEUM CORP	48 0000	11/11/10	04/09/12	4,626 48	4,199 81	0 00	426.67
OCCIDENTAL PETROLEUM CORP	15 0000	11/11/10	04/19/12	1,320 81	1,312 44	0 00	8.37
OCCIDENTAL PETROLEUM CORP	21 0000	11/12/10	04/19/12	1,849 05	1,833.18	0 00	15 87
OCCIDENTAL PETROLEUM CORP	46 0000	11/12/10	05/09/12	4,009 81	4,015 53	5 72	0 00
OCCIDENTAL PETROLEUM CORP	50 0000	11/12/10	05/14/12	4,186 90	4,364.70	177 80	0 00
OCCIDENTAL PETROLEUM CORP	11 0000	12/02/10	05/14/12	921 14	998 51	77 37	0 00
OCCIDENTAL PETROLEUM CORP	22 0000	12/02/10	06/20/12	1,856 43	1,997.02	140 59	0 00
OCCIDENTAL PETROLEUM CORP	28 0000	12/16/10	06/20/12	2,362 92	2,645.61	282.69	0 00
OCCIDENTAL PETROLEUM CORP	41 0000	12/16/10	06/26/12	3,342.61	3,873 93	531.32	0 00
OCCIDENTAL PETROLEUM CORP	17 0000	01/06/11	06/26/12	1,386 01	1,644.41	258.40	0 00
OCCIDENTAL PETROLEUM CORP	33 0000	02/22/11	06/26/12	2,690.49	3,498 00	807.51	0 00
OCCIDENTAL PETROLEUM CORP	36 0000	02/24/11	06/26/12	2,935 08	3,749 38	814.30	0 00
ONEOK INCORPORATED	4.0000	08/15/11	10/18/12	190 39	136 33	0 00	54 06
ONEOK INCORPORATED	4.0000	08/15/11	01/09/13	177 27	136.33	0 00	40 94
ONEOK INCORPORATED	2.0000	08/15/11	02/14/13	95 32	68 16	0 00	27 16
ONEOK INCORPORATED	4.0000	08/15/11	03/26/13	183 52	136 33	0 00	47 19
ORACLE CORPORATIONS	130 0000	12/29/08	04/09/12	3,810 73	2,220.39	0 00	1,590 34
ORACLE CORPORATIONS	56 0000	12/29/08	05/21/12	1,500 77	956 47	0 00	544.30
ORACLE CORPORATIONS	184 0000	03/11/09	05/21/12	4,934 88	2,715 75	0 00	2,219 13
ORACLE CORPORATIONS	267 0000	03/11/09	05/23/12	6,780 24	3,940 78	0 00	2,839 46
ORACLE CORPORATIONS	275 0000	09/29/10	05/23/12	6,985 00	7,468 04	483 04	0 00
ORACLE CORPORATIONS	291 0000	09/29/10	05/23/12	7,486.63	7,902 54	415.91	0 00
ORACLE CORPORATIONS	85 0000	01/06/11	05/23/12	2,187 05	2,641 80	454 75	0 00
ORICA LTD-UNSP ADR	46.0000	03/12/12	03/21/13	1,154.75	1,255 72	100 97	0 00
PARKER HANNIFIN CORP	20 0000	01/03/12	01/09/13	1,775 36	1,580.59	0 00	194 77
PARKER HANNIFIN CORP	151 0000	01/03/12	01/03/13	12,768 99	11,933.47	0 00	835.52
PENTAIR INC	0 3215	09/12/11	11/06/12	14 64	10 50	0 00	4 14
PENTAIR INC	0 0000	09/12/11	11/12/12	0 00	0 00	0 00	0 00
PENTAIR INC.	82.0000	09/12/11	12/06/12	3,949.54	2,677 76	0 00	1,271.78
PENTAIR INC	0 0700	11/07/11	11/12/12	0 19	2 29	2 10	0 00
PENTAIR INC.	44 0729	11/07/11	12/06/12	2,122 99	1,439 22	0 00	683.77
PENTAIR INC.	29 7476	11/10/11	12/06/12	1,432 94	971 42	0 00	461.52
PERRIGO COMPANY	1 0000	04/12/11	05/04/12	105 02	85.00	0 00	20.02
PERRIGO COMPANY	4 0000	05/11/11	09/18/12	442 16	348 84	0 00	93 32
PERRIGO COMPANY	5 0000	06/20/11	09/18/12	552.80	425 90	0 00	126 90
PETROFAC LTD-	51.0000	04/05/11	04/09/12	707.35	650.86	0 00	56 49
PETROFAC LTD-	29 0000	04/05/11	10/18/12	371 48	370 10	0 00	1 38
PETROFAC LTD-	49.0000	04/05/11	12/20/12	661 46	625.34	0 00	36.12
PETROFAC LTD-	97 0000	04/06/11	12/20/12	1,309 50	1,241 41	0 00	68 09
PETROFAC LTD-	26 0000	04/06/11	01/09/13	343 97	332 75	0 00	11 22
PETROFAC LTD-	159.0000	04/06/11	02/25/13	1,941.54	2,034 88	93 34	0 00
PFIZER INC	205 0000	06/12/08	10/18/12	5,231 48	3,703 88	0 00	1,527 60
PFIZER INC	24 0000	06/12/08	01/09/13	620 99	433 62	0 00	187 37
PHILLIPS 66 COM	0 5000	02/14/10	05/24/12	15 73	14 66	0 00	1 07
PHILLIPS 66 COM	4 0000	02/14/10	05/10/12	118 75	117 30	0 00	1 45

PHILLIPS 66 COM	58.0000	03/01/10	05/10/12	1,727.82	1,700.86	0.00	26.96
PHILLIPS 66 COM	52.0000	03/02/10	05/10/12	1,549.08	1,524.91	0.00	24.17
PHILLIPS 66 COM	27.5000	03/05/10	05/10/12	819.22	806.44	0.00	12.78
PHILLIPS 66 COM	15.0000	01/07/11	05/10/12	446.85	439.88	0.00	6.97
PHILLIPS 66 COM	2.5000	05/02/11	05/10/12	74.48	73.31	0.00	1.17
PHILLIPS 66 COM	57.5000	05/02/11	05/11/12	1,697.29	1,686.19	0.00	11.10
PHILLIPS 66 COM	55.0000	05/02/11	05/11/12	1,624.70	1,612.88	0.00	11.82
POTASH CORP/SASKATCHEWAN	10.0000	07/02/10	04/09/12	464.04	285.47	0.00	178.57
POTASH CORP/SASKATCHEWAN	7.0000	07/02/10	10/18/12	292.66	199.83	0.00	92.83
POTASH CORP/SASKATCHEWAN	23.0000	07/02/10	12/20/12	943.76	656.57	0.00	287.19
POTASH CORP/SASKATCHEWAN	14.0000	11/05/10	12/20/12	574.56	658.42	83.86	0.00
POTASH CORP/SASKATCHEWAN	7.0000	11/05/10	01/09/13	289.40	329.21	39.81	0.00
PRICELINE COM	11.0000	12/29/08	04/09/12	8,088.50	753.90	0.00	7,334.60
PRICELINE COM	11.0000	12/29/08	04/13/12	8,383.57	753.90	0.00	7,629.67
PRICELINE COM	2.0000	12/29/08	08/13/12	1,155.24	137.07	0.00	1,018.17
PRICELINE COM	9.0000	06/21/10	08/13/12	5,197.95	1,739.23	0.00	3,458.72
PRICELINE COM	14.0000	07/01/10	08/13/12	8,085.70	2,540.82	0.00	5,544.88
PRICELINE COM	7.0000	01/06/11	08/13/12	4,042.85	3,081.68	0.00	961.17
PRICELINE COM	2.0000	06/20/11	08/13/12	1,155.10	913.90	0.00	241.20
PRICELINE COM	4.0000	08/05/11	08/13/12	2,310.20	2,087.15	0.00	223.05
PRICELINE COM	2.0000	08/05/11	10/18/12	1,184.25	1,043.58	0.00	140.67
PRICELINE COM	5.0000	08/05/11	12/20/12	3,068.84	2,608.94	0.00	459.90
PRICELINE COM	8.0000	08/10/11	12/20/12	4,910.32	4,093.23	0.00	817.09
PRICELINE COM	10.0000	10/28/11	12/20/12	6,137.90	5,239.26	0.00	898.64
PRUDENTIAL PLC PFD	44.0000	03/20/09	04/09/12	1,052.15	375.98	0.00	676.17
PRUDENTIAL PLC PFD	16.0000	03/20/09	10/18/12	436.38	136.72	0.00	299.66
PRUDENTIAL PLC PFD	80.0000	03/20/09	12/20/12	2,291.94	683.60	0.00	1,608.34
PRUDENTIAL PLC PFD	25.0000	03/26/10	12/20/12	716.25	395.66	0.00	320.59
PRUDENTIAL PLC PFD	5.0000	08/03/10	12/20/12	143.25	91.40	0.00	51.85
PRUDENTIAL PLC PFD	19.0000	08/03/10	01/09/13	561.21	347.34	0.00	213.87
PRUDENTIAL PLC PFD	25.0000	08/06/10	04/09/12	597.82	455.85	0.00	141.97
PRUDENTIAL PLC PFD	16.0000	08/06/10	10/18/12	436.38	291.74	0.00	144.64
PRUDENTIAL PLC PFD	89.0000	08/06/10	12/20/12	2,549.80	1,622.83	0.00	926.97
PRUDENTIAL PLC PFD	1.0000	08/06/10	12/31/12	28.41	18.23	0.00	10.18
PRUDENTIAL PLC PFD	15.0000	08/06/10	01/09/13	443.06	273.51	0.00	169.55
PULTE CORP	13.0000	09/09/09	04/09/12	110.79	160.63	49.84	0.00
PULTE CORP	21.0000	09/09/09	10/18/12	338.72	259.47	0.00	79.25
PULTE CORP	13.0000	09/09/09	01/09/13	246.73	160.63	0.00	86.10
PULTE CORP	150.0000	09/09/09	01/17/13	2,893.60	1,853.38	0.00	1,040.22
PULTE CORP	24.0000	06/24/10	01/17/13	462.96	216.95	0.00	246.01
PULTE CORP	24.0000	06/20/11	01/17/13	462.96	174.30	0.00	288.66
PVH CORP	8.0000	04/16/10	04/09/12	735.12	509.73	0.00	225.39
PVH CORP	4.0000	04/16/10	10/18/12	374.87	254.87	0.00	120.00
PVH CORP	16.0000	04/16/10	11/16/12	1,740.44	1,019.47	0.00	720.97
PVH CORP	16.0000	04/16/10	11/19/12	1,722.56	1,019.47	0.00	703.09
PVH CORP	7.0000	06/24/10	11/19/12	753.62	348.32	0.00	405.30
PVH CORP	13.0000	07/30/10	11/19/12	1,399.58	670.36	0.00	729.22
PVH CORP	9.0000	08/02/10	11/19/12	968.94	476.97	0.00	491.97

PVH CORP	4 0000	01/05/11	11/19/12	430 64	250 48	0 00	180 16
PVH CORP	3 0000	06/20/11	11/19/12	322.98	189 45	0 00	133 53
PVH CORP	4 0000	09/21/11	11/19/12	430 64	251 52	0 00	179 12
QUALCOMM INCORPORATED	108.0000	03/04/10	04/09/12	7,347 35	4,205.98	0 00	3,141 37
QUALCOMM INCORPORATED	65 0000	03/04/10	10/01/12	3,443 93	2,522 43	0 00	921 50
QUALCOMM INCORPORATED	22.0000	03/04/10	10/01/12	1,371.09	856 78	0 00	514 31
QUALCOMM INCORPORATED	20 0000	03/04/10	10/18/12	1,173 49	776 13	0 00	397 36
QUALCOMM INCORPORATED	14.0000	03/04/10	10/18/12	821.38	545 22	0 00	276 16
QUALCOMM INCORPORATED	26.0000	03/04/10	12/19/12	1,564 79	1,012.55	0 00	552.24
QUALCOMM INCORPORATED	137.0000	06/10/10	12/19/12	8,250.14	4,758.78	0 00	3,491 36
QUALCOMM INCORPORATED	51 0000	08/09/10	12/19/12	3,071 22	2,020 26	0 00	1,050 96
QUALCOMM INCORPORATED	23 0000	08/09/10	12/20/12	1,419.72	911 10	0 00	508 62
QUALCOMM INCORPORATED	78 0000	08/10/10	12/20/12	4,811.82	3,090 34	0 00	1,721.48
QUALCOMM INCORPORATED	79 0000	08/11/10	12/20/12	4,873 51	3,075 15	0 00	1,798.36
QUALCOMM INCORPORATED	84.0000	08/12/10	12/20/12	5,181 96	3,235 50	0 00	1,946 46
QUALCOMM INCORPORATED	19.0000	08/12/10	01/09/13	1,208 08	579.37	0 00	628.71
QUALCOMM INCORPORATED	29.0000	08/12/10	01/30/13	1,853 32	884.30	0 00	969 02
QUALCOMM INCORPORATED	56.0000	08/13/10	01/30/13	3,578 40	2,125.45	0 00	1,452 95
QUALCOMM INCORPORATED	13.0000	08/17/10	01/30/13	830 70	515 68	0 00	315 02
QUALCOMM INCORPORATED	64 0000	08/17/10	03/11/13	4,256 40	2,538 72	0 00	1,717 68
RALPH LAUREN CORP.	24.0000	06/24/11	07/05/12	3,353 98	3,019 99	0 00	333.99
RALPH LAUREN CORP.	5 0000	06/24/11	07/06/12	700 61	629 16	0 00	71.45
RALPH LAUREN CORP.	7.0000	08/09/11	10/18/12	1,101 50	839.06	0 00	262.44
RALPH LAUREN CORP.	22 0000	08/09/11	12/20/12	3,314 75	2,637 05	0 00	677 70
RALPH LAUREN CORP.	28.0000	08/10/11	12/20/12	4,219 04	3,604 63	0 00	614.41
RALPH LAUREN CORP.	11 0000	09/15/11	12/20/12	1,657 48	1,600.96	0 00	56 52
RALPH LAUREN CORP.	7.0000	09/15/11	01/09/13	1,104.72	1,018.79	0 00	85 93
RAYMOND JAMES FINANCIAL	7 0000	10/14/08	04/09/12	254 43	178.85	0 00	75 58
RAYMOND JAMES FINANCIAL	8 0000	10/14/08	10/18/12	295 51	204 40	0 00	91 11
RAYMOND JAMES FINANCIAL	5.0000	10/14/08	01/09/13	203 49	127.75	0 00	75.74
RAYMOND JAMES FINANCIAL	4 0000	10/14/08	01/29/13	174 79	102 20	0 00	72 59
RAYMOND JAMES FINANCIAL	3.0000	12/29/08	01/29/13	131 10	48 66	0 00	82 44
RAYTHEON COMPANY	23.0000	08/09/10	10/18/12	1,272.10	1,068.19	0 00	203 91
RAYTHEON COMPANY	2 0000	06/20/11	01/09/13	118 02	98 08	0 00	19.94
RAYTHEON COMPANY	10.0000	11/15/11	01/09/13	590 30	452.33	0 00	137 97
RAYTHEON COMPANY	7 0000	08/09/10	01/09/13	412.71	325 10	0 00	87.61
REPUBLIC SERVICES INC.	12.0000	12/29/08	04/09/12	367 23	277 08	0 00	90 15
REPUBLIC SERVICES INC.	8.0000	12/29/08	10/18/12	222.39	184 72	0 00	37.67
REPUBLIC SERVICES INC.	4 0000	12/29/08	01/09/13	119 07	92 36	0 00	26.71
REPUBLIC SERVICES INC.	3 0000	12/29/08	02/14/13	93 75	69 27	0 00	24 48
REPUBLIC SERVICES INC.	5 0000	12/29/08	03/26/13	161 79	115 45	0 00	46.34
REXAM PLC-NEW NEW ADR	24 0000	02/08/11	04/09/12	819 82	713 09	0 00	106.73
REXAM PLC-NEW NEW ADR	8 0000	02/09/11	04/09/12	273 28	236 99	0 00	36 29
REXAM PLC-NEW NEW ADR	13 0000	02/09/11	10/18/12	467 86	385 12	0 00	82 74
REXAM PLC-NEW NEW ADR	30 0000	02/09/11	12/20/12	1,068 24	888.73	0 00	179 51
REXAM PLC-NEW NEW ADR	41 0000	03/01/11	12/20/12	1,460 01	1,234.62	0 00	225.39
REXAM PLC-NEW NEW ADR	12.0000	03/01/11	01/09/13	433.07	361 35	0 00	71 72
REXAM PLC-NEW NEW ADR	0 0838	03/01/11	02/21/13	3.20	0 19	0 00	3 01

REXAM PLC-NEW NEW ADR	0.0442	03/02/11	02/21/13	1.69	1.26	0.00	0.43
REXAM PLC-NEW NEW ADR	0.0234	06/20/11	02/21/13	0.89	0.67	0.00	0.22
REXAM PLC-NEW NEW ADR	0.1872	06/28/11	02/21/13	7.14	5.35	0.00	1.79
REXAM PLC-NEW NEW ADR	0.1534	08/17/11	02/21/13	5.85	4.39	0.00	1.46
REXAM PLC-NEW NEW ADR	0.0442	09/21/11	02/21/13	1.69	1.26	0.00	0.43
REXAM PLC-NEW NEW ADR	0.1638	10/10/11	02/21/13	6.25	4.68	0.00	1.57
RIO TINTO PLC SPONSORED ADR	11.0000	07/02/09	10/18/12	526.45	342.51	0.00	183.94
RIO TINTO PLC SPONSORED ADR	57.0000	07/02/09	12/20/12	3,212.17	1,774.80	0.00	1,437.37
RIO TINTO PLC SPONSORED ADR	12.0000	07/02/09	01/09/13	697.24	373.64	0.00	323.60
ROCHE HOLDINGS ADR	20.0000	03/26/08	04/09/12	889.98	945.50	55.52	0.00
ROCHE HOLDINGS ADR	12.0000	03/26/08	10/18/12	590.99	567.30	0.00	23.69
ROCHE HOLDINGS ADR	45.0000	03/26/08	12/20/12	2,271.80	2,127.38	0.00	144.42
ROCHE HOLDINGS ADR	1.0000	03/26/08	12/31/12	51.29	47.28	0.00	4.01
ROCHE HOLDINGS ADR	8.0000	03/26/08	01/09/13	411.27	378.20	0.00	33.07
ROGERS COMMUNICATIONS B	16.0000	03/01/10	04/09/12	639.67	541.87	0.00	97.80
ROGERS COMMUNICATIONS B	8.0000	03/01/10	10/18/12	331.35	270.93	0.00	60.42
ROGERS COMMUNICATIONS B	32.0000	03/01/10	12/20/12	1,443.45	1,083.74	0.00	359.71
ROGERS COMMUNICATIONS B	10.0000	03/26/10	12/20/12	451.10	334.40	0.00	116.70
ROGERS COMMUNICATIONS B	2.0000	03/26/10	01/09/13	92.19	66.88	0.00	25.31
ROGERS COMMUNICATIONS B	6.0000	05/03/10	01/09/13	276.60	220.19	0.00	56.41
ROYAL DUTCH SHELL ADR	22.0000	04/27/10	04/09/12	1,548.87	1,333.24	0.00	215.63
ROYAL DUTCH SHELL ADR	8.0000	04/27/10	10/18/12	551.43	484.81	0.00	66.62
ROYAL DUTCH SHELL ADR	38.0000	04/27/10	12/20/12	2,621.73	2,302.87	0.00	318.86
ROYAL DUTCH SHELL ADR	7.0000	04/27/10	01/09/13	483.65	424.21	0.00	59.44
ROYAL DUTCH SHELL ADR	13.0000	07/14/08	04/09/12	915.29	986.10	70.81	0.00
ROYAL DUTCH SHELL ADR	14.0000	09/17/08	04/09/12	985.60	810.61	0.00	174.99
ROYAL DUTCH SHELL ADR	11.0000	09/17/08	05/18/12	704.41	636.91	0.00	67.50
ROYAL DUTCH SHELL ADR	7.0000	09/17/08	10/18/12	482.50	405.30	0.00	77.20
ROYAL DUTCH SHELL ADR	23.3100	09/17/08	12/20/12	1,608.32	1,349.66	0.00	258.66
ROYAL DUTCH SHELL ADR	29.6900	09/30/08	12/20/12	2,048.31	1,725.84	0.00	322.47
ROYAL DUTCH SHELL ADR	10.0000	09/30/08	01/09/13	690.92	581.29	0.00	109.63
RYANAIR HLDGS PLC	5.0000	07/05/11	10/18/12	167.09	146.93	0.00	20.16
RYANAIR HLDGS PLC	13.0000	07/15/11	10/18/12	434.46	351.29	0.00	83.17
RYANAIR HLDGS PLC	49.0000	07/15/11	12/20/12	1,714.07	1,324.10	0.00	389.97
RYANAIR HLDGS PLC	2.0000	07/15/11	01/09/13	71.43	54.04	0.00	17.39
RYANAIR HLDGS PLC	7.0000	08/31/11	01/09/13	250.04	185.48	0.00	64.56
SALESFORCE COM INC	26.0000	11/23/10	04/09/12	4,108.12	3,690.06	0.00	418.06
SALESFORCE COM INC.	2.0000	11/24/10	04/09/12	316.00	286.93	0.00	29.07
SALESFORCE COM INC.	16.0000	11/24/10	10/18/12	2,446.51	2,295.41	0.00	151.10
SALESFORCE COM INC.	1.0000	11/24/10	10/29/12	148.23	143.46	0.00	4.77
SALESFORCE COM INC.	21.0000	11/26/10	10/29/12	3,111.57	3,013.09	0.00	98.48
SALESFORCE COM INC	3.0000	12/03/10	10/29/12	444.51	430.34	0.00	14.17
SALESFORCE COM INC	24.0000	12/03/10	12/20/12	4,076.47	3,445.85	0.00	630.62
SALESFORCE COM INC.	11.0000	12/03/10	12/20/12	1,868.57	1,577.91	0.00	290.66
SALESFORCE COM INC.	7.0000	01/06/11	12/20/12	1,189.09	996.45	0.00	192.64
SALESFORCE COM INC	29.0000	01/28/11	12/20/12	4,926.23	3,838.97	0.00	1,087.26
SALESFORCE COM INC	21.0000	03/30/11	12/20/12	3,567.27	2,761.24	0.00	806.03
SALESFORCE COM INC.	13.0000	03/31/11	12/20/12	2,208.31	1,722.12	0.00	486.19

SALESFORCE COM INC.	2 0000	04/12/11	12/20/12	339 74	265 58	0 00	74.16
SALESFORCE COM INC.	5 0000	04/12/11	01/09/13	849.43	663 94	0 00	185 49
SALESFORCE COM INC	4 0000	04/12/11	03/19/13	714.30	531.15	0 00	183 15
SALESFORCE COM INC.	3.0000	06/20/11	03/19/13	535 71	417 27	0 00	118.44
SALESFORCE COM INC	13 0000	08/29/11	03/19/13	2,321 41	1,627 67	0 00	693 74
SAMPO PLC	48.0000	07/26/10	04/09/12	689 74	582.99	0 00	106 75
SAMPO PLC	24 0000	07/26/10	10/18/12	379 43	291 50	0 00	87 93
SAMPO PLC	133 0000	07/26/10	12/20/12	2,125 29	1,615 38	0 00	509.91
SAMPO PLC	24.0000	07/26/10	01/09/13	394 79	291.50	0 00	103 29
SANOFI AVENTIS	52 0000	03/26/08	04/09/12	2,017 83	1,902 68	0 00	115 15
SANOFI AVENTIS	6.0000	12/24/08	04/09/12	232 80	186 05	0 00	46 75
SANOFI AVENTIS	29.0000	12/24/08	10/18/12	1,263 07	899 23	0 00	363 84
SANOFI AVENTIS	108 0000	12/24/08	12/20/12	5,066 18	3,348 87	0 00	1,717 31
SANOFI AVENTIS	2 0000	12/24/08	01/09/13	96 31	62 02	0 00	34 29
SANOFI AVENTIS	19.0000	01/14/09	01/09/13	915.42	609.71	0 00	305 71
SANOFI AVENTIS	49.0000	01/14/09	01/18/13	2,344 94	1,572 42	0 00	772 52
SANOFI AVENTIS	32.0000	01/14/09	02/13/13	1,475 71	1,026 89	0 00	448 82
SANOFI AVENTIS	30.0000	02/17/09	02/13/13	1,383.30	913 22	0 00	470 08
SANOFI AVENTIS	20.0000	03/26/08	04/09/12	776 08	736 48	0 00	39 60
SANOFI AVENTIS	15 0000	03/26/08	10/18/12	653.32	552 36	0 00	100 96
SANOFI AVENTIS	37 0000	03/26/08	12/20/12	1,735 62	1,362.49	0 00	373.13
SANOFI AVENTIS	10.0000	09/30/08	12/20/12	469 10	327 08	0 00	142 02
SANOFI AVENTIS	1.0000	12/29/08	12/20/12	46 91	31 75	0 00	15 16
SANOFI AVENTIS	1 0000	12/29/08	12/31/12	47 52	31 75	0 00	15 77
SANOFI AVENTIS	9.0000	12/29/08	01/09/13	433.60	285 75	0 00	147.85
SAP AG SHS	24.0000	09/09/09	04/09/12	1,671 89	1,193 36	0 00	478 53
SAP AG SHS	9 0000	03/16/10	04/09/12	626 94	416 16	0 00	210.78
SAP AG SHS	15.0000	03/16/10	10/18/12	1,067 08	693 60	0 00	373 48
SAP AG SHS	57.0000	03/16/10	12/05/12	4,437 70	2,635 70	0 00	1,802 00
SAP AG SHS	53 0000	03/16/10	12/20/12	4,274 14	2,450.74	0 00	1,823.40
SAP AG SHS	10 0000	03/16/10	01/09/13	803.18	462 40	0 00	340 78
SAP AKTIENGESELLSCHAT	13.0000	03/26/08	04/09/12	905 60	673 53	0 00	232 07
SAP AKTIENGESELLSCHAT	12.0000	03/26/08	10/18/12	853 66	621.72	0 00	231 94
SAP AKTIENGESELLSCHAT	37 0000	03/26/08	12/07/12	2,952 85	1,916 97	0 00	1,035 88
SAP AKTIENGESELLSCHAT	31 0000	03/26/08	12/20/12	2,499 97	1,606 11	0 00	893.86
SAP AKTIENGESELLSCHAT	6 0000	03/26/08	01/09/13	481.91	310 86	0 00	171.05
SBA COMMUNICATIONS	11.0000	01/15/09	04/09/12	547 41	184 16	0 00	363 25
SBA COMMUNICATIONS	11 0000	01/15/09	10/18/12	730 49	184 16	0 00	546.33
SBA COMMUNICATIONS	3 0000	01/15/09	01/09/13	211 47	50 23	0 00	161 24
SBA COMMUNICATIONS	3 0000	01/15/09	02/14/13	208 64	50 23	0 00	158 41
SBA COMMUNICATIONS	1 0000	01/15/09	03/26/13	71 17	16 74	0 00	54.43
SCHNEIDER ELEC SA ADR	24.0000	04/29/11	10/18/12	293 27	424.28	131 01	0 00
SCHNEIDER ELEC SA ADR	109 0000	04/29/11	12/20/12	1,569 56	1,926 92	357 36	0 00
SCHNEIDER ELEC SA ADR	1.0000	04/29/11	12/31/12	14 37	17 68	3 31	0 00
SCHNEIDER ELEC SA ADR	17.0000	04/29/11	01/09/13	249 04	300 53	51 49	0 00
SHIN-ETSU CHEM-UNSPON	48 0000	01/19/11	04/09/12	687.82	710 41	22 59	0 00
SHIN-ETSU CHEM-UNSPON	17.0000	01/19/11	10/18/12	242 92	251 61	8 69	0 00
SHIN-ETSU CHEM-UNSPON	119.0000	01/19/11	12/20/12	1,743 30	1,761.24	17 94	0 00

SHIN-ETSU CHEM-UNSPON	23 0000	01/26/11	12/20/12	336 95	328 28	0 00	8 67
SHIN-ETSU CHEM-UNSPON	10 0000	01/26/11	12/31/12	152 19	142 73	0 00	9 46
SHIN-ETSU CHEM-UNSPON	29 0000	01/26/11	01/09/13	443 69	413 92	0 00	29 77
SHIRE PLC-ADR	16 0000	03/12/10	04/09/12	1,558 38	1,065 85	0 00	492 53
SHIRE PLC-ADR	4 0000	05/07/10	04/09/12	389 60	251 06	0 00	138 54
SHIRE PLC-ADR	30 0000	05/07/10	09/25/12	2,672 57	1,882 95	0 00	789 62
SHIRE PLC-ADR	13 0000	05/07/10	09/26/12	1,157 38	815 94	0 00	341 44
SHIRE PLC-ADR	38 0000	05/07/10	09/27/12	3,394 99	2,385 07	0 00	1,009 92
SHIRE PLC-ADR	21 0000	05/07/10	10/02/12	1,835 47	1,318 06	0 00	517 41
SHIRE PLC-ADR	45 0000	06/17/10	10/02/12	3,933 00	2,898 22	0 00	1,034 78
SHIRE PLC-ADR	12 0000	06/17/10	10/05/12	1,056 30	772 85	0 00	283 45
SHIRE PLC-ADR	8 0000	06/17/10	10/09/12	703 82	515 24	0 00	188 58
SHIRE PLC-ADR	16 0000	01/06/11	10/09/12	1,407 68	1,164 16	0 00	243 52
SHIRE PLC-ADR	4 0000	06/20/11	10/09/12	351 92	358 32	6 40	0 00
SIEMENS AKTIENGESSELLSCHAT	6 0000	02/28/11	04/09/12	604 39	806 75	202 36	0 00
SIEMENS AKTIENGESSELLSCHAT	5 0000	02/28/11	04/23/12	466 98	672 30	205 32	0 00
SIEMENS AKTIENGESSELLSCHAT	13 0000	03/01/11	04/23/12	1,214 07	1,748 05	533 98	0 00
SIEMENS AKTIENGESSELLSCHAT	9 0000	03/26/08	04/09/12	906 57	975 76	69 19	0 00
SIEMENS AKTIENGESSELLSCHAT	18 0000	03/26/08	09/11/12	1,735 56	1,951 51	215 95	0 00
SIEMENS AKTIENGESSELLSCHAT	4 0000	03/26/08	10/18/12	395 76	433 67	37 91	0 00
SIEMENS AKTIENGESSELLSCHAT	5 0000	03/26/08	12/20/12	540 76	542 09	1 33	0 00
SIEMENS AKTIENGESSELLSCHAT	16 0000	09/30/08	12/20/12	1,730 72	1,497 86	0 00	232 86
SIEMENS AKTIENGESSELLSCHAT	4 0000	09/30/08	01/09/13	438 65	374 47	0 00	64 18
SNAP ON INC COM	7 0000	12/29/08	04/09/12	423 81	260 18	0 00	163 63
SNAP ON INC COM	5 0000	12/29/08	10/18/12	361 09	185 84	0 00	175 25
SNAP ON INC COM	4 0000	12/29/08	01/09/13	318 23	148 68	0 00	169 55
SNAP ON INC COM	2 0000	12/29/08	02/14/13	157 97	74 34	0 00	83 63
SOCIETE GENERALE FRANCE	15 0000	04/21/10	04/09/12	83 24	178 54	95 30	0 00
SOCIETE GENERALE FRANCE	93 0000	04/21/10	10/09/12	533 75	1,106 92	573 17	0 00
SOCIETE GENERALE FRANCE	13 0000	04/22/10	10/09/12	74 62	150 23	75 61	0 00
SOCIETE GENERALE FRANCE	75 0000	04/28/10	10/09/12	430 50	866 46	435 96	0 00
SOCIETE GENERALE FRANCE	43 0000	01/05/11	10/09/12	246 82	489 34	242 52	0 00
SOCIETE GENERALE FRANCE	30 0000	06/20/11	10/09/12	172 20	330 60	158 40	0 00
SOCIETE GENERALE FRANCE	53 0000	09/21/11	10/09/12	304 22	247 51	0 00	56 71
SOUTHWEST AIRLINES CO	168 0000	11/01/10	06/19/12	1,550 85	2,331 52	780 67	0 00
SOUTHWEST AIRLINES CO	834 0000	11/02/10	06/19/12	7,689 48	11,683 01	3,993 53	0 00
SOUTHWEST AIRLINES CO	283 0000	11/02/10	06/20/12	2,536 18	3,964 37	1,428 19	0 00
SOUTHWEST AIRLINES CO	741 0000	11/03/10	06/20/12	6,646 77	10,362 89	3,716 12	0 00
SOUTHWEST AIRLINES CO	200 0000	06/20/11	06/20/12	1,794 00	2,209 12	415 12	0 00
SPRINT NEXTEL CORP.	248 0000	08/09/10	04/05/12	712 98	1,126 81	413 83	0 00
SPRINT NEXTEL CORP.	692 0000	08/09/10	06/28/12	2,147 02	3,144 17	997 15	0 00
SPRINT NEXTEL CORP.	688 0000	08/09/10	06/29/12	2,149 33	3,126 00	976 67	0 00
SPRINT NEXTEL CORP.	202 0000	08/09/10	07/02/12	627 71	917 80	290 09	0 00
SPRINT NEXTEL CORP.	235 0000	08/10/10	07/02/12	730 85	1,072 82	341 97	0 00
SPRINT NEXTEL CORP.	759 0000	08/10/10	07/03/12	2,412 74	3,464 99	1,052 25	0 00
SPRINT NEXTEL CORP.	1,358 0000	08/10/10	08/30/12	6,566 83	6,199 54	0 00	367 29
SPRINT NEXTEL CORP.	470 0000	01/07/11	08/30/12	2,279 50	2,173 75	0 00	105 75
SPRINT NEXTEL CORP.	2,400 0000	02/28/11	08/30/12	11,640 00	10,444 32	0 00	1,195 68

SPRINT NEXTEL CORP.	400.0000	06/20/11	08/30/12	1,940.00	2,084.00	144.00	0.00
STARBUCKS CORP	32.0000	06/23/11	10/18/12	1,522.96	1,186.41	0.00	336.55
STARBUCKS CORP	157.0000	06/23/11	12/20/12	8,537.94	5,820.80	0.00	2,717.14
STARBUCKS CORP	61.0000	07/07/11	12/20/12	3,317.18	2,436.82	0.00	880.36
STARBUCKS CORP	9.0000	07/07/11	01/09/13	500.34	359.53	0.00	140.81
STARBUCKS CORP	15.0000	07/07/11	01/29/13	818.26	599.21	0.00	219.05
STARBUCKS CORP	37.0000	07/08/11	01/29/13	2,017.98	1,477.15	0.00	540.83
SUMITOMO MITSUI-UNSPONS	159.0000	01/21/10	04/09/12	1,050.97	1,051.91	0.94	0.00
SUMITOMO MITSUI-UNSPONS	94.0000	01/21/10	10/18/12	560.33	621.89	61.56	0.00
SUMITOMO MITSUI-UNSPONS	396.0000	01/21/10	12/20/12	2,641.26	2,619.86	0.00	21.40
SUMITOMO MITSUI-UNSPONS	11.0000	01/21/10	01/09/13	81.59	72.78	0.00	8.81
SUMITOMO MITSUI-UNSPONS	73.0000	03/26/10	01/09/13	539.47	482.95	0.00	56.52
SWEDBANK AB SPONS ADR	213.0000	04/12/11	05/25/12	3,112.05	3,964.08	852.03	0.00
SWEDBANK AB SPONS ADR	18.0000	04/12/11	10/18/12	321.65	334.99	13.34	0.00
SWEDBANK AB SPONS ADR	65.0000	04/12/11	12/20/12	1,212.87	1,209.70	0.00	3.17
SWEDBANK AB SPONS ADR	13.0000	04/12/11	01/09/13	259.60	241.94	0.00	17.66
TAIWAN SEMICONDUCTOR MFG ADR	36.0000	09/30/08	04/09/12	553.87	331.17	0.00	222.70
TAIWAN SEMICONDUCTOR MFG ADR	35.0000	09/30/08	10/18/12	533.64	321.96	0.00	211.68
TAIWAN SEMICONDUCTOR MFG ADR	24.0000	09/30/08	12/20/12	406.26	220.78	0.00	185.48
TAIWAN SEMICONDUCTOR MFG ADR	35.0000	12/29/08	12/20/12	591.85	264.95	0.00	326.90
TAIWAN SEMICONDUCTOR MFG ADR	20.0000	03/30/09	12/20/12	338.20	175.78	0.00	162.42
TAIWAN SEMICONDUCTOR MFG ADR	2.0000	08/14/09	12/20/12	33.82	0.00	0.00	33.82
TAIWAN SEMICONDUCTOR MFG ADR	25.0000	10/23/09	12/20/12	422.75	252.95	0.00	169.80
TAIWAN SEMICONDUCTOR MFG ADR	1.0000	10/23/09	12/31/12	17.04	10.12	0.00	6.92
TAIWAN SEMICONDUCTOR MFG ADR	20.0000	10/23/09	01/09/13	360.19	202.36	0.00	157.83
TAIWAN SEMICONDUCTOR MFG ADR	82.0000	10/23/09	01/25/13	1,480.67	829.68	0.00	650.99
TD AMERITRADE HLDG CORP	91.0000	08/25/05	04/09/12	1,808.13	1,364.60	0.00	443.53
TD AMERITRADE HLDG CORP	10.0000	08/25/05	07/06/12	169.97	149.96	0.00	20.01
TD AMERITRADE HLDG CORP	91.0000	08/18/10	07/06/12	1,547.00	1,451.05	0.00	95.95
TD AMERITRADE HLDG CORP	293.0000	08/18/10	07/09/12	5,006.32	4,672.06	0.00	334.26
TD AMERITRADE HLDG CORP	134.0000	08/18/10	09/26/12	2,146.87	2,136.71	0.00	10.16
TD AMERITRADE HLDG CORP	169.0000	09/22/10	09/26/12	2,707.38	2,703.88	0.00	3.50
TD AMERITRADE HLDG CORP	170.0000	09/22/10	10/02/12	2,638.16	2,719.88	81.72	0.00
TD AMERITRADE HLDG CORP	42.0000	01/06/11	10/02/12	651.84	819.00	167.16	0.00
TD AMERITRADE HLDG CORP	8.0000	06/20/11	10/02/12	124.16	151.36	27.20	0.00
TECHNIP ADR	21.0000	10/28/10	04/09/12	607.10	434.86	0.00	172.24
TECHNIP ADR	17.0000	10/28/10	10/18/12	485.00	352.03	0.00	132.97
TECHNIP ADR	56.0000	10/28/10	12/20/12	1,575.24	1,159.63	0.00	415.61
TECHNIP ADR	10.0000	10/28/10	01/09/13	284.49	207.08	0.00	77.41
TECHNIP ADR	24.0000	05/31/11	10/18/12	684.70	637.38	0.00	47.32
TECHNIP ADR	50.0000	05/31/11	12/20/12	1,406.47	1,327.88	0.00	78.59
TECHNIP ADR	1.0000	05/31/11	12/31/12	28.68	26.56	0.00	2.12
TECHNIP ADR	8.0000	05/31/11	01/09/13	227.59	212.46	0.00	15.13
TECHNIP ADR	39.0000	05/31/11	01/11/13	1,049.68	1,035.75	0.00	13.93
TELSTRA CORP ADR	116.0000	11/29/10	04/09/12	2,000.96	1,595.23	0.00	405.73
TELSTRA CORP ADR	258.0000	11/29/10	08/08/12	5,371.39	3,548.02	0.00	1,823.37
TELSTRA CORP ADR	39.0000	11/29/10	08/16/12	771.46	536.33	0.00	235.13
TELSTRA CORP ADR	30.0000	01/05/11	08/16/12	591.60	421.80	0.00	169.80

TELSTRA CORP ADR	442 0000	02/18/11	08/16/12	8,716 24	6,672.12	0.00	2,044 12
TELSTRA CORP ADR	12 0000	02/18/11	10/18/12	241 83	181.14	0.00	60 69
TELSTRA CORP ADR	55.0000	02/18/11	12/20/12	1,241 40	830 25	0.00	411 15
TELSTRA CORP ADR	10.0000	02/18/11	01/09/13	234 81	150 95	0.00	83 86
TESCO PLC SPON ADR	42.0000	03/26/08	04/09/12	674 92	1,001.60	326 68	0.00
TESCO PLC SPON ADR	14 0000	03/26/08	10/18/12	209 99	333 86	123.87	0.00
TESCO PLC SPON ADR	72 0000	03/26/08	12/20/12	1,193 72	1,717 02	523 30	0.00
TESCO PLC SPON ADR	26 0000	09/30/08	12/20/12	431 08	541.84	110 76	0.00
TESCO PLC SPON ADR	19 0000	09/30/08	01/09/13	319 76	395 96	76.20	0.00
TEVA PHARMACTCL INDS ADR	5.0000	06/27/08	04/09/12	225 49	229 32	3 83	0.00
TEVA PHARMACTCL INDS ADR	5.0000	07/14/08	04/09/12	225.45	208.67	0.00	16 78
TEVA PHARMACTCL INDS ADR	5 0000	07/14/08	10/18/12	197 47	208 67	11.20	0.00
TEVA PHARMACTCL INDS ADR	32 0000	07/14/08	12/20/12	1,232 75	1,335.46	102.71	0.00
TEVA PHARMACTCL INDS ADR	6.0000	07/14/08	01/09/13	229 13	250 40	21.27	0.00
THE SCOTT'S MIRACLE GROW	7.0000	04/02/08	04/09/12	380 72	246 54	0.00	134 18
THE SCOTT'S MIRACLE GROW	3.0000	04/02/08	10/18/12	128 48	105 66	0.00	22 82
THE SCOTT'S MIRACLE GROW	3 0000	04/02/08	01/09/13	138 14	105 66	0.00	32 48
THE SCOTT'S MIRACLE GROW	1 0000	04/02/08	02/14/13	44 09	35 22	0.00	8 87
THE SCOTT'S MIRACLE GROW	2 0000	04/02/08	03/26/13	89 59	70 44	0.00	19 15
TIME WARNER CABLE INC. COM	31 0000	09/06/11	10/18/12	3,045 68	1,934 14	0.00	1,111.54
TIME WARNER CABLE INC. COM	13 0000	09/06/11	01/09/13	1,267 86	811.09	0.00	456.77
TIME WARNER CABLE INC. COM	12.0000	09/06/11	03/06/13	1,035 72	748 70	0.00	287.02
TIME WARNER CABLE INC. COM	52 0000	09/09/11	03/06/13	4,488.64	3,319.78	0.00	1,168 86
TIME WARNER CABLE INC. COM	53 0000	09/06/11	01/03/13	5,088 95	3,306.77	0.00	1,782 18
TJX COS INC. NEW	18.0000	04/02/08	04/09/12	712 96	310 23	0.00	402 73
TJX COS INC. NEW	10.0000	04/02/08	10/18/12	433.59	172 35	0.00	261 24
TJX COS INC. NEW	5 0000	04/02/08	01/09/13	223 14	86.18	0.00	136 96
TJX COS INC. NEW	3.0000	04/02/08	01/29/13	134 59	51.70	0.00	82.89
TJX COS INC. NEW	1 0000	12/29/08	01/29/13	44 86	9 86	0.00	35 00
TJX COS INC. NEW	4 0000	12/29/08	03/20/13	180.34	39.42	0.00	140 92
TJX COS INC. NEW	1 0000	12/29/08	03/26/13	45 45	9.86	0.00	35 59
TOYOTA MOTOR CORP ADR	7.0000	12/29/08	04/09/12	603 30	445 97	0.00	157 33
TOYOTA MOTOR CORP ADR	3 0000	03/30/09	04/09/12	258 54	189 93	0.00	68 61
TOYOTA MOTOR CORP ADR	2 0000	03/30/09	10/18/12	152 39	126 62	0.00	25 77
TOYOTA MOTOR CORP ADR	5 0000	02/02/10	10/18/12	381 00	395 28	14.28	0.00
TOYOTA MOTOR CORP ADR	22.0000	02/02/10	12/20/12	1,898.12	1,739 25	0.00	158.87
TOYOTA MOTOR CORP ADR	1.0000	02/02/10	12/31/12	90.64	79 06	0.00	11 58
TOYOTA MOTOR CORP ADR	4 0000	02/02/10	01/09/13	387 35	316 23	0.00	71 12
TULLOW OIL PLC SHS	56 0000	03/25/10	04/09/12	678 70	532 14	0.00	146.56
TULLOW OIL PLC SHS	128 0000	03/25/10	05/22/12	1,374 15	1,216 32	0.00	157 83
TULLOW OIL PLC SHS	11.0000	03/25/10	10/18/12	123 74	104.53	0.00	19 21
TULLOW OIL PLC SHS	22.0000	03/25/10	12/20/12	213 59	209 06	0.00	4 53
TULLOW OIL PLC SHS	32 0000	03/26/10	12/20/12	310 72	307 20	0.00	3 52
TULLOW OIL PLC SHS	80 0000	05/11/10	12/20/12	776 80	648 44	0.00	128 36
TULLOW OIL PLC SHS	24.0000	05/11/10	01/09/13	244 31	194 53	0.00	49 78
TULLOW OIL PLC SHS	37 0000	12/07/10	04/09/12	448 43	357 60	0.00	90.83
TULLOW OIL PLC SHS	31 0000	12/07/10	10/18/12	348 74	299 61	0.00	49 13
TULLOW OIL PLC SHS	103.0000	12/07/10	12/20/12	1,000 11	995 48	0.00	4.63

TULLOW OIL PLC SHS	13.0000	12/07/10	01/09/13	132.33	125.65	0.00	6.68
TULLOW OIL PLC SHS	5.0000	02/25/11	01/09/13	50.90	57.26	6.36	0.00
TULLOW OIL PLC SHS	67.0000	02/25/11	01/11/13	659.67	767.34	107.67	0.00
TYCO INTERNATIONAL BERMUDA	45.0000	09/12/11	10/18/12	1,224.42	787.56	0.00	436.86
TYCO INTERNATIONAL BERMUDA	25.0000	09/12/11	01/09/13	742.98	437.54	0.00	305.44
TYCO INTERNATIONAL BERMUDA	267.0000	09/12/11	01/03/13	7,671.94	4,672.85	0.00	2,999.09
UNILEVER NV	22.0000	08/17/10	04/09/12	757.99	601.23	0.00	156.76
UNILEVER NV	11.0000	08/17/10	10/18/12	401.38	300.62	0.00	100.76
UNILEVER NV	42.0000	08/17/10	12/20/12	1,615.94	1,147.80	0.00	468.14
UNILEVER NV	8.0000	10/22/10	12/20/12	307.76	239.90	0.00	67.86
UNILEVER NV	10.0000	10/22/10	01/09/13	383.69	299.87	0.00	83.82
UNILEVER PLC NEW ADR	54.0000	06/26/08	04/09/12	1,810.20	1,539.00	0.00	271.20
UNILEVER PLC NEW ADR	11.0000	06/26/08	10/18/12	411.04	313.50	0.00	97.54
UNILEVER PLC NEW ADR	18.0000	09/24/08	10/18/12	672.48	495.43	0.00	177.05
UNILEVER PLC NEW ADR	109.0000	09/24/08	12/20/12	4,264.69	3,000.13	0.00	1,264.56
UNILEVER PLC NEW ADR	20.0000	09/24/08	01/09/13	775.69	550.48	0.00	225.21
UNION PACIFIC CORP.	18.0000	12/22/08	04/09/12	1,929.55	836.90	0.00	1,092.65
UNION PACIFIC CORP.	41.0000	12/23/08	04/09/12	4,395.20	1,902.04	0.00	2,493.16
UNION PACIFIC CORP.	7.0000	12/23/08	10/18/12	843.39	324.74	0.00	518.65
UNION PACIFIC CORP.	124.0000	12/23/08	12/20/12	15,500.28	5,752.52	0.00	9,747.76
UNION PACIFIC CORP.	77.0000	12/29/08	12/20/12	9,625.77	3,472.70	0.00	6,153.07
UNION PACIFIC CORP.	9.0000	12/29/08	01/09/13	1,172.70	405.90	0.00	766.80
UNITED HEALTHCARE CORP.	85.0000	04/28/11	06/21/12	4,956.32	4,133.25	0.00	823.07
UNITED HEALTHCARE CORP.	5.0000	04/29/11	06/21/12	291.55	246.09	0.00	45.46
UNITED HEALTHCARE CORP.	113.0000	04/29/11	07/24/12	6,117.90	5,561.70	0.00	556.20
UNITED HEALTHCARE CORP.	76.0000	05/02/11	07/24/12	4,114.64	3,791.68	0.00	322.96
UNITED HEALTHCARE CORP.	77.0000	05/06/11	07/24/12	4,168.78	3,848.44	0.00	320.34
UNITED HEALTHCARE CORP.	34.0000	05/06/11	07/30/12	1,758.52	1,699.31	0.00	59.21
UNITED HEALTHCARE CORP.	58.0000	05/17/11	07/30/12	3,000.92	2,936.80	0.00	64.12
UNITED HEALTHCARE CORP.	56.0000	06/02/11	07/30/12	2,897.44	2,752.88	0.00	144.56
UNITED HEALTHCARE CORP.	82.0000	06/02/11	10/16/12	4,729.33	4,030.99	0.00	698.34
UNITED HEALTHCARE CORP.	5.0000	06/20/11	10/16/12	288.35	255.28	0.00	33.07
UNITED HEALTHCARE CORP.	1.0000	07/27/11	10/16/12	57.67	50.68	0.00	6.99
UNITED HEALTHCARE CORP.	15.0000	07/27/11	10/18/12	865.33	760.16	0.00	105.17
UNITED HEALTHCARE CORP.	129.0000	07/27/11	12/20/12	7,022.03	6,537.34	0.00	484.69
UNITED HEALTHCARE CORP.	39.0000	08/01/11	12/20/12	2,122.77	1,866.55	0.00	256.22
UNITED HEALTHCARE CORP.	11.0000	08/01/11	01/09/13	576.12	526.46	0.00	49.66
UNITED HEALTHCARE CORP.	77.0000	06/01/10	06/18/12	4,493.47	2,260.40	0.00	2,233.07
UNITED HEALTHCARE CORP.	32.0000	06/01/10	10/18/12	1,844.44	939.39	0.00	905.05
UNITED HEALTHCARE CORP.	15.0000	06/01/10	01/09/13	787.48	440.34	0.00	347.14
UNITED HEALTHCARE CORP.	5.0000	06/21/10	01/09/13	262.50	157.24	0.00	105.26
UNITED HEALTHCARE CORP.	186.0000	06/21/10	02/25/13	10,344.31	5,849.46	0.00	4,494.85
UNITED HEALTHCARE CORP.	23.0000	06/22/10	02/25/13	1,279.03	713.37	0.00	565.66
UNITED HEALTHCARE CORP.	49.0000	06/22/10	02/26/13	2,704.76	1,519.78	0.00	1,184.98
UNITED HEALTHCARE CORP.	63.0000	01/07/11	02/26/13	3,476.97	2,409.75	0.00	1,067.22
UNITED HEALTHCARE CORP.	7.0000	01/07/11	02/28/13	381.93	267.75	0.00	114.18
UNITED HEALTHCARE CORP.	30.0000	06/20/11	02/28/13	1,637.10	1,536.60	0.00	100.50
UNITED HEALTHCARE CORP.	35.0000	06/01/10	01/03/13	1,907.81	1,027.46	0.00	880.35

UNITED HEALTHCARE CORP	6.0000	06/01/10	01/09/13	314.93	176.14	0.00	138.79
UNITED HEALTHCARE CORP	67.0000	06/01/10	02/25/13	3,726.15	1,966.84	0.00	1,759.31
UNITED HEALTHCARE CORP.	36.0000	06/01/10	02/26/13	1,986.99	1,056.81	0.00	930.18
UNITED HEALTHCARE CORP	38.0000	06/01/10	02/27/13	2,073.29	1,115.52	0.00	957.77
UNITED NATURAL FOODS	18.0000	06/19/08	04/09/12	842.91	396.48	0.00	446.43
UNITED NATURAL FOODS	7.0000	06/19/08	05/17/12	360.81	154.18	0.00	206.63
UNITED NATURAL FOODS	10.0000	06/19/08	10/18/12	562.49	220.26	0.00	342.23
UNITED NATURAL FOODS	4.0000	06/19/08	01/09/13	216.43	88.11	0.00	128.32
UNITED NATURAL FOODS	1.0000	12/29/08	01/09/13	54.11	16.95	0.00	37.16
UNITED NATURAL FOODS	5.0000	12/29/08	01/29/13	258.34	84.75	0.00	173.59
UNITED TECHNOLOGIES CORP	43.0000	04/01/08	04/09/12	3,532.28	3,060.12	0.00	472.16
UNITED TECHNOLOGIES CORP	12.0000	04/01/08	10/18/12	913.12	853.99	0.00	59.13
UNITED TECHNOLOGIES CORP	135.0000	04/01/08	12/20/12	10,810.90	9,607.36	0.00	1,203.54
UNITED TECHNOLOGIES CORP	6.0000	04/01/08	01/09/13	508.10	426.99	0.00	81.11
UNUMPROVIDENT CORPORATION	63.0000	03/05/09	10/18/12	1,249.89	594.59	0.00	655.30
UNUMPROVIDENT CORPORATION	763.0000	03/05/09	11/05/12	15,451.71	7,201.20	0.00	8,250.51
UNUMPROVIDENT CORPORATION	6.0000	09/20/10	11/05/12	121.50	135.96	14.46	0.00
UNUMPROVIDENT CORPORATION	54.0000	09/20/10	11/06/12	1,117.59	1,223.64	106.05	0.00
UNUMPROVIDENT CORPORATION	60.0000	01/07/11	11/06/12	1,240.80	1,495.80	255.00	0.00
UNUMPROVIDENT CORPORATION	40.0000	06/20/11	11/06/12	827.20	1,003.60	176.40	0.00
VALEO SPONSORED ADR	98.0000	06/01/11	10/15/12	2,233.72	3,188.40	954.68	0.00
VALEO SPONSORED ADR	7.0000	06/20/11	10/15/12	159.53	211.40	51.87	0.00
VALEO SPONSORED ADR	1.0000	06/30/11	10/15/12	22.79	33.93	11.14	0.00
VALEO SPONSORED ADR	12.0000	06/30/11	10/18/12	267.59	407.21	139.62	0.00
VALEO SPONSORED ADR	22.0000	06/30/11	12/20/12	544.53	746.55	202.02	0.00
VALEO SPONSORED ADR	40.0000	09/01/11	12/20/12	989.60	1,059.17	69.57	0.00
VALEO SPONSORED ADR	6.0000	09/01/11	01/09/13	148.51	158.88	10.37	0.00
VALEO SPONSORED ADR	4.0000	09/21/11	01/09/13	99.04	95.20	0.00	3.84
VALERO ENERGY CORP NEW	686.0000	03/14/11	07/06/12	16,564.01	19,635.24	3,071.23	0.00
VALERO ENERGY CORP NEW	28.0000	03/15/11	07/06/12	676.20	784.03	107.83	0.00
VALERO ENERGY CORP NEW	53.0000	03/15/11	10/18/12	1,523.19	1,484.05	0.00	39.14
VALERO ENERGY CORP NEW	35.0000	03/15/11	01/09/13	1,236.52	980.04	0.00	256.48
VALERO ENERGY CORP NEW	49.0000	03/15/11	01/03/13	1,619.41	1,372.05	0.00	247.36
VALERO ENERGY CORP NEW	14.0000	03/15/11	01/09/13	495.45	392.01	0.00	103.44
VALSPAR CORPORATION	13.0000	12/29/08	04/09/12	635.98	219.81	0.00	416.17
VALSPAR CORPORATION	4.0000	12/29/08	10/18/12	228.29	67.63	0.00	160.66
VALSPAR CORPORATION	5.0000	12/29/08	01/09/13	323.45	84.54	0.00	238.91
VALSPAR CORPORATION	4.0000	12/29/08	01/29/13	270.67	67.63	0.00	203.04
VARIAN MEDICAL SYSTEMS	27.0000	10/07/10	04/09/12	1,880.36	1,671.57	0.00	208.79
VARIAN MEDICAL SYSTEMS	29.0000	10/07/10	05/01/12	1,841.35	1,795.39	0.00	45.96
VARIAN MEDICAL SYSTEMS	88.0000	10/26/10	05/01/12	5,588.88	5,422.66	0.00	166.22
VARIAN MEDICAL SYSTEMS	13.0000	01/06/11	05/01/12	825.63	899.99	74.36	0.00
VARIAN MEDICAL SYSTEMS	55.0000	01/27/11	05/01/12	3,493.05	3,780.44	287.39	0.00
VERISIGN INC	70.0000	01/28/11	04/09/12	2,722.52	2,359.87	0.00	362.65
VERISIGN INC.	70.0000	01/28/11	04/30/12	2,913.68	2,359.88	0.00	553.80
VERISIGN INC.	48.0000	01/28/11	07/13/12	2,072.89	1,618.20	0.00	454.69
VERISIGN INC.	41.0000	01/31/11	07/13/12	1,770.38	1,373.93	0.00	396.45
VERISIGN INC.	20.0000	01/31/11	10/18/12	968.98	670.21	0.00	298.77

VERISIGN INC	1 0000	01/31/11	11/21/12	41 49	33.51	0 00	7 98
VERISIGN INC	163 0000	02/25/11	11/21/12	6,702.56	5,866.66	0 00	835 90
VERISIGN INC	33 0000	03/14/11	11/21/12	1,356.96	1,180.95	0 00	176 01
VERISIGN INC	51 0000	03/14/11	11/28/12	2,094.89	1,825.10	0 00	269.79
VERISIGN INC	12 0000	03/14/11	11/30/12	466.92	429.43	0 00	37.49
VERISIGN INC	13 0000	06/20/11	11/30/12	506.48	422.76	0 00	83.72
VERISIGN INC.	44 0000	09/21/11	11/30/12	1,714.24	1,252.68	0 00	461 56
VERISIGN INC.	70 0000	09/22/11	11/30/12	2,727.20	1,929.46	0 00	797 74
VERIZON COMMUNICATIONS	70 0000	02/06/12	03/21/13	3,405.68	2,658.42	0 00	747.26
VERIZON COMMUNICATIONS	117 0000	02/13/12	03/21/13	5,693.22	4,461.53	0 00	1,231 69
VISA INC CL A	34 0000	11/24/08	04/09/12	4,077.91	1,679.95	0 00	2,397 96
VISA INC CL A	33 0000	12/29/08	04/09/12	3,958.02	1,737.12	0 00	2,220 90
VISA INC CL A	12 0000	12/29/08	10/18/12	1,677.38	631.68	0 00	1,045 70
VISA INC CL A	31 0000	12/29/08	10/29/12	4,264.16	1,631.84	0 00	2,632 32
VISA INC CL A	32 0000	12/29/08	12/03/12	4,699.20	1,684.48	0 00	3,014.72
VISA INC CL A	71 0000	12/29/08	12/20/12	10,569.14	3,737.44	0 00	6,831.70
VISA INC CL A	36 0000	05/10/10	12/20/12	5,359.32	3,100.49	0 00	2,258 83
VISA INC CL A	59 0000	05/11/10	12/20/12	8,783.33	4,955.91	0 00	3,827.42
VISA INC CL A	10 0000	05/11/10	01/09/13	1,563.26	839.98	0 00	723.28
VISA INC CL A	19 0000	05/11/10	01/16/13	3,043.45	1,595.97	0 00	1,447.48
VISA INC CL A	12 0000	05/11/10	03/15/13	1,912.32	1,007.98	0 00	904.34
VODAFONE GROUP PLC NEW	26 0000	03/26/10	04/09/12	731.42	569.66	0 00	161 76
VODAFONE GROUP PLC NEW	18 0000	03/26/10	10/18/12	501.89	394.38	0 00	107 51
VODAFONE GROUP PLC NEW	202 0000	03/26/10	12/12/12	5,225.07	4,425.79	0 00	799 28
VODAFONE GROUP PLC NEW	5 0000	06/20/11	12/12/12	129.35	132.09	2.74	0 00
VODAFONE GROUP PLC NEW	18 0000	09/21/11	12/12/12	465.66	460.86	0 00	4.80
VODAFONE GROUP PLC NEW	56 0000	03/26/08	04/09/12	1,575.37	1,739.92	164.55	0 00
VODAFONE GROUP PLC NEW	17 0000	03/26/08	10/18/12	474.00	528.19	54.19	0 00
VODAFONE GROUP PLC NEW	104 0000	03/26/08	12/20/12	2,662.32	3,231.28	568.96	0 00
VODAFONE GROUP PLC NEW	34 0000	09/30/08	12/20/12	870.40	750.35	0 00	120.05
VODAFONE GROUP PLC NEW	2 0000	09/30/08	12/31/12	50.23	44.14	0 00	6 09
VODAFONE GROUP PLC NEW	19 0000	09/30/08	01/09/13	487.53	419.31	0 00	68 22
VODAFONE GROUP PLC NEW	5 0000	12/29/08	01/09/13	128.30	94.35	0 00	33 95
VOLKSWAGEN AG ADR	31 0000	05/03/10	04/09/12	1,097.38	596.33	0 00	501 05
VOLKSWAGEN AG ADR	12 0000	05/03/10	10/18/12	448.91	230.84	0 00	218 07
VOLKSWAGEN AG ADR	71 0000	05/03/10	12/20/12	3,193.51	1,365.77	0 00	1,827 74
VOLKSWAGEN AG ADR	4 0000	05/03/10	12/31/12	179.71	76.95	0 00	102 76
VOLKSWAGEN AG ADR	2 0000	05/03/10	01/09/13	93.05	38.47	0 00	54.58
VOLKSWAGEN AG ADR	5 0000	01/05/11	01/09/13	232.65	166.25	0 00	66 40
VOLKSWAGEN AG ADR	34 0000	01/05/11	01/16/13	1,574.18	1,130.50	0 00	443 68
VOLKSWAGEN AG ADR	8 0000	01/05/11	02/13/13	383.05	266.00	0 00	117 05
WALGREEN CO	11 0000	09/06/11	01/09/13	408.20	382.96	0 00	25 24
WALGREEN CO	228 0000	09/06/11	01/03/13	8,393.63	7,937.66	0 00	455 97
WELLPOINT HLTH NET INC	15 0000	03/26/08	06/14/12	1,037.58	682.90	0 00	354 68
WELLPOINT HLTH NET INC	19 0000	11/03/08	06/14/12	1,314.23	745.97	0 00	568 26
WELLPOINT HLTH NET INC	103 0000	11/03/08	06/28/12	7,146.24	4,043.96	0 00	3,102.28
WELLPOINT HLTH NET INC	102 0000	11/03/08	06/29/12	7,096.54	4,004.69	0 00	3,091 85
WELLPOINT HLTH NET INC	36 0000	11/03/08	07/02/12	2,516.73	1,413.42	0 00	1,103 31

WELLPOINT HLTH NET INC	20.0000	01/02/09	07/02/12	1,398.20	840.20	0.00	558.00
WELLPOINT HLTH NET INC	8.0000	04/07/09	07/02/12	559.28	315.52	0.00	243.76
WELLPOINT HLTH NET INC	72.0000	04/07/09	07/03/12	4,750.25	2,839.68	0.00	1,910.57
WELLPOINT HLTH NET INC	20.0000	09/20/10	07/03/12	1,319.40	1,102.20	0.00	217.20
WELLPOINT HLTH NET INC	20.0000	01/07/11	07/03/12	1,319.40	1,199.20	0.00	120.20
WELLS FARGO & CO	14.0000	01/03/12	01/09/13	485.23	397.09	0.00	88.14
WELLS FARGO & CO	10.0000	01/03/12	01/09/13	347.99	283.64	0.00	64.35
WHITING PETROLEUM CORP	17.0000	08/14/08	04/09/12	933.05	740.77	0.00	192.28
WHITING PETROLEUM CORP	5.0000	12/29/08	05/17/12	240.06	76.98	0.00	163.08
WHITING PETROLEUM CORP	5.0000	12/29/08	10/18/12	230.34	76.98	0.00	153.36
WHITING PETROLEUM CORP.	6.0000	12/29/08	01/09/13	275.99	92.37	0.00	183.62
WHITING PETROLEUM CORP.	3.0000	12/29/08	02/14/13	146.24	46.18	0.00	100.06
WM MORRISON SUPERMARKETS	9.0000	11/02/09	04/09/12	213.91	211.22	0.00	2.69
WM MORRISON SUPERMARKETS	12.0000	03/26/10	04/09/12	285.24	269.88	0.00	15.36
WM MORRISON SUPERMARKETS	20.0000	07/02/10	04/09/12	475.40	403.05	0.00	72.35
WM MORRISON SUPERMARKETS	108.0000	07/02/10	10/18/12	2,310.66	2,176.46	0.00	134.20
WM. MORRISON SUPERMARKETS	54.0000	09/20/10	10/18/12	1,155.06	1,296.32	141.26	0.00
WM. MORRISON SUPERMARKETS	40.0000	09/20/10	12/17/12	859.90	960.24	100.34	0.00
WM MORRISON SUPERMARKETS	75.0000	11/30/10	12/17/12	1,614.00	1,601.55	0.00	12.45
WM MORRISON SUPERMARKETS	40.0000	01/05/11	12/17/12	860.80	846.00	0.00	14.80
WM MORRISON SUPERMARKETS	32.0000	06/20/11	12/17/12	688.64	761.28	72.64	0.00
WM. MORRISON SUPERMARKETS	26.0000	09/21/11	12/17/12	559.52	596.18	36.66	0.00
WOLSELEY PLC SHS ADR	0.1915	10/20/11	12/20/12	0.89	0.62	0.00	0.27
WOLSELEY PLC SHS ADR	417.0000	10/20/11	12/20/12	1,876.46	1,356.04	0.00	520.42
WOLSELEY PLC SHS ADR	74.0000	10/20/11	01/09/13	353.71	240.64	0.00	113.07
WPP PLC NEW/ADR	4.0000	12/29/08	04/09/12	274.31	114.12	0.00	160.19
WPP PLC NEW/ADR	4.0000	06/08/09	04/09/12	274.32	138.88	0.00	135.44
WPP PLC NEW/ADR	7.0000	06/08/09	10/18/12	481.10	243.03	0.00	238.07
WPP PLC NEW/ADR	30.0000	06/08/09	12/20/12	2,107.80	1,041.57	0.00	1,066.23
WPP PLC NEW/ADR	6.0000	06/08/09	01/09/13	444.29	208.31	0.00	235.98
WPP PLC NEW/ADR	23.0000	06/09/09	02/13/13	1,835.42	796.95	0.00	1,038.47
XILINX INC	14.0000	10/27/08	04/09/12	507.15	250.24	0.00	256.91
XILINX INC	8.0000	10/27/08	10/18/12	264.07	142.99	0.00	121.08
XILINX INC	4.0000	10/27/08	01/09/13	145.99	71.50	0.00	74.49
XILINX INC	3.0000	12/29/08	02/14/13	112.38	49.59	0.00	62.79
XILINX INC	5.0000	12/29/08	03/20/13	192.17	82.65	0.00	109.52
XSTRATA PLC ADR	290.0000	06/10/10	04/09/12	1,003.38	839.61	0.00	163.77
XSTRATA PLC ADR	599.0000	06/10/10	06/18/12	1,669.32	1,734.22	64.90	0.00
XSTRATA PLC ADR	669.0000	08/19/10	06/18/12	1,879.89	2,221.75	341.86	0.00
XSTRATA PLC ADR	292.0000	01/05/11	06/18/12	820.52	1,343.20	522.68	0.00
XSTRATA PLC ADR	124.0000	03/04/10	04/09/12	429.03	418.91	0.00	10.12
XSTRATA PLC ADR	81.0000	03/04/10	10/18/12	243.80	273.64	29.84	0.00
XSTRATA PLC ADR	348.0000	03/04/10	12/20/12	1,155.33	1,175.65	20.32	0.00
XSTRATA PLC ADR	133.0000	03/04/10	01/02/13	454.28	449.30	0.00	4.98
XSTRATA PLC ADR	35.0000	03/26/10	01/02/13	120.05	124.25	4.20	0.00
XSTRATA PLC ADR	863.0000	01/05/11	01/02/13	2,960.09	3,969.80	1,009.71	0.00
XSTRATA PLC ADR	43.0000	06/20/11	01/02/13	147.49	174.15	26.66	0.00
XSTRATA PLC ADR	261.0000	09/21/11	01/02/13	895.23	751.68	0.00	143.55

YAHOO JAPAN CORP	225 0000	01/26/10	04/04/12	2,422.53	2,661.29	238.76	0.00
YAHOO JAPAN CORP	246 0000	03/05/10	04/04/12	2,649.42	3,127.25	477.83	0.00
YAHOO JAPAN CORP	4 0000	03/05/10	04/09/12	41.39	50.86	9.47	0.00
YAHOO JAPAN CORP	30 0000	03/26/10	04/09/12	310.50	384.00	73.50	0.00
YAHOO JAPAN CORP	15 0000	10/08/10	04/09/12	155.25	182.54	27.29	0.00
YAHOO JAPAN CORP	22 0000	10/08/10	10/18/12	255.19	267.73	12.54	0.00
YAHOO JAPAN CORP	139 0000	10/08/10	12/20/12	1,523.41	1,691.57	168.16	0.00
YAHOO JAPAN CORP	24 0000	10/08/10	01/09/13	258.47	292.08	33.61	0.00
YUM BRANDS INC.	50 0000	04/13/10	04/09/12	3,535.14	2,062.42	0.00	1,472.72
YUM BRANDS INC	32 0000	04/13/10	04/19/12	2,300.84	1,319.95	0.00	980.89
YUM BRANDS INC	9 0000	04/13/10	10/18/12	636.65	371.24	0.00	265.41
YUM BRANDS INC	42 0000	04/13/10	12/20/12	2,893.15	1,732.43	0.00	1,160.72
YUM BRANDS INC.	48 0000	04/14/10	12/20/12	3,306.72	1,988.20	0.00	1,318.52
YUM BRANDS INC.	57 0000	04/14/10	12/27/12	3,623.89	2,360.99	0.00	1,262.90
YUM BRANDS INC	3 0000	04/14/10	01/09/13	204.00	124.26	0.00	79.74
YUM BRANDS INC	8 0000	04/02/08	04/09/12	565.62	312.32	0.00	253.30
YUM BRANDS INC.	3 0000	04/02/08	05/17/12	211.51	117.12	0.00	94.39
YUM BRANDS INC	10 0000	04/02/08	09/11/12	643.31	390.40	0.00	252.91
YUM BRANDS INC.	45 0000	12/29/08	09/11/12	2,893.95	1,339.65	0.00	1,554.30
YUM BRANDS INC.	9 0000	06/24/10	09/11/12	578.79	369.27	0.00	209.52
YUM BRANDS INC.	5 0000	01/05/11	09/11/12	321.55	243.00	0.00	78.55
YUM BRANDS INC.	3 0000	06/20/11	09/11/12	192.93	163.49	0.00	29.44
ZURICH FINL SVCS SPN ADR	22 0000	03/26/08	04/09/12	549.77	530.79	0.00	18.98
ZURICH INSURANCE GROUP	10 0000	03/26/08	10/18/12	256.79	221.07	0.00	35.72
ZURICH INSURANCE GROUP	43 0000	03/26/08	12/20/12	1,124.41	950.60	0.00	173.81
ZURICH INSURANCE GROUP	18 0000	09/30/08	12/20/12	470.70	397.93	0.00	72.77
ZURICH INSURANCE GROUP	11 0000	09/30/08	01/09/13	296.22	243.18	0.00	53.04
ANHEUSER-BUSCH INBEV WOR	18,000 0000	07/12/10	06/11/12	18,156.20	18,035.72	0.00	120.48
ANHEUSER-BUSCH INBEV WOR	2,000 0000	03/18/11	06/11/12	2,020.00	2,061.24	41.24	0.00
AT&T; 5 1%, 9/15/14	2,000 0000	11/03/09	07/20/12	2,189.54	2,066.83	0.00	122.71
AT&T; 5.1%; 9/15/14	1,000 0000	11/03/09	12/26/12	1,074.27	1,072.20	0.00	2.07
AT&T; 5.1%, 9/15/14	9,000 0000	11/03/09	01/02/13	9,666.81	9,239.59	0.00	427.22
CAPITAL ONE FINANCIAL; 4.75%	1,000 0000	10/24/11	12/26/12	1,156.77	1,027.50	0.00	129.27
CAPITAL ONE FINANCIAL; 4.75%	15,000 0000	10/24/11	01/02/13	17,392.20	15,371.56	0.00	2,020.64
CICSO SYSTEMS 5.5%; 2/22/16	1,000 0000	09/28/09	12/26/12	1,142.68	1,104.60	0.00	38.08
CICSO SYSTEMS 5.5%; 2/22/16	6,000 0000	03/18/11	07/20/12	7,002.84	6,369.99	0.00	632.85
CICSO SYSTEMS 5.5%; 2/22/16	19,000 0000	09/28/09	01/02/13	21,724.22	20,032.70	0.00	1,691.52
CITIGROUP; 3.953%; 6/15/16	9,000 0000	09/06/11	01/02/13	9,684.00	9,139.99	0.00	544.01
COMCAST; 5.85%; 11/15/15	2,000 0000	11/03/09	07/20/12	2,292.62	2,090.24	0.00	202.38
COMCAST; 5.85%; 11/15/15	8,000 0000	11/03/09	01/02/13	9,092.48	8,314.99	0.00	777.49
CONOCOPHILLIPS 4 6%; 1/15/15	2,000 0000	05/21/09	07/20/12	2,198.22	2,027.20	0.00	171.02
CONOCOPHILLIPS 4 6%; 1/15/15	12,000 0000	05/21/09	07/24/12	13,146.10	11,268.45	0.00	1,877.65
CONOCOPHILLIPS 4 6%; 1/15/15	20,000 0000	05/27/10	07/24/12	22,000.00	21,746.40	0.00	253.60
CONOCOPHILLIPS 4 6%; 1/15/15	3,000 0000	03/18/11	07/24/12	3,300.00	3,315.09	15.09	0.00
DIRECTV HLDG/FIN INC.	1,000 0000	09/06/11	12/26/12	1,059.35	1,052.10	0.00	7.25
DIRECTV HLDG/FIN INC.	14,000 0000	09/06/11	01/02/13	14,835.10	14,522.72	0.00	312.38
EKSPORTFINANS A/S NOTES	22,000 0000	01/06/10	06/11/12	20,827.80	21,623.27	795.47	0.00
EKSPORTFINANS A/S NOTES	13,000 0000	05/27/10	06/11/12	12,350.00	13,286.52	936.52	0.00

EKSPORTFINANS A/S NOTES	3,000,000	01/07/11	06/11/12	2,850,00	3,114,00	264,00	0,00
FHLM - 4.5% 7/15/2013	20,000,000	04/02/08	06/11/12	20,487,09	13,396,14	0,00	7,090,95
FHLM - 4.5% 7/15/2013	40,000,000	07/06/09	06/11/12	42,000,00	43,400,68	1,400,68	0,00
FHLM - 4.5% 7/15/2013	15,000,000	09/28/09	06/11/12	15,750,00	16,325,12	575,12	0,00
FHLM - 4.5% 7/15/2013	52,000,000	05/27/10	06/11/12	54,600,00	56,669,76	2,069,76	0,00
FHLM - 4.5% 7/15/2013	10,000,000	03/18/11	06/11/12	10,500,00	10,818,00	318,00	0,00
FHLMC A9 7040; 4%; 2041	15,000,000	02/18/11	07/20/12	13,678,56	12,291,00	0,00	1,387,56
FHLMC A9 7040, 4%, 2041	80,000,000	02/18/11	12/31/12	62,647,24	54,736,00	0,00	7,911,24
FHLMC G1 3652; 4.5%; 2024	125,000,000	01/14/11	05/29/12	58,478,08	59,655,04	1,176,96	0,00
FNMA 5 375,7/15/16	6,000,000	04/02/08	07/20/12	7,118,99	6,281,39	0,00	837,60
FNMA 5.375;7/15/16	19,000,000	04/02/08	01/02/13	22,202,17	19,797,36	0,00	2,404,81
FNMA 5 375,7/15/16	3,000,000	07/24/08	01/02/13	3,510,00	3,063,98	0,00	446,02
FNMA P190379; 5.5%; 2037	283,000,000	09/13/10	06/21/12	72,632,21	61,657,76	0,00	10,974,45
FNMA P190379; 5.5%; 2037	33,000,000	01/08/11	06/21/12	8,580,00	14,309,13	5,729,13	0,00
FNMA P725027 5;11/1/33	24,000,000	04/14/08	07/20/12	5,554,38	0,00	0,00	5,554,38
FNMA P725027 5,11/1/33	90,000,000	09/30/09	12/31/12	16,782,54	11,345,80	0,00	5,436,74
FNMA P725027 5,11/1/33	10,000,000	04/13/10	12/31/12	1,900,00	4,708,38	2,808,38	0,00
FNMA P725027 5,11/1/33	15,000,000	05/25/10	12/31/12	2,850,00	7,104,00	4,254,00	0,00
FNMA P725690 6,8/1/34	111,000,000	04/14/08	04/27/12	19,189,72	0,00	0,00	19,189,72
FNMA P725690 6,8/1/34	165,000,000	09/25/08	04/27/12	28,050,00	51,289,63	23,239,63	0,00
FNMA P725690 6,8/1/34	135,000,000	03/26/10	04/27/12	22,950,00	39,761,07	16,811,07	0,00
FNMA P745418; 5.50%; 2036	15,000,000	09/30/08	07/20/12	4,037,89	0,00	0,00	4,037,89
FNMA P745418, 5.50%; 2036	42,000,000	09/30/08	12/26/12	8,959,44	0,00	0,00	8,959,44
FNMA P745418; 5.50%; 2036	163,000,000	05/25/10	12/31/12	34,771,17	93,040,40	58,269,23	0,00
FNMA P888129 5.5,2/1/37	81,000,000	04/14/08	06/21/12	21,645,15	1,043,06	0,00	20,602,09
FNMA P888129 5.5,2/1/37	50,000,000	05/25/10	06/21/12	13,000,00	28,892,62	15,892,62	0,00
FNMA P888129 5 5;2/1/37	8,000,000	01/08/11	06/21/12	2,080,00	3,390,75	1,310,75	0,00
FNMA P889579, 06%; 2038	120,000,000	01/08/11	04/27/12	35,565,28	34,882,63	0,00	682,65
FNMA P889579; 06%; 2038	14,000,000	03/18/11	04/27/12	4,200,00	5,845,60	1,645,60	0,00
FNMA P995265; 5.5%; 2024	59,000,000	06/24/09	08/23/12	15,087,70	8,379,31	0,00	6,708,39
FNMA P995265; 5.5%; 2024	15,000,000	09/30/09	08/23/12	3,750,00	9,131,15	5,381,15	0,00
FNMA P995431; 5.50%; 2023	52,000,000	01/14/11	08/23/12	13,458,99	12,977,77	0,00	481,22
FNMA PAC8512, 4.50%; 2039	31,000,000	01/29/10	12/26/12	15,743,00	11,755,20	0,00	3,987,80
FNMA PAC8512; 4.50%; 2039	80,000,000	01/29/10	12/31/12	40,650,68	27,328,00	0,00	13,322,68
FNMA PAD1613; 4.5%;2025	13,000,000	03/18/11	05/29/12	7,246,53	7,066,65	0,00	179

ORACLE CORP/OZARK HLDG	2,000,000	07/19/09	07/20/12	2,305.60	2,062.26	0.00	243.34
ORACLE CORP/OZARK HLDG	8,000,000	07/19/09	01/02/13	9,051.52	8,218.88	0.00	832.64
PEPSICO INC. 4.650%; 2/15/13	14,000,000	12/08/08	06/11/12	14,359.52	12,748.85	0.00	1,610.67
PEPSICO INC. 4.650%; 2/15/13	5,000,000	10/02/09	06/11/12	5,150.00	5,407.35	257.35	0.00
PEPSICO INC. 4.650%; 2/15/13	15,000,000	06/01/10	06/11/12	15,450.00	16,199.40	749.40	0.00
PEPSICO INC. 4.650%; 2/15/13	2,000,000	03/18/11	06/11/12	2,060.00	2,140.32	80.32	0.00
PFIZER INC.	4,000,000	07/09/09	07/20/12	4,492.60	4,190.40	0.00	302.20
PFIZER INC.	13,000,000	07/09/09	01/02/13	14,321.58	13,517.63	0.00	803.95
SHELL INTERNATIONAL FINANCE	3,000,000	04/14/09	07/20/12	3,176.49	3,036.87	0.00	139.62
SHELL INTERNATIONAL FINANCE	1,000,000	04/14/09	12/26/12	1,043.53	1,034.50	0.00	9.03
SHELL INTERNATIONAL FINANCE	9,000,000	04/14/09	01/02/13	9,383.76	9,081.35	0.00	302.41
TIME WARNER CABLE; 4.125%; 2/21	2,000,000	09/06/11	12/26/12	2,197.04	2,055.20	0.00	141.84
TIME WARNER CABLE; 4.125%; 2/21	29,000,000	09/06/11	02/27/13	30,930.24	29,693.41	0.00	1,236.83
TIME WARNER CABLE; 4.125%; 2/21	20,000,000	09/06/11	01/02/13	22,033.80	20,486.02	0.00	1,547.78
VERIZON COMM; 4.6%; 4/01/21	1,000,000	09/06/11	12/26/12	1,170.20	1,110.40	0.00	59.80
VERIZON COMM; 4.6%; 4/01/21	18,000,000	09/06/11	01/02/13	21,213.18	19,749.04	0.00	1,464.14
US T-BOND; 4.375%; 5/15/40	3,000,000	07/12/10	07/20/12	4,138.93	3,182.33	0.00	956.60
US T-BOND; 4.375%; 5/15/40	11,000,000	07/12/10	01/02/13	14,393.63	11,662.51	0.00	2,731.12
US T-BOND; 4.750%; 2/15/37	3,000,000	10/21/08	07/20/12	4,316.00	3,216.75	0.00	1,099.25
US T-BOND; 4.750%; 2/15/37	1,000,000	10/21/08	12/26/12	1,355.11	1,078.10	0.00	277.01
US T-BOND; 4.750%; 2/15/37	10,000,000	10/21/08	01/02/13	13,717.15	10,714.83	0.00	3,002.32
US T-NOTE .875%, 11/30/16	19,000,000	12/06/11	01/03/13	19,274.55	18,946.63	0.00	327.92
US T-NOTE; 1.875%, 9/30/2017	130,000,000	10/28/10	04/25/12	135,947.20	129,181.88	0.00	6,765.32
US T-NOTE; 1.875%, 9/30/2017	11,000,000	01/07/11	04/25/12	11,550.00	10,485.71	0.00	1,064.29
US T-NOTE; 1.875%, 9/30/2017	7,000,000	03/18/11	04/25/12	7,350.00	6,727.68	0.00	622.32
US T-NOTE; 2.625%, 8/15/2020	77,000,000	10/28/10	06/11/12	85,065.34	76,606.10	0.00	8,459.24
US T-NOTE; 2.625%; 8/15/2020	6,000,000	01/07/11	06/11/12	6,660.00	5,675.41	0.00	984.59
US T-NOTE; 2.625%; 8/15/2020	6,000,000	03/18/11	06/11/12	6,660.00	5,711.27	0.00	948.73
US T-NOTE; 3.125%; 5/15/19	10,000,000	06/24/09	07/20/12	11,469.49	9,464.00	0.00	2,005.49
US T-NOTE; 3.125%; 5/15/19	3,000,000	06/24/09	11/21/12	3,461.45	2,839.31	0.00	622.14
US T-NOTE; 3.125%; 5/15/19	25,000,000	10/27/09	11/21/12	28,500.00	24,245.00	0.00	4,255.00
US T-NOTE; 3.125%; 5/15/19	22,000,000	10/27/09	01/02/13	24,923.70	21,335.79	0.00	3,587.91
US T-NOTE; 3.125%; 5/15/19	1,000,000	05/27/10	01/02/13	1,130.00	996.00	0.00	134.00
US T-NOTE; 3.5%; 5/15/20	5,000,000	07/12/10	07/20/12	5,908.77	5,164.66	0.00	744.11
US T-NOTE; 3.5%; 5/15/20	1,000,000	07/12/10	12/26/12	1,157.46	1,040.20	0.00	117.26
US T-NOTE; 3.5%; 5/15/20	33,000,000	07/12/10	01/02/13	38,340.45	34,030.49	0.00	4,309.96
US TREAS INFLATION NT 2.375%	2,000,000	02/06/09	07/20/12	3,282.26	2,407.86	0.00	874.40
US TREAS INFLATION NT 2.375%	7,000,000	02/06/09	01/02/13	11,679.48	8,478.11	0.00	3,201.37
US-TNOTE 6.125, 8/15/23	15,000,000	04/02/08	04/10/12	20,738.50	16,449.01	0.00	4,289.49
US-TNOTE 6.125, 8/15/23	15,000,000	04/05/10	04/10/12	20,700.00	17,944.98	0.00	2,755.02
US-TNOTE 6.125, 8/15/23	25,000,000	05/27/10	04/10/12	34,500.00	31,692.48	0.00	2,807.52
US-TNOTE 6.125, 8/15/23	7,000,000	03/18/11	04/10/12	9,660.00	8,826.59	0.00	833.41

Total Long-Term

4,685,271.04 3,974,807.43 291,407.03 1,001,870.64