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Form **990-PF**Department of the Treasury
Internal Revenue Service**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

OMB No 1545-0052

2008For calendar year 2008, or tax year beginning 11/01, 2008, and ending 10/31, 2009
G Check all that apply ☐ Initial return ☐ Final return ☐ Amended return ☐ Address change ☐ Name changeUse the IRS
label.
Otherwise,
print
or type.
See Specific
Instructions.

Name of foundation

SEQUOIA FOUNDATION

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

Room/suite

P. O. BOX 1278

City or town, state, and ZIP code

TACOMA, WA 98401-1278

A Employer identification number

91-1178052

B Telephone number (see page 10 of the instructions)

(253) 272-8336

C If exemption application is pending, check here ☐D 1 Foreign organizations check here ☐2 Foreign organizations meeting the 85% test check here and attach computation ☐E If private foundation status was terminated under section 507(b)(1)(A) check here ☐F If the foundation is in a 60-month termination under section 507(b)(1)(B) check here ☐H Check type of organization ☒ Section 501(c)(3) exempt private foundation☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation

Fair market value of all assets at end of year (from Part II, col (c), line

16) \$ 37,046,217.

J Accounting method ☒ Cash ☐ Accrual☐ Other (specify)

(Part I, column (d) must be on cash basis)

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the instructions))

(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 (attach schedule) ☐ if the foundation is not required to attach Sch. B.

1,800,000.

2 Check ☐ Interest on savings and temporary cash investments

4,141.

4,141.

STMT 1

4 Dividends and interest from securities

1,130,440.

1,130,440.

STMT 2

5a Gross rents

b Net rental income or (loss)

6a Net gain or (loss) from sale of assets not on line 10

-497,418.

b Gross sales price for all assets on line 6a 321,992.

7 Capital gain net income (from Part IV, line 2)

8 Net short-term capital gain

9 Income modifications

10 a Gross sales less returns and allowances

b Less Cost of goods sold

c Gross profit or (loss) (attach schedule)

11 Other income (attach schedule)

102,345.

109,854.

STMT 3

12 Total. Add lines 1 through 11

2,539,508.

1,244,435.

13 Compensation of officers, directors, trustees, etc.

14 Other employee salaries and wages

15 Pension plans, employee benefits

16a Legal fees (attach schedule)

b Accounting fees (attach schedule) STMT 4

159,687.

143,718.

NONE

15,969.

c Other professional fees (attach schedule) STMT 5

335,227.

74,940.

260,287.

17 Interest

18 Taxes (attach schedule) (see page 14 of the instructions) *

59,610.

7,293.

19 Depreciation (attach schedule) and depletion

20 Occupancy

21 Travel, conferences, and meetings

1,326.

1,326.

22 Printing and publications

545.

545.

23 Other expenses (attach schedule) STMT 7

13,485.

3,369.

3,470.

24 Total operating and administrative expenses. Add lines 13 through 23

569,880.

229,320.

NONE

281,597.

25 Contributions, gifts, grants paid

2,759,700.

2,759,700.

26 Total expenses and disbursements. Add lines 24 and 25

3,329,580.

229,320.

NONE

3,041,297.

27 Subtract line 26 from line 12

a Excess of revenue over expenses and disbursements

-790,072.

b Net investment income (if negative, enter -0-)

1,015,115.

c Adjusted net income (if negative, enter -0-)

-0-

For Privacy Act and Paperwork Reduction Act Notice, see page 30 of the instructions. ** STMT 6

JSA
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Part II Balance Sheets

Attached schedules and amounts in the description column should be for end-of-year amounts only. (See instructions.)

		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	84,385.	201,259.	201,259.
	3 Accounts receivable ▶ 208.			
	Less allowance for doubtful accounts ▶	2,410.	208.	208.
	4 Pledges receivable ▶			
	Less allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)			
	7 Other notes and loans receivable (attach schedule) ▶ *		45,554.	STMT 8
	Less allowance for doubtful accounts ▶	45,554.	45,554.	45,554.
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10 a Investments - U S and state government obligations (attach schedule)			
	b Investments - corporate stock (attach schedule)			
	c Investments - corporate bonds (attach schedule)			
	11 Investments - land, buildings, and equipment basis ▶			
Less accumulated depreciation ▶ (attach schedule)				
12 Investments - mortgage loans				
13 Investments - other (attach schedule) STMT 9.	35,080,505.	35,210,443.	36,799,196.	
14 Land, buildings, and equipment basis ▶				
Less accumulated depreciation ▶ (attach schedule)				
15 Other assets (describe ▶)				
16 Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)	35,212,854.	35,457,464.	37,046,217.	
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 (attach schedule)			
	22 Other liabilities (describe ▶)			
	23 Total liabilities (add lines 17 through 22)			
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	35,212,854.	35,457,464.	
	28 Paid-in or capital surplus, or land, bldg., and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds	NONE	NONE	
	30 Total net assets or fund balances (see page 17 of the instructions)	35,212,854.	35,457,464.	
	31 Total liabilities and net assets/fund balances (see page 17 of the instructions)	35,212,854.	35,457,464.	

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	35,212,854.
2 Enter amount from Part I, line 27a	2	-790,072.
3 Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 10	3	1,043,739.
4 Add lines 1, 2, and 3	4	35,466,521.
5 Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 11	5	9,057.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	35,457,464.

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 PART IV SCHEDULE					
b					
c					
d					
e					
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)		
a					
b					
c					
d					
e					
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))		
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any			
a					
b					
c					
d					
e					
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	-497,418.	
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) (see pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8. }			3		

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 page 18 of 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))
2007	4,568,833.	40,618,756.	0.112481
2006	3,114,877.	40,920,702.	0.076120
2005	3,403,775.	37,000,132.	0.091994
2004	3,411,781.	35,122,557.	0.097139
2003	2,833,531.	34,651,645.	0.081772
2 Total of line 1, column (d)			2 0.459506
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 0.091901
4 Enter the net value of noncharitable-use assets for 2008 from Part X, line 5			4 33,730,777.
5 Multiply line 4 by line 3			5 3,099,892.
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 10,151.
7 Add lines 5 and 6			7 3,110,043.
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions on page 18.			8 3,047,943.

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 - see page 18 of the instructions)

1a	Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1		
	Date of ruling letter _____ (attach copy of ruling 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	20,302.
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)	2	
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	3	20,302.
3	Add lines 1 and 2	4	NONE
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	5	20,302.
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		
6	Credits/Payments		
a	2008 estimated tax payments and 2007 overpayment credited to 2008	6a	38,000.
b	Exempt foreign organizations-tax withheld at source	6b	NONE
c	Tax paid with application for extension of time to file (Form 8868)	6c	NONE
d	Backup withholding erroneously withheld	6d	
7	Total credits and payments. Add lines 6a through 6d	7	38,000.
8	Enter any penalty for underpayment of estimated tax. Check here ☒ if Form 2220 is attached	8	
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	17,698.
11	Enter the amount of line 10 to be Credited to 2009 estimated tax	11	17,698. Refunded

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities		X
c Did the foundation file Form 1120-POL for this year?	N/A	
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation \$ (2) On foundation managers \$		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers \$		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?	X	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) WA		
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 2008 or the taxable year beginning in 2008 (see instructions for Part XIV on page 27)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

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Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(3)? If "Yes," attach schedule (see page 20 of the instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	
Website address ▶ <u>N/A</u>				
14	The books are in care of ▶ <u>FIDUCIARY COUNSELLING, INC.</u> Telephone no ▶ <u>253-272-8336</u>			
	Located at ▶ <u>1145 BROADWAY SUITE 1500 TACOMA, WA</u> ZIP + 4 ▶ <u>98402</u>			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here N/A ▶ ☐			
	and enter the amount of tax-exempt interest received or accrued during the year ▶ 15			

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 page 20 of the instructions)? ☐	1b	X
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 2008? ☐	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 2008, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2008? ☐ 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 page 20 of the instructions) ☐	2b	N/A
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 2008 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 2008) ☐	3b	N/A
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 2008? ☐	4b	X

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

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

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see page 22 of the instructions) ☐ 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 page 22 of the instructions)? **5b** ☐ Yes ☒ No
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? ☐ Yes ☐ No
If "Yes," attach the statement required by Regulations section 53.4945-5(d)

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? **6b** ☐ Yes ☒ No
If you answered "Yes" to 6b, also file Form 8870

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No

b If yes, did the foundation receive any proceeds or have any net income attributable to the transaction? **7b** ☐ Yes ☒ No N/A

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1 List all officers, directors, trustees, foundation managers and their compensation (see page 22 of the instructions).**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 12		NONE	NONE	NONE

2 Compensation of five highest-paid employees (other than those included on line 1 - see page 23 of the instructions). 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 ☐ NONE

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Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)**3 Five highest-paid independent contractors for professional services** (see page 23 of the instructions). If none, enter "NONE."

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
SEE STATEMENT 14		419,824.

Total number of others receiving over \$50,000 for professional services **NONE****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 <u>N/A</u>	
2	
3	
4	

Part IX-B Summary of Program-Related Investments (see page 23 of the instructions)

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 <u>NONE</u>	
2	
All other program-related investments See page 24 of the instructions	
3 <u>NONE</u>	
Total. Add lines 1 through 3	

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Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see page 24 of the instructions.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	21,053,052.
b	Average of monthly cash balances	1b	480,629.
c	Fair market value of all other assets (see page 24 of the instructions)	1c	12,710,763.
d	Total (add lines 1a, b, and c)	1d	34,244,444.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	NONE
3	Subtract line 2 from line 1d	3	34,244,444.
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see page 25 of the instructions)	4	513,667.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	33,730,777.
6	Minimum investment return. Enter 5% of line 5	6	1,686,539.

Part XI Distributable Amount (see page 25 of the instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ☐ and do not complete this part.)

1	Minimum investment return from Part X, line 6	1	1,686,539.
2a	Tax on investment income for 2008 from Part VI, line 5	2a	20,302.
b	Income tax for 2008 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	20,302.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	1,666,237.
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	1,666,237.
6	Deduction from distributable amount (see page 25 of the instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	1,666,237.

Part XII Qualifying Distributions (see page 25 of the 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	3,041,297.
b	Program-related investments - total from Part IX-B	1b	NONE
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	6,646.
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	NONE
b	Cash distribution test (attach the required schedule)	3b	NONE
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	3,047,943.
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 (see page 26 of the instructions)	5	N/A
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	3,047,943.

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

Part XIII Undistributed Income (see page 26 of the instructions)

	(a) Corpus	(b) Years prior to 2007	(c) 2007	(d) 2008
1 Distributable amount for 2008 from Part XI, line 7				1,666,237.
2 Undistributed income, if any, as of the end of 2007				
a Enter amount for 2007 only				
b Total for prior years 20____, 20____, 20____				
3 Excess distributions carryover, if any, to 2008				
a From 2003	1,142,013.			
b From 2004	1,669,775.			
c From 2005	1,570,930.			
d From 2006	1,120,963.			
e From 2007	2,599,282.			
f Total of lines 3a through e	8,102,963.			
4 Qualifying distributions for 2008 from Part XII, line 4 ► \$ 3,047,943.				
a Applied to 2007, but not more than line 2a . . .				
b Applied to undistributed income of prior years (Election required - see page 26 of the instructions)				
c Treated as distributions out of corpus (Election required - see page 26 of the instructions)				
d Applied to 2008 distributable amount				1,666,237.
e Remaining amount distributed out of corpus . .	1,381,706.			
5 Excess distributions carryover applied to 2008 . (If an amount appears in column (d), the same amount must be shown in column (a))				
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	9,484,669.			
b Prior years' undistributed income Subtract line 4b from line 2b				
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				
d Subtract line 6c from line 6b Taxable amount - see page 27 of the instructions				
e Undistributed income for 2007 Subtract line 4a from line 2a Taxable amount - see page 27 of the instructions				
f Undistributed income for 2008 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2009				
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)				
8 Excess distributions carryover from 2003 not applied on line 5 or line 7 (see page 27 of the instructions)	1,142,013.			
9 Excess distributions carryover to 2009. Subtract lines 7 and 8 from line 6a	8,342,656.			
10 Analysis of line 9				
a Excess from 2004	1,669,775.			
b Excess from 2005	1,570,930.			
c Excess from 2006	1,120,963.			
d Excess from 2007	2,599,282.			
e Excess from 2008	1,381,706.			

Part XIV Private Operating Foundations (see page 27 of the instructions and Part VII-A, question 9) **NOT APPLICABLE**

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2008, enter the date of the ruling

b Check box to indicate whether the foundation is a private operating foundation described in section

4942(j)(3) or

4942(j)(5)

2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

Tax year	Prior 3 years				(e) Total
	(a) 2008	(b) 2007	(c) 2006	(d) 2005	
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test - enter					
(1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test - enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
c "Support" alternative test - enter					
(1) Total support other than gross investment income (interest dividends, rents payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

Part XV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year - see page 27 of the instructions.)**1 Information Regarding Foundation Managers:**

a List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000) (See section 507(d)(2))

WILLIAM T. WEYERHAEUSER

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

NONE

2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:

Check here ☐ if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the foundation makes gifts, grants, etc. (see page 28 of the instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d

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

SEE STATEMENT 15

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

SEE ATTACHED APPLICATION PACKET AND GUIDELINES

c Any submission deadlines

N/A

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

SEE STATEMENT 16

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

Recipient Name and address (home or business)	If recipient is an individual show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a <i>Paid during the year</i> SEE ATTACHED SCHEDULE				2,759,700.
Total			▶ 3a	2,759,700.
b <i>Approved for future payment</i> SEE STATEMENT 17				
Total			▶ 3b	5,092,550.

Enter gross amounts unless otherwise indicated

(See worksheet in line 13 instructions on page 28 to verify calculations)

Line No.

Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See page 28 of the instructions)

NOT APPLICABLE

Schedule of Contributors

► Attach to Form 990, 990-EZ, and 990-PF.

OMB No 1545-0047

2008

Name of the organization

SEQUOIA FOUNDATION

Employer identification number

91-1178052

Organization type (check one)

Filers of:

Section:

Form 990 or 990-EZ

☒ 501(c)(3) (enter number) organization

☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation

☐ 527 political organization

Form 990-PF

☒ 501(c)(3) exempt private foundation

☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation

☐ 501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule**. (Note. Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions.)

General Rule

☒ For organizations filing Form 990, 990-EZ, or 990-PF that received, during the year, \$5,000 or more (in money or property) from any one contributor. Complete Parts I and II.

Special Rules

☐ For a section 501(c)(3) organization filing Form 990, or Form 990-EZ, that met the 33 1/3 % support test of the regulations under sections 509(a)(1)/170(b)(1)(A)(vi), and received from any one contributor, during the year, a contribution of the greater of (1) \$5,000 or (2) 2% of the amount on Form 990, Part VIII, line 1h or 2% of the amount on Form 990-EZ, line 1. Complete Parts I and II.

☐ For a section 501(c)(7), (8), or (10) organization filing Form 990, or Form 990-EZ, that received from any one contributor, during the year, aggregate contributions or bequests of more than \$1,000 for use *exclusively* for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals. Complete Parts I, II, and III.

☐ For a section 501(c)(7), (8), or (10) organization filing Form 990, or Form 990-EZ, that received from any one contributor, during the year, some contributions for use *exclusively* for religious, charitable, etc., purposes, but these contributions did not aggregate to more than \$1,000. (If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc., purpose. Do not complete any of the parts unless the **General Rule** applies to this organization because it received nonexclusively religious, charitable, etc., contributions of \$5,000 or more during the year.) ► \$ _____

Caution. Organizations that are not covered by the General Rule and/or the Special Rules do not file Schedule B (Form 990, 990-EZ, or 990-PF), but they **must** answer "No" on Part IV, line 2 of their Form 990, or check the box in the heading of their Form 990-EZ, or on line 2 of their Form 990-PF, to certify that they do not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF).

Name of organization **SEQUOIA FOUNDATION**

Employer identification number

91-1178052

Part I Contributors (see instructions)

(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
1	1975 IRREVOCABLE TRUST OF CDW P. O. BOX 1278 TACOMA, WA 98401-1278	\$ 1,800,000.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)

Annual Report of Grants Paid (FYE 10/31/09)

SEQUOIA FOUNDATION

2 November 2009

Fund	Budget	Grantee	GA#	Purpose	Amount Paid	Check
Sequoia Foundation	2009	All Saints Community Services 204 - 6th Avenue Southwest Puyallup, Washington 98371	103542	Operating	\$7,250.00	3394
Sequoia Foundation	2009	Allen African Methodist Episcopal Church 1223 Martin Luther King Jr. Way Tacoma, Washington 98405	103543	Operating	\$3,500.00	3395
Sequoia Foundation	2009	American Association Of Community Theatre c/o AACTFest 7116 Sixth Avenue Tacoma, WA 98406	103496	Operating	\$5,000.00	3430
Sequoia Foundation	2009	American Leadership Forum 738 Broadway Suite 301 Tacoma, Washington 98402-3777	103719	Operating	\$20,000.00	3476
Sequoia Pierce County	2008	American Leadership Forum 738 Broadway Suite 301 Tacoma, Washington 98402-3777	103487	Operating	\$15,000.00	3441
Sequoia Foundation	2009	Annie Wright School 827 North Tacoma Avenue Tacoma, Washington 98403-9987	103565	Operating	\$20,000.00	3527CC
Sequoia Pierce County	2008	Ark Institute of Learning 1916 S Washington Street Tacoma, Washington 98405	103390	Operating	\$7,500.00	3450
Sequoia Foundation	2009	Associated Ministries of Tacoma Pierce County 1224 South I Street Tacoma, Washington 98405-5021	103548	Operating	\$15,000.00	3396
Sequoia Foundation	2009	Associated Ministries of Tacoma Pierce County 1224 South I Street Tacoma, Washington 98405-5021	103618	Operating	\$7,500 00	3431
Sequoia Foundation	2009	Associated Ministries of Tacoma Pierce County 1224 South I Street Tacoma, Washington 98405-5021	103633	Operating	\$3,000 00	3442
Sequoia Foundation	2009	Associated Ministries of Tacoma Pierce County 1224 South I Street Tacoma, Washington 98405-5021	103664	Operating	\$8,000.00	3453
Sequoia Foundation	2009	Bellarmino Preparatory School 2300 South Washington Tacoma, Washington 98405	103566	Operating	\$20,000 00	3528CC

Fund	Budget	Grantee	GA#	Purpose	Amount Paid	Check
Sequoia Foundation	2009	Bethel Community Services Post Office Box 9 18020 East B Street Spanaway, Washington 98387	103544	Operating	\$2,500 00	3397
Sequoia Foundation	2009	Big Brothers Big Sisters of Puget Sound 2107 South 12th St Tacoma, WA 98405	103697	Operating	\$50 00	3465
Sequoia Foundation	2009	Bikers Against Statewide Hunger Post Office Box 99427 Tacoma, Washington 98499-0427	103545	Operating	\$7,500 00	3398
Sequoia Foundation	2009	Birth to Three Developmental Center Post Office Box 24269 Federal Way, Washington 98093-1269	103554	Operating	\$10,000 00	3449
Sequoia Foundation	2009	Bloomer Community Visitor Center Inc Post Office Box 273 Bloomer, Wisconsin 54724-0273	103605	Capital	\$25,000.00	3428
Sequoia Pierce County	2006	Boys and Girls Clubs of South Puget Sound 1501 Pacific Avenue Suite 301 Tacoma, Washington 98402-3313	103034	Operating	\$60,000.00	3435
Sequoia Foundation	2009	Broadway Center for the Performing Arts 901 Broadway Suite 700 Tacoma, Washington 98402-4415	103651	Capital	\$60,000.00	3472
Sequoia Foundation	2009	Broadway Center for the Performing Arts 901 Broadway Suite 700 Tacoma, Washington 98402-4415	103690	Operating	\$50,000 00	3477
Sequoia Foundation	2009	Building Youth Through Music Po Box 1722 Tacoma, WA 98401-1722	103644	Operating	\$10,000 00	3454
Sequoia Foundation	2009	Catholic Community Services 1323 South Yakima Avenue Tacoma, Washington 98405-4457	103585	Capital	\$10,000 00	3424
Sequoia Foundation	2009	Catholic Community Services 1323 South Yakima Avenue Tacoma, Washington 98405-4457	103599	Operating	\$30,000 00	3423
Sequoia Foundation	2009	Catholic Community Services 1323 South Yakima Avenue Tacoma, Washington 98405-4457	103661	Operating	\$10,000 00	3463
Sequoia Foundation	2009	Charles Wright Academy 7723 Chambers Creek Road West Tacoma, Washington 98466	103567	Operating	\$20,000 00	3529CC
Sequoia Foundation	2009	Children's Home Society of Washington Key Peninsula Family Resource Center 17010 South Vaughn Rd Post Office Box 123 Vaughn, Washington 98394	103546	Operating	\$2,750 00	3399

Fund	Budget	Grantee	GA#	Purpose	Amount Paid	Check
Sequoia Foundation	2009	Children's Home Society of Washington Key Peninsula Family Resource Center 17010 South Vaughn Rd Post Office Box 123 Vaughn, Washington 98394	103709	Operating	\$7,500.00	3478
Sequoia Pierce County	2008	Children's Home Society of Washington Key Peninsula Family Resource Center 17010 South Vaughn Rd. Post Office Box 123 Vaughn, Washington 98394	103489	Operating	\$10,000 00	3411
Sequoia Foundation	2009	Children's Museum of Tacoma 936 Broadway Tacoma, Washington 98402	103711	Operating	\$10,000.00	3507
Sequoia Foundation	2009	College Success Foundation 1605 Nw Sammamish Rd Ste 200 Issaquah, WA 98027-5388	103698	Operating	\$300 00	3466
Sequoia Foundation	2009	College Success Foundation 1605 Nw Sammamish Rd Ste 200 Issaquah, WA 98027-5388	103742	Operating	\$10,000.00	3508
Sequoia Foundation	2009	Eastside Community Church 4420 Portland Avenue Tacoma, Washington 98404	103551	Operating	\$5,500 00	3400
Sequoia Foundation	2009	Eatonville Area Council Post Office Box 1764 305 West Center Street Eatonville, Washington 98328	103553	Operating	\$6,500.00	3401
Sequoia Pierce County	2007	Emergency Food Network 3318 - 92nd Street South Lakewood, Washington 98499-9328	103075	Operating	\$8,000.00	3436
Sequoia Foundation	2009	Exodus Housing Post Office Box 1006 Sumner, Washington 98390	103594	Operating	\$20,000 00	3446
Sequoia Foundation	2009	Families Unlimited Network P.O Box 65672 University Place, WA 98464-0672	103417	Operating	\$1,000.00	3402
Sequoia Foundation	2009	Farmers Conservation Alliance 14 Oak Street Suite 302 Hood River, Oregon 97031-2310	103509	Operating	\$50,000 00	3425
Sequoia Foundation	2009	Food Alliance 1829 NE Alberta Suite 5 Portland, Oregon 97211	103637	Operating	\$30,000 00	3470
Sequoia Foundation	2008	Forest History Society, Inc 701 Vickers Avenue Durham, North Carolina 27701	103363	Operating	\$5,000 00	3415CC
Sequoia Foundation	2009	Forgotten Children's Fund, The PMB74, 3702 S. Fife Street Tacoma, Washington 98409	103552	Operating	\$3,500 00	3403

Fund	Budget	Grantee	GA#	Purpose	Amount Paid	Check
Sequoia Foundation	2009	Foundation Center 79 Fifth Avenue New York, New York 10003-3076	103740	Operating	\$2,500.00	3511
Sequoia Foundation	2009	Franciscan Foundation Washington dba Franciscan Foundation for Health Care Post Office Box 1502 1149 Market Street (98402) Tacoma, Washington 98401-1502	103568	Operating	\$10,000.00	3530CC
Sequoia Foundation	2008	Greater Tacoma Community Foundation 950 Pacific Avenue, Suite 1220 Tacoma, Washington 98402	103364	Operating	\$15,000.00	3416CC
Sequoia Foundation	2009	Greater Tacoma Community Foundation 950 Pacific Avenue, Suite 1220 Tacoma, Washington 98402	103593	Operating	\$7,500.00	3426
Sequoia Foundation	2009	Greater Tacoma Community Foundation 950 Pacific Avenue, Suite 1220 Tacoma, Washington 98402	103635	Operating	\$5,000.00	3445
Sequoia Foundation	2009	Greater Tacoma Community Foundation 950 Pacific Avenue, Suite 1220 Tacoma, Washington 98402	103648	Operating	\$1,000.00	3437
Sequoia Foundation	2009	Habitat for Humanity Tacoma Pierce County Post Office Box 7124 Tacoma, Washington 98406	103745	Operating	\$25,000.00	3525
Sequoia Foundation	2005	Harold E. LeMay Museum Post Office Box 1117 Tacoma, Washington 98401	102594	Operating	\$75,000.00	3412CC
Sequoia Foundation	2009	Harold E. LeMay Museum Post Office Box 1117 Tacoma, Washington 98401	103673	Operating	\$75,000.00	3473
Sequoia Foundation	2009	Helping Hand House Post Office Box 710 Puyallup, Washington 98371-0184	103591	Operating	\$35,000.00	3427
Sequoia Foundation	2009	Hilltop Artists in Residence Post Office Box 6829 Tacoma, Washington 98417	103595	Operating	\$15,000.00	3455
Sequoia Foundation	2009	International Center for Religion and Diplomacy 1156 15th Street NW Suite 910 Washington, DC 20005	103677	Operating	\$60,000.00	3464
Sequoia Foundation	2005	International Fund for Animal Welfare 290 Summer Street Yarmouth Port, Massachusetts 02675-1734	102690	Capital	\$50,000.00	3432
Sequoia Foundation	2009	International Fund for Animal Welfare 290 Summer Street Yarmouth Port, Massachusetts 02675-1734	103559	Operating	\$20,000.00	3514CC

Fund	Budget	Grantee	GA#	Purpose	Amount Paid	Check
Sequoia Foundation	2009	Job Carr Cabin Museum Post Office Box 7609 Tacoma, Washington 98406	103522	Capital	\$15,000.00	3443
Sequoia Foundation	2009	Juvenile Diabetes Research Foundation NW 1200 Sixth Avenue Suite 605 Seattle, Washington 98101	103621	Operating	\$100,000 00	3434
Sequoia Foundation	2009	Lawrence University Post Office Box 599 Appleton, Wisconsin 54912-0599	103560	Operating	\$15,000 00	3517
Sequoia Foundation	2009	MultiCare Health Foundation Post Office Box 5296 Tacoma, Washington 98415-0296	103569	Operating	\$5,000 00	3531CC
Sequoia Foundation	2009	Nativity House 2304 South Jefferson Avenue Tacoma, Washington 98402	103532	Operating	\$25,000 00	3456
Sequoia Foundation	2009	Nepalese Youth Opportunity Foundation 3030 Bridgeway Suite 123 Sausalito, California 94965	103536	Operating	\$40,000 00	3406
Sequoia Foundation	2009	Northwest Leadership Foundation 717 Tacoma Avenue South Suite A Tacoma, Washington 98402	103561	Operating	\$10,000 00	3515CC
Sequoia Foundation	2009	Northwest Natural Resource Group Post Office Box 1067 Port Townsend, Washington 98368-0013	103513	Operating	\$30,000 00	3410
Sequoia Foundation	2008	Pacific Lutheran University Office of the President 12180 Park Street S Tacoma, Washington 98447-0003	103457	Operating	\$50,000 00	3414
Sequoia Foundation	2009	Pacific Lutheran University Office of the President 12180 Park Street S Tacoma, Washington 98447-0003	103570	Operating	\$10,000 00	3534CC
Sequoia Pierce County	2008	Parents and Students In Action Post Office Box 1021 Eatonville, Washington 98328	103523	Operating	\$10,000 00	3407
Sequoia Pierce County	2008	Peace Community Center 2106 South Cushman Avenue Tacoma, Washington 98405	103528	Operating	\$10,000 00	3409
Sequoia Foundation	2009	Phillips Exeter Academy Phillips Exeter Academy Exeter, New Hampshire 03833-2460	103562	Operating	\$15,000.00	3518
Sequoia Foundation	2009	Point Defiance Zoological Society aka The Zoo Society 5400 North Pearl Street Tacoma, Washington 98407-3218	103435	Capital	\$75,000 00	3422
Sequoia Pierce County	2008	Puget Creek Restoration Society 702 Broadway Suite 101 Tacoma, Washington 98402	103541	Operating	\$5,000 00	3421

Fund	Budget	Grantee	GA#	Purpose	Amount Paid	Check
Sequoia Foundation	2009	Puget Sound Revels 3421 North 30th Street Tacoma, Washington 98407	103710	Operating	\$5,000 00	3513
Sequoia Foundation	2009	Puyallup Schools Foundation PO Box 55 Puyallup, WA 98371	103699	Operating	\$550.00	3467
Sequoia Foundation	2009	R. Merle Palmer Minority Scholarship Foundation dba Palmer Scholars Post Office Box 7119 Tacoma, Washington 98417	103676	Operating	\$26,250 00	3520
Sequoia Pierce County	2008	R. Merle Palmer Minority Scholarship Foundation dba Palmer Scholars Post Office Box 7119 Tacoma, Washington 98417	103484	Operating	\$6,300 00	3519
Sequoia Pierce County	2008	R. Merle Palmer Minority Scholarship Foundation dba Palmer Scholars Post Office Box 7119 Tacoma, Washington 98417	103502	Operating	\$30,000 00	3468
Sequoia Foundation	2009	Refugees International 2001 S Street NW Suite 700 Washington, DC 20009	103638	Operating	\$40,000 00	3448
Sequoia Foundation	2009	Seattle Opera Association Post Office Box 9248 Seattle, Washington 98109	103672	Capital	\$10,550 00	3461
Sequoia Foundation	2009	Sightline Institute 1402 Third Avenue, Ste 500 Seattle, WA 98101-2130	103704	Operating	\$25,000 00	3526
Sequoia Foundation	2009	Sound Youth Counseling 717 Tacoma Ave South Suite C Tacoma, Washington 98402	103712	Operating	\$5,000.00	3506
Sequoia Foundation	2006	Stanford University Encina Annex Stanford, California 94305-2060	103062	Capital	\$300,000.00	3418CC
Sequoia Foundation	2009	Stanford University Encina Annex Stanford, California 94305-2060	103563	Operating	\$15,000.00	3521
Sequoia Foundation	2009	Sumner Bonney Lake Education Foundation 1202 Wood Ave Sumner, WA 98390-1926	103642	Operating	\$250.00	3438
Sequoia Foundation	2009	Sustainable Connections 1701 Ellis St Ste 201 Bellingham, WA 98225-4651	103601	Operating	\$10,000.00	3457
Sequoia Foundation	2009	Tacoma Art Museum 1701 Pacific Avenue Tacoma, Washington 98402	103564	Operating	\$30,000 00	3516CC

Fund	Budget	Grantee	GA#	Purpose	Amount Paid	Check
Sequoia Foundation	2009	Tacoma Art Museum 1701 Pacific Avenue Tacoma, Washington 98402	103715	Operating	\$80,000.00	3512
Sequoia Foundation	2009	Tacoma Opera Association 1119 Pacific Avenue Suite 405 Tacoma, Washington 98402	103703	Operating	\$25,000 00	3479
Sequoia Pierce County	2008	Tacoma Opera Association 1119 Pacific Avenue Suite 405 Tacoma, Washington 98402	103428	Operating	\$15,000 00	3462
Sequoia Foundation	2009	Tacoma Pierce County Affordable Housing Consortium 1323 South Yakima Tacoma, Washington 98405	103603	Operating	\$5,000 00	3475
Sequoia Foundation	2006	Tacoma Pierce County Chamber of Commerce Foundation 950 Pacific Avenue, Ste 410 Post Office Box 1555 Tacoma, Washington 98401-1555	102909	Operating	\$20,000 00	3419CC
Sequoia Foundation	2009	Tacoma Pierce County Chaplaincy 6312 - 19th Street W Suite C University Place, Washington 98466	103620	Operating	\$8,000.00	3444
Sequoia Foundation	2009	Tacoma School District No. 10 Post Office Box 1357 Tacoma, Washington 98401	103547	Operating	\$5,000 00	3404
Sequoia Foundation	2008	Tacoma Symphony Orchestra 901 Broadway Suite 600 Tacoma, Washington 98402	103365	Operating	\$25,000 00	3417CC
Sequoia Foundation	2009	Tacoma Symphony Orchestra 901 Broadway Suite 600 Tacoma, Washington 98402	103714	Operating	\$25,000 00	3510
Sequoia Foundation	2009	Tacoma Symphony Orchestra 901 Broadway Suite 600 Tacoma, Washington 98402	103730	Operating	\$7,500 00	3480
Sequoia Foundation	2009	Tacoma Youth Symphony 901 Broadway Plaza Suite 500 Tacoma, Washington 98402-4415	103686	Operating	\$20,000 00	3481
Sequoia Pierce County	2008	Tahoma Audubon Society 2917 Morrison Road West University Place, Washington 98466	103516	Operating	\$15,000 00	3408
Sequoia Foundation	2009	Theater District Associates dba First Night Tacoma Pierce County Post Office Box 1861 Tacoma, Washington 98401-1861	103716	Operating	\$2,500.00	3502
Sequoia Foundation	2009	Tillicum/American Lake Gardens Community Service Center 14916 Washington Avenue SW Lakewood, Washington 98498	103549	Operating	\$4,000.00	3405

Fund	Budget	Grantee	GA#	Purpose	Amount Paid	Check
Sequoia Foundation	2009	Tiny Tots Development Center 8300 Renton Avenue South Seattle, Washington 98118	103671	Capital	\$3,500 00	3452
Sequoia Foundation	2009	Tiny Tots Development Center 8300 Renton Avenue South Seattle, Washington 98118	103734	Capital	\$3,000 00	3503
Sequoia Foundation	2009	True Vine Community Church of God in Christ 5715 North 33rd Street Tacoma, Washington 98407	103657	Operating	\$3,500.00	3451
Sequoia Foundation	2009	United Way of Pierce County Post Office Box 2215 Tacoma, Washington 98401-2215	103571	Operating	\$15,000 00	3532CC
Sequoia Foundation	2009	University of Puget Sound 1500 North Warner Street CMB 1080 Tacoma, Washington 98416	103572	Operating	\$80,000 00	3533CC
Sequoia Foundation	2009	University of Puget Sound 1500 North Warner Street CMB 1080 Tacoma, Washington 98416	103581	Capital	\$375,000 00	3429
Sequoia Foundation	2009	Washington State Historical Society 1911 Pacific Avenue Tacoma, Washington 98402	103587	Operating	\$20,000 00	3447
New Horizon Foundation	2005	Washington Women's Employment and Education 3516 South 47th Street Suite 205 Tacoma, Washington 98409	102808	Operating	\$25,000 00	3524
Sequoia Foundation	2009	Washington Women's Employment and Education 3516 South 47th Street Suite 205 Tacoma, Washington 98409	103658	Operating	\$35,000.00	3458
Sequoia Foundation	2009	YMCA of Tacoma-Pierce County 1614 S. Mildred Street Tacoma, Washington 98465-1630	103649	Operating	\$550.00	3439
Sequoia Foundation	2009	YWCA of Tacoma Pierce County dba YWCA of Pierce County 405 Broadway Tacoma, Washington 98402	103630	Operating	\$15,400 00	3459
Sequoia Foundation	2009	YWCA of Tacoma Pierce County dba YWCA of Pierce County 405 Broadway Tacoma, Washington 98402	103665	Operating	\$15,000 00	3460
Grand Totals (109 items)					\$2,759,700 00	

FORM 990PF, PART I - INTEREST ON TEMPORARY CASH INVESTMENTS

=====

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
-----	-----	-----
COLUMBIA BANK TACOMA	433.	433.
BNY MELLON	3,708.	3,708.
	-----	-----
TOTAL	4,141.	4,141.
	=====	=====

FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----
US TRUST DIVIDENDS	403,344.	403,344.
BNY MELLON DIVIDENDS	492,000.	492,000.
US TRUST SHORT TERM DISTRIBUTIONS	235,007.	235,007.
FEDERATED CASH MGMT FUND	89.	89.
	-----	-----
TOTAL	1,130,440.	1,130,440.
	=====	=====

FORM 990PF, PART I - OTHER INCOME

=====

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
-----	-----	-----
CERBERUS INSTITUTIONAL PTNRS, SERIES 3		9,811.
CHURCHILL ESOP CAPITAL PARTNERS		-10.
CHURCHILL EQUITY & ESOP CAPITAL PARTNERS		-116.
COMPASS DIVERSIFIED TRUST		-4.
CTCAI - FDN LLP		48,368.
ENDEAVOUR CAPITAL FUND IV, LP		36,199.
FLAG VENTURE PARTNERS IV, LP		-13,679.
LAZARD LTD.		19.
MD SASS CORPORATE RESURGENCE PARTNERS II		4,740.
MEADOWBROOK REAL ESTATE FUND LLC		-7,842.
NEW ENTERPRISE ASSOCIATES 9 LP		-2,135.
OCM MEZZANINE FUND, L.P.		1,234.
OCM PRINCIPAL OPPORTUNITIES FUND IV, LP		3,381.
OCM PRINCIPAL OPPORTUNITIES FUND IV, AIF		-170.
OPUS CAPITAL VENTURE PARTNERS, LP		-11,207.
PAUL CAPITAL PARTNERS VIII-A, LP		-7,361.
PAUL ROYALTY FUND LP		14,753.
VALUEACT CAPITAL PARTNERS LP		1,275.
WESTBROOK REAL ESTATE FUND LP		-50,997.
PLUS: UBTI LOSS FROM 990T		83,230.
CHURCHILL EQUITY, INC.	161.	161.
2008 FEDERAL TAX REFUND 990PF	60,435.	
2008 FEDERAL TAX REFUNDS 990T	38,743.	
2008 STATE TAX REFUNDS	2,802.	
VOTING INCENTIVE PAYMENT	204.	204.
	-----	-----
TOTALS	102,345.	109,854.
	=====	=====

SEQUOIA FOUNDATION
91-1178052
2008 FORM 990-PF
For Fiscal Year Ended 10/31/2009

01/21/10

Bold = Prior Year

Part I, Line 11 - Other Income

	<u>(a)</u>	<u>(b)</u>	Net Capital Gains
	<u>Detail</u>	<u>Summary</u>	<u>To Sch D</u>
Cerberus Institutional Ptrs, LP (Series Three)			
Ordinary Income	\$ (21)	\$	
Interest Income	12,278		
Dividend Income	19,216		
Net Short-Term Capital Gain (Loss)			14,972
Net Long-Term Capital Gain (Loss)			(9,657)
Other Portfolio Income (Loss)	(11,375)		
Interest Expense on Investment Debts	(3,730)		
Deductions Related to Portfolio Income	(6,065)		
Foreign Taxes	(492)	9,811	
Churchill Equity & ESOP Capital Partners II-B			
Interest Income	173		
Net Long-Term Capital Gain (Loss)			143,824
Deductions Related to Portfolio Income	(289)	(116)	
Churchill ESOP Capital Partners			
Interest Income	1,045		
Dividend Income	9		
Net Long-Term Capital Gain (Loss)			4
Deductions Related to Portfolio Income	(56)		
Interest Expense on Investment Debts	(1,008)	(10)	
Compass Diversified Holdings			
Interest Income	76		
Net Long-Term Capital Gain (Loss)			136
Interest Expense on Investment Debts	(37)		
Deductions Related to Portfolio Income	(43)	(4)	
CTCAI - FDN LLP			
Ordinary Income (Loss) from Trade or Business	0		
Interest Income	15,556		
Dividend Income	29,660		
Royalty Income	26,841		
Net Short-Term Capital Gain (Loss)			(21,650)
Net Long-Term Capital Gain (Loss)			(65,797)
Other Portfolio Income	43,382		
Other Income	(10)		
Interest Expense on Investment Debts	(17,654)		
Deductions Related to Portfolio Income	(21,043)		
Other Portfolio Deductions	(2,518)		
Deductions - Royalty Income	(24,208)		
Foreign Taxes	(1,638)	48,368	

SEQUOIA FOUNDATION
91-1178052
2008 FORM 990-PF
For Fiscal Year Ended 10/31/2009

01/21/10

Bold = Prior Year

Part I, Line 11 - Other Income

	<u>(a)</u>		<u>(b)</u>	Net Capital Gains
		<u>Detail</u>	<u>Summary</u>	To Sch D
Endeavour Capital Fund IV, LP				
Ordinary Income (Loss) from Trade or Business	\$	4,913	\$	\$
Interest Income		2,701		
Dividend Income		37,529		
Net Short-Term Capital Gain (Loss)				(251)
Net Long-Term Capital Gain (Loss)				35,481
Section 1231 Gain				(38)
Section 179 Expense		(106)		
Contributions		(102)		
Interest Expense on Investment Debts		(303)		
Deductions Related to Portfolio Income		(4,230)		
Other Deductions		(4,203)	36,199	
Flag Venture Partners IV, LP				
Ordinary Income		24		
Interest Income		1,567		
Dividend Income		624		
Net Short-Term Capital Gain (Loss)				(322)
Net Long-Term Capital Gain (Loss)				16,213
Other Income		137		
Other Deductions		(81)		
Royalty Deductions		(11)		
Deductions Related to Portfolio Income		(15,931)		
Foreign Taxes		(8)	(13,679)	
Lazard Ltd.				
Dividend Income		20		
Deductions Related to Portfolio Income		(1)	19	
M.D. Sass Corporate Resurgence Partners III, L.P.				
Interest Income		3,579		
Dividend Income		0		
Net Short-Term Capital Gain (Loss)				(6,002)
Net Long-Term Capital Gain (Loss)				(49,954)
Other Income (Loss)		4,645		
Interest Expense on Investment Debts		(826)		
Deductions Related to Portfolio Income		(2,658)	4,740	

SEQUOIA FOUNDATION
91-1178052
2008 FORM 990-PF
For Fiscal Year Ended 10/31/2009

01/21/10

Bold = Prior Year Part I, Line 11 - Other Income	<u>(a)</u>	<u>(b)</u>		Net Capital Gains To Sch D
		<u>Detail</u>	<u>Summary</u>	
Meadowbrook Real Estate Fund, LLC				
Ordinary Income (Loss) from Trade or Business	\$	(4,009)	\$	\$
Net Income (Loss) from Rental R.E. Activities		(93)		
Interest Income		3,594		
Dividend Income		318		
Net Short-Term Capital Gain (Loss)				(63)
Net Long-Term Capital Gain (Loss)				(11,834)
Section 1231 Gain				790
Other Portfolio Income		(100)		
Other Income-Cancellation of Debt		700		
Other Income (Loss)		(5,141)		
Interest Expense on Investment Debts		(531)		
Deductions Related to Portfolio Income		(1,497)		
Management Fees		(932)		
Other Deductions		(126)		
Foreign Taxes		<u>(25)</u>	(7,842)	
New Enterprise Associates 9 LP				
Interest Income		1,518		
Dividend Income		38		
Net Short-Term Capital Gain (Loss)				4,134
Net Long-Term Capital Gain (Loss)				(24,515)
Deductions Related to Portfolio Income		(3,691)		
Interest Expense on Investment Debts		<u>0</u>	(2,135)	
Newcastle Offshore Fund Ltd.				
Loss on Disposition				
Net Long-Term Capital Gain (Loss)				(32,466)
OCM Mezzanine Fund, LP				
Interest Income		3,124		
Dividend Income		22		
Net Short-Term Capital Gain (Loss)				35
Net Long-Term Capital Gain (Loss)				559
Other Income (Loss)		31		
Deductions Related to Portfolio Income		<u>(1,943)</u>	1,234	

SEQUOIA FOUNDATION
91-1178052
2008 FORM 990-PF
For Fiscal Year Ended 10/31/2009

01/21/10

Bold = Prior Year				Net
Part I, Line 11 - Other Income	(a)	(b)		Capital
		Detail	Summary	Gains
				To Sch D
OCM Principal Opportunities Fund IV, LP				
Interest Income	\$	11,669	\$	
Dividend Income		1,960		
Net Short-Term Capital Gain (Loss)				(1,095)
Net Long-Term Capital Gain (Loss)				(44)
Section 1256 Gain/Loss		1,009		
Other Income (Loss)		32		
Interest Expense on Investment Debts		(97)		
Deductions Related to Portfolio Income		(11,145)		
Foreign Taxes		(47)	3,381	
OCM Principal Opportunities Fund IV AIF, LI				
Interest Income		24		
Dividend Income		200		
Deductions Related to Portfolio Income		(394)	(170)	
Opus Capital Venture Partners, LP				
Interest Income		181		
Net Short-Term Capital Gain (Loss)				(905)
Net Long-Term Capital Gain (Loss)				17,072
Deductions Related to Portfolio Income		(11,388)	(11,207)	
Paul Capital Partners VIII-A, LP				
Ordinary Income (Loss) from Trade or Business		(299)		
Net Income (Loss) from Rental R.E. Activities		2		
Interest Income		3,768		
Dividend Income		3,177		
Net Short-Term Capital Gain (Loss)				3,031
Net Long-Term Capital Gain (Loss)				36,949
Section 1231 Gain				(12)
Other Portfolio Income/Loss		(846)		
Section 1256 Gain/Loss		34		
Other Income (Loss)		352		
Charitable Contributions		(1)		
Interest Expense on Investment Debts		(74)		
Section 59(E)2 Expenditures		(185)		
Deductions Related to Portfolio Income		(12,981)		
Other Portfolio Deductions		(10)		
Other Deductions		(269)		
Foreign Taxes		(29)	(7,361)	

SEQUOIA FOUNDATION
91-1178052
2008 FORM 990-PF
For Fiscal Year Ended 10/31/2009

01/21/10

Bold = Prior Year Part I, Line 11 - Other Income	(a)	(b)		Net Capital Gains To Sch D
		Detail	Summary	
Paul Royalty Fund, LP				
Interest Income	\$	11,531	\$	
Royalties		11,768		
Net Long-Term Capital Gain (Loss)				(4,506)
Other Portfolio Income (Loss)		73		
Interest Expense on Investment Debts		(382)		
Deductions-Royalty Income		(3,049)		
Deductions Related to Portfolio Income		(2,681)		
Other Deductions		(2,273)		
Foreign Taxes		(234)	14,753	
Valueact Capital Partners, L.P.				
Interest Income		676		
Dividend Income		8,959		
Net Short-Term Capital Gain (Loss)				(31,680)
Net Long-Term Capital Gain (Loss)				34
Other Portfolio Income		(422)		
Interest Expense on Investment Debts		(631)		
Deductions Related to Portfolio Income		(7,263)		
Foreign Taxes		(44)	1,275	
Westbrook Real Estate Fund L.P.				
Ordinary Income (Loss) from Trade or Business		(81,062)		
Net Income (Loss) from Rental R.E. Activities		94		
Interest Income		533		
Dividend Income		0		
Net Long-Term Capital Gain (Loss)				(167)
Section 1231 Gain				(3,219)
Cancellation of Debt		29,507		
Contributions		0		
Deductions Related to Portfolio Income		(11)		
Foreign Taxes		(58)	(50,997)	
Plus: UBTI Loss to 990T			83,271	
Total Partnership Income/Gain from K-1's			\$ 109,530	\$ 9,057
Churchill Equity Inc	\$	161	161	
2008 Federal tax refund - 990-PF		60,435		
2008 Federal tax refund - 990-T UBTI		38,743		ST=
2007 State Tax Refunds		2,802		(39,796)
Voting Incentive Payment		204	204	LT=
				48,853
				\$ 9,057
Total Other Income	\$	102,345	\$ 109,895	

Column (a) reports financial statement detail while column (b) reports taxable income primarily derived from partnership K-1s.

FORM 990PF, PART I - ACCOUNTING FEES

=====

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
-----	-----	-----	-----	-----
FIDUCIARY COUNSELLING, INC.	159,537.	143,583.		15,954.
AUDIT FEES	150.	135.		15.
	-----	-----	-----	-----
TOTALS	159,687.	143,718.	NONE	15,969.
	=====	=====	=====	=====

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

=====

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
-----	-----	-----	-----
GRANTMAKER CONSULTANTS, INC.	260,287.		260,287.
INVESTMENT FEES:			
MEETING EXPENSES	3,672.	3,672.	
PARAMETRIC PORT ASSOC	11,176.	11,176.	
CUSTODIAN FEES - US TRUST	15,925.	15,925.	
CTC CONSULTING FEES	35,250.	35,250.	
CUSTODIAN FEES - BNY MELLON	8,287.	8,287.	
PROXY FEES	630.	630.	
	-----	-----	-----
TOTALS	335,227.	74,940.	260,287.
	=====	=====	=====

FORM 990PF, PART I - TAXES
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----
STATE INCOME TAXES	317.	
FOREIGN TAXES	7,293.	7,293.
2008 FEDERAL TAX-990PF	38,000.	
2008 FEDERAL TAX-990T	14,000.	
	-----	-----
TOTALS	59,610.	7,293.
	=====	=====

FORM 990PF, PART I - OTHER EXPENSES

=====

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
-----	-----	-----	-----
GRANTMAKER SOFTWARE & TRAINING	6,646.		
INSURANCE PREMIUMS	6,738.	3,369.	3,369.
STATE FILING FEE	25.		25.
ANNUAL REPORT FEE	10.		10.
MISCELLANEOUS EXPENSE	66.		66.
	-----	-----	-----
TOTALS	13,485.	3,369.	3,470.
	=====	=====	=====

FORM 990PF, PART II - OTHER NOTES AND LOANS RECEIVABLE
=====

BORROWER: EASTSIDE COMM CHURCH
ORIGINAL AMOUNT: 45,554.
INTEREST RATE: 6.000000
DATE OF NOTE: 06/08/2004
MATURITY DATE: 06/07/2012
REPAYMENT TERMS: BALLOON PAYMENT
SECURITY PROVIDED: NONE
PURPOSE OF LOAN: CAPITAL IMPROVEMENTS
DESCRIPTION AND FMV NOTE RECEIVABLE
OF CONSIDERATION: 45,554.

BEGINNING BALANCE DUE 45,554.

ENDING BALANCE DUE 45,554.

ENDING FAIR MARKET VALUE 45,554.

TOTAL BEGINNING OTHER NOTES AND LOANS RECEIVABLE 45,554.
=====

TOTAL ENDING BOOK - OTHER NOTES AND LOANS RECEIVABLE 45,554.
=====

TOTAL ENDING FMV - OTHER NOTES AND LOANS RECEIVABLE 45,554.
=====

FORM 990PF, PART II - OTHER INVESTMENTS

=====

DESCRIPTION -----	BEGINNING BOOK VALUE -----	ENDING BOOK VALUE -----	ENDING FMV ---
US TRUST	31,052,004.	3,192.	
US TRUST -CTCAI - FDN	4,028,501.		
BNY MELLON		4,388,186.	4,460,575.
BNY MELLON - CTCAI-FDN		30,819,065.	32,338,621.
		-----	-----
TOTALS	35,080,505.	35,210,443.	36,799,196.
	=====	=====	=====

SEQUOIA FOUNDATION
Comparative Balance Sheet
October 31, 2009 and 2008

	Cost Value		Market Value	
	2008	2007	2008	2007
ASSETS				
Cash-				
Columbia Bank Tacoma-Sweep		11,996.80		11,996.80
Grantmaker Consultants Inc-	2,957.58		2,957.58	
Grant Management Account-				
Columbia Bank Tacoma				
Receivables*	198,301.16	72,388.58	198,301.16	72,388.58
Private investments*	45,762.17	47,963.92	45,762.17	47,963.92
Other assets*	4,388,186.49	4,028,500.74	4,460,575.00	5,010,423.00
	30,822,256.47	31,052,003.90	32,338,621.31	30,555,865.72
	-----	-----	-----	-----
Total Assets	35,457,463.87	35,212,853.94	37,046,217.22	35,698,638.02
	=====	=====	=====	=====
LIABILITIES AND CAPITAL				
Capital account*	35,457,463.87	35,212,853.94	37,046,217.22	35,698,638.02
	-----	-----	-----	-----
Total Liab and Capital	35,457,463.87	35,212,853.94	37,046,217.22	35,698,638.02
	=====	=====	=====	=====

* Schedule Attached

SEQUOIA FOUNDATION
STATEMENT OF ASSETS
FOR THE PERIOD ENDED OCTOBER 31, 2009

<u>Description</u>	<u>-Face Amount/Shares- 2009</u>	<u>2008</u>	<u>-----Cost Value----- 2009</u>	<u>-----Market Value----- 2009</u>	<u>2008</u>
--------------------	--------------------------------------	-------------	--------------------------------------	--	-------------

CASH

COLUMBIA BANK TACOMA-SWEEP	2,957 580	11,996.800	2,957 58	11,996.80	2,957.58	11,996 80
GRANTMAKER CONSULTANTS INC-						
GRANT MANAGEMENT ACCOUNT-						
COLUMBIA BANK TACOMA	198,301.160	72,388.580	198,301.16	72,388 58	198,301.16	72,388.58
SUB-TOTAL CASH			201,258.74	84,385.38	201,258.74	84,385 38

RECEIVABLES**PORTFOLIO RECEIVABLES**

INTEREST RECEIVABLE	208.320	-	208 32	-	208.32	-
SUB-TOTAL PORTFOLIO RECEIVABLES			208.32	.00	208 32	.00

ACCOUNTS RECEIVABLE

US TRUST DIVIDENDS	-	2,410.070	-	2,410.07	-	2,410 07
SUB-TOTAL ACCOUNTS RECEIVABLE			00	2,410.07	.00	2,410.07

NOTES RECEIVABLE

EASTSIDE COMMUNITY CHURCH	45,553 850	45,553 850	45,553 85	45,553.85	45,553 85	45,553.85
SUB-TOTAL NOTES RECEIVABLE			45,553 85	45,553 85	45,553 85	45,553.85
SUB-TOTAL RECEIVABLES			45,762.17	47,963 92	45,762 17	47,963.92

SEQUOIA FOUNDATION
STATEMENT OF ASSETS
FOR THE PERIOD ENDED OCTOBER 31, 2009

<u>Description</u>	-Face Amount/Shares- <u>2009</u>	-----Cost Value----- <u>2009</u>	-----Market Value----- <u>2009</u>	<u>2008</u>
--------------------	-------------------------------------	-------------------------------------	---------------------------------------	-------------

PRIVATE INVESTMENTS

PRIVATE EQUITY

BNY MELLON CTCAI FDN	4,388,186.490	-	4,388,186.49	-	4,460,575.00	-
U S TRUST CTCAI FDN	-	4,028,500.740	-	4,028,500.74	-	5,010,423.00

SUB-TOTAL PRIVATE EQUITY

5,010,423.00

SUB-TOTAL PRIVATE INVESTMENTS

5,010,423.00

OTHER ASSETS

BNY MELLON	30,819,064.590	-	30,819,064.59	-	32,338,621.27	-
U S TRUST	3,191.880	31,052,003.900	3,191.88	31,052,003.90	.04	30,555,865.72

SUB-TOTAL OTHER ASSETS

30,555,865.72

GRAND TOTAL

35,698,638.02

FORM 990PF, PART III - OTHER INCREASES IN NET WORTH OR FUND BALANCES
=====DESCRIPTION
-----AMOUNT

BASIS ADJUSTMENTS - BNY MELLON

929,571.

BASIS ADJUSTMENTS - US TRUST

114,167.

ROUNDING

1.

TOTAL

1,043,739.
=====

FORM 990PF, PART III - OTHER DECREASES IN NET WORTH OR FUND BALANCES
=====DESCRIPTION
-----AMOUNT

CAPITAL GAINS FROM PSHIPS NOT ON BOOKS

9,057.

TOTAL

9,057.
=====

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

TITLE AND AVERAGE HOURS PER
WEEK DEVOTED TO POSITION

NAME AND ADDRESS

PRES/TREAS/DIR

WILLIAM T. WEYERHAEUSER
P.O. BOX 1278
TACOMA, WA 98401-1278

1.

V. PRES/DIR

GAIL T. WEYERHAEUSER
P.O. BOX 1278
TACOMA, WA 98401-1278

1.

SECRETARY

NICHOLAS C. SPIKA
P.O. BOX 1278
TACOMA, WA 98401-1278

1.

EXEC DIREC

BRIAN BOYD
820 A STREET, SUITE 345
TACOMA, WA 98402

20.

DIRECTOR

ANNETTE B. WEYERHAEUSER
P.O. BOX 1278
TACOMA, WA 98401-1278

1.

MEMBER

W. DREW WEYERHAEUSER
P. O. BOX 1278
TACOMA, WA 98401-1278

1.

MEMBER

BENJAMIN D. WEYERHAEUSER
P. O. BOX 1278
TACOMA, WA 98401-1278

1.

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

=====

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION
-----	-----

GRAND TOTALS

990PF, PART VIII- COMPENSATION OF THE FIVE HIGHEST PAID PROFESSIONALS
=====

NAME AND ADDRESS -----	TYPE OF SERVICE -----	COMPENSATION -----
FIDUCIARY COUNSELLING, INC. P. O. BOX 1278 TACOMA, WA 98401	ACCOUNTING & TAX	159,537.
GRANTMAKER CONSULTANTS, INC. 820 A STREET, SUITE 345 TACOMA, WA 98402	GRANTMAKING & INVEST	260,287.
TOTAL COMPENSATION		----- 419,824. =====

FORM 990PF, PART XV - NAME, ADDRESS AND PHONE FOR APPLICATIONS

=====

BRIAN BOYD
820 A STREET, SUITE 345
TACOMA, WA 98402
253-627-1634

990PF, PART XV - RESTRICTIONS OR LIMITATIONS ON AWARDS
=====

UNSOLICITED REQUESTS ACCEPTED ONLY FOR DISPUTE RESOLUTION PROGRAM,
SEE ATTACHED GUIDELINES

FORM 990PF, PART XV - CONTRIBUTIONS APPROVED FOR FUTURE PAYMENT

RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR

AND

FOUNDATION STATUS OF RECIPIENT

RECIPIENT NAME AND ADDRESS

PURPOSE OF GRANT OR CONTRIBUTION

AMOUNT

SEE ATTACHED SCHEDULE

NONE

SEE ATTACHED SCHEDULE

5,092,550.

TOTAL CONTRIBUTIONS APPROVED

5,092,550.

SEQUOIA FOUNDATION

<u>Awarded</u>	<u>ID/Ref</u>	<u>Organization/Project</u>	<u>Grant Amount</u>	<u>Balance</u>
8/31/2006	103034	Boys and Girls Clubs of South Puget Sound CY 2007-2009 Special Events Coordinator	\$180,000.00	\$30,000.00
6/24/2008	103484	R. Merle Palmer Minority Scholarship Foundation 2008-2011 Minority Scholarship Fund Enhancements	\$18,900 00	\$6,300.00
7/22/2008	103508	Pacific Lutheran University Linda P. BeMiller Scholarship Fund	\$10,000.00	\$10,000.00
10/20/2008	103503	Greater Metro Parks Foundation Wright & McCarver Park Renovations	\$25,000.00	\$25,000.00
12/1/2005	102909	Tacoma Pierce County Chamber of Commerce Foundation 2006-2010 Economic Development Board Support	\$100,000.00	\$20,000.00
8/31/2006	103062	Stanford University Sequoia Undergraduate Education Fund	\$1,500,000.00	\$450,000.00
4/25/2008	103457	Pacific Lutheran University Kurt Mayer Chair in Holocaust Studies	\$200,000.00	\$100,000.00
3/24/2009	103651	Broadway Center for the Performing Arts Lobby Expansion Completion	\$180,000 00	\$120,000 00
4/14/2009	103592	Institute for Fitness and Health Foundation Raising Fit Kids in a Fat World	\$10,000.00	\$10,000 00
6/23/2009	103676	R. Merle Palmer Minority Scholarship Foundation 2009-2011 Minority Scholarship Fund Enhancements	\$52,500.00	\$26,250.00
7/8/2009	103719	American Leadership Forum FYE 6/10 & 6/11 Operating Support	\$40,000.00	\$20,000 00
8/12/2009	103702	EcoTrust 2010 Ecosystems Services Initiative	\$25,000.00	\$25,000 00
8/12/2009	103742	College Success Foundation Leadership 1000 Scholarship/Sequoia Fund	\$40,000 00	\$30,000.00
8/20/2009	103746	Greater Metro Parks Foundation Zina Linnik Project	\$75,000.00	\$75,000.00

<u>Awarded</u>	<u>ID/Ref</u>	<u>Organization/Project</u>	<u>Grant Amount</u>	<u>Balance</u>
8/20/2009	103747	Tacoma Community College Foundation Scholarships for Degree Completion/Hites Challenge	\$30,000.00	\$30,000.00
10/19/2009	103772	Ark Institute of Learning 2010 Scholarship Program	\$15,000.00	\$15,000.00
11/1/2009	103786	University of Puget Sound Center for Health Sciences Campaign		\$1,875,000.00
11/1/2009	103787	International Fund for Animal Welfare FYE 11 Operating Support (Annual)	\$20,000.00	\$20,000.00
11/1/2009	103788	Lawrence University FYE 11 Operating Support (Annual)	\$15,000.00	\$15,000.00
11/1/2009	103789	Northwest Leadership Foundation FYE 11 Operating Support (Annual)	\$10,000.00	\$10,000.00
11/1/2009	103790	Phillips Exeter Academy FYE 11 Operating Support (Annual)	\$15,000.00	\$15,000.00
11/1/2009	103791	Stanford University FYE 11 Operating Support (Annual)	\$15,000.00	\$15,000.00
11/1/2009	103792	Tacoma Art Museum FYE 11 Operating Support (Annual)	\$30,000.00	\$30,000.00
11/1/2009	103793	Annie Wright School FYE 11 Operating Support (Annual)	\$20,000.00	\$20,000.00
11/1/2009	103794	Bellarmine Preparatory School FYE 11 Operating Support (Annual)	\$20,000.00	\$20,000.00
11/1/2009	103795	Charles Wright Academy FYE 11 Operating Support (Annual)	\$20,000.00	\$20,000.00
11/1/2009	103796	Franciscan Foundation Washington FYE 11 Operating Support (Annual)	\$10,000.00	\$10,000.00
11/1/2009	103797	MultiCare Health Foundation FYE 11 Operating Support (Annual)	\$5,000.00	\$5,000.00
11/1/2009	103798	Pacific Lutheran University FYE 11 Operating Support (Annual)	\$10,000.00	\$10,000.00
11/1/2009	103799	United Way of Pierce County FYE 10 Operating Support (Annual)	\$15,000.00	\$15,000.00

<u>Awarded</u>	<u>ID/Ref</u>	<u>Organization/Project</u>	<u>Grant Amount</u>	<u>Balance</u>
11/1/2009	103800	University of Puget Sound FYE 11 Operating Support (Annual)	\$80,000.00	\$80,000.00
11/1/2009	103801	Broadway Center for the Performing Arts FYE 11 Operating Support (Annual)	\$35,000.00	\$35,000.00
11/1/2009	103802	Forest History Society, Inc. FYE 11 Operating Support (Annual)	\$5,000.00	\$5,000.00
11/1/2009	103803	Greater Tacoma Community Foundation FYE 11 Operating Support (Annual)	\$15,000.00	\$15,000.00
11/1/2009	103804	Tacoma Symphony Orchestra 1/3 Conductor's Seat Sponsorship FYE 6/11	\$25,000.00	\$25,000.00
11/1/2009	103807	Harold E. LeMay Museum CY 2009-2014 Operating Support	\$450,000.00	\$375,000.00
11/4/2009	103756	International Fund for Animal Welfare Tsavo National Park Habitat Preservation	\$350,000.00	\$350,000.00
11/4/2009	103781	Parents and Students In Action CY 2010 Youth and Community Activities	\$10,000.00	\$10,000.00
11/4/2009	103816	College Success Foundation 2010-2013 Scholarship Program	\$1,000,000.00	\$1,000,000.00
11/16/2009	103738	Cascade Land Conservancy Transfer of Development Rights	\$50,000.00	\$50,000.00
12/4/2009	103822	Boys and Girls Clubs of South Puget Sound FYE 11 Operating Support (Annual)	\$10,000.00	\$10,000.00
12/9/2009	103809	Hilltop Artists in Residence FYE 6/10 Operating Support	\$25,000.00	\$25,000.00
12/9/2009	103810	Nepalese Youth Opportunity Foundation 2010 Boarding School Scholarships	\$40,000.00	\$40,000.00
				<u>\$5,092,550</u>

**FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		US TRUST - STCL - SEE ATTACHED PROPERTY TYPE: SECURITIES 56,419.				P	VAR -56,419.	VAR
		US TRUST - LTCL- SEE ATTACHED PROPERTY TYPE: SECURITIES 112,282.				P	VAR -112,282.	VAR
139,104.		US TRUST - LT DISTRIBUTION PROPERTY TYPE: SECURITIES				P	VAR 139,104.	VAR
133,657.		BNY MELLON - STCG - SEE ATTACHED PROPERTY TYPE: SECURITIES				P	VAR 133,657.	VAR
		BNY MELLON - LTCL - SEE ATTACHED PROPERTY TYPE: SECURITIES 610,913.				P	VAR -610,913.	VAR
378.		GAIN FROM CLASS ACTION SETTLEMENTS PROPERTY TYPE: SECURITIES				P	VAR 378.	VAR
		STCL FROM PARTNERSHIPS-SEE ATTACHED PROPERTY TYPE: OTHER 39,796.				P	VAR -39,796.	VAR
48,853.		LTCG FORM PARTNERSHIPS-SEE ATTACHED PROPERTY TYPE: OTHER				P	VAR 48,853.	VAR
TOTAL GAIN(LOSS)							----- -497,418. =====	

SCHEDULE D
(Form 1041)

Department of the Treasury
Internal Revenue Service

Capital Gains and Losses

► **Attach to Form 1041, Form 5227, or Form 990-T. See the separate instructions for Form 1041 (also for Form 5227 or Form 990-T, if applicable).**

OMB No 1545-0092

2008

Name of estate or trust

SEQUOIA FOUNDATION

Employer identification number

91-1178052

Note: Form 5227 filers need to complete *only* Parts I and II

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Sales price	(e) Cost or other basis (see page 4 of the instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
1a					

b Enter the short-term gain or (loss), if any, from Schedule D-1, line 1b	1b	37,442.
2 Short-term capital gain or (loss) from Forms 4684, 6252, 6781, and 8824	2	
3 Net short-term gain or (loss) from partnerships, S corporations, and other estates or trusts	3	
4 Short-term capital loss carryover Enter the amount, if any, from line 9 of the 2007 Capital Loss Carryover Worksheet	4	()
5 Net short-term gain or (loss). Combine lines 1a through 4 in column (f) Enter here and on line 13, column (3) on the back ►	5	37,442.

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Sales price	(e) Cost or other basis (see page 4 of the instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
6a					

b Enter the long-term gain or (loss), if any, from Schedule D-1, line 6b	6b	-534,860.
7 Long-term capital gain or (loss) from Forms 2439, 4684, 6252, 6781, and 8824	7	
8 Net long-term gain or (loss) from partnerships, S corporations, and other estates or trusts	8	
9 Capital gain distributions	9	
10 Gain from Form 4797, Part I	10	
11 Long-term capital loss carryover Enter the amount, if any, from line 14 of the 2007 Capital Loss Carryover Worksheet	11	()
12 Net long-term gain or (loss). Combine lines 6a through 11 in column (f) Enter here and on line 14a, column (3) on the back ►	12	-534,860.

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D (Form 1041) 2008

Part III Summary of Parts I and II		(1) Beneficiaries' (see page 5)	(2) Estate's or trust's	(3) Total
Caution: Read the instructions before completing this part				
13 Net short-term gain or (loss)	13			37,442.
14 Net long-term gain or (loss):				
a Total for year	14a			-534,860.
b Unrecaptured section 1250 gain (see line 18 of the wrksht)	14b			
c 28% rate gain	14c			
15 Total net gain or (loss). Combine lines 13 and 14a	15			-497,418.

Note: If line 15, column (3), is a net gain, enter the gain on Form 1041, line 4 (or Form 990-T, Part I, line 4a). If lines 14a and 15, column (2), are net gains, go to Part V, and do not complete Part IV. If line 15, column (3), is a net loss, complete Part IV and the **Capital Loss Carryover Worksheet**, as necessary.

Part IV Capital Loss Limitation	
16 Enter here and enter as a (loss) on Form 1041, line 4 (or Form 990-T, Part I, line 4c, if a trust), the smaller of a The loss on line 15, column (3) or b \$3,000	16 (3,000.)

Note: If the loss on line 15, column (3), is more than \$3,000, or if Form 1041, page 1, line 22 (or Form 990-T, line 34), is a loss, complete the **Capital Loss Carryover Worksheet** on page 7 of the instructions to figure your capital loss carryover.

Part V Tax Computation Using Maximum Capital Gains Rates

Form 1041 filers. Complete this part **only** if both lines 14a and 15 in column (2) are gains, or an amount is entered in Part I or Part II and there is an entry on Form 1041, line 2b(2), and Form 1041, line 22, is more than zero.

Caution: Skip this part and complete the worksheet on page 8 of the instructions if

- Either line 14b, col (2) or line 14c, col (2) is more than zero, or
- Both Form 1041, line 2b(1), and Form 4952, line 4g are more than zero

Form 990-T trusts. Complete this part **only** if both lines 14a and 15 are gains, or qualified dividends are included in income in Part I of Form 990-T, and Form 990-T, line 34, is more than zero. Skip this part and complete the worksheet on page 8 of the instructions if either line 14b, col (2) or line 14c, col (2) is more than zero.

17 Enter taxable income from Form 1041, line 22 (or Form 990-T, line 34)	17		
18 Enter the smaller of line 14a or 15 in column (2) but not less than zero	18		
19 Enter the estate's or trust's qualified dividends from Form 1041, line 2b(2) (or enter the qualified dividends included in income in Part I of Form 990-T)	19		
20 Add lines 18 and 19	20		
21 If the estate or trust is filing Form 4952, enter the amount from line 4g, otherwise, enter -0-	21		
22 Subtract line 21 from line 20. If zero or less, enter -0-	22		
23 Subtract line 22 from line 17. If zero or less, enter -0-	23		
24 Enter the smaller of the amount on line 17 or \$2,200	24		
25 Is the amount on line 23 equal to or more than the amount on line 24? ☐ Yes. Skip lines 25 and 26, go to line 27 and check the "No" box ☐ No. Enter the amount from line 23	25		
26 Subtract line 25 from line 24	26		
27 Are the amounts on lines 22 and 26 the same? ☐ Yes. Skip lines 27 thru 30, go to line 31 ☐ No. Enter the smaller of line 17 or line 22	27		
28 Enter the amount from line 26 (If line 26 is blank, enter -0-)	28		
29 Subtract line 28 from line 27	29		
30 Multiply line 29 by 15% (15)		30	
31 Figure the tax on the amount on line 23. Use the 2008 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions)		31	
32 Add lines 30 and 31		32	
33 Figure the tax on the amount on line 17. Use the 2008 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions)		33	
34 Tax on all taxable income. Enter the smaller of line 32 or line 33 here and on line 1a of Schedule G, Form 1041 (or line 36 of Form 990-T)		34	

Schedule D (Form 1041) 2008

**Continuation Sheet for Schedule D
(Form 1041)**

OMB No 1545-0092

2008

► See instructions for Schedule D (Form 1041).

▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

Name of estate or trust

Employer identification number

SEQUOIA FOUNDATION

91-1178052

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

[illegible]

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b 37,442.

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D-1 (Form 1041) 2008

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side

Employer identification number

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price (see page 4 of the instructions)	(e) Cost or other basis (see page 4 of the instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a US TRUST - LTCL- SEE ATTACHED				112,282.	-112,282.
US TRUST - LT DISTRIBUTION			139,104.		139,104.
BNY MELLON - LTCL - SEE ATTACHED				610,913.	-610,913.
GAIN FROM CLASS ACTION SETTLEMENTS			378.		378.
LTCG FORM PARTNERSHIPS-SEE ATTACHED			48,853.		48,853.
6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b					-534,860.

Standard Realized Capital Gains Report-Sequoia Foundation

From: 11-01-2008 to 10-31-2009

Multiple Accounts

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term Capital Gain/(Loss)	Long-Term Capital Gain/(Loss)
A H BELO CORP	01-31-2007	11-21-2008	15 00	282 78	30 06		(252 72)
ABBOTT LABS	12-16-2005	12-19-2008	13 00	522 60	679 30		156 70
ACADIA RLTY TR	01-31-2009	02-13-2009	0 59	7 12	6 95	(0 17)	
ADVANCED MEDICAL OPTICS INC	06-30-2003	02-24-2009	60 00	1,026 00	1,320 00		294 00
AES CORP	06-20-2003	12-19-2008	113 00	788 74	888 73		99 99
	12-15-2006	12-19-2008	(124 00)	(2,834 64)	(975 25)		1,859 39
	12-15-2006	12-19-2008	124 00	975 25	975 25		0 00
	12-15-2006	12-19-2008	124 00	2,834 64	975 25		(1,859 39)
AGILENT TECHNOLOGIES INC	12-17-2004	12-19-2008	(85 00)	(2,012 43)	(1,382 51)		629 92
	12-17-2004	12-19-2008	85 00	2,012 43	1,382 51		(629 92)
	12-17-2004	12-19-2008	85 00	1,382 51	1,382 51		0 00
		12-24-2008	0 00	0 00	0 00		0 00
		12-24-2008	0 00	0 00	0 00	0 00	
AIR LIQUIDE SA	06-11-2001	12-17-2008	0 60	31 25	52 69		21 44
AIR PRODS & CHEMS INC	12-21-2007	12-19-2008	(28 00)	(2,823 38)	(1,305 21)	1,518 17	
	12-21-2007	12-19-2008	2 00	201 67	93 23	(108 44)	
	12-21-2007	12-19-2008	26 00	1,211 98	1,211 98		0 00
	12-21-2007	12-19-2008	28 00	2,823 38	1,305.21	(1,518 17)	
ALEXION PHARMACEUTICALS INC	12-15-2000	11-21-2008	8 00	276 65	247 87		(28 78)
ALLEGHENY TECHNOLOGIES INC	12-16-2005	01-02-2009	9 00	307 17	243 30		(63 87)
ALLETE INC	01-04-2008	11-21-2008	25 00	945 38	837 36	(108 02)	
ALLSTATE CORP	03-02-2000	01-02-2009	14 00	590 58	465 42		(125 16)
ALPHARMA INC	06-30-2000	12-29-2008	43 00	2,679 33	1,591 00		(1,088 33)
	08-11-2006	12-29-2008	23 00	487 60	851 00		363 40
ALTERA CORP	12-16-2005	12-19-2008	(45 00)	(859 95)	(739 11)		120 84
	12-16-2005	12-19-2008	45 00	739 11	739 11		0 00
	12-16-2005	12-19-2008	45 00	859 95	739 11		(120 84)
ALTRIA GROUP INC	12-21-2007	12-19-2008	14 00	328 82	213 70	(115 12)	
	08-27-2008	12-19-2008	27 00	557 15	412 15	(145 00)	
AMEDISYS INC	11-17-2004	11-21-2008	7 00	170 11	266 23		96 12
AMERICAN CAP LTD	12-21-2007	03-04-2009	34 00	1,177 80	24 98		(1,152 82)
AMERICAN EXPRESS CO	06-21-2002	12-19-2008	(106 00)	(3,465 60)	(2,057 97)		1,407 63
	06-21-2002	12-19-2008	106 00	2,057 97	2,057 97		0 00
	06-21-2002	12-19-2008	106 00	3,465 60	2,057 97		(1,407 63)
	12-20-2002	12-19-2008	(10 00)	(324 49)	(194 15)		130 34
	12-20-2002	12-19-2008	10 00	194 15	194 15		0 00
	12-20-2002	12-19-2008	10 00	324 49	194 15		(130 34)
AMERICAN INTL GROUP INC	12-15-2006	12-19-2008	393 00	28,354 95	622 89		(27,732 06)
	03-23-2007	12-19-2008	8 00	545 08	12 68		(532 40)
ANADARKO PETE CORP	12-21-2007	12-19-2008	(78 00)	(5,164 77)	(2,897 29)	2,267 48	
	12-21-2007	12-19-2008	78 00	5,164 77	2,897 29	(2,267 48)	
	12-21-2007	12-19-2008	78 00	2,897 29	2,897 29		0 00
ANALOG DEVICES INC	01-30-2001	12-19-2008	20 00	1,710 89	379 09		(1,331 80)
	12-21-2001	12-19-2008	11 00	767 63	208 50		(559 13)
	12-20-2002	12-19-2008	12 00	306 00	227 46		(78 54)
	09-09-2003	12-19-2008	8 00	335 44	151 64		(183 80)

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term Capital Gain/(Loss)	Long-Term Capital Gain/(Loss)
ANHEUSER BUSCH COS INC	12-15-2000	11-18-2008	173 00	12,721 05	12,110 00		(611 05)
	01-30-2001	11-18-2008	46 00	3,254 86	3,220 00		(34 86)
	12-21-2001	11-18-2008	11 00	793 19	770 00		(23 19)
	12-20-2002	11-18-2008	1 00	47 85	70 00		22 15
ANHEUSER-BUSCH INBEV NV	11-14-2001	12-16-2008	39 00	1 00	477 36		476 36
	03-13-2002	12-16-2008	50 00	1 00	612 00		611 00
APARTMENT INVT & MGMT CO		12-01-2008	0 00	0 00	(10 56)		(10 56)
		12-01-2008	0 00	0 00	10 56		10 56
	01-06-2006	12-31-2008	0 31	3 43	3 43		0 00
	01-06-2006	02-10-2009	0 40	2 57	2 57		0 00
APEX SILVER MINES LTD	01-04-2008	03-04-2009	130 00	2,032 55	0 25		(2,032 30)
APOLLO GROUP INC	05-14-2002	12-19-2008	11 00	413 71	831 64		417 93
APPLIED BIOSYSTEMS INC	12-16-2005	11-21-2008	33 00	885 06	922 34		37 28
	12-21-2007	11-21-2008	21 00	708 65	586 95	(121 70)	
APPLIED MATLS INC	12-17-2004	12-19-2008	(177 00)	(2,978 91)	(1,790 33)		1,188 58
	12-17-2004	12-19-2008	12 00	201 96	121 38		(80 58)
	12-17-2004	12-19-2008	165 00	1,668 95	1,668 95		0 00
	12-17-2004	12-19-2008	177 00	2,978 91	1,790 33		(1,188 58)
		12-24-2008	0 00	0 00	0 00		0 00
		12-24-2008	0 00	0 00	0 00	0 00	
ARCHER DANIELS MIDLAND CO	12-15-2006	12-19-2008	(91 00)	(2,979 34)	(2,550 25)		429 09
	12-15-2006	12-19-2008	2 00	65 48	56 05		(9 43)
	12-15-2006	12-19-2008	89 00	2,494 20	2,494 20		0 00
	12-15-2006	12-19-2008	91 00	2,979 34	2,550 25		(429 09)
ARTHROCARE CORP	08-06-2001	01-22-2009	50 00	1,616 84	260 24		(1,356 60)
ARVINMERITOR INC	02-09-2006	01-22-2009	60 00	967 20	126 29		(840 91)
ASCENT MEDIA CORP	12-02-2000	01-22-2009	5 50	161 65	137 30		(24 35)
	02-09-2001	01-22-2009	0 75	21 36	18 72		(2 64)
	03-24-2001	01-22-2009	0 75	21 08	18 72		(2 36)
ASCENT SOLAR TECHNOLOGIES INC	07-11-2008	01-22-2009	20 00	178 30	63 69	(114 61)	
ASHLAND INC	03-02-2000	12-09-2008	14 00	57 15	126 06		68 91
	11-08-2004	12-09-2008	6 30	25 58	56 76		31 18
	11-14-2008	12-09-2008	2 70	47 49	24 28	(23 21)	
	11-08-2004	12-17-2008	0 70	2 83	6 59		3 76
AT&T INC		11-13-2008	22 00	566 06	630 40		64 34
	06-21-2002	12-19-2008	0 68	21 20	18 97		(2 23)
	06-21-2002	12-19-2008	9 33	292 80	262 07		(30 73)
	07-19-2002	12-19-2008	33 00	688 90	927 46		238 56
	12-19-2003	12-19-2008	18 00	377 45	505 89		128 44
ATC TECHNOLOGY CORP	05-06-2005	01-22-2009	38 00	589 38	517 74		(71 64)
AVALONBAY CMNTYS INC	02-14-2007	02-13-2009	0 79	37 08	37 08		0 00
BANCO BILBAO VIZCAYA ARGENTARIA	04-08-2002	06-04-2009	0 02	0 17	0 17		0 00
BANCO ESPIRITO SANTO SA	02-06-2008	04-08-2009	112 00	0 00	182 93		182 93
BANCO SANTANDER SA	11-17-2008	12-05-2008	1,448 00	1 00	224 27	223 27	
	01-31-2009	02-17-2009	0 04	0 29	0 27	(0 02)	
	01-31-2009	02-26-2009	41 00	322 47	257 26	(65 21)	
BANK AMER CORP	02-15-2008	12-19-2008	(27 00)	(1,153 31)	(372 19)	781 12	
	02-15-2008	12-19-2008	27 00	372 19	372 19		0 00
	02-15-2008	12-19-2008	27 00	1,153 31	372 19	(781 12)	

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term	Long-Term
						Capital Gain/(Loss)	Capital Gain/(Loss)
	04-03-2008	12-19-2008	(26 00)	(1,050 01)	(358 40)	691 61	
	04-03-2008	12-19-2008	3 00	41 35	41 35		0 00
	04-03-2008	12-19-2008	23 00	928 86	317 05	(611 81)	
	04-03-2008	12-19-2008	26 00	1,050 01	358 40	(691 61)	
	08-27-2008	12-19-2008	4 00	118 66	55 14	(63 52)	
	07-17-2006	01-13-2009	0 21	16 36	2 78		(13 58)
BANK OF THE OZARKS INC	11-17-2004	11-21-2008	15 00	517 65	383 46		(134 19)
BARD C R INC	06-20-2003	12-19-2008	13 00	461 50	1,036 54		575 04
BARR PHARMACEUTICALS INC	02-24-2006	12-19-2008	16 00	1,069 12	1,071 59		2 47
	02-24-2006	12-23-2008	21 00	1,390 78	1,396 16		5 38
	12-19-2008	12-23-2008	16 00	1,063 74	1,063 74	0 00	0 00
BECTON DICKINSON & CO	06-18-2004	12-19-2008	28 00	1,483 44	1,868 28		384 84
	11-19-2008	12-19-2008	9 00	557 42	600 52	43 10	
BELO CORP	01-31-2007	01-22-2009	75 00	1,122 35	131 61		(990 74)
BEST BUY INC	06-21-2001	12-19-2008	(42 00)	(2,176 02)	(1,179 56)		996 46
	06-21-2001	12-19-2008	42 00	2,176 02	1,179 56		(996 46)
	06-21-2001	12-19-2008	42 00	1,179 56	1,179 56		0 00
	06-24-2001	12-19-2008	(1 00)	(56 09)	(28 08)		28 01
	06-24-2001	12-19-2008	1 00	56 09	28 08		(28 01)
	06-24-2001	12-19-2008	1 00	28 08	28 08		0 00
BK OF EAST ASIA	11-28-2000	05-14-2009	(0 70)	0 00	(1 83)		(1 83)
	11-28-2000	05-14-2009	0 20	0 00	0 52		0 52
	11-28-2000	05-14-2009	0 70	0 00	1 83		1 83
BLOCK H & R INC	06-21-2001	12-19-2008	(106 00)	(3,707 86)	(2,309 19)		1,398 67
	06-21-2001	12-19-2008	106 00	3,707 86	2,309 19		(1,398 67)
	06-21-2001	12-19-2008	106 00	2,309 19	2,309 19		0 00
BRIT AMER TOBACCO	11-03-2008	02-27-2009	0 31	7 24	7 24	0 00	
BRITISH ENERGY	05-21-2008	01-26-2009	234 00	3,353 41	2,514 79	(838 62)	
BRITISH LAND CO PLC NPR	02-25-2003	03-27-2009	171 00	296 15	226 56		(69 59)
	06-07-2005	03-27-2009	44 00	188 98	58 29		(130 69)
BROOKLINE BANCORP INC	03-02-2000	11-21-2008	71 00	528 91	787 73		258 82
BROWN FORMAN CORP	12-15-2006	11-07-2008	0 50	26 71	23 39		(3 32)
	12-21-2007	11-07-2008	0 50	30 09	23 39	(6 70)	
BURLINGTON NORTHN SANTA FE CORP	03-02-2000	12-19-2008	10 00	357 13	736 44		379 31
CA INC	06-17-2005	12-19-2008	(42 00)	(1,132 13)	(760 82)		371 31
	06-17-2005	12-19-2008	42 00	760 82	760 82		0 00
	06-17-2005	12-19-2008	42 00	1,132 13	760 82		(371 31)
CAPITOL FED FINL	08-11-2004	11-21-2008	4 00	127 12	167 77		40 65
CARACO PHARMACEUTICAL LABS INC	07-11-2008	11-21-2008	126 00	1,806 21	407 60	(1,398 61)	(1,398 61)
CENTRICA PLC	04-08-1997	01-16-2009	376 00	1 00	392 62		391 62
CEPHALON INC	12-15-2000	11-21-2008	15 00	1,047 66	1,047 66		0 00
	02-09-2006	11-21-2008	7 00	488 91	488 91		0 00
	02-09-2006	11-21-2008	8 00	572 24	558 76		(13 48)
CERADYNE INC	07-11-2008	01-22-2009	8 00	291 48	180 27	(111 21)	
CH ENERGY GROUP INC	03-02-2000	11-21-2008	30 00	1,292 61	1,234 04		(58 57)
	07-11-2008	11-21-2008	5 00	184 63	205 67	21 04	
	07-11-2008	01-22-2009	2 00	73 85	95 44	21 59	

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term	Long-Term
						Capital Gain/(Loss)	Capital Gain/(Loss)
CHARTERED SEMICONDUCTOR MFG LTD	05-24-2007	04-06-2009	5,400 00	687 87	62 30		(625 57)
CHEVRON CORP	12-30-1993	12-19-2008	176 00	9,870 97	12,466 88		2,595 91
	06-21-2002	12-19-2008	30 00	1,315 50	2,125 04		809 54
	07-19-2002	12-19-2008	20 00	745 50	1,416 69		671 19
	11-05-2003	12-19-2008	12 00	442 32	850 02		407 70
	12-17-2004	12-19-2008	20 00	1,035 00	1,416 69		381 69
	09-07-2006	12-19-2008	9 00	588 78	637 51		48 73
	12-15-2006	12-19-2008	(26 00)	(1,960 40)	(1,841 70)		118 70
	12-15-2006	12-19-2008	26 00	1,841 70	1,841 70		0 00
	12-15-2006	12-19-2008	26 00	1,960 40	1,841 70		(118 70)
	08-27-2008	12-19-2008	(6 00)	(519 81)	(425 01)	94 80	
	08-27-2008	12-19-2008	6 00	519 81	425 01	(94 80)	
	08-27-2008	12-19-2008	6 00	425 01	425 01		0 00
CHINA SKY ONE MED INC	07-11-2008	11-21-2008	18 00	180 81	158 12	(22 69)	
	07-11-2008	01-22-2009	61 00	612 74	731 68	118 94	
CHUBB CORP	03-02-2000	12-19-2008	7 00	302 30	344 64		42 34
	06-20-2003	12-19-2008	10 00	299 85	492 35		192 50
	12-19-2003	12-19-2008	12 00	395 76	590 82		195 06
	01-31-2005	12-19-2008	12 00	447 06	590 82		143 76
	12-16-2005	12-19-2008	4 00	193 18	196 94		3 76
	01-06-2006	12-19-2008	4 00	196 94	196 94		0 00
	07-17-2006	12-19-2008	(13 00)	(640 12)	(640 04)		0 08
	07-17-2006	12-19-2008	13 00	640 04	640 04		0 00
	07-17-2006	12-19-2008	13 00	640 12	640 04		(0 08)
CIE DE SAINT-GOBAIN	10-13-2006	03-09-2009	68 00	1 00	90 08		89 08
CIGNA CORP	12-16-2005	12-19-2008	(52 00)	(1,930 59)	(840 57)		1,090 02
	12-16-2005	12-19-2008	2 00	74 25	32 33		(41 92)
	12-16-2005	12-19-2008	50 00	808 24	808 24		0 00
	12-16-2005	12-19-2008	52 00	1,930 59	840 57		(1,090 02)
CLEARWATER PAPER CORP	02-08-1990	12-30-2008	0 14	3 63	1 11		(2 52)
CLOROX CO	06-21-2001	12-19-2008	(39 00)	(2,414 09)	(2,089 02)		325 07
	06-21-2001	12-19-2008	39 00	2,089 02	2,089 02		0 00
	06-21-2001	12-19-2008	39 00	2,414 09	2,089 02		(325 07)
	12-16-2005	12-19-2008	(13 00)	(725 27)	(696 34)		28 93
	12-16-2005	12-19-2008	6 00	321 39	321 39		0 00
	12-16-2005	12-19-2008	7 00	390 53	374 95		(15 58)
	12-16-2005	12-19-2008	13 00	725 27	696 34		(28 93)
COCA COLA CO	12-16-2005	12-19-2008	93 00	3,835 32	4,130 56		295 24
COMCAST CORP	12-13-2002	12-19-2008	263 00	4,041 44	4,140 91		99 47
	04-02-2003	12-19-2008	(20 00)	(394 80)	(314 90)		79 90
	04-02-2003	12-19-2008	20 00	314 90	314 90		0 00
	04-02-2003	12-19-2008	20 00	394 80	314 90		(79 90)
	06-18-2004	12-19-2008	(6 00)	(118 89)	(94 47)		24 42
	06-18-2004	12-19-2008	6 00	94 47	94 47		0 00
	06-18-2004	12-19-2008	6 00	118 89	94 47		(24 42)
	09-21-2007	12-19-2008	(33 00)	(787 88)	(519 58)		268 30
	09-21-2007	12-19-2008	33 00	519 58	519 58		0 00
	09-21-2007	12-19-2008	33 00	787 88	519 58		(268 30)
	12-21-2007	12-19-2008	(121 00)	(2,229 43)	(1,905 13)	324 30	
	12-21-2007	12-19-2008	121 00	2,229 43	1,905 13	(324 30)	
	12-21-2007	12-19-2008	121 00	1,905 13	1,905 13		0 00
COMPUWARE CORP	12-15-2000	12-19-2008	79 00	1,165 90	536 00		(629 90)
CONOCOPHILLIPS	12-21-2007	12-19-2008	(168 00)	(14,569 80)	(8,531 83)	6,037 97	
	12-21-2007	12-19-2008	168 00	8,531 83	8,531 83		0 00
	12-21-2007	12-19-2008	168 00	14,569 80	8,531 83	(6,037 97)	
CONSTELLATION ENERGY CORP	12-15-2006	12-19-2008	(36 00)	(2,475 36)	(871 73)		1,603 63
	12-15-2006	12-19-2008	36 00	2,475 36	871 73		(1,603 63)

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term	Long-Term
						Capital Gain/(Loss)	Capital Gain/(Loss)
	12-15-2006	12-19-2008	36 00	871 73	871 73		0 00
	12-21-2007	12-19-2008	(23 00)	(2,330 25)	(556 94)	1,773 31	
	12-21-2007	12-19-2008	1 00	101.32	24 21	(77 11)	
	12-21-2007	12-19-2008	22 00	532 73	532 73		0 00
	12-21-2007	12-19-2008	23 00	2,330 25	556 94	(1,773 31)	
COOPER INDS LTD	12-15-2006	12-19-2008	26 00	1,147 64	742 94		(404 70)
CORNING INC	12-17-2004	12-19-2008	(121 00)	(1,398 76)	(1,061 76)		337 00
	12-17-2004	12-19-2008	11 00	127 16	96 52		(30 64)
	12-17-2004	12-19-2008	110 00	965 24	965 24		0 00
	12-17-2004	12-19-2008	121 00	1,398 76	1,061 76		(337 00)
CRAWFORD & CO	03-02-2000	11-21-2008	1 00	13 63	9 98		(3 65)
CRH PLC	03-13-2002	03-26-2009	14 00	0 00	116 07		116 07
	12-04-2002	03-26-2009	28 00	0 00	232 14		232 14
CVS CAREMARK CORP	12-16-2005	12-19-2008	(20 00)	(636 85)	(538 90)		97 95
	12-16-2005	12-19-2008	20 00	636 85	538 90		(97 95)
	12-16-2005	12-19-2008	20 00	538 90	538 90		0 00
	12-16-2005	12-19-2008	22 00	592 78	592 78		0 00
DARDEN RESTAURANTS INC	06-17-2005	12-19-2008	(41 00)	(1,354 23)	(1,169 93)		184 30
	06-17-2005	12-19-2008	41 00	1,169 93	1,169 93		0 00
	06-17-2005	12-19-2008	41 00	1,354 23	1,169 93		(184 30)
	12-19-2005	12-19-2008	(1 00)	(38 24)	(28 53)		9 71
	12-19-2005	12-19-2008	1 00	28 53	28 53		0 00
	12-19-2005	12-19-2008	1 00	38 24	28 53		(9 71)
	12-15-2006	12-19-2008	(11 00)	(445 06)	(313 88)		131 18
	12-15-2006	12-19-2008	3 00	85 60	85 60		0 00
	12-15-2006	12-19-2008	8 00	323 68	228 28		(95 40)
	12-15-2006	12-19-2008	11 00	445 06	313 88		(131 18)
DEAN FOODS CO	04-03-2006	01-02-2009	21 00	637 13	400 99		(236 14)
	02-15-2008	01-02-2009	12 00	297 18	229 13	(68 05)	
DENTSPLY INTL INC NEW	09-16-2004	11-21-2008	(9 00)	(231 25)	(230 80)		0 45
	09-16-2004	11-21-2008	9 00	231 25	230 80		(0 45)
	09-16-2004	11-21-2008	9 00	230 80	230 80		0 00
	09-16-2004	11-21-2008	31 00	794 99	794 99		0 00
	04-28-2006	11-21-2008	(46 00)	(1,372 87)	(1,179 66)		193 21
	04-28-2006	11-21-2008	16 00	410 32	410 32		0 00
	04-28-2006	11-21-2008	30 00	895 35	769 34		(126 01)
	04-28-2006	11-21-2008	46 00	1,372 87	1,179 66		(193 21)
DEVELOPERS DIVERSIFIED RLTY CO	04-21-2009	04-29-2009	0 71	1 99	2 77	0 78	
DIAMOND OFFSHORE DRILLING INC	08-11-2004	11-21-2008	1 00	23 31	65 07		41 76
	08-11-2004	02-26-2009	49 00	1,142 19	3,076 93		1,934 74
	10-01-2008	02-26-2009	(19 00)	(1,918 34)	(1,193 10)	725 24	
	10-01-2008	02-26-2009	8 00	502 36	502 36		0 00
	10-01-2008	02-26-2009	11 00	1,110 62	690 74	(419 88)	
	10-01-2008	02-26-2009	19 00	1,918 34	1,193 10	(725 24)	
DISCOVERY COMMUNICATIONS INC	12-02-2000	11-21-2008	57 00	1,019 20	731 59		(287 61)
	02-09-2001	11-21-2008	7 50	129 96	96 26		(33 70)
	03-24-2001	11-21-2008	7 50	128 29	96 26		(32 03)
DOUBLE-TAKE SOFTWARE INC	03-26-2008	11-21-2008	20 00	257 70	127 49	(130 21)	
DR PEPPER SNAPPLE INC	07-11-2008	11-21-2008	147 00	3,183 29	2,286 56	(896 73)	
DUN & BRADSTREET CORP DEL NEW	09-15-1997	01-22-2009	19 00	659 59	1,402 28		742 69
	12-15-2000	01-22-2009	35 00	1,226 60	2,583 16		1,356 56
EASTMAN CHEM CO	06-05-2008	12-19-2008	15 00	1,155 38	442 86	(712 52)	
EATON CORP	12-21-2007	12-19-2008	(21 00)	(2,087 93)	(956 64)	1,131 29	
	12-21-2007	12-19-2008	21 00	2,087 93	956 64	(1,131 29)	

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term	Long-Term
						Capital Gain/(Loss)	Capital Gain/(Loss)
	12-21-2007	12-19-2008	21 00	956 64	956 64		0 00
EATON VANCE TAX-MANAGED EMERGING	06-03-1996	01-26-2009	9,500 71	144,941 28	216,623 54		71,682 26
	03-12-1998	01-26-2009	1,859 05	24,788 37	42,387 72		17,599 35
	12-28-2005	01-26-2009	865 76	24,951 09	19,739 90		(5,211 19)
	12-26-2006	01-26-2009	754 25	28,917 94	17,197 48		(11,720 46)
	12-27-2007	01-26-2009	1,235 71	65,665 73	28,175 18		(37,490 55)
	12-30-2008	01-26-2009	1,203 28	30,467 09	27,435 76	(3,031 33)	
ELECTRONIC ARTS INC	07-19-2002	12-19-2008	(34 00)	(962 54)	(590 74)		371 80
	07-19-2002	12-19-2008	34 00	962 54	590 74		(371 80)
	07-19-2002	12-19-2008	34 00	590 74	590 74		0 00
	12-20-2002	12-19-2008	(2 00)	(52 58)	(34 75)		17 83
	12-20-2002	12-19-2008	2 00	34 75	34 75		0 00
	12-20-2002	12-19-2008	2 00	52 58	34 75		(17 83)
	12-15-2006	12-19-2008	(9 00)	(484 83)	(156 37)		328 46
	12-15-2006	12-19-2008	9 00	156 37	156 37		0 00
	12-15-2006	12-19-2008	9 00	484 83	156 37		(328 46)
	09-27-2007	12-19-2008	(16 00)	(900 24)	(278 00)		622 24
	09-27-2007	12-19-2008	2 00	112 53	34 75		(77 78)
	09-27-2007	12-19-2008	14 00	243 25	243 25		0 00
	09-27-2007	12-19-2008	16 00	900 24	278 00		(622 24)
EMC CORP		11-13-2008	47 00	691 61	489 49		(202 12)
	06-18-2004	12-19-2008	(134 00)	(1,523 58)	(1,463 94)		59 64
	06-18-2004	12-19-2008	134 00	1,523 58	1,463 94		(59 64)
	06-18-2004	12-19-2008	134 00	1,463 94	1,463 94		0 00
	02-14-2007	12-19-2008	(13 00)	(191 29)	(142 02)		49 27
	02-14-2007	12-19-2008	13 00	191 29	142 02		(49 27)
	02-14-2007	12-19-2008	13 00	142 02	142 02		0 00
EMERSON ELEC CO	12-16-2005	12-19-2008	(33 00)	(1,246 58)	(1,122 15)		124 43
	12-16-2005	12-19-2008	33 00	1,246 58	1,122 15		(124 43)
	12-16-2005	12-19-2008	33 00	1,122 15	1,122 15		0 00
ENSCO INTL INC	02-14-2007	12-19-2008	(23 00)	(1,157 94)	(634 67)		523 27
	02-14-2007	12-19-2008	2 00	100 69	55 19		(45 50)
	02-14-2007	12-19-2008	21 00	579 48	579 48		0 00
	02-14-2007	12-19-2008	23 00	1,157 94	634 67		(523 27)
ENTROPIC COMMUNICATIONS INC	07-11-2008	01-22-2009	471 00	2,008 82	233 13	(1,775 69)	
EPICOR SOFTWARE CORP	01-31-2007	01-22-2009	30 00	415 95	105 44		(310 51)
EQUITABLE RES INC	03-02-2000	01-22-2009	99 00	1,667 13	3,354 59		1,687 46
ERICSSON(LM)TEL	08-27-2002	12-22-2008	0 20	0 69	1 89		1 20
EXELON CORP	06-21-2001	01-02-2009	10 00	373 52	571 54		198 02
EXXON MOBIL CORP	12-15-2006	03-24-2009	34 00	2,628 88	2,357 37		(271 51)
FACET BIOTECH CORP	12-19-2008	12-30-2008	0 20	3 07	2 04	(1 03)	
	12-19-2008	01-22-2009	17 00	261 29	102 75	(158 54)	
FIDELITY NATL FINL INC	04-25-2007	01-22-2009	51 00	1,326 26	770 34		(555 92)
FIDELITY NATL INFORMATION SVCS	11-09-2006	12-19-2008	24 00	572 13	406 43		(165 70)
FINMECCANICA SPA	12-16-2003	11-06-2008	209 00	1 00	32 29		31 29
FIRST BANCORP P R	02-09-2006	11-21-2008	1 00	12 54	9 31		(3 23)
FIRST HORIZON NATL CORP	01-06-2006	12-30-2008	0 75	28 62	7 36		(21 26)
	01-06-2006	03-27-2009	0 09	3 48	1 01		(2 47)
FIRSTFED FINL CORP	01-04-2008	11-21-2008	55 00	1,892 28	218 06	(1,674 22)	
FLIR SYS INC	06-08-2004	01-22-2009	96 00	1,286 88	2,701 90		1,415 02
FORTUNE BRANDS INC	06-18-2004	12-19-2008	(31 00)	(2,130 86)	(1,246 65)		884 21

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term Capital Gain/(Loss)	Long-Term Capital Gain/(Loss)
	06-18-2004	12-19-2008	4 00	274 95	160 86		(114 09)
	06-18-2004	12-19-2008	27 00	1,085 79	1,085 79		0 00
	06-18-2004	12-19-2008	31 00	2,130 86	1,246 65		(884 21)
FOSTER WHEELER AG	09-19-2007	02-26-2009	40 00	2,634 70	588 59		(2,046 11)
	01-04-2008	02-26-2009	30 00	2,392 13	441 45		(1,950 68)
	01-22-2009	02-26-2009	87 00	1,881 38	1,280 19	(601 19)	
FOUNDRY NETWORKS INC	06-30-2000	12-18-2008	37 00	4,070 00	619 67		(3,450 33)
	12-15-2000	12-18-2008	21 00	1,056 97	351 71		(705 26)
	06-30-2003	12-18-2008	70 00	1,011 85	1,172 36		160 51
	06-30-2000	12-22-2008	37 00	4,070 00	610 50		(3,459 50)
	12-15-2000	12-22-2008	21 00	1,056 97	346 50		(710 47)
	06-30-2003	12-22-2008	70 00	1,011 85	1,155 00		143 15
	10-10-2008	12-22-2008	(21 00)	(1,056 97)	(346 50)	710 47	
	10-13-2008	12-22-2008	(70 00)	(1,011 85)	(1,155 00)	(143 15)	
	10-13-2008	12-22-2008	(37 00)	(4,070 00)	(610 50)	3,459 50	
FRESENIUS KABI PHARMACEUTICALS	09-12-2008	11-21-2008	62 00	57 66	35 02	(22 64)	
FUELCELL ENERGY INC	07-10-2007	01-22-2009	1 00	8 07	3 79		(4 28)
GAS NATURAL SDG S A	08-27-2002	03-31-2009	89 00	0 00	129 11		129 11
GENENTECH INC	10-09-2001	03-26-2009	26 00	701 84	2,470 00		1,768 16
	02-21-2002	03-26-2009	50 00	1,216 00	4,750 00		3,534 00
	06-06-2002	03-26-2009	100 00	1,699 50	9,500 00		7,800 50
	01-31-2007	03-26-2009	5 00	436 93	475 00		38 07
	04-25-2007	03-26-2009	5 00	407 08	475 00		67 92
	10-01-2008	03-26-2009	70 00	6,054 65	6,650 00	595 35	
GENERAL DYNAMICS CORP	12-16-2005	12-19-2008	(46 00)	(2,632 58)	(2,568 85)		63 73
	12-16-2005	12-19-2008	46 00	2,568 85	2,568 85		0 00
	12-16-2005	12-19-2008	46 00	2,632 58	2,568 85		(63 73)
	12-29-2006	12-19-2008	(7 00)	(520 59)	(390 91)		129 68
	12-29-2006	12-19-2008	7 00	520 59	390 91		(129 68)
	12-29-2006	12-19-2008	7 00	390 91	390 91		0 00
GENERAL ELEC CO	12-15-2006	12-19-2008	109 00	4,074.42	1,796 84		(2,277 58)
GENERAL GROWTH PPTYS INC	12-21-2007	11-13-2008	31 00	1,279 22	11 31	(1,267 91)	
		11-13-2008	48 00	2,552 06	17 51		(2,534 55)
GENERAL MLS INC	12-15-2006	12-19-2008	12 00	692 04	707 81		15 77
GENOPTIX INC	07-11-2008	11-21-2008	1 00	29 88	29 86	(0 02)	
GENZYME CORP	12-15-2006	12-19-2008	40 00	2,536 40	2,727 38		190 98
GIBRALTAR INDS INC	07-11-2008	11-21-2008	69 00	916 67	671 01	(245 66)	
GILEAD SCIENCES INC	07-01-2004	12-19-2008	92 00	1,540 77	4,566 39		3,025 62
GIVAUDAN SA	12-16-2003	05-01-2009	6 00	0 00	48 39		48 39
	12-16-2003	05-01-2009	6 00	0 00	51 19		51 19
	06-07-2005	05-01-2009	3 00	0 00	24 19		24 19
	06-07-2005	05-01-2009	3 00	0 00	25 59		25 59
	07-31-2008	05-01-2009	(6 00)	0 00	(51 19)	(51 19)	
	07-31-2008	05-01-2009	(3 00)	0 00	(25 59)	(25 59)	
GOLDMAN SACHS GROUP INC	07-19-2002	12-19-2008	45 00	3,467 25	3,632 14		164 89
GOODRICH CORP		11-13-2008	14 00	446 58	468 64		22 06
	12-21-2007	12-19-2008	16 00	1,161 36	569 67	(591 69)	
GOODYEAR TIRE & RUBR CO	12-21-2007	12-19-2008	79 00	2,272 44	482 28	(1,790 16)	
GREY WOLF INC	06-30-2000	11-21-2008	46 00	232 76	260 58		27 82
	06-30-2000	12-23-2008	344 00	1,740 64	2,264 80		524 16

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term	Long-Term
						Capital Gain/(Loss)	Capital Gain/(Loss)
HALLIBURTON CO	12-15-2006	12-19-2008	(77 00)	(2,532 53)	(1,347 10)		1,185 43
	12-15-2006	12-19-2008	77 00	1,347 10	1,347 10		0 00
	12-15-2006	12-19-2008	77 00	2,532 53	1,347 10		(1,185 43)
	12-21-2007	12-19-2008	(50 00)	(1,865 25)	(874 74)	990 51	
	12-21-2007	12-19-2008	50 00	874 74	874 74		0 00
	12-21-2007	12-19-2008	50 00	1,865 25	874 74	(990 51)	
HALLMARK FINL SVCSINC	07-10-2007	11-21-2008	55 00	694 37	342 36		(352 01)
HAMMERSON PLC	06-03-2003	03-31-2009	282 00	615 51	342 75		(272 76)
HANSEN MED INC	07-11-2008	11-21-2008	1 00	16 96	7 79	(9 17)	
HASBRO INC		11-13-2008	16 00	325 06	438 15		113 09
HEALTH CARE REIT INC	01-22-2009	02-26-2009	16 00	504 71	504 71		0 00
HEINZ H J CO	12-16-2005	12-19-2008	60 00	2,090 40	2,234 08		143 68
	12-15-2006	12-19-2008	(4 00)	(186 20)	(148 94)		37 26
	12-15-2006	12-19-2008	4 00	148 94	148 94		0 00
	12-15-2006	12-19-2008	4 00	186 20	148 94		(37 26)
HERCULES INC	12-16-2005	11-13-2008	4 00	46 96	80 95		33 99
	08-27-2008	11-13-2008	25 00	539 13	505 94	(33 19)	
HESS CORP	03-02-2000	12-19-2008	27 00	704 12	1,277 76		573 64
	12-15-2006	12-19-2008	(16 00)	(836 32)	(757 19)		79 13
	12-15-2006	12-19-2008	16 00	757 19	757 19		0 00
	12-15-2006	12-19-2008	16 00	836 32	757 19		(79 13)
HEWLETT PACKARD CO	06-21-2001	12-19-2008	15 00	478 07	530 77		52 70
	06-21-2001	12-19-2008	44 00	1,119 80	1,556 93		437 13
	06-21-2001	12-19-2008	45 00	1,434 20	1,592 31		158 11
	06-21-2002	12-19-2008	60 00	990 60	2,123 09		1,132 49
HOME DEPOT INC	12-21-2007	12-19-2008	(64 00)	(1,707 20)	(1,549 11)	158 09	
	12-21-2007	12-19-2008	64 00	1,549 11	1,549 11		0 00
	12-21-2007	12-19-2008	64 00	1,707 20	1,549 11	(158 09)	
HONEYWELL INTL INC	12-21-2007	12-19-2008	(89 00)	(5,404 53)	(2,908 05)	2,496 48	
	12-21-2007	12-19-2008	8 00	485 80	261 40	(224 40)	
	12-21-2007	12-19-2008	81 00	2,646 65	2,646 65	0 00	0 00
	12-21-2007	12-19-2008	89 00	5,404 53	2,908 05	(2,496 48)	
HOSPIRA INC	12-17-2004	12-19-2008	(27 00)	(889 65)	(702 93)		186 72
	12-17-2004	12-19-2008	27 00	889 65	702 93		(186 72)
	12-17-2004	12-19-2008	27 00	702 93	702 93		0 00
HSBC HLDGS PLC	05-09-1996	04-16-2009	540 00	1,592 55	1,111 86		(480 69)
	05-09-1996	04-16-2009	624 00	1,842 13	1,284 83		(557 30)
	10-17-2008	04-16-2009	125 00	473 29	257 38	(215 91)	
	01-29-2009	04-16-2009	277 00	612 07	570 35	(41 72)	
HUSQVARNA AB	06-11-2001	04-10-2009	97 00	0 00	76 67		76 67
	06-07-2005	04-10-2009	100 00	0 00	79 05		79 05
HUSQVARNA AB-A SHS	06-11-2001	04-07-2009	27 00	0 00	15 93		15 93
	06-07-2005	04-07-2009	30 00	0 00	17 70		17 70
IDEARC INC	01-04-2008	11-21-2008	120 00	1,794 60	7 80	(1,786 80)	
	03-26-2008	11-21-2008	190 00	958 55	12 34	(946 21)	
IMCLONE SYS INC	07-12-2001	11-20-2008	43 00	1,945 02	3,010 00		1,064 98
	04-06-2004	11-20-2008	15 00	850 95	1,050 00		199 05
INCHCAPE PLC - NPR	11-03-2004	04-06-2009	2,475 00	1,057 51	309 77		(747 74)
INGERSOLL-RAND CO LTD	12-09-2007	12-19-2008	0 26	12 99	4 24		(8 75)
	12-21-2007	12-19-2008	36 74	1,686 19	599 40	(1,086 79)	
	06-06-2008	12-19-2008	14 00	608 93	228 41	(380 52)	

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term Capital Gain/(Loss)	Long-Term Capital Gain/(Loss)
INTEL CORP	12-21-2007	12-19-2008	(126 00)	(3,398 85)	(1,817 53)	1,581 32	
	12-21-2007	12-19-2008	3 00	80 92	43 27	(37 65)	
	12-21-2007	12-19-2008	123 00	1,774 26	1,774 26		0 00
	12-21-2007	12-19-2008	126 00	3,398 85	1,817 53	(1,581 32)	
INTERMUNE INC	07-11-2008	11-21-2008	28 00	385 14	292 73	(92 41)	
INTERNATIONAL BUSINESS MACHS	12-21-2007	12-19-2008	(3 00)	(333 20)	(250 51)	82 69	
	12-21-2007	12-19-2008	3 00	250 51	250 51		0 00
	12-21-2007	12-19-2008	3 00	333 20	250 51	(82 69)	
	07-18-2008	12-19-2008	(5 00)	(649 53)	(417 52)	232 01	
	07-18-2008	12-19-2008	5 00	649 53	417 52	(232 01)	
	07-18-2008	12-19-2008	5 00	417 52	417 52		0 00
INTERNATIONAL GAME TECHNOLOGY	12-20-2002	12-19-2008	(97 00)	(1,802 99)	(1,134 40)		668 59
	12-20-2002	12-19-2008	2 00	37 18	23 39		(13 79)
	12-20-2002	12-19-2008	95 00	1,111 01	1,111 01		0 00
	12-20-2002	12-19-2008	97 00	1,802 99	1,134 40		(668 59)
INVITROGEN CORP	05-01-1996	11-21-2008	50 00	1,525 57	1,110 74		(414 83)
IRON MTN INC PA	02-23-1999	01-22-2009	76 00	989 44	1,701 25		711 81
	10-01-2008	01-22-2009	60 00	1,343 09	1,343 09		0 00
	10-01-2008	01-22-2009	73 00	1,790 33	1,634 09	(156 24)	
ITT CORP	12-16-2005	12-19-2008	(28 00)	(1,426 60)	(1,236 33)		190 27
	12-16-2005	12-19-2008	3 00	152 85	132 46		(20 39)
	12-16-2005	12-19-2008	25 00	1,103 87	1,103 87		0 00
	12-16-2005	12-19-2008	28 00	1,426 60	1,236 33		(190 27)
J P MORGAN CHASE & CO	03-21-2005	01-02-2009	18 00	644 04	564 02		(80 02)
JACOBS ENGR GROUP INC DEL	10-30-2007	12-19-2008	(15 00)	(1,301 33)	(689 61)		611 72
	10-30-2007	12-19-2008	15 00	1,301 33	689 61		(611 72)
	10-30-2007	12-19-2008	15 00	689 61	689 61		0 00
JANUS CAP GROUP INC	12-16-2005	12-19-2008	23 00	434 47	173 98		(260 49)
JDS UNIPHASE CORP	12-16-2005	12-19-2008	25 00	535 30	99 36		(435 94)
JOHN BEAN TECHNOLOGIES CORP	09-16-2004	01-22-2009	12 96	45 24	118 12		72 88
	08-11-2006	01-22-2009	3 04	20 25	27 71		7 46
JOHNSON CTLS INC	12-21-2007	12-19-2008	(96 00)	(3,467 04)	(1,725 59)	1,741 45	
	12-21-2007	12-19-2008	2 00	72 23	35 95	(36 28)	
	12-21-2007	12-19-2008	94 00	1,689 64	1,689 64		0 00
	12-21-2007	12-19-2008	96 00	3,467 04	1,725 59	(1,741 45)	
JONES APPAREL GROUP INC	12-14-2001	03-04-2009	31 00	1,287 15	94 69		(1,192 46)
	01-06-2006	03-04-2009	6 00	186 42	18 33		(168 09)
JUNIPER NETWORKS INC	11-19-2008	12-19-2008	41 00	576.26	690 63	114 37	
KIMBERLY CLARK CORP	12-16-2005	12-19-2008	(5 00)	(295 75)	(255 47)		40 28
	12-16-2005	12-19-2008	5 00	255 47	255 47		0 00
	12-16-2005	12-19-2008	5 00	295 75	255 47		(40 28)
	12-21-2007	12-19-2008	(23 00)	(1,594 02)	(1,175 18)	418 84	
	12-21-2007	12-19-2008	23 00	1,175 18	1,175 18		0 00
	12-21-2007	12-19-2008	23 00	1,594 02	1,175 18	(418 84)	
KLA-TENCOR CORP	12-16-2005	12-19-2008	6 00	304 20	128 85		(175 35)
	12-15-2006	12-19-2008	19 00	957 22	408 01		(549 21)
KLEPIERRE	11-12-2008	12-05-2008	77 00	1 00	10 64	9 64	
KOHL'S CORP	12-16-2005	12-19-2008	(31 00)	(1,417 01)	(1,105 60)		311 41
	12-16-2005	12-19-2008	31 00	1,105 60	1,105 60		0 00
	12-16-2005	12-19-2008	31 00	1,417 01	1,105 60		(311 41)
KRAFT FOODS INC	01-06-2006	12-19-2008	1 00	42 31	26 65		(15 66)
	12-15-2006	12-19-2008	24 00	738 22	639 71		(98 51)

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term Capital Gain/(Loss)	Long-Term Capital Gain/(Loss)
KROGER CO		11-13-2008	14 00	340 34	391 08		50 74
	12-15-2006	12-19-2008	91 00	2,212 21	2,311 83		99 62
L-3 COMMUNICATIONS HLDGS INC	12-16-2005	12-19-2008	14 00	1,010 80	1,015 34		4 54
LACLEDE GROUP INC	03-02-2000	11-21-2008	14 00	332 96	738 42		405 46
LAFARGE SA	03-14-2001	04-27-2009	6 00	0 00	51 02		51 02
	12-16-2003	04-27-2009	35 00	0 00	297 64		297 64
LAND SECURITIES GROUP PLC	05-09-1996	04-10-2009	0 63	0 00	1 14		1 14
	05-09-1996	04-10-2009	13 75	0 00	25 09		25 09
	05-09-1996	04-10-2009	65 63	0 00	119 77		119 77
LANDAUER INC	05-06-2005	01-22-2009	1 00	45 76	65 19		19 43
LEE ENTERPRISES INC	02-23-1999	01-22-2009	19 00	686 69	5 79		(680 90)
	03-02-2000	01-22-2009	43 00	1,549 48	13 11		(1,536 37)
LEGG MASON INC	04-21-2006	12-19-2008	12 00	1,506 72	256 73		(1,249 99)
	09-07-2006	12-19-2008	5 00	451 80	106 97		(344 83)
LIBERTY MEDIA HLDG CORP	03-26-2008	01-22-2009	1 00	16 82	2 94	(13 88)	
LIFE TECHNOLOGIES CORP	11-22-2008	12-30-2008	0 30	6 23	6 63	0 40	
	12-02-2008	12-30-2008	0 61	14 86	13 60	(1 26)	
	12-02-2008	03-04-2009	31 00	756 56	918 67	162 11	
LILLY ELI & CO	03-02-2000	12-19-2008	(79 00)	(9,710 87)	(3,021 33)		6,689 54
	03-02-2000	12-19-2008	79 00	9,710 87	3,021 33		(6,689 54)
	03-02-2000	12-19-2008	79 00	3,021 33	3,021 33		0 00
	12-21-2001	12-19-2008	(23 00)	(2,827 21)	(879 63)		1,947 58
	12-21-2001	12-19-2008	23 00	879 63	879 63		0 00
	12-21-2001	12-19-2008	23 00	2,827 21	879 63		(1,947 58)
	12-20-2002	12-19-2008	(5 00)	(316 50)	(191 22)		125 28
	12-20-2002	12-19-2008	5 00	191 22	191 22		0 00
	12-20-2002	12-19-2008	5 00	316 50	191 22		(125 28)
	03-18-2005	12-19-2008	(5 00)	(262 75)	(191 22)		71 53
	03-18-2005	12-19-2008	1 00	38 24	38 24		0 00
	03-18-2005	12-19-2008	4 00	210 20	152 98		(57 22)
	03-18-2005	12-19-2008	5 00	262 75	191 22		(71 53)
	09-16-2005	12-19-2008	5 00	276 15	191 23		(84 92)
LINEAR TECHNOLOGY CORP	04-19-2000	12-19-2008	(33 00)	(2,256 34)	(729 45)		1,526 89
	04-19-2000	12-19-2008	33 00	729 45	729 45		0 00
	04-19-2000	12-19-2008	33 00	2,256 34	729 45		(1,526 89)
	04-22-2000	12-19-2008	(6 00)	(405 57)	(132 63)		272 94
	04-22-2000	12-19-2008	1 00	22 11	22 11		0 00
	04-22-2000	12-19-2008	5 00	337 97	110 52		(227 45)
	04-22-2000	12-19-2008	6 00	405 57	132 63		(272 94)
LIZ CLAIBORNE INC	12-21-2007	12-02-2008	30 00	644 25	70 04	(574 21)	
LLOYDS TSB GROUP	03-09-1999	03-10-2009	0 65	14 58	0 44		(14 14)
LOEWS CORP	03-02-2000	12-19-2008	11 00	254 18	307 61		53 43
	01-06-2006	12-19-2008	(6 00)	(197 62)	(167 79)		29 83
	01-06-2006	12-19-2008	6 00	197 62	167 79		(29 83)
	01-06-2006	12-19-2008	6 00	167 79	167 79		0 00
	12-15-2006	12-19-2008	(19 00)	(790 21)	(531 33)		258 88
	12-15-2006	12-19-2008	19 00	531 33	531 33		0 00
	12-15-2006	12-19-2008	19 00	790 21	531 33		(258 88)
	04-03-2008	12-19-2008	(16 00)	(676 24)	(447 44)	228 80	
	04-03-2008	12-19-2008	16 00	447 44	447 44		0 00
	04-03-2008	12-19-2008	16 00	676 24	447 44	(228 80)	
LOOMIS AB	06-09-2000	01-14-2009	0 80	11 20	4 72		(6 48)
	01-31-2008	01-14-2009	(0 80)	(11 20)	(4 72)	6 48	
	12-09-2008	01-14-2009	0 80	5 38	4 72	(0 66)	
LORILLARD INC	06-20-2008	12-19-2008	(21 00)	(1,489 43)	(1,206 54)	282 89	

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term Capital Gain/(Loss)	Long-Term Capital Gain/(Loss)
	06-20-2008	12-19-2008	4 00	283 70	229 82	(53 88)	
	06-20-2008	12-19-2008	17 00	976 72	976 72		0 00
	06-20-2008	12-19-2008	21 00	1,489 43	1,206 54	(282 89)	
LOWES COS INC	06-21-2001	12-19-2008	(127 00)	(4,612 38)	(2,860 65)		1,751 73
	06-21-2001	12-19-2008	127 00	4,612 38	2,860 65		(1,751 73)
	06-21-2001	12-19-2008	127 00	2,860 65	2,860 65		0 00
MACERICH CO	04-25-2007	11-21-2008	10 00	957 14	107 34		(849 80)
MANITOWOC INC	11-21-2007	12-19-2008	21 00	805 25	183 42		(621 83)
MARTHA STEWART LIVING OMNIMED	06-28-2006	01-22-2009	60 00	961 20	131 09		(830 11)
MARVELL TECHNOLOGY GROUP LTD	01-04-2008	11-21-2008	1 00	12.27	5 08	(7 19)	
MCAFEE INC	06-24-2005	01-22-2009	65 00	1,664 00	1,926 91		262 91
	09-13-2005	01-22-2009	30 00	889 34	889 34		0 00
	10-01-2008	01-22-2009	9 00	299 57	266 80	(32 77)	
	10-01-2008	01-22-2009	20 00	592 90	592 90		0 00
MCDONALDS CORP	12-20-2002	12-19-2008	15 00	237 00	904 56		667 56
MEDCO HLTH SOLUTIONS INC	12-21-2007	12-19-2008	17 00	850 04	730 73	(119 31)	
MENTOR CORP MINN	06-30-2003	01-22-2009	50 00	971 76	1,550 00		578 24
MERCK & CO INC	12-21-2007	12-19-2008	(244 00)	(14,436 26)	(6,964 94)	7,471 32	
	12-21-2007	12-19-2008	25 00	1,479 12	713 62	(765 50)	
	12-21-2007	12-19-2008	219 00	6,251 32	6,251 32		0 00
	12-21-2007	12-19-2008	244 00	14,436 26	6,964 94	(7,471 32)	
MERCURY COMPUTER SYS	03-02-2000	01-22-2009	3 00	137 43	16 27		(121 16)
	09-26-2000	01-22-2009	21 00	814 52	113 92		(700 60)
MEREDITH CORP	06-21-2002	12-19-2008	5 00	199 90	83 91		(115 99)
METABOLIX INC	07-11-2008	01-22-2009	12 00	135 06	108 05	(27 01)	
MGIC INVT CORP WIS		11-06-2008	18 00	1,168 20	71 54		(1,096 66)
MIDDLEBY CORP	07-10-2007	01-22-2009	0 89	177 51	22 09		(155 42)
MONSANTO CO	08-13-2002	12-19-2008	14 00	110 01	1,002 60		892 59
MOODYS CORP	12-15-2000	12-19-2008	(25 00)	(779 82)	(575 12)		204 70
	12-15-2000	12-19-2008	25 00	779 82	575 12		(204 70)
	12-15-2000	12-19-2008	25 00	575 12	575 12		0 00
	12-15-2006	12-19-2008	(15 00)	(1,047 60)	(345 07)		702 53
	12-15-2006	12-19-2008	1 00	69 84	23 00		(46 84)
	12-15-2006	12-19-2008	14 00	322 07	322 07		0 00
	12-15-2006	12-19-2008	15 00	1,047 60	345 07		(702 53)
NABORS INDS INC	12-21-2007	12-19-2008	24 00	677 64	269 15	(408 49)	
NASDAQ OMX GROUP	04-10-2006	11-21-2008	25 00	420 62	420 62		0 00
	08-11-2006	11-21-2008	6 00	100 95	100 95		0 00
	08-11-2006	11-21-2008	29 00	774 59	487 92		(286 67)
NATIONAL PRESTO INDS INC	09-26-2000	11-21-2008	8 00	239 98	486 67		246 69
NAUTILUS INC	07-19-2002	11-21-2008	7 00	172 97	16 47		(156 50)
NBT BANCORP INC	06-30-2000	11-21-2008	1 00	14 40	23 80		9 40
NEUROCRINE BIOSCIENCES INC	06-30-2000	01-22-2009	43 00	2,189 28	133 50		(2,055 78)
NEWS CORP	12-15-2006	12-19-2008	(238 00)	(5,047 98)	(2,059 88)		2,988 10
	12-15-2006	12-19-2008	238 00	2,059 88	2,059 88		0 00
	12-15-2006	12-19-2008	238 00	5,047 98	2,059 88		(2,988 10)
	12-21-2007	12-19-2008	(128 00)	(2,698 88)	(1,107 83)	1,591 05	

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term Capital Gain/(Loss)	Long-Term Capital Gain/(Loss)
	12-21-2007	12-19-2008	11 00	231 93	95 20	(136 73)	
	12-21-2007	12-19-2008	117 00	1,012 63	1,012 63		0 00
	12-21-2007	12-19-2008	128 00	2,698 88	1,107 83	(1,591 05)	
NORDEA BK AB	06-11-2001	04-08-2009	4,400 00	481 41	527 31		45 90
	04-08-2002	04-08-2009	3,476 00	392 62	416 58		23 96
NORFOLK SOUTHERN CORP	03-02-2000	12-19-2008	58 00	1,330 80	2,583 59		1,252 79
NORTHSTAR RLTY FIN CORP	01-04-2008	03-20-2009	0 06	0 11	0 11		0 00
NORTHWEST BANCORP INC PA	11-17-2000	11-21-2008	30 00	340 72	624 74		284 02
OCCIDENTAL PETE CORP DEL	03-02-2000	12-19-2008	7 00	116 23	395 74		279 51
	03-02-2006	12-19-2008	8 00	377 16	452 28		75 12
	12-21-2007	12-19-2008	(16 00)	(1,213 52)	(904 55)	308 97	
	12-21-2007	12-19-2008	16 00	1,213 52	904 55	(308 97)	
OMNICOM GROUP INC	12-15-2000	12-19-2008	(8 00)	(559 37)	(214 12)		345 25
	12-15-2000	12-19-2008	8 00	559 37	214 12		(345 25)
	12-15-2000	12-19-2008	8 00	214 12	214 12		0 00
	12-21-2001	12-19-2008	(10 00)	(699 20)	(267 65)		431 55
	12-21-2001	12-19-2008	10 00	267 65	267 65		0 00
	12-21-2001	12-19-2008	10 00	699 20	267 65		(431 55)
	12-20-2002	12-19-2008	(12 00)	(383 10)	(321 17)		61 93
	12-20-2002	12-19-2008	12 00	321 17	321 17		0 00
	12-20-2002	12-19-2008	12 00	383 10	321 17		(61 93)
OWENS ILL INC	03-02-2000	01-22-2009	114 00	1,553 77	2,343 25		789 48
PACCAR INC	06-17-2005	12-19-2008	(44 00)	(1,429 64)	(1,246 29)		183 35
	06-17-2005	12-19-2008	44 00	1,429 64	1,246 29		(183 35)
	06-17-2005	12-19-2008	44 00	1,246 29	1,246 29		0 00
PAYCHEX INC	12-21-2007	12-19-2008	(38 00)	(1,417 59)	(996 92)	420 67	
	12-21-2007	12-19-2008	38 00	996 92	996 92		0 00
	12-21-2007	12-19-2008	38 00	1,417 59	996 92	(420 67)	
PENNANTPARK INVT CORP	07-10-2007	01-22-2009	1 00	14 34	3 42		(10 92)
PEOPLES UTD FINL INC	10-01-2008	11-21-2008	51 00	890 70	890 70		0 00
PETROHAWK ENERGY CORP	09-19-2007	01-22-2009	14 00	234 57	255 00		20 43
PFIZER INC	12-21-2007	12-19-2008	25 00	581 38	432 12	(149 26)	
	04-03-2008	12-19-2008	36 00	768 78	622 25	(146 53)	
PHARMANET DEV GROUP INC	02-26-2009	03-25-2009	100 00	495 50	500 00	4 50	
PHILADELPHIA CONS HLDG CORP	11-21-2008	12-01-2008	29 00	1,763 64	1,783 50	19 86	
PHILIP MORRIS INTL INC	04-03-2008	12-19-2008	(251 00)	(12,817 31)	(10,500 52)	2,316 79	
	04-03-2008	12-19-2008	43 00	2,195 79	1,798 89	(396 90)	
	04-03-2008	12-19-2008	208 00	8,701 63	8,701 63		0 00
	04-03-2008	12-19-2008	251 00	12,817 31	10,500 52	(2,316 79)	
PHOENIX COS INC	03-07-2003	01-22-2009	100 00	712 00	158 49	(553 51)	(553 51)
PIMCO DEVELOPING LOCAL MKTS FUND	11-05-2007	02-13-2009	(16 62)	(195 29)	(140 41)		54 88
	11-05-2007	02-13-2009	16 62	140 41	140 41		0 00
	11-05-2007	02-13-2009	16 62	195 29	140 41		(54 88)
PIMCO TOTAL RETURN FUND	05-05-2003	12-12-2008	250 70	2,489 46	2,489 46		0 00
	06-06-2003	12-12-2008	56 19	557 99	557 99		0 00
	03-04-2003	12-15-2008	251 69	2,499 32	2,499 32		0 00
	03-04-2003	12-15-2008	380 59	3,779 26	3,779 26		0 00
	03-10-2003	12-15-2008	240 62	2,389 32	2,389 32		0 00
	04-02-2003	12-15-2008	370 48	3,678 82	3,678 82		0 00
	04-02-2003	12-15-2008	1,322 77	14,325 58	13,135 08		(1,190 50)
	04-02-2003	12-15-2008	1,322 77	13,135 08	13,135 08		0 00

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term	Long-Term
						Capital Gain/(Loss)	Capital Gain/(Loss)
	04-02-2003	12-15-2008	1,485 31	14,749 08	14,749 08		0 00
	04-23-2003	12-15-2008	306 89	3,047 45	3,047 45		0 00
	04-23-2003	12-15-2008	306 89	3,581 00	3,047 45		(533 55)
	04-30-2003	12-15-2008	1,389 96	13,802 29	13,802 29		0 00
	04-30-2003	12-15-2008	1,389 96	15,220 05	13,802 29		(1,417 76)
	05-06-2003	12-15-2008	1,221 00	13,284 42	12,124 49		(1,159 93)
	05-06-2003	12-15-2008	1,221 00	12,124 49	12,124 49		0 00
	06-06-2003	12-15-2008	968 06	9,612 86	9,612 86		0 00
	06-06-2003	12-15-2008	968 06	10,677 72	9,612 86		(1,064 86)
	07-01-2003	12-15-2008	988 99	10,878 91	9,820 69		(1,058 22)
	07-01-2003	12-15-2008	988 99	9,820 69	9,820 69		0 00
	10-01-2003	12-15-2008	1,100 37	10,926 63	10,926 63		0 00
	10-01-2003	12-15-2008	1,100 37	11,982 99	10,926 63		(1,056 36)
	11-03-2003	12-15-2008	1,022 35	11,031 19	10,151 98		(879 21)
	11-03-2003	12-15-2008	1,022 35	10,151 98	10,151 98		0 00
	12-01-2003	12-15-2008	914 70	9,869 58	9,082 94		(786 64)
	12-01-2003	12-15-2008	914 70	9,082 94	9,082 94		0 00
	03-01-2004	12-15-2008	547 36	5,435 28	5,435 28		0 00
	03-01-2004	12-15-2008	547 36	5,949 80	5,435 28		(514 52)
	04-01-2004	12-15-2008	739 17	8,086 54	7,339 98		(746 56)
	04-01-2004	12-15-2008	739 17	7,339 98	7,339 98		0 00
	09-01-2004	12-15-2008	797 32	7,917 38	7,917 38		0 00
	09-01-2004	12-15-2008	797 32	8,706 72	7,917 38		(789 34)
	10-01-2004	12-15-2008	669 77	7,313 90	6,650 83		(663 07)
	10-01-2004	12-15-2008	669 77	6,650 83	6,650 83		0 00
	11-01-2004	12-15-2008	724 42	7,193 52	7,193 52		0 00
	11-01-2004	12-15-2008	724 42	7,975 89	7,193 52		(782 37)
	12-01-2004	12-15-2008	801 00	7,953 89	7,953 89		0 00
	12-01-2004	12-15-2008	801 00	8,770 91	7,953 89		(817 02)
	06-01-2005	12-15-2008	1,238 04	13,358 47	12,293 76		(1,064 71)
	06-01-2005	12-15-2008	1,238 04	12,293 76	12,293 76		0 00
	07-01-2005	12-15-2008	1,306 42	12,972 76	12,972 76		0 00
	07-01-2005	12-15-2008	1,306 42	14,122 41	12,972 76		(1,149 65)
	09-01-2005	12-15-2008	1,217 38	13,147 74	12,088 61		(1,059 13)
	09-01-2005	12-15-2008	1,217 38	12,088 61	12,088 61		0 00
	02-05-2008	12-15-2008	3,913 77	38,863 71	38,863 71	0 00	
	02-05-2008	12-15-2008	3,913 77	43,051 44	38,863 71	(4,187 73)	
	03-04-2008	12-15-2008	4,359 98	47,828 99	43,294 61	(4,534 38)	
	03-04-2008	12-15-2008	4,359 98	43,294 61	43,294 61		0 00
	04-03-2008	12-15-2008	3,770 20	37,438 08	37,438 08	0 00	
	04-03-2008	12-15-2008	3,770 20	41,132 88	37,438 08	(3,694 80)	
	05-02-2008	12-15-2008	4,135 00	45,112 84	41,060 54	(4,052 30)	
	05-02-2008	12-15-2008	4,135 00	41,060 54	41,060 54		0 00
	06-02-2008	12-15-2008	4,098 37	40,696 84	40,696 84	0 00	
	06-02-2008	12-15-2008	4,098 37	44,139 91	40,696 84	(3,443 07)	
	02-17-2003	01-12-2009	401 62	4,160 73	4,160 73		0 00
	02-17-2003	01-12-2009	401 62	4,489 04	4,160 73		(328 31)
	02-17-2003	01-12-2009	2,327 07	24,108 39	24,108 39		0 00
	04-02-2003	01-12-2009	3,315 34	34,346 96	34,346 96		0 00
	04-02-2003	01-12-2009	18,661 37	200,982 95	193,331 79		(7,651 16)
	04-02-2003	01-12-2009	21,976 71	236,689 20	227,678 75		(9,010 45)
	04-05-2003	01-12-2009	3,781 17	39,172 88	39,172 88		0 00
	04-05-2003	01-12-2009	33,772 13	371,690 33	349,879 25		(21,811 08)
	04-05-2003	01-12-2009	37,553 29	413,305 20	389,052 13		(24,253 07)
	01-23-2003	03-16-2009	117 74	1,172 73	1,172 73		0 00
PITNEY BOWES INC	12-15-2006	12-19-2008	32 00	1,488 64	792 47		(696 17)
PLUM CREEK TIMBER CO INC	12-21-2007	12-19-2008	(24 00)	(1,130 76)	(839 87)	290 89	
	12-21-2007	12-19-2008	2 00	94 23	69 99	(24 24)	
	12-21-2007	12-19-2008	22 00	769 88	769 88		0 00
	12-21-2007	12-19-2008	24 00	1,130 76	839 87	(290 89)	
PNC FINL SVCS GROUP INC	12-15-2006	01-20-2009	0 52	22 45	22 45		0 00
PRECISION DRILLING TRUST	06-30-2000	01-22-2009	58 00	404 55	315 80		(88 75)
	06-30-2000	01-26-2009	0 31	2 13	1 78		(0 35)
PRESIDENTIAL LIFE CORP	06-30-2003	01-22-2009	8 00	113 32	73 15		(40 17)

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term	Long-Term
						Capital Gain/(Loss)	Capital Gain/(Loss)
PRIMEDIA INC	02-02-2005	11-21-2008	79 00	1,847 75	75 43		(1,772 32)
PRINCIPAL FINL GROUP INC	12-15-2006	12-19-2008	(40 00)	(2,333 20)	(811 79)		1,521 41
	12-15-2006	12-19-2008	7 00	408 31	142 06		(266 25)
	12-15-2006	12-19-2008	33 00	669 73	669 73		0 00
	12-15-2006	12-19-2008	40 00	2,333 20	811 79		(1,521 41)
PROCTER & GAMBLE CO	12-21-2007	12-19-2008	(31 00)	(2,296 95)	(1,865 09)	431 86	
	12-21-2007	12-19-2008	31 00	2,296 95	1,865 09	(431 86)	
	12-21-2007	12-19-2008	31 00	1,865 09	1,865 09		0 00
PROLOGIS	12-21-2007	12-19-2008	32 00	1,940 64	295 19	(1,645 45)	(1,645 45)
PRUDENTIAL FINL INC	12-21-2007	12-19-2008	(63 00)	(5,897 12)	(1,840 52)	4,056 60	
	12-21-2007	12-19-2008	11 00	1,029 66	321 36	(708 30)	
	12-21-2007	12-19-2008	52 00	1,519 16	1,519 16		0 00
	12-21-2007	12-19-2008	63 00	5,897 12	1,840 52	(4,056 60)	
QUEST DIAGNOSTICS INC	12-17-2004	12-19-2008	21 00	988 68	1,053 03		64 35
	12-19-2005	12-19-2008	(4 00)	(206 88)	(200 58)		6 30
	12-19-2005	12-19-2008	4 00	206 88	200 58		(6 30)
	12-19-2005	12-19-2008	4 00	200 58	200 58		0 00
RANGE RES CORP	12-21-2007	12-19-2008	(16 00)	(807 76)	(549 19)	258 57	
	12-21-2007	12-19-2008	16 00	549 19	549 19		0 00
	12-21-2007	12-19-2008	16 00	807 76	549 19	(258 57)	
REDWOOD TR INC	12-12-2001	11-21-2008	24 00	581 42	247 31		(334 11)
REINET INVESTMENTS SCA	06-11-2001	03-03-2009	0 77	0 00	3 51		3 51
REPUBLIC SVCS INC	12-21-2001	12-19-2008	0 90	21 18	21 18		0 00
	12-15-2000	01-22-2009	102 00	1,349 04	2,633 11		1,284 07
RIVIERA HLDGS CORP	12-29-2005	01-22-2009	24 00	390 00	63 95		(326 05)
ROBERT HALF INTL INC	12-16-2005	12-19-2008	25 00	979 00	495 36		(483 64)
ROHM & HAAS CO		11-13-2008	5 00	223 55	367 51		143 96
	03-02-2000	12-19-2008	23 00	1,028 33	1,540 64		512 31
ROLLINS INC	03-02-2000	11-21-2008	13 00	77 12	206 75		129 63
ROLLS-ROYCE GROUP PLC	11-17-2008	01-15-2009	28,542 80	0 00	41 26	41 26	
ROYAL NUMICO N V	06-11-2001	01-15-2009	12 00	497 05	870 48		373 43
	04-08-2002	01-15-2009	78 00	2,130 46	5,658 12		3,527 66
SACYR VALLEHERMOSO S A	11-28-2000	11-07-2008	3 00	1 00	2 17		1 17
	06-07-2005	11-07-2008	36 00	1 00	26 03		25 03
SCANA CORP NEW	09-26-2006	01-22-2009	25 00	840 62	840 62		0 00
	04-25-2007	01-22-2009	12 00	403 50	403 50		0 00
	04-25-2007	01-22-2009	38 00	1,720 45	1,277 73		(442 72)
SCHERING PLOUGH CORP	12-17-2004	12-19-2008	(77 00)	(1,553 86)	(1,307 84)		246 02
	12-17-2004	12-19-2008	77 00	1,553 86	1,307 84		(246 02)
	12-17-2004	12-19-2008	77 00	1,307 84	1,307 84		0 00
	03-18-2005	12-19-2008	(56 00)	(998 48)	(951 15)		47 33
	03-18-2005	12-19-2008	56 00	951 15	951 15		0 00
	03-18-2005	12-19-2008	56 00	998 48	951 15		(47 33)
	09-21-2007	12-19-2008	(43 00)	(1,387 40)	(730 35)		657 05
	09-21-2007	12-19-2008	1 00	32 27	16 98		(15 29)
	09-21-2007	12-19-2008	42 00	713 37	713 37		0 00
	09-21-2007	12-19-2008	43 00	1,387 40	730 35		(657 05)
SCHWAB CHARLES CORP NEW	12-16-2005	12-19-2008	86 00	1,300 32	1,300 74		0 42
SHERWIN WILLIAMS CO	12-16-2005	12-19-2008	10 00	439 60	553 14		113 54
SIGNET JEWELERS LTD	03-13-2002	02-10-2009	0 35	11 13	5 94		(5 19)

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term Capital Gain/(Loss)	Long-Term Capital Gain/(Loss)
SIMMONS 1ST NATL CORP	06-29-2001	11-21-2008	1 00	16 70	23.97		7 27
SIMON PPTY GROUP INC NEW	12-15-2006	03-25-2009	0 70	22 52	22 52		0 00
SIX FLAGS INC	02-09-2006	11-21-2008	85 00	945 20	16 56		(928 64)
SKANDINAVISKA ENSKILDA BANKEN AB	06-11-2001	03-27-2009	1,001 00	0 00	391 01		391 01
SKYWEST INC	02-09-2006	01-22-2009	34 00	967 30	557 08		(410 22)
SMUCKER J M CO	04-10-2006	11-21-2008	25 00	989 00	1,100 86		111 86
SMURFIT-STONE CONTAINER CORP	01-04-2008	02-26-2009	190 00	1,902 85	1 61		(1,901 24)
SOUTH JERSEY INDS INC	06-30-2000	11-21-2008	1 00	16 22	37 35		21 13
SOUTHWEST AIRLS CO	12-30-1993	12-19-2008	(31 00)	(717 11)	(253 42)		463 69
	12-30-1993	12-19-2008	31 00	253 42	253 42		0 00
	12-30-1993	12-19-2008	31 00	717 11	253 42		(463 69)
	06-21-2001	12-19-2008	(18 00)	(416 38)	(147 15)		269 23
	06-21-2001	12-19-2008	18 00	416 38	147 15		(269 23)
	06-21-2001	12-19-2008	18 00	147 15	147 15		0 00
	06-20-2003	12-19-2008	(10 00)	(172 90)	(81 75)		91 15
	06-20-2003	12-19-2008	10 00	81 75	81 75		0 00
	06-20-2003	12-19-2008	10 00	172 90	81 75		(91 15)
	06-18-2004	12-19-2008	(28 00)	(445 76)	(228 90)		216 86
	06-18-2004	12-19-2008	28 00	445 76	228 90		(216 86)
	06-18-2004	12-19-2008	28 00	228 90	228 90		0 00
	12-15-2006	12-19-2008	(1 00)	(15 91)	(8 17)		7 74
	12-15-2006	12-19-2008	1 00	8 17	8 17		0 00
	12-15-2006	12-19-2008	1 00	15 91	8 17		(7 74)
SOUTHWESTERN ENERGY CO	06-05-2008	12-19-2008	(41 00)	(1,888 26)	(1,156 80)	731 46	
	06-05-2008	12-19-2008	41 00	1,888 26	1,156 80	(731 46)	
	06-05-2008	12-19-2008	41 00	1,156 80	1,156 80		0 00
SOVEREIGN BANCORP INC	07-01-2004	01-30-2009	76 00	1,610 30	191 63		(1,418 67)
	02-15-2008	01-30-2009	52 00	655 98	131 12	(524 86)	
SPRINT NEXTEL CORP	12-30-1993	12-19-2008	159 00	3,624 22	306 07		(3,318 15)
	04-22-2004	12-19-2008	132 00	2,289 93	254 09		(2,035 84)
	06-17-2005	12-19-2008	40 00	921 55	77 00		(844 55)
	12-16-2005	12-19-2008	30 00	668 17	57 75		(610 42)
STANDARD CHARTERED PLC NPR	05-21-2008	01-26-2009	59 01	1 00	304 95	303 95	
	10-17-2008	01-26-2009	47 99	1 00	247 99	246 99	
STARWOOD HOTELS & RESORTS	12-16-2005	12-19-2008	34 00	1,737 81	595 84		(1,141 97)
STERICYCLE INC	04-25-2007	11-21-2008	10 00	426 73	551 74		125 01
	03-26-2008	11-21-2008	35 00	1,798 83	1,931 11	132 28	
STIFEL FINL CORP	12-22-2006	12-12-2008	0 50	13 07	20 20		7 13
SUEZ SA	06-11-2001	12-22-2008	252 00	7,849 42	9,261 00		1,411 58
	12-13-2005	12-22-2008	32 00	941 73	1,176 00		234 27
SUNPOWER CORP	07-16-1999	11-21-2008	11 25	705 47	145 90		(559 57)
	11-19-1999	11-21-2008	3 93	347 48	50 95		(296 53)
	12-15-2000	11-21-2008	17 83	1,232 60	231 31		(1,001 29)
SYMANTEC CORP	03-28-2003	12-19-2008	30 00	302 25	403 05		100 80
	03-18-2005	12-19-2008	(49 00)	(1,012 34)	(658 31)		354 03
	03-18-2005	12-19-2008	49 00	1,012 34	658 31		(354 03)
	03-18-2005	12-19-2008	49 00	658 31	658 31		0 00
	07-01-2005	12-19-2008	(23 00)	(486 29)	(309 00)		177 29
	07-01-2005	12-19-2008	23 00	309 00	309 00		0 00
	07-01-2005	12-19-2008	23 00	486 29	309 00		(177 29)
SYSCO CORP	12-21-2007	12-19-2008	(79 00)	(2,531 56)	(1,900 32)	631 24	

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term Capital Gain/(Loss)	Long-Term Capital Gain/(Loss)
	12-21-2007	12-19-2008	79 00	2,531 56	1,900 32	(631 24)	
	12-21-2007	12-19-2008	79 00	1,900 32	1,900 32		0 00
TANGER FACTORY OUTLET CTRS INC	06-28-2002	11-21-2008	28 00	306 83	762 01		455 18
TENNANT CO	06-24-2005	01-22-2009	7 00	122 26	100 47		(21 79)
TEREX CORP NEW	04-03-2008	11-06-2008	17 00	1,163 40	245 73	(917 67)	
		11-06-2008	17 00	1,098 20	245 73		(852 47)
TESORO CORP	09-27-2007	12-19-2008	20 00	943 10	231 89		(711 21)
TEVA PHARMACEUTICAL INDS LTD	02-24-2006	01-13-2009	0 17	7 23	7 23		0 00
	12-19-2008	01-13-2009	0 04	1 51	1 48	(0 03)	
	01-30-2006	01-30-2009	0 17	7 57	7 09		(0 48)
	12-19-2008	01-30-2009	9 83	424 78	407 25	(17 53)	
	02-24-2006	02-26-2009	13 00	563 28	576 08		12 80
TEXAS INSTRS INC	12-16-2005	12-19-2008	(185 00)	(6,123 50)	(2,787 01)		3,336 49
	12-16-2005	12-19-2008	185 00	2,787 01	2,787 01		0 00
	12-16-2005	12-19-2008	185 00	6,123 50	2,787 01		(3,336 49)
	12-15-2006	12-19-2008	(5 00)	(148 45)	(75 32)		73 13
	12-15-2006	12-19-2008	2 00	30 13	30 13		0 00
	12-15-2006	12-19-2008	3 00	89 07	45 19		(43 88)
	12-15-2006	12-19-2008	5 00	148 45	75 32		(73 13)
TEXTRON INC	12-21-2007	12-19-2008	32 00	2,240 48	487 51	(1,752 97)	
TIFFANY & CO NEW	12-16-2005	12-19-2008	21 00	823 20	514 80		(308 40)
TIME WARNER CABLE INC	03-26-2008	03-26-2009	0 67	51 10	17 93	(33 17)	
TNT NV	06-11-2001	05-12-2009	0 75	15 80	13 84		(1 96)
TRANSOCEAN LTD	12-16-2005	12-19-2008	30 00	2,081 51	1,401 14		(680 37)
	12-21-2007	12-19-2008	75 00	10,795 13	3,502 85	(7,292 28)	
TREEHOUSE FOODS INC	04-06-2004	11-21-2008	2 00	50 23	57 43		7 20
	07-11-2008	11-21-2008	5 00	129 58	143 56	13 98	
TURBOCHEF TECHNOLOGIES INC	06-28-2006	01-05-2009	60 00	305 06	305 05		(0 01)
	07-10-2007	01-05-2009	20 00	101 69	101 69		0 00
TYCO INTL LTD	12-21-2001	03-17-2009	122 75	13,978 93	2,429 82		(11,549 11)
	06-21-2002	03-17-2009	10 00	215 91	197 95		(17 96)
	06-18-2004	03-17-2009	5 00	250 84	98 97		(151 87)
	12-17-2004	03-17-2009	6 00	368 94	118 77		(250 17)
	03-21-2005	03-17-2009	3 00	162 84	59 39		(103 45)
	12-16-2005	03-17-2009	7 00	323 41	138 56		(184 85)
	03-21-2006	03-17-2009	1 25	193 29	24 74		(168 55)
	09-07-2006	03-17-2009	5 00	237 09	98 98		(138 11)
UDR INC	04-25-2007	02-13-2009	0 16	1 61	1 61		0 00
UNION FENOSA SA	03-10-1995	04-24-2009	99 00	474 10	2,306 95		1,832 85
UNISYS CORP		11-13-2008	54 00	788 69	35 37		(753 32)
		11-13-2008	62 00	863 66	40 60		(823 06)
UNITED RENTALS INC	11-21-2008	01-22-2009	15 00	71 63	86 16	14 53	
UNITED STS STL CORP	12-21-2007	12-19-2008	(39 00)	(4,494 17)	(1,447 47)	3,046 70	
	12-21-2007	12-19-2008	1 00	115 24	37 11	(78 13)	
	12-21-2007	12-19-2008	38 00	1,410 36	1,410 36		0 00
	12-21-2007	12-19-2008	39 00	4,494 17	1,447 47	(3,046 70)	
UNITED TECHNOLOGIES CORP	12-15-2006	12-19-2008	(22 00)	(1,374 34)	(1,129 80)		244 54
	12-15-2006	12-19-2008	2 00	124 94	102 71		(22 23)
	12-15-2006	12-19-2008	20 00	1,027 09	1,027 09		0 00
	12-15-2006	12-19-2008	22 00	1,374 34	1,129 80		(244 54)

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term	Long-Term
						Capital Gain/(Loss)	Capital Gain/(Loss)
UNITED UTILITIES GROUP PLC	08-14-2008	01-26-2009	0 07	0 00	0 56	0 56	
UST INC	12-15-2000	01-06-2009	38 00	2,081 58	2,641 00		559 42
	11-19-2008	01-06-2009	11 00	755 10	764 50	9 40	
	12-19-2008	01-06-2009	12 00	825 18	834 00	8 82	
VALERO ENERGY CORP NEW	12-16-2005	12-19-2008	(1 00)	(52 30)	(22 70)		29 60
	12-16-2005	12-19-2008	1 00	22 70	22 70		0 00
	12-16-2005	12-19-2008	1 00	52 30	22 70		(29 60)
	12-19-2005	12-19-2008	(105 00)	(5,441 10)	(2,384 01)		3,057 09
	12-19-2005	12-19-2008	105 00	2,384 01	2,384 01		0 00
	12-19-2005	12-19-2008	105 00	5,441 10	2,384 01		(3,057 09)
	12-21-2007	12-19-2008	(75 00)	(5,305 13)	(1,702 86)	3,602 27	
	12-21-2007	12-19-2008	14 00	990 29	317 87	(672 42)	
	12-21-2007	12-19-2008	61 00	1,384 99	1,384 99		0 00
	12-21-2007	12-19-2008	75 00	5,305 13	1,702 86	(3,602 27)	
VECTOR GROUP LTD	02-05-2003	11-21-2008	12 00	129 62	161 21		31 59
VENTAS INC	10-01-2008	03-04-2009	(20 00)	(966 90)	(454 70)	512 20	
	10-01-2008	03-04-2009	20 00	454 70	454 70		0 00
	10-01-2008	03-04-2009	20 00	966 90	454 70	(512 20)	
	01-22-2009	03-04-2009	(68 00)	(1,912 50)	(1,545 96)	366 54	
	01-22-2009	03-04-2009	1 00	22 73	22 73		0 00
	01-22-2009	03-04-2009	67 00	1,884 37	1,523 23	(361 14)	
VERISIGN INC	01-22-2009	03-04-2009	68 00	1,912 50	1,545 96	(366 54)	
	12-15-2006	12-19-2008	(40 00)	(1,016 00)	(837 79)		178 21
	12-15-2006	12-19-2008	40 00	837 79	837 79		0 00
VERIZON COMMUNICATIONS INC	12-15-2006	12-19-2008	40 00	1,016 00	837 79		(178 21)
	10-24-2007	12-19-2008	3 00	132 72	99 52		(33 20)
	02-15-2008	12-19-2008	23 00	866 63	763 02	(103 61)	
VIACOM INC	12-06-2001	12-19-2008	(6 00)	(407 14)	(108 39)		298 75
	12-06-2001	12-19-2008	6 00	108 39	108 39		0 00
	12-06-2001	12-19-2008	6 00	407 14	108 39		(298 75)
	12-27-2001	12-19-2008	(104 00)	(7,187 81)	(1,878 75)		5,309 06
	12-27-2001	12-19-2008	(2 00)	(117 30)	(36 13)		81 17
	12-27-2001	12-19-2008	2 00	36 13	36 13		0 00
	12-27-2001	12-19-2008	2 00	117 30	36 13		(81 17)
	12-27-2001	12-19-2008	104 00	7,187 81	1,878 75		(5,309 06)
	12-27-2001	12-19-2008	104 00	1,878 75	1,878 75		0 00
	06-21-2002	12-19-2008	(10 00)	(530 56)	(180 65)		349 91
	06-21-2002	12-19-2008	10 00	180 65	180 65		0 00
	06-21-2002	12-19-2008	10 00	530 56	180 65		(349 91)
	07-19-2002	12-19-2008	7 00	296 31	126 45		(169 86)
	12-19-2003	12-19-2008	6 00	311 93	108 39		(203 54)
	12-17-2004	12-19-2008	7 00	299 95	126 45		(173 50)
VIRTUAL RADIOLOGIC CORP	07-11-2008	11-21-2008	38 00	569 43	264 66	(304 77)	
VISA INC	07-11-2008	11-21-2008	16 00	1,193 04	741 83	(451 21)	
VITAL IMAGES INC	02-09-2006	11-21-2008	1 00	29 58	11 14		(18 44)
VORNADO RLTY TR	12-15-2006	03-20-2009	0 72	25 44	25 44		0 00
VULCAN MATLS CO	12-16-2005	12-19-2008	(7 00)	(491 96)	(470 07)		21 89
	12-16-2005	12-19-2008	7 00	491 96	470 07		(21 89)
	12-16-2005	12-19-2008	7 00	470 07	470 07		0 00
WAL-MART STORES INC	12-21-2007	12-19-2008	56 00	2,700 60	3,120 58	419 98	
WAUSAU-MOSINEE PAPER CORP	09-26-2000	11-21-2008	40 00	480 01	383 79		(96 22)
WEATHERFORD INTL LTD	07-21-2005	02-26-2009	72 00	1,064 35	760 67		(303 68)
	12-16-2005	02-26-2009	98 00	1,811 04	1,035 36		(775 68)
	03-23-2007	02-26-2009	22 00	510 35	232 43		(277 92)
	04-03-2008	02-26-2009	18 00	677 21	190 17	(487 04)	

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term Capital Gain/(Loss)	Long-Term Capital Gain/(Loss)
WELLS FARGO & CO	03-21-2006	01-21-2009	0 56	158 64	11 31		(147 33)
WESTWOOD ONE INC	07-19-2002	01-22-2009	80 00	2,260 00	3 59		(2,256 41)
WEYCO GROUP INC	06-24-2005	11-21-2008	16 00	312 32	479 43		167 11
	06-24-2005	01-22-2009	31 00	605 12	851 71		246 59
WHOLE FOODS MKT INC	12-30-2005	12-19-2008	29 00	2,245 18	288 39		(1,956 79)
WILLIAM HILL PLC	05-27-2004	04-20-2009	315 00	1,010 57	406 57		(604 00)
WORLD FUEL SVCS CORP	04-25-2007	11-21-2008	21 00	948 26	639.96		(308 30)
WRIGHT EXPRESS CORP	02-09-2006	11-21-2008	35 00	859 95	300 11		(559 84)
WYETH	12-15-2000	12-19-2008	(38 00)	(3,649 29)	(1,411 88)		2,237 41
	12-15-2000	12-19-2008	38 00	3,649 29	1,411 88		(2,237 41)
	12-15-2000	12-19-2008	38 00	1,411 88	1,411 88		0 00
WYNN RESORTS LTD	02-09-2006	11-21-2008	1 00	42 71	32 00		(10 71)
	02-09-2006	11-21-2008	19 00	608 09	608 09		0 00
	07-11-2008	11-21-2008	36 00	2,813 58	1,152 17	(1,661 41)	
XEROX CORP	12-21-2007	12-19-2008	(207 00)	(3,406 19)	(1,609 41)	1,796 78	
	12-21-2007	12-19-2008	23 00	378 47	178 82	(199 65)	
	12-21-2007	12-19-2008	184 00	1,430 59	1,430 59		0 00
	12-21-2007	12-19-2008	207 00	3,406 19	1,609 41	(1,796 78)	
XSTRATA PLC NPR	05-23-2006	03-26-2009	264 00	1,473 25	447 71		(1,025 54)
	05-24-2007	03-26-2009	128 00	1,293 10	217 07		(1,076 03)
3M CO	12-16-2005	11-13-2008	(6 00)	(462 72)	(386 48)		76 24
	12-16-2005	11-13-2008	6 00	386 48	386 48		0 00
		11-13-2008	6 00	462 72	386 48		(76 24)
	12-16-2005	12-19-2008	(62 00)	(4,781 44)	(3,509 48)		1,271 96
	12-16-2005	12-19-2008	5 00	283 02	283 02		0 00
	12-16-2005	12-19-2008	62 00	4,781 44	3,509 48		(1,271 96)
	12-16-2005	12-19-2008	62 00	3,509 48	3,509 48	0 00	0 00
Totals						(55,418.56)	(112,282.34)
Total Net Gain/Loss						(168,700.90) ✓	
Net Capital Gain Distribution Received							139,104.10

Sequoia

BNY Mellon - Gain/Loss Schedule - 04/01/09-10/31/09

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
BBI EPS LTD EXCHANGEABLE PRF	08/21/98	04/17/09	(316.00)	101 56	(78 69)		22 87
AUSTRALIA & NEW ZEALAND BANK	03/22/95	04/17/09	(12 00)	267 71	(99.67)		168 04
AUSTRALIA & NEW ZEALAND BANK	03/22/95	04/17/09	(76.00)	1,695 48	(631 22)		1,064 26
WESTPAC BANKING CORP NPV	10/17/08	04/17/09	(379 00)	9,028 15	(5,454 23)	3,573.92	
TELSTRA CORP NPV	01/29/09	04/17/09	(1,261.00)	3,642 04	(3,183.04)	459.00	
ASX LTD NPV	09/17/09	09/22/09	(31 00)	997.79	(950 50)	47 29	
BHP BILLITON LIMITED	01/29/09	04/17/09	(258 00)	8,932 57	(5,280.63)	3,651 94	
BHP BILLITON LIMITED	06/29/98	04/17/09	(314 00)	10,871 43	(1,627 87)		9,243 56
MIRVAC GROUP STAPLED SHS	03/14/01	04/17/09	(667 00)	954 16	(1,304 26)		(350 10)
CSL ORD NPV	03/09/00	04/17/09	(140 00)	4,019 43	(1,140 51)		2,878 92
CSL ORD NPV	11/28/00	04/17/09	(21 00)	602 91	(177 13)		425.78
ORIGIN ENERGY LTD NPV	06/07/05	04/17/09	(263 00)	3,838 49	(1,455 10)		2,383 39
COMMONWEALTH BANK OF AUSTRALIA	06/20/00	04/17/09	(21 00)	1,020 07	(338 91)		681 16
COMMONWEALTH BANK OF AUSTRALIA	09/27/00	04/17/09	(124 00)	6,023 24	(1,894 94)		4,128 30
COMMONWEALTH BANK OF AUSTRALIA	05/15/01	04/17/09	(66 00)	3,205 92	(1,040 66)		2,165 26
RIO TINTO LIMITED NPV	06/23/95	04/17/09	(6 00)	322.47	(83 87)		238 60
RIO TINTO LIMITED NPV	07/01/09	07/09/09	(55 00)	2,956 01	(1,646 06)	1,309 95	
RIO TINTO LIMITED NPV	06/23/95	04/17/09	(18 00)	1,013 52	(251 62)		761 90
CSR ORD NPV	05/15/01	04/17/09	(763 00)	1,343.65	(1,312 00)		31 65
INSURANCE AUSTRALIA GROUP PLC	01/29/09	04/17/09	(1,576 00)	5,736 16	(4,072 89)	1,663 27	
FOSTERS GROUP ORD NPV	12/15/97	04/17/09	(197.00)	989 91	(471 35)		518 56
LEIGHTON HOLDINGS LTD ORD	08/21/98	04/17/09	(30 00)	1,027 53	(149 90)		877 63
WORLEYPARSONS LTD NPV	06/01/09	06/04/09	(45 00)	933 93	(821.92)	112 01	
WORLEYPARSONS LTD NPV	06/01/09	06/04/09	(211.00)	5,691 05	(3,853 88)	1,837 17	
BABCOCK & BROWN INFRASTRUCTURE	08/21/98	04/17/09	(148 00)	3 75	(64 60)		(60 85)
AXA ASIA PAC HLDS NPV	09/17/09	09/22/09	(489 00)	2,116.29	(1,800 92)	315 37	
NATL AUSTRALIA BK NPV	05/09/96	04/17/09	(202 00)	5,757 38	(3,087 42)		2,669 96
NATL AUSTRALIA BK NPV	02/06/08	04/17/09	(64 00)	1,824.12	(1,880 05)		(55 93)
NEWCREST MINING LTD ORD NPV	12/16/03	04/17/09	(30 00)	984 89	(273.09)		711 80
AMP LIMITED AU\$0.40	03/12/99	04/17/09	(6 00)	37 76	(59 74)		(21 98)
AMP LIMITED AU\$0 40	12/18/03	04/17/09	(334 00)	2,101 70	(944 28)		1,157 42
AMP LIMITED AU\$0 40	05/15/01	04/17/09	(104 00)	654 42	(954 44)		(300 02)
QBE INS GROUP A\$1	08/21/98	04/17/09	(56 00)	1,161 08	(215 53)		945 55
QBE INS GROUP A\$1	09/17/09	09/22/09	(151 00)	3,130 77	(3,154.37)	(23.60)	
SANTOS LIMITED NPV	12/04/02	04/17/09	(269 00)	3,665 46	(912 70)		2,752 76
STOCKLAND TRUST GROUP NPV	01/29/09	04/17/09	(1,695 00)	6,153 94	(4,108 77)	2,045.17	
WESFARMERS ORD NPV	01/29/09	04/17/09	(381 00)	9,124.10	(4,025 01)	5,099 09	
WESFARMERS ORD NPV	05/09/96	04/17/09	(39 00)	933 96	(816 60)		117 36
WESFARMERS ORD NPV	05/09/96	04/17/09	(8 00)	191 58	(173 49)		18 09
WESFARMERS ORD NPV	06/07/05	04/17/09	(44 00)	1,053 70	(1,597 92)		(544 22)
WOODSIDE PETROLEUM NPV	03/13/02	04/17/09	(21 00)	982 04	(159 86)		822.18
WOOLWORTHS LIMITED ORD A\$0 25	11/28/00	04/17/09	(367 00)	9,586 30	(2,025 88)		7,560 42
AGL ENERGY NPV	08/21/98	04/17/09	(78.00)	1,004 94	(327 46)		677 48
BRAMBLES LTD NPV	05/09/96	04/17/09	(66 00)	436 82	(314 48)		122 34
BRAMBLES LTD NPV	05/09/96	04/17/09	(34 00)	225 03	(162 01)		63 02
BRAMBLES LTD NPV	07/19/94	04/17/09	(56 00)	370 63	(255.03)		115 60
BABCOCK & BROWN POWER NPV	08/21/98	04/17/09	(132 00)	6 94	(89 83)		(82 89)
MACQUARIE GROUP LIMITED NPV	08/27/02	04/17/09	(19 00)	951 64	(262 55)		689 09
WESFARMERS LTD NPV(PARTIALLY	06/07/05	04/17/09	(42 00)	1,004 29	(623 74)		380 55
BHP BILLITON PLC USD0 50	01/29/09	04/17/09	(32 00)	934 10	(587 50)	346 60	
BHP BILLITON PLC USD0 50	01/29/09	04/17/09	(247 00)	6,905.77	(4,534 77)	2,371 00	
BHP BILLITON PLC USD0 50	06/11/01	04/17/09	(181 00)	5,060 51	(908 21)		4,152 30
BRITISH LAND ORD GBP0 25	06/07/05	04/17/09	(66 00)	494 20	(898 47)		(404 27)
BRITISH LAND ORD GBP0 25	02/25/03	04/17/09	(66 00)	494 19	(364 36)		129 83
BRITISH SKY BRDCSTG	06/07/05	04/17/09	(174 00)	1,600 02	(1,717 65)		(117 63)
BRITISH SKY BRDCSTG	12/04/02	04/17/09	(95 00)	873 57	(925.75)		(52 18)
AVIVA PLC GBP0 25	05/09/96	04/17/09	(216.00)	1,558 87	(2,561.92)		(1,003 05)
DIAGEO ORD 28 101/108P	05/09/96	04/17/09	(267 00)	4,127 93	(2,916.18)		1,211 75
SCHRODERS (NEW) ORD GBP1	09/17/09	09/22/09	(137 00)	2,456 61	(2,692 71)	(236 10)	
BAE SYSTEMS ORD GBP0 025	12/04/02	04/17/09	(112 00)	563 64	(319 00)		244 64
BAE SYSTEMS ORD GBP0 025	05/09/96	04/17/09	(208 00)	1,046 77	(900 08)		146 69
BRITISH AMERICAN TOBACCO ORD	10/29/08	04/17/09	(65 99)	2,068 62	(1,829 85)	238.77	
BRITISH AMERICAN TOBACCO ORD	10/28/08	04/17/09	(62 01)	1,943.98	(1,719 87)	224 11	
BRITISH AMERICAN TOBACCO ORD	11/30/00	04/17/09	(56 00)	1,755 52	(464 93)		1,290 59
BRITISH AMERICAN TOBACCO ORD	01/29/09	04/17/09	(187 00)	5,862.17	(5,096.00)	766 17	
ELECTROCOMPONENTS ORD 10P	08/27/02	04/17/09	(168 00)	404 77	(857 15)		(452 38)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
PREMIER FARNELL	05/27/04	04/17/09	(350.00)	792 27	(1,615 50)		(823 23)
STANDARD CHARTERED ORD USD0.50	05/21/08	04/17/09	(179 00)	4,470 65	(6,390 04)		(1,919 39)
STANDARD CHARTERED ORD USD0.50	10/17/08	04/17/09	(59 00)	1,473 56	(1,105 95)	367.61	
STANDARD CHARTERED ORD USD0 50	01/29/09	04/17/09	(261 00)	6,507 52	(3,171 37)	3,336 15	
STANDARD CHARTERED ORD USD0 50	10/17/08	04/17/09	(88 00)	2,194 11	(1,649 56)	544 55	
HAYS ORD 1P	06/11/01	04/17/09	(1,206 00)	2,013 52	(2,891 16)		(877 64)
IMPERIAL TOBACCO GROUP ORD 10P	10/17/08	04/17/09	(179 00)	5,118 00	(4,775 62)	342 38	
F & C ASSET MANAGEMENT PLC	08/20/03	07/03/09	(50 00)	62 49	(99 22)		(36 73)
SABMILLER PLC	02/25/03	04/17/09	(98 00)	2,517 96	(600 92)		1,917 04
LOGICA ORD GBP0 10	05/24/07	04/17/09	(616 00)	1,276.32	(1,977 28)		(700 96)
LOGICA ORD GBP0 10	10/13/06	04/17/09	(100 00)	207 19	(324.27)		(117 08)
COMPASS GROUP ORD GBP0.10	03/26/96	04/17/09	(157 00)	970.17	(1,128.32)		(158 15)
HSBC HLDGS ORD USD0.50 (UK)	10/17/08	04/17/09	(300 00)	3,345 80	(3,608 58)	(262 78)	
HSBC HLDGS ORD USD0 50 (UK)	05/09/96	04/17/09	(1,984 00)	22,126 86	(18,541 37)		3,585 49
MORRISON (W) SUPMKT ORD 10P	01/29/09	04/17/09	(1,167.00)	4,963 48	(4,508.41)	455 07	
INTERNATIONAL POWER ORD PLC	12/16/03	04/17/09	(735 00)	3,310 07	(1,556.66)		1,753 41
ASSOCIATED BRITISH FOODS ORD	01/29/09	04/17/09	(457 00)	6,124 32	(4,372 66)	1,751 66	
PRUDENTIAL PLC GBP0.05	05/09/96	04/17/09	(219 00)	2,169.93	(2,383 28)		(213 35)
RIO TINTO ORD GBP0.10	07/01/09	07/03/09	(22.00)	996 38	(651 58)	344 80	
RIO TINTO ORD GBP0 10	07/01/09	07/03/09	(121.00)	5,458 80	(3,583 70)	1,875 10	
RIO TINTO ORD GBP0 10	01/21/00	04/17/09	(26 00)	1,172 96	(453.62)		719 34
SCOTTISH & SOUTHN ENERGY ORD	06/11/01	04/17/09	(56 00)	975 78	(505 98)		469.80
BP PLC ORD USD 25	03/09/99	04/17/09	(1,528 00)	13,234 01	(11,855 14)		1,378 87
BP PLC ORD USD 25	05/09/96	04/17/09	(60.00)	519 66	(436 54)		83 12
BP PLC ORD USD 25	12/16/03	04/17/09	(660 00)	5,716 26	(5,020 49)		695 77
BP PLC ORD USD 25	05/09/96	04/17/09	(289 00)	2,503.03	(2,102 65)		400 38
LLOYDS BANKING GROUP PLC	04/14/09	04/14/09	(178.31)	253 42	(3,795 39)	(3,541 97)	
LLOYDS BANKING GROUP PLC	01/21/00	04/17/09	(67.45)	95 87	(918 80)		(822 93)
LLOYDS BANKING GROUP PLC	03/09/99	04/17/09	(85 88)	122.06	(1,421 00)		(1,298 94)
LLOYDS BANKING GROUP PLC	06/05/09	06/05/09	(189.00)	268 61	(985 96)	(717 35)	
LLOYDS BANKING GROUP PLC	03/27/96	04/17/09	(1,584 65)	2,252 13	(11,228 99)		(8,976 86)
LLOYDS BANKING GROUP PLC	04/08/02	04/17/09	(316 43)	449 71	(3,988 87)		(3,539 16)
LLOYDS BANKING GROUP PLC	01/21/00	04/17/09	(1 27)	1 81	(17 33)		(15 52)
BG GROUP PLC ORD GBP0 10	01/21/00	04/17/09	(498 00)	8,748 47	(1,939 53)		6,808 94
TESCO ORD 5P	05/09/96	04/17/09	(934 00)	5,599 94	(3,083.57)		2,516 37
TOMKINS ORD USD0 09	05/27/04	04/17/09	(339.00)	1,009.55	(1,660.17)		(650 62)
SMITH & NEPHEW ORD USD0 20	06/11/01	04/17/09	(110 00)	926 98	(642 29)		284 69
SMITH & NEPHEW ORD USD0 20	03/14/01	04/17/09	(5 00)	42.14	(28 99)		13 15
GLAXOSMITHKLINE ORD GBP0 25	11/30/00	04/17/09	(303.00)	5,982 28	(8,922.92)		(2,940 64)
GLAXOSMITHKLINE ORD GBP0 25	05/15/01	04/17/09	(115 00)	2,270 50	(3,189 17)		(918 67)
GLAXOSMITHKLINE ORD GBP0 25	06/20/00	04/17/09	(75 00)	1,480 76	(2,126 54)		(645 78)
GLAXOSMITHKLINE ORD GBP0 25	05/09/96	04/17/09	(304.00)	6,002 02	(7,040.73)		(1,038 71)
GLAXOSMITHKLINE ORD GBP0 25	05/09/96	04/17/09	(21 00)	414 61	(486 37)		(71 76)
GLAXOSMITHKLINE ORD GBP0 25	04/08/02	04/17/09	(68 00)	1,342 56	(1,598 86)		(256 30)
ASTRAZENECA ORD USD0 25	05/09/96	04/17/09	(269.00)	11,820 33	(11,170 84)		649.49
BT GROUP ORD GBP0 05	12/16/03	04/17/09	(179.00)	383 35	(559 18)		(175 83)
BT GROUP ORD GBP0 05	05/09/96	04/17/09	(283 00)	606 09	(996 23)		(390 14)
CARNIVAL PLC ORD USD1.66	05/09/96	04/17/09	(29 00)	990 42	(535 06)		455 36
BARCLAYS ORD GBP0 25	03/09/99	04/17/09	(789 00)	4,499 36	(6,417 88)		(1,918 52)
BARCLAYS ORD GBP0 25	01/21/00	04/17/09	(383.00)	2,184 10	(3,032 83)		(848.73)
XSTRATA COM STK USD0 50	05/24/07	04/17/09	(64 00)	970 71	(1,993.78)		(1,023 07)
XSTRATA COM STK USD0 50	05/13/09	05/18/09	(206 00)	3,124 48	(2,166.34)	958 14	
XSTRATA COM STK USD0 50	05/23/06	04/17/09	(132 00)	2,002 09	(2,547 36)		(545 27)
HILL(WILLIAM) ORD GBP0 10	05/27/04	04/17/09	(315 00)	841.78	(2,221 59)		(1,379 81)
YELL GROUP ORD GBP0 01	05/27/04	04/17/09	(510 00)	481.10	(3,168 51)		(2,687 41)
NEXT GROUP ORD GBP0 10	06/11/01	04/17/09	(23 00)	639 04	(316 82)		322 22
NEXT GROUP ORD GBP0 10	06/07/05	04/17/09	(24.00)	666 83	(647 92)		18 91
KESA ELECTRICALS ORD GBP0 25	08/27/02	04/17/09	(233 20)	572 95	(499 36)		73 59
KESA ELECTRICALS ORD GBP0 25	05/09/96	04/17/09	(10 60)	26 04	(36.74)		(10 70)
KESA ELECTRICALS ORD GBP0 25	05/09/96	04/17/09	(154 20)	378 85	(534 47)		(155 62)
ITV ORD GBP0.10	06/07/05	04/17/09	(2,070 00)	1,657 55	(4,400.99)		(2,743 44)
CSR PLC ORD GBP0 001	01/04/08	06/26/09	(59 00)	435 72	(1,934 00)		(1,498 28)
CSR PLC ORD GBP0 001	05/24/07	04/17/09	(130 00)	947 26	(2,049 41)		(1,102 15)
BERKELEY GROUP HLDGS	06/07/05	04/17/09	(94 00)	1,392.23	(1,488 50)		(96 27)
CENTRICA ORD GBP0.061728395	01/29/09	04/17/09	(1,329 00)	5,174 61	(4,919.12)	255 49	
CENTRICA ORD GBP0 061728395	04/08/97	04/17/09	(80 00)	311 49	(261 25)		50 24
ROYAL DUTCH SHELL 'A'SHS	01/29/09	04/17/09	(198 00)	5,717 24	(5,130 81)	586 43	
ROYAL DUTCH SHELL 'A'SHS	09/17/09	09/22/09	(104 00)	3,002 99	(3,081 73)	(78 74)	

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
ROYAL DUTCH SHELL 'A' SHS	03/12/99	04/17/09	(348 00)	10,048 48	(8,828.17)		1,220 31
ROYAL DUTCH SHELL 'B' SHS	06/11/01	04/17/09	(470 00)	13,140 55	(14,439.48)		(1,298 93)
ROYAL DUTCH SHELL 'B' SHS	04/08/02	04/17/09	(6 00)	167.75	(151 23)		16.52
RENTOKIL INITIAL ORD GBP0 01	04/18/95	04/17/09	(368 00)	677 36	(1,380 35)		(702 99)
RENTOKIL INITIAL ORD GBP0 01	11/29/95	04/17/09	(282 00)	519 07	(1,071 73)		(552 66)
NATIONAL GRID PLC NEW ORD	01/18/96	04/17/09	(276 00)	2,548 88	(1,319.62)		1,229 26
DAVIS SERVICE GROUP ORD	06/07/05	04/17/09	(379 00)	2,459.66	(3,808 65)		(1,348 99)
UNILEVER PLC ORD GBP0.031111	08/31/04	04/17/09	(54 00)	1,591 88	(1,029.61)		562.27
UNILEVER PLC ORD GBP0.031111	11/03/04	04/17/09	(127 00)	3,743.88	(2,452 52)		1,291 36
VODAFONE GROUP	05/09/96	04/17/09	(5,030 00)	10,652 97	(11,672 56)		(1,019 59)
STANDARD LIFE ORD GBP0.10	10/17/08	04/17/09	(275 00)	1,001 91	(1,071 94)	(70 03)	
EXPERIAN PLC ORD USD0 10	06/11/01	04/17/09	(119 00)	998.12	(418.08)		580 04
MONDI PLC ORD EUR0 20	02/10/05	04/17/09	(105 00)	574.67	(449 20)		125 47
MONDI PLC ORD EUR0.20	02/06/06	04/17/09	(12 50)	68 41	(83.85)		(15 44)
MONDI PLC ORD EUR0.20	10/13/06	04/17/09	(11.50)	62.94	(91.52)		(28 58)
SEVERN TRENT ORD GBP0 9789	06/29/95	04/17/09	(142 00)	2,192 01	(1,673 24)		518.77
WHITBREAD	03/13/02	04/17/09	(49 00)	1,005 94	(512 05)		493 89
ENTERPRISE INNS ORD GBP0 025	11/03/04	04/17/09	(473 00)	942.56	(2,704.94)		(1,762 38)
CAIRN ENERGY PLC ORD	09/17/09	09/22/09	(40.00)	1,779 22	(1,873 70)	(94 48)	
INTERCONTINENTAL HOTELS GROUP	06/11/01	04/17/09	(76 00)	990 80	(1,078 40)		(87 60)
SMITHS GROUP PLC ORD GBP0 375	06/10/99	04/17/09	(69 00)	1,032 88	(566.37)		466 51
ANGLO AMERICAN	02/10/05	04/17/09	(112 00)	3,933.96	(2,794.68)		1,139 28
ANGLO AMERICAN	02/10/05	04/17/09	(250 00)	8,609 35	(6,238 13)		2,371 22
ANGLO AMERICAN	01/29/09	04/17/09	(25 00)	860 94	(481 65)	379 29	
MONDI LTD ORD ZAR0 20	10/13/06	04/17/09	(4 00)	15 84	(31 32)		(15 48)
MONDI LTD ORD ZAR0 20	02/10/05	04/17/09	(42 00)	166.33	(176 83)		(10 50)
MONDI LTD ORD ZAR0 20	02/06/06	04/17/09	(5 00)	19 80	(33 01)		(13 21)
CAPITA PLC	03/14/01	04/17/09	(88 58)	1,057 99	(649 52)		408 47
CAPITA PLC	06/11/01	04/17/09	(195 42)	2,334 05	(1,435 56)		898 49
RECKITT BENCKISER GROUP PLC	06/11/01	04/17/09	(64 00)	3,132 63	(917 90)		2,214 73
MAN GROUP	04/08/02	04/17/09	(198 00)	1,092 42	(317.46)		774 96
MAN GROUP	03/13/02	04/17/09	(392 00)	2,162 77	(535 58)		1,627 19
REED ELSEVIER	06/11/01	04/17/09	(178 31)	1,309 19	(1,825 35)		(516 16)
REED ELSEVIER	12/16/03	04/17/09	(111 69)	820.02	(1,018.98)		(198 96)
CADBURY PLC ORD GBP0 10	05/09/96	04/17/09	(389.00)	4,861 81	(1,728 42)		3,133 39
SHIRE PLC ORD GBP0 05	10/17/08	04/17/09	(61 00)	1,002 02	(829.65)	172 37	
FRESNILLO PLC ORD USD0.50	09/17/09	09/22/09	(174 00)	2,308 37	(2,303 10)	5 27	
SIGNET JEWELERS LTD ORD	07/28/09	07/28/09	(63 00)	1,711 50	-	1,711 50	
WPP PLC ORD GBP0 10	03/14/01	04/17/09	(274 00)	2,495.68	(3,063.39)		(567 71)
LONMIN	05/21/08	05/15/09	(9 00)	60 49	-		60 49
3I GROUP	04/08/02	05/28/09	(153 78)	307 90	(602 84)		(294 94)
3I GROUP	06/07/05	05/28/09	(73 22)	146 61	(346 38)		(199 77)
DSG INTERNATIONAL ORD GBP0 025	06/11/01	05/19/09	(340.57)	52 12	(453 49)		(401 37)
DSG INTERNATIONAL ORD GBP0 025	11/28/00	05/19/09	(11 43)	1 75	(15 79)		(14 04)
LADBROKES PLC NPR	03/14/01	10/09/09	(16 00)	11 77	(45.42)		(33 65)
ROLLS ROYCE GROUP SHS C	04/22/09	04/22/09	(42,814 00)	70 56	(62 23)	8 33	
GN STORE NORD DKK4	08/27/02	04/17/09	(200 00)	1,170 47	(594 23)		576 24
FLSMIDTH & CO A/S COM SHS	05/23/06	04/17/09	(50 00)	2,717 17	(1,898 45)		818 72
WILLIAM DEMANT HOL DKK1	05/13/03	04/17/09	(43 00)	3,274.04	(1,030 32)		2,243 72
OESTERREICHISCHE EL WIRTSCH	03/01/96	04/17/09	(10.00)	499 80	(73 56)		426.24
OESTERREICHISCHE EL WIRTSCH	03/01/96	04/17/09	(72 00)	3,598 54	(529 63)		3,068 91
RHI AG NPV	02/06/06	04/17/09	(96 00)	2,899 03	(2,754 26)		144 77
ERSTE GROUP BANK AG	10/13/06	04/17/09	(23 00)	1,003 67	(1,506 58)		(502 91)
UMICORE NPV	06/11/01	04/17/09	(35 00)	1,130 58	(245 03)		885 55
UMICORE NPV	03/14/01	04/17/09	(96 00)	3,101 02	(634 88)		2,466 14
DELHAIZE GROUP	12/16/03	04/17/09	(15 00)	1,077 99	(736 65)		341 34
KBC GROUPE NPV	03/14/01	04/17/09	(18 00)	1,001 12	(763 58)		237 54
ANHEUSER-BUSCH INBEV NV	03/13/02	04/17/09	(50 00)	2,361 92	(1,391 93)		969.99
ANHEUSER-BUSCH INBEV NV	01/29/09	04/17/09	(70 00)	3,306 70	(1,824.50)	1,482 20	
ANHEUSER-BUSCH INBEV NV	11/14/01	04/17/09	(39 00)	1,842 30	(1,061 72)		780 58
BEKAERT SA NEW NPV	06/11/01	04/17/09	(21 00)	2,914 10	(801 12)		2,112 98
BEKAERT SA NEW NPV	03/14/01	04/17/09	(8 00)	1,110 13	(318 09)		792 04
ADIDAS AG NPV	03/13/02	04/17/09	(19 00)	965 94	(316 73)		649 21
COMMERZBANK AG NPV	06/03/03	04/17/09	(147 00)	1,831 85	(1,688 94)		142 91
CONTINENTAL AG NPV	05/27/04	04/17/09	(16 00)	902.61	(710 37)		192 24
CONTINENTAL AG NPV	05/27/04	04/17/09	(26 00)	1,569 92	(1,154 35)		415 57
DEUTSCHE POST AG NPV (REGD)	03/13/02	04/17/09	(22 00)	408 63	(995.91)		(587 28)
DEUTSCHE POST AG NPV (REGD)	06/11/01	04/17/09	(28 00)	520 07	(441 75)		78 32

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
DEUTSCHE POST AG NPV (REGD)	06/07/05	04/17/09	(3 00)	55.72	(71 92)		(16 20)
MERCK KGAA NPV	10/17/08	04/17/09	(39 00)	3,963 14	(3,343 90)	619 24	
RWE AG (NEU) NPV 'A'	06/11/01	04/17/09	(47.00)	4,343 61	(1,813 63)		2,529 98
SAP AG ORD NPV	05/09/96	04/17/09	(85 00)	4,355 97	(2,516 42)		1,839 55
E ON AG NPV	01/29/09	04/17/09	(146 00)	5,921 14	(4,921 89)	999 25	
E ON AG NPV	05/09/96	04/17/09	(167 00)	6,772 81	(2,773 34)		3,999 47
HENKEL AG & CO KGAA NPV(BR)	01/29/09	04/17/09	(166 00)	6,282 12	(4,027 98)	2,254 14	
METRO AG ORD NPV	05/09/96	04/17/09	(1.00)	57 27	(34 83)		22 44
METRO AG ORD NPV	06/07/05	04/17/09	(17.00)	973 59	(853.90)		119 69
BAYER AG ORD NPV	12/16/03	04/17/09	(61 00)	4,279 84	(1,575.97)		2,703 87
BAYER AG ORD NPV	01/29/09	04/17/09	(91.00)	6,384 67	(5,138.61)	1,246 06	
BASF SE NPV	03/09/99	04/17/09	(34.00)	1,905.36	(626 64)		1,278 72
BASF SE NPV	01/29/09	04/17/09	(172 00)	9,638 90	(5,377 39)	4,261 51	
ALLIANZ SE (SOCIETAS EUROPEAE)	12/16/03	04/17/09	(20.00)	2,567 89	(2,347 26)		220 63
ALLIANZ SE (SOCIETAS EUROPEAE)	05/09/96	04/17/09	(45 00)	5,777 74	(10,197.00)		(4,419 26)
MUENCHENER RUECKVERSICHERUNGS	12/16/03	04/17/09	(16 00)	2,672 14	(1,842 40)		829 74
MUENCHENER RUECKVERSICHERUNGS	11/12/03	04/17/09	(4 00)	668 04	(481 05)		186 99
HEIDELBERGER DRUCKMASCHINEN	05/21/08	04/17/09	(108.00)	835 36	(2,774.11)		(1,938 75)
VOLKSWAGEN AG ORD NPV	06/11/01	04/17/09	(6 00)	1,950.06	(297 45)		1,652 61
VOLKSWAGEN AG ORD NPV	06/11/01	04/17/09	(3 00)	1,093 77	(148.73)		945 04
VOLKSWAGEN AG ORD NPV	06/11/01	04/17/09	(18 00)	3,067 23	(892.37)		2,174 86
DAIMLER AG ORD NPV	05/31/02	04/17/09	(31.00)	1,583 59	(1,529 30)		54 29
DAIMLER AG ORD NPV	05/15/01	04/17/09	(67 00)	3,422 60	(3,368 07)		54 53
MAN SE ORD NPV	11/03/04	04/17/09	(35 00)	2,951 95	(1,258 89)		1,693 06
SIEMENS AG NPV REGD	03/09/99	04/17/09	(93.00)	7,158 73	(5,876 34)		1,282 39
SIEMENS AG NPV REGD	01/29/09	04/17/09	(58 00)	5,639 51	(3,483 12)	2,156 39	
SIEMENS AG NPV REGD	03/09/99	04/17/09	(4 00)	388.93	(252 73)		136 20
SIEMENS AG NPV REGD	03/09/99	04/17/09	(111 00)	10,792 86	(7,013 70)		3,779 16
DEUTSCHE BANK AG ORD NPV REGD	05/31/02	04/17/09	(1 00)	79 64	(71 33)		8 31
DEUTSCHE BANK AG ORD NPV REGD	03/09/99	04/17/09	(31 00)	2,468 98	(2,102 13)		366 85
DEUTSCHE BANK AG ORD NPV REGD	06/01/09	06/03/09	(47.00)	3,743 30	(3,278 97)	464 33	
BAYERISCHE MOTOREN WERKE (BMW)	05/21/08	04/17/09	(43 00)	2,168 19	(2,348.94)		(180 75)
BAYERISCHE MOTOREN WERKE (BMW)	01/29/09	04/17/09	(145 00)	7,132 11	(3,510 75)	3,621 36	
BAYERISCHE MOTOREN WERKE (BMW)	05/21/08	04/17/09	(18 00)	885 37	(983 28)		(97 91)
DEUTSCHE TELEKOM AG NPV (REGD)	12/16/03	04/17/09	(298.00)	4,108 75	(5,197.32)		(1,088 57)
DEUTSCHE TELEKOM AG NPV (REGD)	05/24/07	04/17/09	(171 00)	2,357 71	(3,061 88)		(704 17)
DEUTSCHE TELEKOM AG NPV (REGD)	06/07/05	04/17/09	(173 00)	2,385 28	(3,155 36)		(770 08)
INFINEON TECHNOLOGIES ORD NPV	05/23/06	04/17/09	(40 00)	156 64	(445 10)		(288 46)
INFINEON TECHNOLOGIES ORD NPV	06/07/05	04/17/09	(215 00)	841 93	(1,938 08)		(1,096 15)
DEUTSCHE BOERSE AG NPV	12/16/03	04/17/09	(48 00)	3,983 69	(1,216 27)		2,767 42
HYPO REAL ESTATE NPV	12/16/03	04/17/09	(80 00)	154 71	(1,928 24)		(1,773 53)
HYPO REAL ESTATE NPV	05/27/04	04/17/09	(20 00)	38.68	(1,060 30)		(1,021 62)
INFINEON TECHNOLOGIES AG	05/23/06	07/20/09	(3 00)	0 91	-		0 91
IBERIA LINEAS AEREAS DE ESPANA	05/27/04	04/17/09	(724 00)	2,369 81	(2,135 16)		234 65
NH HOTELES S A	05/27/04	05/27/04	(211.00)	1,389 74	(2,260 89)		(871 15)
BANCO BILBAO VIZCAYA	11/28/00	04/17/09	(162.00)	2,911.75	(2,229.34)		682 41
BANCO BILBAO VIZCAYA	06/11/01	04/17/09	(204 00)	3,666 64	(2,812 96)		853 68
GAS NAT SDG SA EUR1	08/27/02	04/17/09	(46 00)	983 56	(722 42)		261 14
REPSOL YPF SA EUR1	11/28/00	04/17/09	(49 00)	1,332 32	(832 91)		499 41
REPSOL YPF SA EUR1	04/08/02	04/17/09	(19 00)	516.62	(239.40)		277 22
BANCO SANTANDER SA EURO 50	05/21/08	04/17/09	(314 00)	5,083 10	(6,801 85)		(1,718 75)
BANCO SANTANDER SA EURO 50	11/28/00	04/17/09	(228 00)	3,690 92	(2,093 51)		1,597 41
BANCO SANTANDER SA EURO 50	06/11/01	04/17/09	(406 00)	6,572 42	(3,881 34)		2,691 08
BANCO SANTANDER SA EURO 50	01/29/09	04/17/09	(217 00)	3,512 84	(1,825 98)	1,686 86	
RED ELECTRICA CORPORATION SA	01/29/09	04/17/09	(96 00)	5,044.15	(4,079 69)	964 46	
TELEFONICA SA EUR1	06/11/01	04/17/09	(525 60)	14,641 67	(7,277 33)		7,364 34
TELEFONICA SA EUR1	11/28/00	04/17/09	(226 40)	6,306 84	(3,368.29)		2,938 55
PROMOTORA DE INFOR EURO 10	06/07/05	06/07/05	(141 00)	745 88	(2,789.49)		(2,043 61)
ACS ACTIVIDADES CO EURO 5	02/25/03	04/17/09	(74 00)	3,837 75	(952.71)		2,885 04
ACERINOX SA EURO 25	01/29/09	04/17/09	(194 00)	3,918 40	(2,636 04)	1,282 36	
ACERINOX SA EURO 25	01/29/09	04/17/09	(48 00)	1,009 97	(645 17)	364 80	
BANCO DE SABADELL SA NEW	10/17/08	10/17/08	(137 00)	993 69	(979 34)	14 35	
IBERDROLA SA EURO 75 (POST	06/11/01	04/17/09	(667 00)	6,305 57	(2,222 97)		4,082 60
IBERDROLA SA EURO 75 (POST	07/25/95	04/17/09	(372 00)	3,516 75	(1,142 84)		2,373 91
IBERDROLA RENOVABLES SA EURO 5	01/29/09	04/17/09	(1,182.00)	5,744 72	(5,004 35)	740 37	
BANCO SANTANDER SA - RTS	10/16/09	10/16/09	(1,695 00)	316 43	(317 72)	(1 29)	
NH HOTELES SA-RTS	05/27/04	06/30/09	(211.00)	101 06	-		101 06
BOUYGUES EUR1	04/08/02	04/17/09	(18 00)	975 51	(560.60)		414 91

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
EADS EURO AERO DEF EUR 1	06/11/01	04/17/09	(50 00)	1,089 47	(1,033 93)		55 54
EADS EURO AERO DEF EUR 1	05/31/02	04/17/09	(51 00)	1,111.26	(837 21)		274 05
VEOLIA ENVIRONMENT EUR5 0	01/29/09	04/17/09	(3 00)	118 46	(72 70)	45 76	
VEOLIA ENVIRONMENT EUR5 0	12/16/03	04/17/09	(49 00)	1,934 92	(1,251 30)		683 62
VEOLIA ENVIRONMENT EUR5 0	01/29/09	04/17/09	(227 00)	7,993 58	(5,500 63)	2,492 95	
L'OREAL EUR0.2	06/10/99	04/17/09	(42 00)	4,198.29	(2,968 35)		1,229 94
LVMH MOET HENNESSY EUR0.30	03/09/99	04/17/09	(23 00)	2,437.44	(1,035 15)		1,402.29
CASINO GUICH-PERR EUR1.53	01/05/96	04/17/09	(30 00)	2,409.79	(2,110 84)		298 95
PUBLICIS GROUPE SA EUR 4	03/13/02	04/17/09	(61 00)	2,570 17	(1,966 13)		604 04
PUBLICIS GROUPE SA EUR 4	06/07/05	04/17/09	(44 00)	1,853 89	(1,288 16)		565 73
SCHNEIDER ELECTRIC EUR8	06/11/01	04/17/09	(32 00)	3,423 45	(1,862 03)		1,561.42
VIVENDI SA EUR5.5	12/16/03	04/17/09	(76 00)	2,283 81	(1,783 91)		499 90
VIVENDI SA EUR5 5	06/07/05	04/17/09	(11 00)	330 55	(333 52)		(2 97)
VALEO EUR3	08/16/06	04/17/09	(57 00)	1,731.86	(1,227 98)		503 88
VALEO EUR3	12/04/02	04/17/09	(30 00)	911 51	(935 37)		(23 86)
FRANCE TELECOM EUR4	11/12/03	04/17/09	(200 00)	5,254 31	(4,899 99)		354 32
FRANCE TELECOM EUR4	06/03/03	04/17/09	(17 00)	446 62	(421 89)		24 73
FRANCE TELECOM EUR4	01/29/09	04/17/09	(166 00)	4,361 08	(3,975 26)	385 82	
HERMES INTL FRF10 POST SPLIT	05/21/08	04/17/09	(6.00)	861 94	(948.76)		(86 82)
DASSAULT SYSTEMES SA EUR1	09/17/09	09/22/09	(18 00)	1,028 72	(1,015 40)	13.32	
CARREFOUR EUR2 5	03/09/99	04/17/09	(32.00)	1,453 31	(1,911 22)		(457 91)
CARREFOUR EUR2 5	06/11/01	04/17/09	(17 00)	772 07	(895 84)		(123 77)
ATOS ORIGIN EUR1	02/06/06	04/17/09	(18 00)	961 79	(1,320 24)		(358 45)
SANOI-AVENTIS EUR2	06/11/01	04/17/09	(153 00)	11,843 28	(9,971.11)		1,872 17
ACCOR EUR3	10/13/06	04/17/09	(18 00)	995 78	(1,216 00)		(220 22)
SOCIETE GENERALE EUR1 25	01/29/09	04/17/09	(51 00)	3,471 67	(2,242 91)	1,228 76	
SOCIETE GENERALE EUR1.25	06/10/99	04/17/09	(100 00)	6,807 20	(5,487.54)		1,319 66
ALCATEL LUCENT EUR2 SER'A'	01/12/96	04/17/09	(60 00)	287 52	(1,027 22)		(739 70)
ALCATEL LUCENT EUR2 SER'A'	01/12/96	04/17/09	(20 00)	95 84	(342 41)		(246 57)
ALCATEL LUCENT EUR2 SER'A'	05/24/07	04/17/09	(134 00)	642 13	(1,858.97)		(1,216 84)
SODEXO EUR4	12/04/02	04/17/09	(54 00)	3,320 22	(1,369 99)		1,950 23
UNIBAIL-RODAMCO SE EUR5	06/03/03	04/17/09	(23 00)	5,026.86	(1,627 82)		3,399 04
AXA EUR2 29	06/11/01	04/17/09	(148 00)	4,155 74	(4,290.15)		(134 41)
CREDIT AGRICOLE SA EUR3	08/20/03	04/17/09	(75 00)	1,487 71	(1,533 61)		(45 90)
CREDIT AGRICOLE SA EUR3	12/16/03	04/17/09	(84 00)	1,666 24	(1,887 59)		(221 35)
CREDIT AGRICOLE SA EUR3	01/29/09	04/17/09	(372.00)	7,956 78	(4,881 92)	3,074 86	
CREDIT AGRICOLE SA EUR3	08/20/03	04/17/09	(21 00)	449 17	(429 41)		19 76
BNP PARIBAS EUR2	06/11/01	04/17/09	(64 00)	5,136 13	(2,853 96)		2,282.17
BNP PARIBAS EUR2	06/01/09	06/04/09	(79.00)	6,339 92	(5,348 65)	991 27	
WENDEL EUR4	05/21/08	04/17/09	(20 00)	1,281 58	(2,871 38)		(1,589 80)
KLEPIERRE EUR1 4	06/07/05	04/17/09	(55 00)	2,440 43	(1,771 85)		668 58
SES SA FIDUCIARY DR EACH REP	01/29/09	04/17/09	(46 00)	882 03	(870 92)	11 11	
SES SA FIDUCIARY DR EACH REP	01/29/09	04/17/09	(259 00)	5,983.06	(4,903 65)	1,079 41	
GDF SUEZ EUR1	02/18/09	04/17/09	(44 00)	1,929 84	(1,498 47)	431 37	
ALSTOM EUR7 (POST	02/06/06	04/17/09	(20 00)	1,505 47	(738 26)		767 21
ALSTOM EUR7 (POST	09/17/09	09/22/09	(50 00)	3,763.66	(3,864 25)	(100 59)	
TOTAL SA EUR2 5	01/29/09	04/17/09	(98 00)	5,913 05	(5,116.38)	796 67	
TOTAL SA EUR2 5	08/27/02	04/17/09	(52.00)	3,137 53	(1,869 53)		1,268 00
TOTAL SA EUR2 5	03/09/99	04/17/09	(17 00)	1,025 73	(618 08)		407 65
TOTAL SA EUR2 5	03/13/96	04/17/09	(46 00)	2,775 51	(1,498 96)		1,276 55
TOTAL SA EUR2 5	05/15/01	04/17/09	(88 00)	5,309 68	(2,890 40)		2,419 28
VALLOUREC (USIN A TUB DE LOR	07/27/09	07/30/09	(28 00)	4,843 87	(3,477 12)	1,366 75	
VALLOUREC (USIN A TUB DE LOR	05/24/07	04/17/09	(10 00)	1,729 95	(3,071 66)		(1,341 71)
VINCI EUR2 50 (POST SUBDIVISIO	03/13/02	04/17/09	(35 00)	2,025.98	(564 05)		1,461 93
DANONE	06/26/09	06/26/09	(28 00)	1,690.27	(974 23)	716 04	
DANONE	03/09/99	04/17/09	(19 00)	1,146 97	(599 98)		546 99
AIR LIQUIDE(L')	06/11/01	04/17/09	(27 00)	3,066 58	(1,260 24)		1,806 34
PERNOD RICARD SA EUR1 55	04/17/09	04/17/09	(48 00)	163 78	-	163 78	
SOCIETE GENERALE RTS	06/10/99	10/08/09	(2 00)	8 21	-		8 21
CASINO GUICHARD-PERRACHON	05/28/09	05/28/09	(41 00)	153 47	(156 62)	(3 15)	
BANK OF PIRAEUS EUR4 77	07/27/09	07/30/09	(67 00)	1,259.53	(811 18)	448 35	
BANK OF CYPRUS PUBLIC CO LTD	06/01/09	06/04/09	(125 00)	1,089 95	(896 41)	193 54	
NATIONAL BK OF GREECE	06/01/09	06/04/09	(199 00)	7,770 20	(5,838 11)	1,932 09	
NATIONAL BANK OF GREECE-RTS	06/01/09	07/02/09	(1 00)	2 26	-	2 26	
ASSICURAZIONI GENERALI EUR1	06/07/05	10/01/09	(24.68)	686 42	(811 88)		(125 46)
ASSICURAZIONI GENERALI EUR1	03/13/02	10/01/09	(66.00)	1,835.63	(1,982 18)		(146 55)
ASSICURAZIONI GENERALI EUR1	08/31/04	10/01/09	(34 32)	954 53	(1,076.64)		(122 11)
ASSICURAZIONI GENERALI EUR1	06/11/01	04/17/09	(142 03)	3,950 28	(3,771 79)		178 49

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
ASSICURAZIONI GENERALI EUR1	09/27/00	04/17/09	(19 97)	555 36	(552 10)		3 26
INTESA SANPAOLO EURO 52	06/11/01	04/17/09	(205 00)	927.49	(872 02)		55 47
INTESA SANPAOLO EURO 52	08/16/06	04/17/09	(345 00)	1,579.63	(1,231.38)		348 25
INTESA SANPAOLO EURO 52	06/11/01	04/17/09	(668 00)	3,058 53	(2,841 53)		217 00
INTESA SANPAOLO EURO 52	01/29/09	04/17/09	(1,116 00)	5,109.75	(3,661 81)	1,447 94	
UNICREDIT EURO 50	06/07/05	04/17/09	(389 72)	1,553.38	(1,548 42)		4 96
UNICREDIT EURO 50	06/10/99	04/17/09	(61 28)	244.27	(242 58)		1 69
MEDIOBANCA SPA EURO 5	06/11/01	04/17/09	(293 00)	4,102.77	(3,118 50)		984 27
SAIPEM EUR1	10/17/08	04/17/09	(32 00)	1,025.13	(536 04)	489 09	
AUTOGRILL SPA SHS EURO 52	11/28/00	04/17/09	(83 00)	1,090 28	(968 67)		121 61
AUTOGRILL SPA SHS EURO 52	06/11/01	04/17/09	(6 00)	78 82	(68 11)		10 71
BULGARI SPA EURO 07	01/29/09	04/17/09	(114 00)	941 66	(495 85)	445 81	
BULGARI SPA EURO 07	01/29/09	04/17/09	(986 00)	8,590 76	(4,288 67)	4,302 09	
FONDIARIA SAI SPA EUR1	01/29/09	04/17/09	(276 00)	6,248.99	(4,374 67)	1,874 32	
ENEL EUR1	11/28/00	04/17/09	(157 00)	998.00	(1,169 40)		(171 40)
ENI EUR1	09/27/00	04/17/09	(243 00)	6,265.18	(2,988 11)		3,277 07
ENI EUR1	01/29/09	04/17/09	(223 00)	5,749 52	(5,074 74)	674 78	
TELECOM ITALIA EURO 55	08/20/03	04/17/09	(1,116.00)	1,919 88	(2,872 06)		(952 18)
ATLANTIA SPA	03/14/01	04/17/09	(39 00)	988 77	(266.14)		722 63
FINMECCICA SPA EUR 4.40	12/16/03	04/17/09	(136 00)	2,547 20	(2,159 09)		388 11
BANCO POPOLARE SOC COOPERATIVA	12/16/03	04/17/09	(96 00)	987 21	(1,640 38)		(653 17)
ENEL	11/28/00	06/01/09	(7 00)	3 97	-		3 97
BCA POP DI MILANO RIGHTS	05/21/08	06/15/09	(246 00)	0 62	-		0 62
UBI AZXOBCV	05/21/08	06/22/09	(110 00)	6.93	-		6 93
REED ELSEVIER NV EURO 07	06/10/99	04/17/09	(89 00)	999 62	(1,270 82)		(271 20)
WERELDHAVE NV EUR10	11/03/04	04/17/09	(13.00)	1,298 12	(1,182 19)		115 93
KONINKLIJKE AHOLD NV EURO 30	12/16/03	04/17/09	(100 00)	1,257 72	(899 50)		358 22
OCE NV EURO 50	03/13/02	04/17/09	(11 00)	74 15	(128 55)		(54 40)
AKZO NOBEL NV EUR2	01/29/09	04/17/09	(94 00)	6,327 73	(3,665 12)	2,662 61	
TNT NV EURO 48	06/11/01	04/17/09	(34 00)	926.99	(734.01)		192 98
TNT NV EURO 48	04/30/09	04/30/09	(2 00)	54 53	(43 18)	11 35	
WOLTERS KLUWERS COM EURO 12	06/11/01	04/17/09	(113.00)	2,571 86	(2,929 66)		(357 80)
AEGON NV EURO 12	10/13/06	04/17/09	(106 36)	941 03	(1,976 32)		(1,035.29)
AEGON NV EURO 12	12/04/02	04/17/09	(70 64)	624 99	(994 34)		(369.35)
KONINKLIJKE KPN NV EURO 24	03/13/02	04/17/09	(301 00)	5,352 11	(1,409 17)		3,942 94
KONINKLIJKE KPN NV EURO 24	05/31/02	04/17/09	(145 00)	2,578 26	(618.41)		1,959 85
KONINKLIJKE PHILIPS ELECTRONIC	03/12/99	04/17/09	(135 00)	3,664 68	(3,836 37)		(171 69)
ING GROEP N V CVA EURO 24	03/12/99	04/17/09	(106 00)	1,920 92	(2,952 42)		(1,031 50)
ING GROEP N V CVA EURO 24	05/21/08	04/17/09	(75 00)	1,359.14	(2,931 56)		(1,572 42)
HEINEKEN NV EUR1 60	06/11/01	04/17/09	(22 00)	961 51	(700 90)		260 61
ARCELOMITTAL	08/27/02	04/17/09	(4 39)	167 66	(53 84)		113 82
ARCELOMITTAL	05/31/02	04/17/09	(129 61)	4,951 10	(1,905.50)		3,045 60
UNILEVER NV CVA EURO.16	06/11/01	04/17/09	(245 00)	7,338 67	(4,768 11)		2,570 56
SBM OFFSHORE NV EURO 25 (POST	03/12/99	04/17/09	(47 00)	1,048 82	(521 39)		527.43
EDP ENERGIAS PORTUGAL	06/07/05	04/17/09	(211 00)	977 04	(544.52)		432 52
PORTUGAL TELECOM SGPS SA	12/04/02	04/17/09	(194 00)	2,245 07	(972 61)		1,272 46
PORTUGAL TELECOM SGPS SA	06/11/01	04/17/09	(75 00)	867.94	(417 91)		450 03
BK OF IRELAND ORD STK EURO 64	03/30/95	03/30/95	(271.00)	1,150 46	(2,250 13)		(1,099 67)
ALLIED IRISH BKS EURO 32	11/14/01	04/17/09	(240 00)	1,020 64	(2,685 91)		(1,665 27)
CRH ORD EURO 32 DUBLIN LIST	03/13/02	04/17/09	(34 00)	977 52	(511.58)		465 94
AMER SPORTS CORPORATION 'A'	06/11/01	04/17/09	(85 00)	899 40	(734.34)		165 06
AMER SPORTS CORPORATION 'A'	06/11/01	04/17/09	(157 00)	1,458.63	(1,060 77)		397 86
RAUTARUUKKI OY 'K'NPV	06/11/01	04/17/09	(46 00)	1,104 21	(182 24)		921 97
UPONOR OYJ EUR2	06/11/01	04/17/09	(154 00)	2,729 16	(1,275 01)		1,454.15
TIETO OYJ ORD NPV	05/24/07	04/17/09	(60 00)	1,138 00	(1,876 87)		(738 87)
FORTUM OYJ FIM20	10/17/08	04/17/09	(42 00)	1,071 05	(1,004.91)	66 14	
NOKIA (AB) OY EURO 06	06/11/01	04/17/09	(148 00)	2,344 67	(4,398 23)		(2,053 56)
NOKIA (AB) OY EURO 06	06/11/01	04/17/09	(69 00)	1,024 46	(2,050 53)		(1,026 07)
NOKIA (AB) OY EURO 06	03/12/99	04/17/09	(28 00)	415 72	(692 96)		(277 24)
NOKIA (AB) OY EURO 06	03/12/99	04/17/09	(290.00)	4,305 69	(7,177 12)		(2,871 43)
NOKIA (AB) OY EURO 06	12/16/03	04/17/09	(205 00)	3,043 68	(3,618 77)		(575 09)
NOKIA (AB) OY EURO 06	03/12/99	04/17/09	(28 00)	415 72	(692 89)		(277 17)
NOKIA (AB) OY EURO.06	03/12/99	04/17/09	(9 00)	133 63	(222 73)		(89 10)
KONE CORPORATION NPV ORD B	06/11/01	04/17/09	(28 00)	1,023 53	(63 61)		959 92
ORION CORP SER B NPV	06/11/01	04/17/09	(92 00)	1,740 83	(685 14)		1,055 69
AMER SPORTS OYJ-RTS	06/11/01	09/25/09	(157 00)	373 99	(295 59)		78 40
VOLKSWAGEN AG NON VTG PREF NPV	12/04/02	04/17/09	(17 00)	1,961 29	(500 82)		1,460 47
PORSCHE AUTOMOBIL HOLDING SE	06/11/01	04/17/09	(12 00)	1,028 63	(451 32)		577 31

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
BANK OF EAST ASIA HK\$2.50	04/14/09	04/17/09	(1,000 00)	3,479 18	-	3,479 18	
BANK OF EAST ASIA HK\$2 50	04/14/09	04/17/09	(800 00)	2,942 37	-	2,942 37	
HONG KONG EXCHANGES & CLEARING	05/21/08	04/17/09	(100 00)	1,865 31	(1,888 93)		(23 62)
HONG KONG EXCHANGES & CLEARING	05/21/08	04/17/09	(200 00)	3,545 04	(3,777 87)		(232 83)
GIORDANO INTL LTD HKD0 05	05/25/07	04/17/09	(4,000.00)	1,040 80	(1,792 51)		(751 71)
LI & FUNG HKD0 025	11/28/00	04/17/09	(8 80)	35 60	(17 80)		17 80
LI & FUNG HKD0 025	09/27/00	04/17/09	(1,362 20)	5,510 17	(2,636 64)		2,873 53
WHARF HOLDINGS HK\$1	03/10/99	04/17/09	(1,000.00)	5,175 49	(2,262 00)		2,913.49
BOC HONG KONG HLDG HKD5	12/16/03	04/17/09	(1,000 00)	2,192 59	(1,777 47)		415 12
BOC HONG KONG HLDG HKD5	08/16/06	04/17/09	(3,000 00)	6,577 78	(6,184 93)		392 85
NEW WORLD DEVELOPMENT CO HK\$1	02/14/05	04/17/09	(1,000 00)	2,149 64	(1,015 54)		1,134 10
SUN HUNG KAI PROPERTIES	01/29/09	04/17/09	(1,000 00)	14,905 16	(8,778 32)	6,126 84	
NTT DOCOMO INC NPV	05/27/04	04/17/09	(2 00)	2,990 97	(3,649 29)		(658 32)
NTT DOCOMO INC NPV	06/07/05	04/17/09	(2.00)	2,990 97	(3,001 04)		(10 07)
NTT DOCOMO INC NPV	11/04/04	04/17/09	(1 00)	1,495 49	(1,810 47)		(314 98)
CANON INC NPV	03/13/98	04/17/09	(178 00)	6,947 72	(3,865 76)		3,081 96
CANON INC NPV	03/13/98	04/17/09	(6 00)	234 19	(130 31)		103 88
CANON INC NPV	03/24/98	04/17/09	(10 00)	390.32	(218 05)		172 27
CANON INC NPV	03/24/98	04/17/09	(6 00)	234 19	(130 83)		103 36
CHUBU ELECTRIC PWR Y500	02/25/03	04/17/09	(13 00)	298 65	(240 77)		57 88
CHUBU ELECTRIC PWR Y500	11/14/01	04/17/09	(87 00)	1,998 67	(1,819 87)		178 80
DAIKIN INDUSTRIES Y50	01/29/09	04/17/09	(100 00)	3,524 04	(2,514 91)	1,009 13	
FAST RETAILING CO LTD Y50	06/11/01	04/17/09	(40 00)	5,779 58	(3,448 77)		2,330 81
MITSUBISHI UFJ FINANCIAL GROUP	01/01/01	04/17/09	(1,200 00)	6,704 59	(6,884 89)		(180 30)
MITSUBISHI UFJ FINANCIAL GROUP	01/29/09	04/17/09	(900 00)	5,028 45	(5,289 66)	(261 21)	
SAPPORO HOKUYO HLDGS JPY50000	07/27/09	07/30/09	(1,900 00)	6,610 92	(5,285 13)	1,325 79	
FANUC CO NPV	12/16/97	04/17/09	(5 00)	426 01	(210.49)		215.52
FANUC CO NPV	12/16/97	04/17/09	(95 00)	8,094 13	(3,999 29)		4,094 84
HANKYU HANSHIN HLDGS INC	01/29/09	04/17/09	(1,000 00)	4,841 05	(5,542 83)	(701 78)	
RESONA HOLDINGS INC	06/07/05	04/17/09	(83 20)	1,029 91	(1,615 16)		(585 25)
RESONA HOLDINGS INC	03/09/00	04/17/09	(16 80)	207 96	(447 86)		(239 90)
HONDA MOTOR CO NPV	03/13/98	04/17/09	(200.00)	6,267 44	(3,899.66)		2,367 78
ITOCHU CORP Y50	05/13/03	04/17/09	(1,000 00)	6,922 79	(2,250 72)		4,672 07
AEON CO LTD NPV	08/21/98	04/17/09	(200 00)	1,945.37	(2,160 16)		(214 79)
KANSAI ELEC POWER NPV	10/17/08	04/17/09	(300 00)	6,691 21	(6,725 69)	(34 48)	
KAWASAKI HEAVY INDUSTRIES Y50	06/11/01	04/17/09	(832 00)	2,161 89	(1,188 74)		973 15
KAWASAKI HEAVY INDUSTRIES Y50	03/14/01	04/17/09	(168 00)	436 53	(180 54)		255 99
KAWASAKI KISEN KAISHA Y50	08/21/98	04/17/09	(658.00)	2,710 93	(1,046 66)		1,664 27
KINTETSU CORP Y50	03/13/02	04/17/09	(1,000 00)	3,664 25	(3,408 46)		255 79
KINTETSU CORP Y50	03/14/01	04/17/09	(208.00)	762 17	(750 76)		11 41
KINTETSU CORP Y50	05/15/01	04/17/09	(624 00)	2,286 49	(2,384 96)		(98 47)
KIRIN HOLDINGSCO LTD Y50	01/29/09	04/17/09	(1,000 00)	15,345 18	(12,925 84)	2,419 34	
KUBOTA CORPORATION Y50	11/28/00	04/17/09	(832 00)	6,825.91	(2,907 32)		3,918 59
KYOCERA CORP Y50	12/04/02	04/17/09	(100 00)	9,021 98	(6,426 49)		2,595 49
KYUSHU ELECTRIC POWER CO INC	06/01/09	06/04/09	(100 00)	2,097 70	(2,096 78)	0 92	
JFE HOLDINGS INC NPV	06/07/05	04/17/09	(100.00)	3,646 71	(2,532 13)		1,114 58
MABUCHI MOTOR Y50	08/16/06	04/17/09	(100 00)	5,063.02	(6,450 55)		(1,387 53)
PANASONIC CORP	07/27/09	07/30/09	(500 00)	6,930.98	(7,400 22)	(469 24)	
MIZUHO FINL GP NPV	05/27/04	04/17/09	(700 00)	1,451 99	(2,921 23)		(1,469 24)
MITSUBISHI ELECTRIC CORP Y50	05/21/08	04/17/09	(1,000.00)	8,074.06	(10,787 63)		(2,713.57)
MITSUMI & CO Y50	10/17/08	04/17/09	(1,000 00)	13,401 71	(9,406.00)	3,995.71	
MITSUMI O S K LINES JPY50	06/07/05	04/17/09	(1,000 00)	6,245 13	(6,161 51)		83 62
MITSUMI FUDOSAN CO Y50	11/28/00	04/17/09	(416 00)	7,010 32	(4,597 45)		2,412 87
DENSO CORPORATION NPV	12/16/97	04/17/09	(94 00)	2,777 96	(1,830 71)		947 25
DENSO CORPORATION NPV	04/01/97	04/17/09	(6 00)	177 32	(117 06)		60 26
NEC CORP NPV	01/29/09	04/17/09	(1,000 00)	3,345 61	(2,921 98)	423 63	
NIPPON TEL & TEL CORP Y50000	06/07/05	04/17/09	(100 00)	4,271 22	(4,192 08)		79 14
NSK LTD ORD	11/28/00	04/17/09	(416 00)	2,593 12	(2,984 57)		(391 45)
NIPPON STEEL CORP NPV	06/29/98	04/17/09	(1,000 00)	3,936 66	(1,721 95)		2,214 71
NISSAN MOTOR CO Y50	09/27/00	04/17/09	(60 00)	459 02	(316 11)		142 91
NISSAN MOTOR CO Y50	06/20/00	04/17/09	(40 00)	306 01	(211 15)		94 86
NOMURA HOLDING NPV	01/29/09	04/17/09	(284 00)	2,084 00	(1,960 58)	123 42	
NOMURA HOLDING NPV	11/28/00	04/17/09	(216 00)	1,585 01	(4,681 33)		(3,096 32)
ODAKYU ELECTRIC RAILWAY CO Y50	06/29/98	04/17/09	(170 00)	1,406 37	(611 69)		794 68
ODAKYU ELECTRIC RAILWAY CO Y50	06/29/98	04/17/09	(700 00)	5,790 92	(2,518.73)		3,272 19
OBAYASHI CORP Y50	03/14/01	04/17/09	(416 00)	1,675.50	(1,516 88)		158 62
OBAYASHI CORP Y50	06/11/01	04/17/09	(208.00)	837 75	(806 16)		31 59
OKI ELEC INDUSTRY CO Y50	02/25/03	04/17/09	(1,000 00)	892 16	(2,082 51)		(1,190 35)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
ORIX CORP Y50	05/21/08	04/17/09	(20 00)	1,367 24	(3,411 27)		(2,044 03)
ORIX CORP Y50	07/27/09	07/30/09	(30.00)	2,050 86	(1,889 42)	161 44	
T&D HOLDINGS INC NPV	05/27/04	04/17/09	(50.00)	1,335 45	(2,032 40)		(696 95)
SOFTBANK CORPORATION NPV	11/28/00	04/17/09	(100.00)	2,269 43	(1,857 33)		412 10
SHIZUOKA BANK Y50	03/13/02	04/17/09	(1,000 00)	9,824 93	(6,902.34)		2,922 59
SONY CORP NPV	03/13/98	04/17/09	(200 00)	5,687 53	(9,004.81)		(3,317 28)
STANLEY ELECTRIC CO NPV	12/16/97	04/17/09	(100 00)	2,210.33	(693.26)		1,517 07
SUMITOMO OSAKA CEMENT CO Y50	05/27/04	04/17/09	(1,000 00)	1,873 54	(2,402 74)		(529 20)
SUMITOMO METAL MNG NPV	01/29/09	04/17/09	(1,000.00)	17,475 21	(10,226 92)	7,248 29	
SUMITOMO TRUST & BKG CO Y50	01/29/09	04/17/09	(1,000 00)	5,518.83	(5,264 01)	254 82	
SUZUKI MOTOR CO NPV	01/29/09	04/17/09	(100 00)	2,182.60	(1,498 91)	683 69	
SUZUKI MOTOR CO NPV	01/29/09	04/17/09	(400 00)	9,367.70	(5,995 62)	3,372 08	
TDK CORP	06/11/01	04/17/09	(83 00)	4,817 04	(4,486 25)		330 79
TAKEDA PHARMACEUTICAL CO LTD	02/06/08	04/17/09	(100 00)	4,070.48	(5,722 24)		(1,651 76)
TOHOKU ELEC PWR Y500	02/25/03	04/17/09	(200 00)	4,231 07	(2,966 73)		1,264 34
TOKYO ELECTRIC PWR CO NPV	01/29/09	04/17/09	(100 00)	2,503 63	(3,111 57)	(607 94)	
TOKYO ELECTRIC PWR CO NPV	12/16/97	04/17/09	(100 00)	2,503 62	(2,087 72)		415 90
TOKYO GAS CO NPV	08/21/98	04/17/09	(1,000 00)	4,037 03	(2,586 19)		1,450 84
TORAY INDUSTRIES INC Y50	11/28/00	04/17/09	(832 00)	4,924.45	(3,319 96)		1,604 49
TOSHIBA CORP NPV	11/28/00	04/17/09	(456 00)	2,483 07	(3,358 30)		(875 23)
TOSHIBA CORP NPV	03/14/01	04/17/09	(416 00)	2,265 25	(2,175 51)		89 74
TOYOTA MOTOR CORP NPV	01/29/09	04/17/09	(100 00)	4,025 88	(3,401 54)	624 34	
TOYOTA MOTOR CORP NPV	09/29/95	04/17/09	(280 00)	11,272 46	(6,832 50)		4,439 96
TOYOTA MOTOR CORP NPV	08/15/95	04/17/09	(20 00)	805.18	(488 92)		316 26
ASTELLAS PHARMA INC Y50	09/29/95	04/17/09	(100 00)	3,992 42	(2,572 95)		1,419 47
SEVEN & I HLDG CO LTD NPV	03/13/98	04/17/09	(5 00)	117 93	(193 20)		(75 27)
SEVEN & I HLDG CO LTD NPV	11/28/00	04/17/09	(95 00)	2,240 72	(3,845 96)		(1,605 24)
DAIICHI SANKYO COMPANY LIMITED	06/11/01	04/17/09	(100 00)	1,890 26	(1,937 71)		(47 45)
DAIICHI SANKYO COMPANY LIMITED	02/06/08	04/17/09	(100 00)	1,890 27	(2,950 39)		(1,060 12)
MITSUI SUMITOMO INSURANCE	12/04/02	04/17/09	(100 00)	2,570 12	(1,413 72)		1,156 40
FISHER & PAYKEL APPLIANCES	05/24/07	04/17/09	(726 00)	357 00	(1,388 66)		(1,031 66)
TELECOM CORP OF NEW ZEALAND	02/25/03	04/17/09	(406 00)	765 80	(942 99)		(177.19)
FISHER & PAYKEL APPLIANCES-R	05/24/07	06/05/09	(726 00)	117 05	(592 49)		(475 44)
DNB NOR ASA NOK10	09/19/95	04/17/09	(100 00)	1,241 82	(424 05)		817 77
TELENOR AS ORD NOK6	05/24/07	04/17/09	(100 00)	1,247 15	(1,957 08)		(709 93)
ACERGY SA COM STK USD2	05/21/08	04/17/09	(100 00)	1,332 43	(2,724 77)		(1,392 34)
STATOILHYDRO ASA NOK2 50	03/13/02	04/17/09	(92 55)	2,196.82	(707 26)		1,489 56
STATOILHYDRO ASA NOK2.50	12/16/03	04/17/09	(57 45)	1,363 66	(481 30)		882 36
NORSK HYDRO ASA NOK3 6666	12/16/03	04/17/09	(125 00)	943 36	(433 54)		509 82
NORSK HYDRO ASA NOK3 6666	05/13/03	04/17/09	(25.00)	188 67	(62 01)		126 66
DBS HLDGS SGD1	01/29/09	04/17/09	(1,000 00)	9,202 07	(6,078 41)	3,123 66	
HAW PAR CORP LTD SGD1	02/06/06	04/17/09	(1,000 00)	4,022 40	(3,327 11)		695 29
UNITED OVERSEAS BANK SG\$1	03/13/02	04/17/09	(1,000 00)	11,860.03	(7,697 04)		4,162 99
NORDEA BANK AB EUR0.39632	04/08/02	04/17/09	(200 00)	2,000 66	(893 01)		1,107 65
HENNES & MAURITZ AB 'B' NPV	02/06/08	04/17/09	(50 00)	2,833 55	(2,602 76)		230 79
HENNES & MAURITZ AB 'B' NPV	06/10/99	04/17/09	(100 00)	5,667 11	(2,492 40)		3,174 71
ASSA ABLOY SER B NPV	05/27/04	04/17/09	(200.00)	3,354 47	(2,343 39)		1,011 08
SVENSKA HANDELSBANKEN SER A	06/11/01	04/17/09	(76 00)	2,022.98	(1,103 39)		919 59
SVENSKA HANDELSBANKEN SER A	09/27/00	04/17/09	(124 00)	3,300 66	(2,021 39)		1,279 27
ERICSSON (L.M.)	08/27/02	04/17/09	(773 00)	7,754 68	(2,679 20)		5,075 48
ERICSSON (L.M.)	01/29/09	04/17/09	(1,000 00)	10,031 92	(8,235 21)	1,796 71	
TELE2 AB SER'B' SEK1 25	06/11/01	04/17/09	(100.00)	1,346.65	(1,195 03)		151 62
ELECTROLUX AB SER 'B' NPV	06/11/01	04/17/09	(97 00)	2,300 87	(1,352.38)		948 49
ELECTROLUX AB SER 'B' NPV	06/07/05	04/17/09	(3 00)	71 16	(33 31)		37 85
VOLVO (AB)_SER A NPV	09/17/09	09/22/09	(200 00)	1,753 08	(1,882 71)	(129 63)	
SYNGENTA AG CHF0 1	06/11/01	04/17/09	(7 00)	1,658 05	(333 40)		1,324.65
SYNGENTA AG CHF0 1	03/12/99	04/17/09	(1 00)	236 86	(44 73)		192 13
SYNGENTA AG CHF0 1	06/20/00	04/17/09	(3 00)	710 59	(136 25)		574 34
SWISSCOM AG CHF1 00	02/18/09	04/17/09	(3 00)	1,118 24	(915 19)	203 05	
SWISSCOM AG CHF1 00	05/15/01	04/17/09	(4 00)	1,431 13	(1,065 91)		365 22
SWISSCOM AG CHF1 00	02/18/09	04/17/09	(13.00)	4,651 18	(3,965 81)	685 37	
GIVAUDAN AG CHF10	12/16/03	04/17/09	(5.00)	3,811 96	(2,484 71)		1,327 25
GIVAUDAN AG CHF10	06/07/05	04/17/09	(3 00)	2,287 18	(1,797 83)		489 35
ZURICH FINANCIAL SERVICES AG	12/04/02	04/17/09	(13 00)	3,240 29	(1,290 84)		1,949 45
NOVARTIS AG CHF0 50 (REGD)	01/29/09	04/17/09	(111 00)	5,576 73	(4,585.11)	991.62	
NOVARTIS AG CHF0 50 (REGD)	12/15/97	04/17/09	(253 00)	12,710 94	(9,281 16)		3,429 78
ABB LTD CHF1.54 (REGD)	06/07/05	04/17/09	(34 00)	710 47	(195.57)		514 90
ABB LTD CHF1 54 (REGD)	12/16/03	04/17/09	(265 00)	5,537 52	(1,078.80)		4,458 72

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
ROCHE HLDG AG GENUSSSCHEINE NPV	01/29/09	04/17/09	(34 00)	5,545 81	(4,759 68)	786 13	
ROCHE HLDG AG GENUSSSCHEINE NPV	06/11/01	04/17/09	(65.00)	10,602 27	(4,911 91)		5,690 36
HOLCIM CHF2 (REGD)	11/28/00	04/17/09	(41.00)	2,859 82	(1,692 79)		1,167 03
NESTLE SA CHF0.1 (REGD)	12/15/97	04/17/09	(43 00)	1,835 68	(874 64)		961 04
NESTLE SA CHF0 1 (REGD)	12/15/97	04/17/09	(20 00)	853 80	(406 81)		446 99
NESTLE SA CHF0 1 (REGD)	06/10/99	04/17/09	(180 00)	7,684 21	(3,774 61)		3,909 60
NESTLE SA CHF0.1 (REGD)	06/11/01	04/17/09	(180 00)	7,684 21	(3,827 32)		3,856 89
NESTLE SA CHF0 1 (REGD)	01/29/09	04/17/09	(140.00)	5,976 61	(4,914 95)	1,061 66	
CREDIT SUISSE GROUP AG CHF0 04	08/15/01	04/17/09	(26.00)	1,463 51	(1,089 54)		373 97
CREDIT SUISSE GROUP AG CHF0 04	08/15/01	04/17/09	(23 00)	1,303 63	(963 82)		339 81
CREDIT SUISSE GROUP AG CHF0 04	01/29/09	04/17/09	(176 00)	9,975 59	(4,798 56)	5,177 03	
CREDIT SUISSE GROUP AG CHF0 04	06/07/05	04/17/09	(87.00)	4,931 11	(3,447 89)		1,483 22
SWATCH GROUP CHF2 25 (BR)	08/14/01	04/17/09	(4.00)	952 53	(316.99)		635 54
SWISS REINSURANCE LTD CHF0.1	03/13/02	04/17/09	(21.00)	717.91	(1,987 18)		(1,269 27)
SWISS REINSURANCE LTD CHF0 1	08/27/01	04/17/09	(15 00)	512.80	(1,516.48)		(1,003 68)
SWISS REINSURANCE LTD CHF0 1	04/08/02	04/17/09	(11 00)	376.05	(1,028 57)		(652 52)
SWISS REINSURANCE LTD CHF0.1	01/29/09	04/17/09	(134 00)	6,329 64	(3,648 77)	2,680 87	
SWISS REINSURANCE LTD CHF0 1	04/08/02	04/17/09	(10.00)	472 36	(935 07)		(462 71)
LONZA GROUP AG CHF1(REGISTERED	05/27/04	04/17/09	(42 00)	4,482.46	(2,090 36)		2,392 10
NOBEL BIOCARE AG CHF0 40(BR)	05/27/04	04/17/09	(72 00)	2,202 71	(2,163 93)		38 78
SYNTHESES. INC CHF0 001(POST	01/29/09	04/17/09	(21 00)	2,509 60	(2,569 34)	(59 74)	
UBS AG CHF0 1 (POST	07/15/96	04/17/09	(224 00)	4,036 12	(4,986 56)		(950 44)
ACTELION CHF0 5 (REGD)(POST	10/17/08	04/17/09	(47 00)	2,941 33	(2,236 02)	705 31	
COMPAGNIE FINANCIERE	06/11/01	04/17/09	(108 00)	3,044 89	(1,489.88)		1,555.01
COMPAGNIE FINANCIERE	08/27/02	04/17/09	(7 00)	197 35	(72 50)		124 85
HOLCIM RIGHT 25-MAY-2009	06/11/01	05/12/09	(30 00)	67 73	(60 79)		6 94
HOLCIM RIGHT 25-MAY-2009	11/28/00	05/12/09	(56 00)	126 44	(114.14)		12 30
GIVAUDAN SA-RTS	06/07/05	06/17/09	(3.00)	76 12	-		76 12
GIVAUDAN SA-RTS	12/16/03	06/17/09	(6 00)	152 25	-		152 25
HOLCIM LTD	06/11/01	07/10/09	(30 00)	49 40	-		49 40
HOLCIM LTD	11/28/00	07/10/09	(56 00)	92 21	-		92 21
AFLAC INC COM	03/23/07	04/01/09	(10 00)	456.94	(476 55)		(19 61)
AFLAC INC COM	12/16/05	04/01/09	(41 00)	1,873 44	(1,951.60)		(78 16)
AFLAC INC COM	01/30/01	04/01/09	(4 00)	182.77	(146 73)		36 04
AFLAC INC COM	08/05/09	08/10/09	(17 00)	776 79	(684 85)	91 94	
AFLAC INC COM	02/15/08	04/01/09	(10.00)	456 94	(621.95)		(165 01)
AGCO CORP COM	11/21/06	04/01/09	(22.00)	591 89	(711.04)		(119 15)
AES CORP COM	12/15/06	04/01/09	(83 00)	1,231 26	(1,899 88)		(668.62)
AMR CORP DEL COM	06/30/03	04/01/09	(43 00)	328 72	(475 15)		(146 43)
AMR CORP DEL COM	01/04/08	04/01/09	(150 00)	1,146 72	(1,983.75)		(837 03)
AT & T INC COM	06/21/01	04/01/09	(21 00)	537 27	(1,229 25)		(691 98)
AT & T INC COM	03/02/00	04/01/09	(2.00)	51 17	(202 06)		(150 89)
AT & T INC COM	12/27/00	04/01/09	(16 00)	409.35	(1,778 15)		(1,368 80)
AT & T INC COM	03/02/00	04/01/09	(77 00)	1,969 99	(9,181 23)		(7,211 24)
AT & T INC COM	12/21/01	04/01/09	(600.00)	15,350 60	(29,526.78)		(14,176 18)
ATC TECHNOLOGY CORP COM	05/06/05	04/01/09	(22 00)	458 35	(341 22)		117 13
ABAXIS INC	06/24/05	04/01/09	(48 00)	1,227 56	(511.20)		716 36
ABBOTT LABS COM	12/15/00	04/01/09	(126 00)	6,297 95	(10,333.74)		(4,035 79)
ABBOTT LABS COM	01/30/01	04/01/09	(6.00)	299 90	(492.08)		(192 18)
ABBOTT LABS COM	12/21/07	04/01/09	(30 00)	1,499 51	(1,748 25)		(248 74)
ABBOTT LABS COM	11/21/07	04/01/09	(13 00)	649 79	(711 69)		(61 90)
ABBOTT LABS COM	07/18/08	04/01/09	(10 00)	499 84	(575 95)		(76 11)
ABBOTT LABS COM	12/16/05	04/01/09	(7 00)	349 88	(281.40)		68 48
ABBOTT LABS COM	12/15/06	04/01/09	(33 00)	1,649 46	(1,600 17)		49 29
ABERCROMBIE & FITCH CO CL A	03/28/07	04/01/09	(14 00)	498 59	(1,066 87)		(568 28)
ABITIBIOWATER INC COM	04/06/01	04/01/09	(22 00)	3 66	(2,048 05)		(2,044 39)
ABRAXAS PETE CORP	07/11/08	04/01/09	(501 00)	471 47	(2,241.98)	(1,770 51)	
ABRAXIS BIOSCIENCE INC NEW COM	07/11/08	04/01/09	(30 00)	1,135 02	(1,893 45)		(758 43)
ACADIA RLTY TR COM	01/31/09	04/01/09	(5 00)	72 77	(60 09)	12 68	
ACADIA RLTY TR COM	06/30/03	04/01/09	(79 00)	1,149 81	(725 29)		424 52
ACORDA THERAPEUTICS INC COM	04/08/09	04/14/09	(13 00)	223 78	(239 00)	(15 22)	
ACTIVISION BLIZZARD INC COM	06/30/03	04/01/09	(101 00)	1,280 84	(246 85)		1,033 99
ACTIVISION BLIZZARD INC COM	10/01/08	04/01/09	(168 00)	2,130 50	(2,445 24)	(314 74)	
ACTIVISION BLIZZARD INC COM	06/30/03	04/01/09	(149 00)	1,845 31	(364 16)		1,481 15
ACTUATE CORP COM	06/28/06	04/01/09	(108 00)	619 36	(463 31)		156 05
ACXIOM CORP COM	07/06/09	07/09/09	(31 00)	306 74	(261 80)	44 94	
ACXIOM CORP COM	12/15/00	04/01/09	(43 00)	425 47	(1,491.56)		(1,066 09)
ADMINISTAFF INC COM	07/11/08	04/01/09	(68 00)	1,822 01	(1,771 06)		50 95

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
ADOBE SYS INC DEL COM	03/02/00	04/01/09	(42 00)	1,442 45	(1,227 50)		214.95
ADOBE SYS INC DEL COM	12/16/05	04/01/09	(43.00)	1,476.79	(1,670 55)		(193 76)
ADTRAN INC	02/09/06	04/01/09	(23 00)	555 77	(654.35)		(98 58)
ADVANCED AUTO PTS INC	02/09/06	04/01/09	(38.00)	1,453 27	(1,654.14)		(200.87)
ADVISORY BOARD CO	09/19/07	04/01/09	(11 00)	287 69	(649 50)		(361 81)
AEROPOSTALE INC	01/04/08	04/01/09	(44 00)	1,843 33	(1,148.18)		695 15
ADVANCED MICRO DEVICES INC COM	01/06/06	04/01/09	(9 00)	55 12	(304 20)		(249 08)
ADVANCED MICRO DEVICES INC COM	03/21/06	04/01/09	(26 00)	159 24	(895 96)		(736.72)
ADVANCED MICRO DEVICES INC COM	12/15/00	04/01/09	(54 00)	330 74	(1,078.94)		(748.20)
ADVANCED ENERGY INDS INC	08/06/01	04/01/09	(25 00)	350 11	(829 25)		(479 14)
ADVENT SOFTWARE INC	03/02/00	04/01/09	(14 00)	583 01	(697 47)		(114 46)
AETNA INC COM NEW	12/21/07	04/01/09	(54 00)	1,425 83	(3,162 51)		(1,736 68)
AETNA INC COM NEW	12/15/00	04/01/09	(25.00)	660 10	(258 10)		402 00
AFFILIATED COMPUTER SVCS INC	02/15/08	04/01/09	(7 00)	365 98	(352 49)		13.49
AFFILIATED COMPUTER SVCS INC	12/16/05	04/01/09	(12 00)	627.40	(666 72)		(39 32)
AFFILIATED MANAGERS GROUP INC	03/02/00	04/01/09	(18 00)	1,238 81	(836 68)		402 13
AGFEED INDS INC COM	07/06/09	07/09/09	(113 00)	592 66	(613 03)	(20 37)	
AGILENT TECHNOLOGIES INC	12/16/05	04/01/09	(19.00)	521 44	(666.37)		(144 93)
AGILENT TECHNOLOGIES INC	12/17/04	04/01/09	(40.00)	1,097 76	(948 24)		149 52
AGREE REALTY CORP	06/24/05	04/01/09	(50 00)	1,111 22	(1,488 00)		(376 78)
AIR PRODS & CHEMS INC COM	12/21/07	04/01/09	(26 00)	2,111 79	(2,622 50)		(510 71)
AIRGAS INC	04/08/09	04/14/09	(40 00)	1,850 15	(1,490 20)	359 95	
AIRGAS INC	09/09/09	09/14/09	(6 00)	289 76	(276 39)	13 37	
AKAMAI TECHNOLOGIES INC	07/11/07	04/01/09	(23 00)	462 62	(1,157 71)		(695.09)
ALASKA AIR GROUP INC	12/12/01	04/01/09	(33 00)	916 87	(985 38)		(68 51)
ALBANY MOLECULAR RESH INC COM	03/26/08	04/01/09	(50 00)	469 23	(615 25)		(146 02)
ALBEMARLE CORP	11/21/06	04/01/09	(25 00)	844 84	(870 87)		(26 03)
ALBERTO CULVER CO NEW COM	11/21/06	04/01/09	(64 00)	1,734.03	(1,349 76)		384 27
ALCOA INC COM	03/02/00	04/01/09	(80 00)	1,138.77	(3,560.00)		(2,421 23)
ALEXANDER & BALDWIN INC	02/23/99	04/01/09	(51.00)	1,648.53	(1,353 22)		295 31
ALEXANDER & BALDWIN INC	03/02/00	04/01/09	(1 00)	32.32	(26 54)		5 78
ALEXION PHARMACEUTICALS INC	09/13/05	04/01/09	(17 00)	662 21	(252 88)		409 33
ALEXION PHARMACEUTICALS INC	12/15/00	04/01/09	(34.00)	1,324 43	(1,175 76)		148 67
ALEXION PHARMACEUTICALS INC	09/13/05	04/01/09	(33 00)	1,468 29	(490 87)		977 42
ALIGN TECHNOLOGY INC COM	07/11/08	04/01/09	(135 00)	2,160 61	(1,443.83)		716 78
ALKERMES INC COM	12/15/00	04/01/09	(43 00)	368 71	(1,466 03)		(1,097 32)
ALKERMES INC COM	06/24/05	04/01/09	(13 00)	111 47	(172 12)		(60 65)
ALLEGHANY CORP DEL	06/25/04	04/01/09	(0 14)	34.18	(39 63)		(5 45)
ALLEGHANY CORP DEL	08/11/06	04/01/09	(0 14)	36.47	(38 57)		(2 10)
ALLEGHANY CORP DEL	06/25/04	04/01/09	(4.86)	1,266.06	(1,375 57)		(109 51)
ALLEGHENY ENERGY INC COM	12/19/08	04/01/09	(13 00)	338 05	(410 35)	(72 30)	
ALLEGHENY ENERGY INC COM	01/06/06	04/01/09	(9 00)	234 04	(294 93)		(60 89)
ALLEGHENY TECHNOLOGIES INC COM	12/16/05	04/01/09	(3 00)	107 41	(102 39)		5 02
ALLEGHENY TECHNOLOGIES INC COM	02/14/07	04/01/09	(7 00)	250 63	(704 94)		(454 31)
ALLERGAN INC COM	12/21/07	04/01/09	(19 00)	1,086 10	(1,234 34)		(148 24)
ALLERGAN INC COM	03/02/00	04/01/09	(37 00)	2,115 04	(2,098.33)		16 71
ALLETE INC	06/30/00	04/01/09	(4 00)	134.26	(115 75)		18.51
ALLETE INC	01/04/08	04/01/09	(65 00)	2,181 66	(2,457 97)		(276 31)
ALLIANCE DATA SYS CORP COM	02/09/06	04/01/09	(7 00)	433 95	(299 11)		134.84
ALLIANCE DATA SYS CORP COM	06/08/06	04/01/09	(27 00)	1,673 82	(1,441 80)		232 02
ALLIANCE ONE INTL INC	06/24/05	04/01/09	(137 00)	673 33	(842.55)		(169 22)
ALLIANT TECHSYSTEMS INC COM	11/07/01	04/01/09	(22 00)	1,675.36	(1,319 53)		355.83
ALLIED NEV GOLD CORP COM	07/11/08	04/01/09	(148 00)	1,597 61	(882 82)		714.79
ALLIS CHALMERS ENERGY INC	04/25/07	04/01/09	(70 00)	330 04	(1,333 85)		(1,003.81)
ALLSCRIPTS-MISYS HEALTHCARE	01/04/08	04/01/09	(62 00)	1,302 89	(1,091 51)		211 38
ALLSTATE CORP COM	01/06/06	04/01/09	(5 00)	158 22	(274 30)		(116 08)
ALLSTATE CORP COM	03/02/00	04/01/09	(57 00)	1,803 71	(2,404 50)		(600.79)
ALNYLAM PHARMACEUTICALS INC	07/10/07	04/01/09	(51 00)	1,095 19	(1,189 06)		(93 87)
ALPHA NAT RES INC	01/04/08	04/01/09	(16 00)	610 14	(475 28)		134 86
ALTERA CORP COM	04/19/00	04/01/09	(20 00)	426 49	(1,148 58)		(722 09)
ALTERA CORP COM	12/16/05	04/01/09	(7.00)	149 27	(133 98)		15 29
ALTERA CORP COM	12/21/01	04/01/09	(23 00)	490 46	(770 30)		(279 84)
ALTRIA GROUP INC	12/21/07	04/01/09	(249 00)	4,508 02	(5,848 24)		(1,340 22)
AMAZON COM INC COM	11/18/05	04/01/09	(51 00)	4,772 70	(2,444 18)		2,328 52
AMEDISYS INC	11/17/04	04/01/09	(44 00)	1,978 40	(1,069 24)		909 16
AMEREN CORP	03/02/00	04/01/09	(19 00)	479 82	(1,006.04)		(526 22)
AMERICAN CAP LTD COM	06/26/09	07/01/09	(156 00)	496 84	(479 85)	16 99	
AMERICAN DAIRY INC	06/26/09	07/01/09	(8 00)	218 99	(321 72)	(102 73)	

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
AMERICAN DENTAL PARTNERS INC	06/26/09	07/01/09	(115 00)	1,692.17	(1,110 60)	581 57	
AMERICAN ELEC PWR INC COM	03/02/00	04/01/09	(56 00)	1,725.59	(3,051 38)		(1,325.79)
AMERICAN EAGLE OUTFITTERS NEW	06/08/04	04/01/09	(46 00)	863 62	(453 10)		410 52
AMERICAN EXPRESS CO COM	06/21/02	04/01/09	(45.00)	1,577 87	(1,471 65)		106.22
AMERICAN EXPRESS CO COM	09/16/05	04/01/09	(10 00)	350 64	(520.75)		(170 11)
AMERICAN EXPRESS CO COM	06/21/02	04/01/09	(101 00)	3,541.46	(3,302 12)		239 34
AMERICAN EXPRESS CO COM	09/19/05	04/01/09	(5 00)	175.32	(257 38)		(82 06)
AMERICAN EXPRESS CO COM	04/19/06	04/01/09	(9 00)	315 58	(467 01)		(151 43)
AMERICAN FINL GROUP INC OHIO	11/21/06	04/01/09	(67 00)	1,746 30	(2,328 47)		(582 17)
AMERICAN INTL GROUP INC COM	12/21/07	07/01/09	(0 60)	7 77	(700 14)		(692 37)
AMERICAN INTL GROUP INC COM	12/21/07	07/01/09	(16 00)	710 14	(18,670.40)		(17,960 26)
AMERICAN MED SYS HLDGS INC COM	02/09/06	04/01/09	(45 00)	744 95	(955 35)		(210 40)
AMERICAN MED SYS HLDGS INC COM	07/11/08	04/01/09	(96 00)	1,589 23	(1,387 68)		201 55
AMERICAN OIL & GAS INC NEV NEW	07/11/08	04/01/09	(512 00)	503 17	(1,728 00)	(1,224 83)	
AMERICAN PHYSICIANS CAP INC	07/10/07	04/01/09	(0 67)	21 72	(19 60)		2 12
AMERICAN PHYSICIANS CAP INC	07/10/07	04/01/09	(40 00)	1,196 16	(1,175 24)		20 92
AMERICAN TOWER CORP	11/21/07	04/01/09	(39 00)	1,470.84	(1,700 99)		(230 15)
AMERICAN TOWER CORP	11/21/07	04/01/09	(31 00)	1,169 12	(1,352 07)		(182 95)
AMERICAN WOODMARK CORP	06/29/01	04/01/09	(16 00)	305 67	(426 90)		(121 23)
AMERICREDIT CORP COM	04/06/04	04/01/09	(55 00)	927 54	(1,004 30)		(76 76)
AMERISAFE INC JONES DAY COM	07/10/07	04/01/09	(45 00)	789 49	(890 77)		(101 28)
AMERISOURCEBERGEN CORP COM	12/15/06	04/01/09	(12 00)	436 24	(541 25)		(105 01)
AMERISOURCEBERGEN CORP COM	12/15/06	04/01/09	(40 00)	908 97	(902 08)		6 89
AMERIPRISE FINL INC	12/21/07	04/01/09	(24.00)	885.45	(1,346 04)		(460 59)
AMETEK INC	01/04/08	04/01/09	(13 00)	455 56	(587 54)		(131 98)
AMGEN INC	12/30/93	04/01/09	(12 00)	729 04	(1,060 01)		(330 97)
AMGEN INC	12/30/93	04/01/09	(172 00)	10,232 87	(15,193.40)		(4,960 53)
AMKOR TECHNOLOGY INC COM	12/15/00	04/01/09	(46 00)	345 22	(736 36)		(391 14)
AMPHENOL CORP NEW CL A	09/29/08	04/01/09	(28.00)	1,087 63	(1,127 98)		(40 35)
AMYLIN PHARMACEUTICALS INC COM	06/30/00	04/01/09	(31 00)	435.37	(472.67)		(37 30)
AMTRUST FINL SVCS INC COM	06/05/09	06/10/09	(31 00)	359 12	(320 08)	39 04	
ANADARKO PETE CORP COM	12/16/05	04/01/09	(11 00)	747 70	(527 18)		220 52
ANADARKO PETE CORP COM	12/21/07	04/01/09	(78 00)	5,301 91	(5,167 13)		134 78
ANALOG DEVICES INC COM	12/16/05	04/01/09	(35 00)	982 94	(1,320 55)		(337 61)
ANIXTER INTL INC COM	11/21/08	04/01/09	(15 00)	623.45	(354 98)	268 47	
ANNALY CAPITAL MANAGEMENT INC	01/04/08	04/01/09	(145 00)	2,558 46	(2,626 68)		(68 22)
ANNALY CAPITAL MANAGEMENT INC	10/01/08	04/01/09	(141 00)	2,487 88	(2,012 78)		475 10
ANNTAYLOR STORES CORP COM	12/15/00	04/01/09	(28 00)	437.48	(431 17)		6 31
ANSYS INC COM	09/13/05	04/01/09	(50 00)	2,075 69	(963 25)		1,112 44
ANTHRACITE CAP INC COM	07/11/08	04/01/09	(245.00)	158 13	(1,669.68)	(1,511 55)	
AON CORP COM	12/21/07	04/01/09	(20 00)	819 87	(982 50)		(162 63)
AON CORP COM	12/16/05	04/01/09	(3 00)	122 98	(108 54)		14 44
AON CORP COM	03/02/00	04/01/09	(20.00)	819 87	(889.26)		(69 39)
APACHE CORP COM	12/19/08	04/01/09	(9 00)	893 81	(671 27)	222 54	
APACHE CORP COM	12/16/05	04/01/09	(39 00)	3,873 17	(2,711 67)		1,161 50
APACHE CORP COM	03/23/07	04/01/09	(7 00)	695 19	(490 32)		204 87
APARTMENT INVT & MGMT CO CL A	03/13/03	04/01/09	(14 00)	216 37	(511 70)		(295 33)
APARTMENT INVT & MGMT CO CL A	12/25/05	04/01/09	(0 99)	15.22	(38 13)		(22.91)
APARTMENT INVT & MGMT CO CL A	01/31/08	04/01/09	(1 00)	15 45	(39 47)		(24 02)
APARTMENT INVT & MGMT CO CL A	12/08/05	04/01/09	(0.31)	4.84	(12 36)		(7 52)
APARTMENT INVT & MGMT CO CL A	01/06/06	04/01/09	(3 31)	51 09	(133 03)		(81 94)
APARTMENT INVT & MGMT CO CL A	12/26/05	04/01/09	(0 40)	6 12	(17 26)		(11 14)
APOLLO GROUP INC CL A	05/14/02	04/01/09	(13 00)	955 27	(488 93)		466 34
APOLLO INVT CORP	07/11/08	04/01/09	(102.00)	983 76	(1,429 53)		(445 77)
APOLLO INVT CORP	04/25/07	04/01/09	(85 00)	819 80	(1,879 78)		(1,059 98)
APPLE INC	12/21/07	04/01/09	(141.00)	26,901 39	(27,343 43)		(442 04)
APPLE INC	03/23/07	04/01/09	(5 00)	953 95	(467 67)		486 28
APPLE INC	04/14/09	04/17/09	(5.00)	953 95	(591 63)	362 32	
APPLIED MATLS INC COM	12/16/05	04/01/09	(161 00)	2,190 34	(3,052 56)		(862 22)
APPLIED MATLS INC COM	12/17/04	04/01/09	(14 00)	190 46	(235 62)		(45 16)
APPLIED MATLS INC COM	02/15/08	04/01/09	(32 00)	435.35	(609.76)		(174 41)
APTARGROUP INC COM	03/02/00	04/01/09	(68 00)	2,579 51	(1,182 24)		1,397 27
ARCH COAL INC COM	04/21/06	04/01/09	(38 00)	898 48	(1,769 85)		(871 37)
ARCH COAL INC COM	06/08/06	04/01/09	(32 00)	756 62	(1,366 40)		(609 78)
ARCHER DANIELS MIDLAND CO COM	12/15/06	04/01/09	(41 00)	1,223 20	(1,343 58)		(120 38)
ARCHER DANIELS MIDLAND CO COM	12/21/07	04/01/09	(37 00)	1,103 87	(1,638 55)		(534 68)
ARIBA INC	06/30/00	04/01/09	(9 33)	112 75	(5,521 36)		(5,408 61)
ARIBA INC	06/30/03	04/01/09	(11 00)	132 97	(199 75)		(66 78)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
ARIBA INC	06/30/00	04/01/09	(2 67)	32.22	(786 36)		(754 14)
ARIBA INC	12/15/00	04/01/09	(10.00)	120 84	(4,072 23)		(3,951 39)
ARKANSAS BEST CORP DEL	07/19/02	04/01/09	(36 00)	1,075 47	(765.00)		310 47
ARLINGTON ASSET INVESTMENT - A	02/09/06	06/10/09	(120.00)	42 59	(1,298.40)		(1,255 81)
ARRIS GROUP INC COM	11/21/08	04/01/09	(30 00)	347 84	(169 05)	178 79	
ARRIS GROUP INC COM	09/26/00	04/01/09	(50.00)	579.73	(678.82)		(99.09)
ARROW ELECTRS INC COM	10/09/01	04/01/09	(22 00)	622.25	(653 31)		(31 06)
ARTESIAN RES CORP CL A	06/26/09	07/01/09	(126 00)	2,128 71	(2,085 49)	43 22	
ARUBA NETWORKS INC COM	06/26/09	07/01/09	(51 00)	447 50	(441 40)	6 10	
ASCENT SOLAR TECHNOLOGIES INC	06/26/09	07/01/09	(58 00)	373 22	(500 99)	(127 77)	
ASSOCIATED BANC CORP COM	11/21/08	04/01/09	(115.00)	1,375 93	(1,968 22)	(592 29)	
ASSOCIATED ESTATES RLTY CORP	04/08/09	04/14/09	(69 00)	679 28	(404 68)	274 60	
ASSURANT INC	04/10/07	04/01/09	(10 00)	319 24	(557 98)		(238 74)
ASYST TECHNOLOGIES INC	06/28/06	04/01/09	(145.00)	7 67	(970 05)		(962 38)
ATHENAHEALTH INC COM	01/22/09	04/01/09	(12 00)	460.12	(426 18)	33.94	
ATMEL CORP COM	04/06/01	04/01/09	(63 00)	269 31	(570 60)		(301 29)
ATMEL CORP COM	11/19/99	04/01/09	(82 00)	350 54	(941.72)		(591 18)
ATMEL CORP COM	02/22/01	04/01/09	(8 00)	34 20	(98 40)		(64 20)
AUTHENTEC INC COM	07/11/08	04/01/09	(192.00)	327 35	(1,767 36)	(1,440 01)	
AUTODESK INC COM	12/19/03	04/01/09	(36 00)	900.15	(442 08)		458 07
AUTOLIV INC COM	12/15/00	04/01/09	(36 00)	1,259.06	(726 67)		532 39
AUTOMATIC DATA PROCESSING INC	12/15/06	04/01/09	(32 00)	1,280 76	(1,435.48)		(154 72)
AUTOMATIC DATA PROCESSING INC	12/21/01	04/01/09	(10 00)	400.24	(840 66)		(440 42)
AUTOMATIC DATA PROCESSING INC	12/15/00	04/01/09	(2.00)	80 05	(169 96)		(89 91)
AUTOMATIC DATA PROCESSING INC	12/21/07	04/01/09	(31 00)	1,240.73	(1,394 54)		(153 81)
AUTONATION INC COM	02/21/03	04/01/09	(23 00)	448 13	(311 88)		136 25
AUTONATION INC COM	02/21/03	04/01/09	(14 00)	255 28	(189 84)		65.44
AUTOZONE INC COM	12/21/01	04/01/09	(6 00)	869.10	(685 05)		184 05
AUXILIUM PHARMACEUTICALS INC	06/28/06	04/01/09	(48 00)	1,631.23	(354.72)		1,276 51
AVALONBAY CMNTYS INC COM	01/31/07	04/01/09	(0 79)	58 37	(121 84)		(63.47)
AVALONBAY CMNTYS INC COM	02/14/07	04/01/09	(8 21)	606 57	(1,188 69)		(582 12)
AVANIR PHARMACEUTICALS CL A	06/26/09	07/01/09	(225 00)	453.35	(518 52)	(65 17)	
AVERY DENNISON CORP COM	12/16/05	04/01/09	(12.00)	436 60	(670.80)		(234 20)
AVID TECHNOLOGY INC COM	05/06/05	04/01/09	(15 00)	220.71	(809 85)		(589 14)
AVIS BUDGET GROUP INC COM	11/21/06	04/01/09	(35 00)	421 55	(719 25)		(297 70)
AVISTA CORP COM	03/02/00	04/01/09	(77 00)	1,596.54	(2,208.75)		(612 21)
AVNET INC COM	03/04/09	04/01/09	(35 00)	932 19	(602 53)	329 66	
AVOCENT CORP COM	03/02/00	04/01/09	(18 00)	446 30	(790.84)		(344.54)
AVOCENT CORP COM	06/30/00	04/01/09	(28 00)	694 24	(1,125.40)		(431 16)
AVON PRODS INC COM	12/15/00	04/01/09	(77.00)	2,642 95	(2,801 92)		(158 97)
AXSYS TECHNOLOGIES INC COM	11/21/08	04/01/09	(15 00)	810 00	(927 68)	(117 68)	
BB&T CORP COM	03/02/00	04/01/09	(60 00)	1,665 25	(2,712 06)		(1,046 81)
BJ SVCS CO COM	06/18/04	04/01/09	(30.00)	613 63	(677 25)		(63 62)
BJS WHSL CLUB INC COM	12/15/00	04/01/09	(45 00)	1,624 22	(1,975 85)		(351 63)
BRE PPTYS INC CL A	03/02/00	04/01/09	(31 00)	953.37	(908 62)		44 75
BMC SOFTWARE INC COM	12/21/07	04/01/09	(30 00)	1,147 32	(1,096 95)		50.37
BAKER HUGHES INC COM	09/21/07	04/01/09	(10 00)	453 44	(907.45)		(454 01)
BAKER HUGHES INC COM	12/21/07	04/01/09	(38 00)	1,723 06	(3,118 09)		(1,395 03)
BALDOR ELEC CO	05/01/96	04/01/09	(66 00)	1,942 66	(1,371 85)		570 81
BALDWIN & LYONS INC CL B	12/12/01	04/01/09	(72 00)	1,655.59	(1,479 92)		175 67
BALL CORP COM	12/20/02	04/01/09	(3 00)	156 16	(75 68)		80 48
BALL CORP COM	06/21/02	04/01/09	(13.00)	676 69	(284 11)		392 58
BALLY TECHNOLOGIES INC COM	06/30/03	04/01/09	(68.00)	2,803 22	(1,289 28)		1,513 94
BANCORPSOUTH INC	02/23/99	04/01/09	(80 00)	1,982 74	(1,344 80)		637 94
BANK OF AMERICA CORP	12/15/06	04/01/09	(242 93)	4,376 25	(12,957 83)		(8,581 58)
BANK OF AMERICA CORP	04/03/08	04/01/09	(42 98)	774.17	(2,295 25)		(1,521 08)
BANK OF AMERICA CORP	06/20/03	04/01/09	(17 19)	309 67	(935 00)		(625 33)
BANK OF AMERICA CORP	06/18/04	04/01/09	(8 60)	154 83	(548.20)		(393 37)
BANK OF AMERICA CORP	06/17/05	04/01/09	(12.03)	216 77	(782.18)		(565 41)
BANK OF AMERICA CORP	12/19/03	04/01/09	(8.60)	154 83	(569 50)		(414 67)
BANK OF AMERICA CORP	12/30/96	04/01/09	(162 45)	2,926 39	(12,330 67)		(9,404 28)
BANK OF AMERICA CORP	07/17/06	04/01/09	(2.37)	42.75	(188 51)		(145 76)
BANK OF AMERICA CORP	12/30/96	04/01/09	(361 31)	6,508 74	(14,235 07)		(7,726 33)
BANK OF AMERICA CORP	12/19/03	04/01/09	(10 00)	180.15	(395 25)		(215 10)
BANK OF AMERICA CORP	06/09/94	04/01/09	(53 00)	954 77	(2,180 40)		(1,225 63)
BANK OF AMERICA CORP	11/21/07	04/01/09	(21 00)	378 31	(885.26)		(506 95)
BANK OF AMERICA CORP	02/29/08	04/01/09	(30 00)	540 44	(1,291.27)		(750 83)
BANK OF AMERICA CORP	06/21/02	04/01/09	(21 49)	387 10	(962 50)		(575 40)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
BANK OF AMERICA CORP	12/21/07	04/01/09	(34 07)	613 77	(1,642.80)		(1,029 03)
BANK OF AMERICA CORP	05/26/06	04/01/09	(5 00)	90 07	(247 00)		(156 93)
BANK OF AMERICA CORP	01/14/07	04/01/09	(14.00)	252 20	(741 73)		(489 53)
BANK OF THE OZARKS INC COM	09/13/05	04/01/09	(20.00)	538 88	(690 60)		(151 72)
BANK OF THE OZARKS INC COM	11/17/04	04/01/09	(12.00)	323 33	(414 12)		(90 79)
BANK NEW YORK MELLON CORP COM	07/10/07	04/01/09	(14.00)	380 58	(621 39)		(240 81)
BANK NEW YORK MELLON CORP COM	07/10/07	04/01/09	(44 00)	1,259 02	(1,952 94)		(693 92)
BANK NEW YORK MELLON CORP COM	03/21/06	04/01/09	(5.00)	143 07	(188 17)		(45 10)
BANK NEW YORK MELLON CORP COM	09/21/07	04/01/09	(24.00)	686 74	(1,054 20)		(367 46)
BANK NEW YORK MELLON CORP COM	06/20/03	04/01/09	(32 00)	915 65	(908.16)		7 49
BANK NEW YORK MELLON CORP COM	12/20/02	04/01/09	(2 00)	57 23	(58.42)		(1 19)
BANK NEW YORK MELLON CORP COM	12/16/05	04/01/09	(6 00)	171 69	(205.49)		(33 80)
BANK NEW YORK MELLON CORP COM	07/18/08	04/01/09	(16 00)	457 83	(575.60)		(117 77)
BANNER CORP COM	02/26/09	04/01/09	(150 00)	386 24	(471.75)	(85.51)	
BARD C R INC	06/20/03	04/01/09	(11 00)	852 08	(390 50)		461 58
BARD C R INC	12/19/08	04/01/09	(5 00)	387.31	(398 83)	(11 52)	
BARNES & NOBLE INC COM	06/30/00	04/01/09	(23 00)	473 89	(487 84)		(13 95)
BAXTER INTL INC COM	12/27/00	04/01/09	(65 00)	3,752.67	(5,455 85)		(1,703 18)
BAXTER INTL INC COM	12/21/07	04/01/09	(34 00)	1,962 93	(2,023 85)		(60 92)
BE AEROSPACE INC	06/24/05	04/01/09	(42 00)	865 38	(648.48)	216 90	
BECKMAN COULTER INC COM	11/21/08	04/01/09	(6 00)	405 02	(250 35)	154 67	
BECKMAN COULTER INC COM	08/11/04	04/01/09	(20 00)	1,350 06	(1,081 80)		268 26
BECTON DICKINSON & CO COM	06/18/04	04/01/09	(23.00)	1,577 63	(1,218 54)		359 09
BECTON DICKINSON & CO COM	12/19/08	04/01/09	(13 00)	891 70	(867.82)	23 88	
BED BATH & BEYOND INC COM	03/02/00	04/01/09	(30 00)	1,104 12	(1,591 71)		(487 59)
BELDEN INC	06/24/05	04/01/09	(12.00)	313 13	(240.48)		72 65
BELDEN INC	12/15/00	04/01/09	(22 00)	574 07	(776 34)		(202 27)
BEMIS INC COM	01/06/06	04/01/09	(7 00)	183 50	(203 14)		(19 64)
BEMIS INC COM	03/02/00	04/01/09	(7 00)	183 50	(215 47)		(31 97)
BENCHMARK ELECTRS INC	09/13/05	04/01/09	(28 00)	517 56	(545 63)		(28 07)
BERKLEY W R CORP COM	05/05/04	04/01/09	(78 00)	2,004 15	(1,405 74)		598 41
BERKSHIRE HILLS BANCORP INC	07/10/07	04/01/09	(21.00)	468 59	(635 57)		(166 98)
BERRY PETE CO CL A	12/15/00	04/01/09	(71 00)	2,030.18	(555 97)		1,474 21
BEST BUY INC COM	06/21/01	04/01/09	(34 00)	1,329 19	(1,761.54)		(432 35)
BEST BUY INC COM	06/21/01	04/01/09	(16 00)	625 50	(831 04)		(205 54)
BIDZ COM INC COM	07/11/08	04/01/09	(82 00)	238 20	(879 45)	(641 25)	
BIG LOTS INC COM	12/15/00	04/01/09	(9.00)	233.94	(117.17)		116 77
BIOGEN IDEC INC COM	12/21/07	04/01/09	(44 00)	2,141 64	(2,538 14)		(396 50)
BLACKBOARD INC	04/25/07	04/01/09	(14 00)	550 11	(472 99)		77 12
BLACKROCK INC COM	10/01/08	04/01/09	(7.00)	1,523 96	(1,294 90)		229 06
BLOCK H & R INC COM	06/21/01	04/01/09	(42 00)	812 04	(1,470 42)		(658 38)
BLUE COAT SYS INC COM NEW	06/25/04	04/01/09	(27 00)	649.46	(459 54)		189 92
BOEING CO COM	11/21/07	04/01/09	(2 00)	86 55	(174 85)		(88 30)
BOEING CO COM	12/21/07	04/01/09	(10 00)	432 73	(890 85)		(458 12)
BOEING CO COM	11/21/07	04/01/09	(5 00)	258.22	(437.13)		(178 91)
BOEING CO COM	12/16/05	04/01/09	(40.00)	2,065 74	(2,831 20)		(765 46)
BOEING CO COM	12/19/03	04/01/09	(28 00)	1,446 02	(1,162 84)		283 18
BOEING CO COM	12/15/06	04/01/09	(26 00)	1,342 73	(2,358 72)		(1,015 99)
BORG WARNER INC COM	09/13/05	04/01/09	(50 00)	1,613 70	(1,446 00)		167 70
BOSTON PPTYS INC COM	12/15/06	04/01/09	(10 00)	654 63	(1,128 20)		(473 57)
BOSTON SCIENTIFIC CORP COM	12/21/07	04/01/09	(115 00)	1,148 24	(1,362.18)		(213 94)
BOSTON SCIENTIFIC CORP COM	04/24/06	04/01/09	(149 00)	1,487 72	(3,367 40)		(1,879 68)
BOSTON SCIENTIFIC CORP COM	12/19/05	04/01/09	(9 00)	89 86	(230 76)		(140 90)
BOYD GAMING CORP	09/26/00	04/01/09	(38 00)	415 51	(245 27)		170 24
BRIGHTPOINT INC	07/11/08	04/01/09	(103.00)	901 73	(707 10)		194 63
BRINKER INTL INC COM	04/06/01	04/01/09	(50.00)	787 72	(989 97)		(202 25)
BRINKS CO	03/02/00	04/01/09	(30 00)	778 03	(346 08)		431 95
BRINKS HOME SEC HLDGS INC COM	03/02/00	04/01/09	(27 00)	878 95	(281 73)		597 22
BRISTOL MYERS SQUIBB CO COM	06/01/07	04/01/09	(18 00)	365 12	(548 91)		(183 79)
BRISTOL MYERS SQUIBB CO COM	06/01/07	04/01/09	(9 00)	204 16	(274 46)		(70 30)
BRISTOL MYERS SQUIBB CO COM	12/15/06	04/01/09	(217.00)	4,922 51	(5,561 71)		(639 20)
BRISTOL MYERS SQUIBB CO COM	11/21/07	04/01/09	(23 00)	521 74	(631 93)		(110.19)
BRISTOW GROUP INC COM	03/02/00	04/01/09	(43 00)	1,352 52	(756.81)		595 71
BROADCOM CORP CL A COM	06/20/03	04/01/09	(21 00)	632 60	(362.74)		269 86
BROADCOM CORP CL A COM	12/15/06	04/01/09	(26 00)	783 22	(873 86)		(90 64)
BROCADE COMMUNICATIONS SYS INC	01/30/01	04/01/09	(21 00)	199.81	(2,069 55)		(1,869 74)
BROCADE COMMUNICATIONS SYS INC	02/22/01	04/01/09	(80 00)	761 18	(2,600 84)		(1,839 66)
BROCADE COMMUNICATIONS SYS INC	02/22/01	04/01/09	(21 00)	199 81	(867 30)		(667 49)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
BROCADE COMMUNICATIONS SYS INC	06/30/00	04/01/09	(68.00)	647.00	(6,238.47)		(5,591.47)
BROCADE COMMUNICATIONS SYS INC	12/15/00	04/01/09	(86.00)	818.27	(8,473.69)		(7,655.42)
BRONCO DRILLING CO INC	09/19/07	04/01/09	(81.00)	561.71	(1,260.77)		(699.06)
BROOKLINE BANCORP INC DEL	03/02/00	04/01/09	(42.00)	402.55	(312.88)		89.67
BROOKS AUTOMATION INC	06/29/01	04/01/09	(47.00)	390.32	(1,290.61)		(900.29)
BROOKS AUTOMATION INC	08/05/02	04/01/09	(12.00)	99.65	(223.19)		(123.54)
BROWN & BROWN INC COM	04/10/06	04/01/09	(25.00)	489.60	(845.75)		(356.15)
BROWN SHOE INC NEW COM	06/28/02	04/01/09	(36.00)	331.01	(456.43)		(125.42)
BUCKLE INC COM	04/08/09	04/14/09	(11.00)	406.70	(370.87)	35.83	
BURLINGTON NORTH SANTA FE CORP	12/15/06	04/01/09	(27.00)	2,213.80	(2,030.94)		182.86
BURLINGTON NORTH SANTA FE CORP	03/02/00	04/01/09	(13.00)	1,065.90	(464.27)		601.63
BURLINGTON NORTH SANTA FE CORP	06/18/04	04/01/09	(4.00)	327.97	(136.68)		191.29
CBL & ASSOC PPTYS INC COM	10/05/09	10/08/09	(150.00)	1,437.71	(1,371.75)	65.96	
CBS CORP NEW CL B	12/27/01	04/01/09	(63.00)	763.22	(2,857.84)		(2,094.62)
CBS CORP NEW CL B	12/27/01	04/01/09	(2.00)	24.23	(77.01)		(52.78)
CBS CORP NEW CL B	12/06/01	04/01/09	(6.00)	72.69	(271.85)		(199.16)
CBS CORP NEW CL B	12/19/03	04/01/09	(1.00)	12.11	(34.12)		(22.01)
CBS CORP NEW CL B	06/21/02	04/01/09	(10.00)	121.15	(348.24)		(227.09)
CF INDS HLDGS INC	08/27/08	04/01/09	(13.00)	1,149.75	(1,952.28)		(802.53)
CH ENERGY GROUP INC COM	07/11/08	04/01/09	(4.00)	187.57	(147.70)	39.87	
CH ENERGY GROUP INC COM	07/11/08	04/01/09	(42.00)	1,833.46	(1,550.85)		282.61
C H ROBINSON WORLDWIDE INC	03/02/07	04/01/09	(30.00)	1,762.60	(1,499.55)		263.05
CIGNA CORP COM	03/02/00	04/01/09	(34.00)	1,007.22	(1,314.40)		(307.18)
CIT GROUP INC	03/21/06	04/01/09	(4.00)	3.18	(216.48)		(213.30)
CIT GROUP INC	10/26/04	04/01/09	(60.00)	47.69	(2,407.80)		(2,360.11)
CIT GROUP INC	08/31/09	09/03/09	(432.00)	442.78	(758.16)	(315.38)	
CKE RESTAURANTS INC COM	01/22/09	04/01/09	(226.00)	2,403.44	(1,806.87)	596.57	
CKX INC	01/04/08	04/01/09	(52.00)	345.53	(532.74)		(187.21)
CME GROUP INC COM	08/10/06	04/01/09	(6.51)	1,937.87	(3,101.19)		(1,163.32)
CME GROUP INC COM	08/22/07	04/01/09	(5.00)	1,488.83	(2,733.07)		(1,244.24)
CME GROUP INC COM	06/25/07	04/01/09	(0.49)	146.50	(271.86)		(125.36)
CMS ENERGY CORP COM	01/31/05	04/01/09	(1.00)	13.57	(10.20)		3.37
CMS ENERGY CORP COM	01/06/06	04/01/09	(15.00)	203.62	(214.20)		(10.58)
CMS ENERGY CORP COM	03/02/00	04/01/09	(11.00)	149.32	(326.92)		(177.60)
CSX CORP COM	03/02/00	04/01/09	(6.00)	247.58	(131.62)		115.96
CSX CORP COM	01/06/06	04/01/09	(8.00)	330.11	(196.92)		133.19
CSX CORP COM	03/02/00	04/01/09	(45.00)	2,020.21	(987.17)		1,033.04
CTS CORP	06/30/00	04/01/09	(43.00)	379.46	(1,937.58)		(1,558.12)
CTS CORP	06/24/05	04/01/09	(39.00)	344.17	(464.10)		(119.93)
CVS CAREMARK CORP	11/16/05	04/01/09	(22.00)	800.45	(722.33)		78.12
CVS CAREMARK CORP	12/16/05	04/01/09	(104.00)	3,783.94	(3,311.64)		472.30
CVS CAREMARK CORP	03/23/07	04/01/09	(79.00)	2,874.33	(2,732.22)		142.11
CVS CAREMARK CORP	06/01/07	04/01/09	(2.00)	72.77	(77.13)		(4.36)
CA INC COM	06/17/05	04/01/09	(21.00)	476.78	(566.07)		(89.29)
CA INC COM	12/16/05	04/01/09	(38.00)	862.76	(1,104.28)		(241.52)
CABLEVISION NY GRP CL A COM	02/17/01	04/01/09	(25.00)	593.36	(1,643.32)		(1,049.96)
CABLEVISION NY GRP CL A COM	12/15/00	04/01/09	(65.00)	1,542.73	(4,011.87)		(2,469.14)
CABLEVISION NY GRP CL A COM	01/30/01	04/01/09	(15.00)	356.01	(979.98)		(623.97)
CABLEVISION NY GRP CL A COM	04/10/06	04/01/09	(6.00)	142.41	(105.60)		36.81
CABLEVISION NY GRP CL A COM	02/21/02	04/01/09	(25.00)	593.36	(603.75)		(10.39)
CABOT OIL & GAS CORP COM	06/20/08	04/01/09	(13.00)	490.79	(850.40)		(359.61)
CABOT MICROELECTRONICS CORP	12/15/00	04/01/09	(21.00)	734.87	(1,646.91)		(912.04)
CACHE INC COM NEW	06/28/06	04/01/09	(60.00)	217.50	(980.99)		(763.49)
CACI INTL INC CL A	11/07/01	04/01/09	(26.00)	1,207.01	(1,023.36)		183.65
CADIZ INC	07/11/08	04/01/09	(63.00)	739.91	(1,075.10)		(335.19)
CALAMOS ASSET MGMT INC CL A	09/19/07	04/01/09	(53.00)	737.47	(1,445.58)		(708.11)
CALIFORNIA WTR SVC GROUP COM	09/13/05	04/01/09	(25.00)	985.60	(1,007.25)		(21.65)
CALIFORNIA WTR SVC GROUP COM	02/02/05	04/01/09	(13.00)	512.51	(417.95)		94.56
CALLAWAY GOLF CO COM	03/02/00	04/01/09	(79.00)	642.64	(1,499.57)		(856.93)
CALPINE CORP COM NEW	10/01/08	04/01/09	(55.00)	641.01	(727.93)		(86.92)
CALPINE CORP COM NEW	07/11/08	04/01/09	(72.00)	839.13	(1,441.08)		(601.95)
CAMDEN PPTY TR SHS BEN INT	03/02/00	04/01/09	(18.00)	697.39	(649.75)		47.64
CAMERON INTL CORP COM	04/03/08	04/01/09	(31.00)	1,244.45	(1,371.29)		(126.84)
CAMPBELL SOUP CO COM	09/15/06	04/01/09	(5.00)	163.02	(186.60)		(23.58)
CAMPBELL SOUP CO COM	12/15/00	04/01/09	(22.00)	717.28	(1,056.65)		(339.37)
CAPELLA ED CO COM	09/19/07	04/01/09	(24.00)	1,680.55	(1,296.12)		384.43
CAPITAL ONE FINL CORP	12/21/07	04/01/09	(51.00)	1,952.98	(2,432.44)		(479.46)
CAPITAL SOUTHWEST CORP	09/19/07	04/01/09	(10.00)	771.03	(1,414.15)		(643.12)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
CAPITAL SOURCE INC	04/10/06	04/01/09	(95 00)	382.36	(2,094 62)		(1,712 26)
CAPITAL SOURCE INC	07/27/09	07/30/09	(90 00)	362.24	(405 45)	(43 21)	
CAPITOL FED FINL COM	08/11/04	04/01/09	(12 00)	389 56	(381 36)		8 20
CAPSTONE TURBINE CORP COM	07/11/08	04/01/09	(537 00)	408 58	(1,952 00)	(1,543 42)	
CARBO CERAMICS INC	07/19/02	04/01/09	(31.00)	1,652 09	(708 75)		943 34
CARDINAL HEALTH INC COM	12/21/07	04/01/09	(45 00)	1,221.48	(1,914 29)		(692 81)
CAREFUSION CORP	09/01/09	09/04/09	(0 50)	10 90	(9 96)	0 94	
CAREFUSION CORP	12/21/07	09/01/09	(58 50)	1,274 96	(1,874 96)		(600 00)
CAREFUSION CORP	09/01/09	09/04/09	(0 50)	10 74	(9 96)	0 78	
CAREFUSION CORP	09/01/09	09/04/09	(13 00)	298.66	(258 89)	39 77	
CARLISLE COS INC COM	12/15/00	04/01/09	(46 00)	1,647 44	(873 08)		774 36
CARMAX INC	03/07/03	04/01/09	(89 00)	1,824 00	(612.32)		1,211.68
CARNIVAL CORP PAIRED CTF 1 COM	12/21/07	04/01/09	(53 00)	1,729 60	(2,403 29)		(673 69)
CARRIZO OIL & GAS INC COM	07/11/08	04/01/09	(46 00)	1,324 53	(2,941 01)		(1,616 48)
CASEYS GEN STORES INC	02/02/05	04/01/09	(50 00)	1,619 20	(894 50)		724 70
CASUAL MALE RETAIL GROUP INC	06/28/06	04/01/09	(100 00)	189 49	(959 00)		(769 51)
CATERPILLAR INC	12/15/06	04/01/09	(14 00)	742 47	(865.76)		(123 29)
CATERPILLAR INC	12/21/07	04/01/09	(83 00)	4,401 78	(6,037 83)		(1,636 05)
CATHAY GENERAL BANCORP	03/02/00	04/01/09	(55 00)	498.00	(952 50)		(454 50)
CELANESE CORP DEL COM SER A	09/13/05	04/01/09	(51.00)	1,293 57	(981 75)		311 82
CELGENE CORP	11/03/06	04/01/09	(17 00)	936 76	(878.39)		58 37
CELGENE CORP	12/19/08	04/01/09	(11 00)	606 14	(601.54)	4 60	
CELGENE CORP	09/29/08	04/01/09	(19 00)	1,046 97	(1,064 29)		(17 32)
CELGENE CORP	12/15/06	04/01/09	(15 00)	826 55	(877 95)		(51 40)
CELGENE CORP	09/21/07	04/01/09	(14 00)	771 45	(988 75)		(217 30)
CENTERPOINT ENERGY INC	09/16/05	04/01/09	(25 00)	318 86	(379 00)		(60 14)
CENTURY BANCORP INC MASS CL A	06/26/09	07/01/09	(60 00)	1,424 06	(1,119.94)	304 12	
CENTURYTEL INC COM	03/02/00	04/01/09	(0 39)	11 70	(16 37)		(4 67)
CENTURYTEL INC COM	03/02/00	04/01/09	(20 61)	675 68	(865 22)		(189.54)
CENTURYTEL INC COM	06/17/05	07/01/09	(8.65)	283 59	(311 60)		(28 01)
CENTURYTEL INC COM	12/16/05	07/01/09	(1 37)	44 91	(52.35)		(7 44)
CENTURYTEL INC COM	12/17/04	07/01/09	(1 37)	44.91	(54 47)		(9 56)
CEPHALON INC COM	12/11/00	04/01/09	(8.00)	434 90	(621 28)		(186 38)
CEPHEID COM	09/19/07	04/01/09	(69 00)	926.29	(1,494 89)		(568 60)
CERADYNE INC	02/09/06	04/01/09	(15.00)	283 56	(809 55)		(525.99)
CERADYNE INC	07/11/08	04/01/09	(36 00)	680 56	(1,311.66)		(631 10)
CERNER CORP	03/02/00	04/01/09	(35 00)	2,156 81	(867 29)		1,289 52
CERNER CORP	03/02/00	04/01/09	(21.00)	1,763 21	(520 37)		1,242.84
CHARLES RIV LABORATORIES INTL	04/10/06	04/01/09	(38 00)	1,466 57	(1,815 26)		(348 69)
CHARMING SHOPPES INC PA COM	02/09/06	04/01/09	(85 00)	457 71	(1,145 80)		(688 09)
CHARMING SHOPPES INC PA COM	08/31/09	09/03/09	(58 00)	312 32	(304 79)	7 53	
CHARTER COMMUNICATIONS INC DEL	06/30/03	04/01/09	(450 00)	4 27	(1,811 25)		(1,806 98)
CHARTER COMMUNICATIONS INC DEL	04/06/01	04/01/09	(108 00)	1 02	(2,145.15)		(2,144 13)
CHATTEM INC COM	11/17/04	04/01/09	(37 00)	2,445 44	(1,299.81)		1,145 63
CHEESECAKE FACTORY (THE)	12/15/00	04/01/09	(29 00)	545.61	(670.77)		(125 16)
CHELSEA THERAPEUTICS INTL LTD	06/26/09	07/01/09	(166 00)	500 47	(789 99)	(289 52)	
CHEMED CORP NEW	01/22/09	04/01/09	(19 00)	876 34	(753 26)	123 08	
CHEMTURA CORP	03/02/00	04/01/09	(190 00)	4 65	(1,982 65)		(1,978 00)
CHEROKEE INC DEL NEW	09/13/05	04/01/09	(9 00)	202.44	(304 83)		(102 39)
CHESAPEAKE ENERGY CORP COM	03/02/06	04/01/09	(108.00)	3,131 37	(3,424 68)		(293 31)
CHEVRON CORPORATION COM	12/21/07	04/01/09	(31 00)	2,283 25	(2,915 71)		(632 46)
CHEVRON CORPORATION COM	12/19/08	04/01/09	(278 00)	20,475 55	(19,700 47)	775 08	
CHEVRON CORPORATION COM	12/15/06	04/01/09	(32 00)	2,356 90	(2,481.18)		(124 28)
CHICOS FAS INC COM	06/30/03	04/01/09	(42 00)	522.67	(443 10)		79 57
CHICOS FAS INC COM	04/10/06	04/01/09	(10 00)	124 45	(372 90)		(248.45)
CHINA BAK BATTERY INC COM	06/26/09	07/01/09	(205 00)	921 44	(653 32)	268 12	
CHINA PRECISION STL INC COM	06/26/09	07/01/09	(182 00)	483 19	(477 37)	5 82	
CHINA SKY ONE MED INC COM	07/11/08	04/01/09	(37 00)	521 12	(371 67)		149 45
CHINA SEC & SURVEILLANCE	07/11/08	04/01/09	(86 00)	569 73	(1,202.71)		(632 98)
CHINA GREEN AGRICULTURE INC	06/26/09	07/01/09	(121 00)	1,438 04	(999 27)	438 77	
CHINA INFORMATION SEC	04/08/09	04/14/09	(224 00)	1,490 68	(677 60)	813 08	
CHIPOTLE MEXICAN GRILL INC CL	11/21/08	04/01/09	(18 00)	1,633 00	(707 67)	925 33	
CHOICE HOTELS INTL INC COM	09/26/00	04/01/09	(52 00)	1,639 77	(567 74)		1,072 03
CHUBB CORP COM	12/19/08	04/01/09	(17 00)	870 29	(837 51)	32 78	
CHUBB CORP COM	07/17/06	04/01/09	(13 00)	665 52	(640 52)		25 00
CHUBB CORP COM	03/02/00	04/01/09	(22 00)	1,126 26	(950 09)		176 17
CHURCH & DWIGHT INC	12/15/00	04/01/09	(32 00)	1,767 47	(568 55)		1,198 92
CHURCH & DWIGHT INC	12/15/00	04/01/09	(21.00)	1,197.69	(373 11)		824 58

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
CIBER INC COM	03/02/00	04/01/09	(86 00)	332 38	(1,993 91)		(1,661 53)
CIENA CORP COM NEW	04/03/08	04/01/09	(4 00)	53 58	(130 02)		(76 44)
CIENA CORP COM NEW	07/19/02	04/01/09	(10 00)	133.94	(392 25)		(258 31)
CIENA CORP COM NEW	08/30/01	04/01/09	(5 00)	66 97	(764 02)		(697 05)
CIMAREX ENERGY CO	05/01/96	04/01/09	(5 00)	226 52	(77 35)		149 17
CIMAREX ENERGY CO	12/15/00	04/01/09	(22 00)	996.68	(367.72)		628 96
CIMAREX ENERGY CO	05/01/96	04/01/09	(1 00)	45 30	(27 68)		17 62
CIMAREX ENERGY CO	06/24/05	04/01/09	(35 00)	1,585 63	(1,378.30)		207 33
CINCINNATI BELL INC	03/02/00	04/01/09	(69 00)	234 93	(2,561 59)		(2,326 66)
CINCINNATI FINL CORP COM	12/15/06	04/01/09	(23 00)	593 49	(1,074 10)		(480 61)
CIRCOR INTL INC COM	07/11/08	04/01/09	(42 00)	1,208 93	(2,604.63)		(1,395.70)
CISCO SYS INC COM	12/21/01	04/01/09	(6 00)	142 83	(170 60)		(27 77)
CISCO SYS INC COM	01/30/01	04/01/09	(302.00)	7,188 92	(14,581 71)		(7,392 79)
CISCO SYS INC COM	09/15/00	04/01/09	(46 00)	1,095 00	(3,359 55)		(2,264 55)
CISCO SYS INC COM	06/30/00	04/01/09	(633.00)	15,068 17	(46,713 09)		(31,644 92)
CITADEL BROADCASTING CORP	02/09/06	04/01/09	(100 00)	4 30	(909 00)		(904 70)
CINTAS CORP	12/21/07	04/01/09	(7 00)	204 28	(241.40)		(37 12)
CITIGROUP INC COM	12/30/93	04/01/09	(1,096 00)	5,211 34	(64,647 91)		(59,436 57)
CITIGROUP INC COM	01/29/94	04/01/09	(46 00)	218 72	(2,671 95)		(2,453 23)
CITIGROUP INC COM	01/29/94	04/01/09	(5 00)	23 77	(292 43)		(268 66)
CITIGROUP INC COM	12/16/05	04/01/09	(59 00)	280 54	(2,914 60)		(2,634 06)
CITIGROUP INC COM	05/26/06	04/01/09	(6 00)	28.53	(297 54)		(269.01)
CITIGROUP INC COM	07/10/07	04/01/09	(29.00)	137 89	(1,481 17)		(1,343 28)
CITIGROUP INC COM	06/01/07	04/01/09	(14 00)	66 57	(763.35)		(696 78)
CITIGROUP INC COM	07/19/02	04/01/09	(20 00)	95 10	(673 04)		(577 94)
CITIGROUP INC COM	06/21/02	04/01/09	(75.00)	356 61	(2,789 94)		(2,433 33)
CITIGROUP INC COM	06/20/03	04/01/09	(15.00)	71 32	(661 50)		(590.18)
CITIGROUP INC COM	09/16/05	04/01/09	(10 00)	47.55	(454.40)		(406 85)
CITIGROUP INC COM	09/21/04	04/01/09	(12 00)	57.06	(548 16)		(491 10)
CITIGROUP INC COM	03/21/05	04/01/09	(38 00)	180 68	(1,741 54)		(1,560 86)
CITIGROUP INC COM	11/08/04	04/01/09	(10 00)	47 55	(462 40)		(414 85)
CITIGROUP INC COM	12/17/04	04/01/09	(51 00)	242 50	(2,379 15)		(2,136 65)
CITIGROUP INC COM	06/18/04	04/01/09	(26 00)	123 63	(1,236 04)		(1,112 41)
CITIGROUP INC COM	12/19/03	04/01/09	(24 00)	114 12	(1,159 68)		(1,045.56)
CITIGROUP INC COM	09/07/06	04/01/09	(16.00)	76 08	(777 12)		(701 04)
CITIGROUP INC COM	01/31/05	04/01/09	(11 00)	52 30	(539 88)		(487 58)
CITI TRENDS INC	07/11/08	04/01/09	(62 00)	1,731 30	(1,233 49)		497 81
CITRIX SYS INC COM	12/20/02	04/01/09	(28 00)	1,194.59	(365 68)		828 91
CITRIX SYS INC COM	09/09/03	04/01/09	(1 00)	42 66	(20 81)		21 85
CITRIX SYS INC COM	12/19/05	04/01/09	(9 00)	383 97	(247 41)		136 56
CLARCOR INC	12/15/00	04/01/09	(21.00)	656 75	(282 48)		374 27
CLIFFS NAT RES INC COM	06/24/05	04/01/09	(17 00)	609 86	(240 55)		369 31
CLIFFS NAT RES INC COM	10/01/08	04/01/09	(25 00)	896 85	(1,202 88)		(306 03)
CLOROX CO COM	06/21/01	04/01/09	(17.00)	995 91	(1,038 96)		(43 05)
COACH INC COM	08/31/04	04/01/09	(53 00)	1,827 65	(1,117 77)		709 88
COCA COLA CO COM	12/21/01	04/01/09	(39 00)	2,136 17	(2,943 49)		(807 32)
COCA COLA CO COM	06/24/03	04/01/09	(7 00)	383 41	(551.04)		(167 63)
COCA COLA CO COM	12/15/00	04/01/09	(22 00)	1,205 02	(1,818 11)		(613 09)
COCA COLA CO COM	12/15/00	04/01/09	(209 00)	11,447 67	(17,381 90)		(5,934 23)
COCA COLA CO COM	12/21/07	04/01/09	(13 00)	712 05	(820 11)		(108 06)
COCA COLA CO COM	04/03/08	04/01/09	(11 00)	602.51	(666 32)		(63 81)
COCA COLA CO COM	11/21/07	04/01/09	(11.00)	602 51	(684.92)		(82 41)
COCA COLA CO COM	12/16/05	04/01/09	(17.00)	931 15	(701 08)		230 07
COCA COLA CO COM	09/18/09	09/23/09	(29 00)	1,588 43	(1,559 48)	28 95	
COCA COLA ENTERPRISES INC COM	12/15/00	04/01/09	(29 00)	605 93	(682 91)		(76 98)
COGENT COMMUNICATIONS GROUP	11/21/06	04/01/09	(29 00)	360 31	(470 38)		(110 07)
COGNEX CORP COM	03/02/00	04/01/09	(34 00)	581 55	(1,546 91)		(965 36)
COGNIZANT TECH SOLUTIONS CL A	11/16/06	04/01/09	(40 00)	1,569 75	(1,605 20)		(35.45)
COGNIZANT TECH SOLUTIONS CL A	03/23/07	04/01/09	(10 00)	392 44	(464 73)		(72 29)
COLDWATER CREEK INC	07/06/09	07/09/09	(101.00)	830 70	(610 54)	220 16	
COLDWATER CREEK INC	11/21/06	04/01/09	(35 00)	287 87	(1,083 95)		(796 08)
COLE KENNETH PRODTNS INC CL A	07/10/07	04/01/09	(44 00)	465 28	(1,090 54)		(625 26)
COLGATE PALMOLIVE CO	12/15/00	04/01/09	(85 00)	6,766 24	(7,682 66)		(916.42)
COLONIAL BANCGROUP INC COM	01/04/08	04/01/09	(150 00)	10 72	(1,866 75)		(1,856 03)
COMCAST CORP NEW CL A	04/02/03	04/01/09	(180 00)	2,747 63	(3,536 42)		(788 79)
COMCAST CORP NEW CL A	12/19/08	04/01/09	(16 00)	244 23	(252 40)	(8 17)	
COMCAST CORP NEW CL A	12/21/07	04/01/09	(190 00)	2,900.27	(3,500 75)		(600.48)
COMCAST CORP NEW CL A	12/16/05	04/01/09	(18 00)	274 76	(326 35)		(51 59)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
COMERICA INC COM	03/02/00	04/01/09	(23 00)	693 31	(1,649 69)		(956.38)
COMMERCIAL METALS CO	12/15/00	04/01/09	(69 00)	1,230 57	(299 48)		931 09
COMMSCOPE INC COM	06/26/09	07/01/09	(26 00)	732 53	(688 36)	44 17	
COMMVault SYS INC COM	07/10/07	04/01/09	(63.00)	1,332 09	(1,115 42)		216 67
COMPASS DIVERSIFIED HOLDINGS	06/28/06	04/01/09	(32.00)	372 95	(454 89)		(81 94)
COMPUTER SCIENCES CORP COM	12/15/00	04/01/09	(10.00)	399 33	(826 94)		(427 61)
COMPUTER SCIENCES CORP COM	01/30/01	04/01/09	(13 00)	685 14	(1,022 34)		(337 20)
COMPUTER SCIENCES CORP COM	12/15/00	04/01/09	(6.00)	316 22	(496 16)		(179 94)
COMPUTER TASK GROUP INC COM	06/26/09	07/01/09	(161.00)	1,235 63	(1,074.42)	161 21	
COMPUWARE CORP	03/25/09	04/01/09	(65 00)	468 30	(368 69)	99 61	
COMSTOCK RES INC NEW	01/22/09	04/01/09	(33 00)	1,558 70	(1,295.42)	263 28	
CONAGRA FOODS INC COM	03/02/00	04/01/09	(24 00)	471.22	(714.10)		(242 88)
CONAGRA FOODS INC COM	03/02/00	04/01/09	(52.00)	1,119 79	(1,547 23)		(427 44)
CON-WAY INC	12/15/00	04/01/09	(26 00)	989.40	(868.89)		120 51
CONCEPTUS INC COM	01/22/09	04/01/09	(58 00)	1,100.52	(799 53)	300 99	
CONCHO RES INC COM	04/08/09	04/14/09	(9 00)	342 84	(227 30)	115 54	
CONCUR TECHNOLOGIES INC	07/02/04	04/01/09	(67 00)	2,616 61	(710 20)		1,906 41
CONOCOPHILLIPS	12/21/07	04/01/09	(159 00)	8,163 64	(13,789 28)		(5,625 64)
CONOCOPHILLIPS	12/21/07	04/01/09	(65 00)	3,337 33	(5,639 10)		(2,301 77)
CONSECO INC	09/16/04	04/01/09	(55 00)	280 77	(991 65)		(710 88)
CONSECO INC	07/11/08	04/01/09	(96 00)	490 06	(862 56)		(372.50)
CONSOL ENERGY INC COM	12/21/07	04/01/09	(27 00)	1,341 99	(1,928 21)		(586 22)
CONSOLIDATED EDISON INC COM	12/30/93	04/01/09	(39 00)	1,617 47	(1,970 32)		(352 85)
CONSTELLATION BRANDS INC CL A	12/15/06	04/01/09	(29 00)	480 36	(820.99)		(340 63)
CONSTELLATION ENGY GRP INC COM	12/15/06	04/01/09	(18 00)	595 87	(1,460 50)		(864 63)
CONTINENTAL AIRLS INC CL B	12/12/01	04/01/09	(29 00)	472.24	(759 47)		(287 23)
COPART INC	03/02/00	04/01/09	(67 00)	2,247 45	(1,611 04)		636 41
CORN PRODS INTL INC COM	11/19/99	04/01/09	(13 00)	385 24	(228 70)		156 54
CORN PRODS INTL INC COM	03/02/00	04/01/09	(3 00)	88.90	(52 44)		36 46
CORNING INC COM	12/16/05	04/01/09	(148 00)	2,328 71	(3,110 96)		(782 25)
CORNING INC COM	01/06/06	04/01/09	(13 00)	204 55	(275.73)		(71 18)
CORNING INC COM	04/03/08	04/01/09	(28 00)	440 57	(715 26)		(274 69)
CORRECTIONS CORP AMER NEW COM	06/30/03	04/01/09	(47 00)	1,107.99	(399 40)		708 59
COSTCO WHSL CORP NEW COM	12/21/07	04/01/09	(32.00)	1,856 43	(2,243 04)		(386 61)
COSTCO WHSL CORP NEW COM	12/15/00	04/01/09	(25 00)	1,450 33	(1,388 83)		61 50
COSTAR GROUP INC COM	06/29/01	04/01/09	(23 00)	988 39	(604 90)		383 49
COVANCE INC COM	10/01/08	04/01/09	(11.00)	611.09	(951.89)		(340 80)
COVANCE INC COM	02/09/06	04/01/09	(5 00)	277 77	(280 10)		(2 33)
COVANCE INC COM	06/08/06	04/01/09	(19 00)	1,055 51	(1,099 91)		(44 40)
COVANTA HLDG CORP	02/02/05	04/01/09	(89 00)	1,565 90	(1,043 97)		521 93
COVENTRY HEALTH CARE INC COM	12/19/05	04/01/09	(1 00)	19 06	(55 93)		(36 87)
COVENTRY HEALTH CARE INC COM	09/16/05	04/01/09	(37 00)	705 39	(2,092 72)		(1,387 33)
COVENTRY HEALTH CARE INC COM	06/26/09	07/01/09	(11 00)	209 70	(209.50)	0 20	
CRACKER BARREL OLD CTRY STORE	01/31/07	04/01/09	(10 00)	365 84	(469 05)		(103 21)
CRACKER BARREL OLD CTRY STORE	03/02/00	04/01/09	(40 00)	1,463.36	(1,156 79)		306 57
CRAWFORD & CO CL B	03/02/00	04/01/09	(50 00)	296 23	(681.58)		(385 35)
CRAWFORD & CO CL B	09/26/00	04/01/09	(21 00)	124.42	(255 23)		(130 81)
CRAY INC COM NEW	07/10/07	04/01/09	(17 00)	130 29	(126 39)		3 90
CRAY INC COM NEW	07/10/07	04/01/09	(187 00)	1,545 51	(1,390 35)		155 16
CREE INC COM	03/02/00	04/01/09	(22.00)	889.10	(2,049.43)		(1,160 33)
CROWN CASTLE INTL CORP COM	04/28/06	04/01/09	(14 00)	447 08	(471 38)		(24 30)
CROWN CASTLE INTL CORP COM	12/15/00	04/01/09	(4 00)	127 74	(103 53)		24 21
CROWN CASTLE INTL CORP COM	10/01/08	04/01/09	(61.00)	1,947 97	(1,719 90)		228 07
CROWN HOLDINGS INC	07/19/02	04/01/09	(91 00)	2,623 91	(560 56)		2,063 35
CULLEN FROST BANKERS INC COM	09/13/05	04/01/09	(8 00)	402.74	(388 32)		14 42
CUMMINS INC COM	12/21/07	04/01/09	(16.00)	736.70	(990.12)		(253 42)
CUMMINS INC COM	12/21/07	04/01/09	(25 00)	1,192.58	(1,547 06)		(354 48)
CUMMINS INC COM	01/30/09	04/01/09	(8 00)	381 63	(191 96)	189 67	
CYBERSOURCE CORP DEL COM	01/04/08	04/01/09	(61 00)	1,104 37	(1,071 47)		32 90
CYMER INC COM	11/19/99	04/01/09	(5 00)	193 57	(228 13)		(34 56)
CYMER INC COM	06/06/02	04/01/09	(24 00)	929.13	(943 18)		(14 05)
CYPRESS SEMICONDUCTOR CORP	10/01/08	04/01/09	(147 00)	1,332 50	(762 20)	570.30	
CYPRESS SEMICONDUCTOR CORP	10/01/08	04/01/09	(102.00)	1,006.19	(528 87)		477 32
CYPRESS SEMICONDUCTOR CORP	12/15/00	04/01/09	(8 00)	78 92	(28 73)		50 19
CYPRESS SEMICONDUCTOR CORP	11/19/99	04/01/09	(15.00)	147 97	(68 94)		79.03
CYTEC INDS INC COM	03/02/00	04/01/09	(24 00)	813 93	(647 21)		166 72
DG FASTCHANNEL INC COM	02/26/09	04/01/09	(40 00)	848 17	(611 00)	237 17	
DPL INC COM	02/22/01	04/01/09	(28 00)	725 04	(805 00)		(79.96)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
D R HORTON INC	12/21/07	04/01/09	(36 00)	453 04	(483 30)		(30 26)
D R HORTON INC	12/21/07	04/01/09	(20.00)	231 09	(268 50)		(37 41)
DST SYS INC DEL	01/30/01	04/01/09	(46 00)	2,030.15	(2,733.78)		(703.63)
DTE ENERGY CO COM	03/02/00	04/01/09	(25 00)	887 34	(1,312.47)		(425 13)
DANAHER CORP COM	06/18/04	04/01/09	(34.00)	2,305 65	(1,658.52)		647 13
DANAHER CORP COM	06/22/09	06/25/09	(10.00)	678 13	(594 85)	83 28	
DARDEN RESTAURANTS INC	06/17/05	04/01/09	(17 00)	565 82	(572 42)		(6 60)
DATA DOMAIN INC COM	06/05/09	06/10/09	(77 00)	2,579 50	(2,510 59)	68 91	
DAVITA INC COM	07/31/08	04/01/09	(15 00)	844 84	(837 97)		6 87
DAWSON GEOPHYSICAL CO COM	07/10/07	04/01/09	(19 00)	538 34	(1,162 13)		(623 79)
DEERE & CO COM	12/15/06	04/01/09	(15 00)	638.91	(717 00)		(78 09)
DEERE & CO COM	12/21/07	04/01/09	(34.00)	1,448.18	(3,054 73)		(1,606 55)
DEERE & CO COM	12/29/93	04/01/09	(16 00)	681 50	(437 22)		244 28
DEL MONTE FOODS CO COM	11/17/00	04/01/09	(88 00)	993 93	(745 63)		248 30
DEL MONTE FOODS CO COM	12/15/00	04/01/09	(86 00)	971 34	(731 68)		239.66
DELL INC COM	03/02/00	04/01/09	(308 00)	4,744.61	(18,508 10)		(13,763 49)
DELTA AIR LINES INC DEL COM	11/21/08	04/01/09	(75.00)	666 35	(512 63)	153 72	
DENBURY RES INC COM NEW	01/04/08	04/01/09	(60.00)	988.47	(1,870.50)		(882 03)
DENBURY RES INC COM NEW	07/11/08	04/01/09	(126 00)	2,075 80	(4,236 75)	(2,160 95)	
DENBURY RES INC COM NEW	04/14/09	04/17/09	(42 00)	645.73	(701 61)	(55 88)	
DEMANDTEC INC COM NEW	07/11/08	04/01/09	(101 00)	803 42	(908 50)		(105 08)
DENDREON CORPORATION COM	08/11/06	04/01/09	(20 00)	493.22	(82 80)		410.42
DENDREON CORPORATION COM	06/25/04	04/01/09	(85 00)	2,096 16	(1,059 10)		1,037 06
DENDREON CORPORATION COM	08/11/06	04/01/09	(46 00)	1,320 85	(190 44)		1,130 41
DENTSPLY INTL INC NEW COM	09/09/04	04/01/09	(18 00)	634 03	(531 10)		102 93
DENTSPLY INTL INC NEW COM	10/14/04	04/01/09	(11 00)	387 46	(327 59)		59 87
DEVELOPERS DIVERSIFIED RLTY	06/01/07	04/01/09	(16 00)	58 31	(967.60)		(909 29)
DEVELOPERS DIVERSIFIED RLTY	03/23/07	04/01/09	(27 00)	98 41	(1,689 79)		(1,591 38)
DEVELOPERS DIVERSIFIED RLTY	05/22/09	05/22/09	(2 00)	9 78	-	9 78	
DEVON ENERGY CORP NEW COM	12/19/08	04/01/09	(10 00)	691 43	(668 05)	23.38	
DEVON ENERGY CORP NEW COM	03/23/07	04/01/09	(8 00)	553 15	(541.32)		11 83
DEVON ENERGY CORP NEW COM	12/16/05	04/01/09	(55 00)	3,802.87	(3,531 00)		271 87
DEVRY INC DEL COM	12/15/00	04/01/09	(43 00)	2,013 84	(1,473 99)		539 85
DEVRY INC DEL COM	06/22/09	06/25/09	(8 00)	437 30	(388.60)	48 70	
DEVRY INC DEL COM	06/26/09	07/01/09	(4.00)	218 65	(194 66)	23 99	
DIAMOND OFFSHORE DRILLING INC	10/01/08	04/01/09	(3 00)	305 37	(302 99)		2 38
DIAMOND OFFSHORE DRILLING INC	02/26/09	04/01/09	(8 00)	814 33	(502 60)	311 73	
DICKS SPORTING GOODS INC OC	11/21/08	04/01/09	(17 00)	422 85	(170 42)	252 43	
DIGITAL RIV INC COM	06/30/03	04/01/09	(21 00)	555.11	(406 46)		148 65
DIODES INC	07/11/08	04/01/09	(98 00)	1,852 64	(2,415 21)		(562.57)
DIRECTTV GROUP INC	12/01/06	04/01/09	(16 00)	379 59	(363 52)		16 07
DIRECTTV GROUP INC	12/01/06	04/01/09	(27 00)	710.48	(613 44)		97 04
DIRECTTV GROUP INC	12/01/06	04/01/09	(33 00)	887 83	(749 76)		138 07
DIRECTTV GROUP INC	12/01/06	04/01/09	(47 00)	1,264 49	(1,067 84)		196 65
DISNEY WALT CO COM	12/27/00	04/01/09	(53 00)	1,517 08	(2,272 49)		(755 41)
DISNEY WALT CO COM	06/30/00	04/01/09	(15 00)	429 36	(652 62)		(223 26)
DISNEY WALT CO COM	06/21/01	04/01/09	(72 00)	2,060.95	(2,512 81)		(451 86)
DISNEY WALT CO COM	12/15/06	04/01/09	(138 00)	3,950 14	(4,673 74)		(723 60)
DISCOVER FINL SVCS COM	12/30/93	04/01/09	(24 00)	391 55	(554 32)		(162 77)
DISCOVER FINL SVCS COM	12/16/05	04/01/09	(6 00)	97 89	(112 62)		(14 73)
DISCOVER FINL SVCS COM	12/30/93	04/01/09	(1 00)	16 31	(19.27)		(2 96)
DISCOVER FINL SVCS COM	04/03/08	04/01/09	(1 00)	16 31	(17 70)		(1.39)
DISCOVER FINL SVCS COM	12/17/04	04/01/09	(6 00)	97 89	(107 14)		(9 25)
DISCOVERY COMMUNICATIONS INC	12/02/00	04/01/09	(57 00)	1,569 45	(915 12)		654 33
DISCOVERY COMMUNICATIONS INC	12/23/00	04/01/09	(0 50)	13 77	(10 05)		3 72
DISCOVERY COMMUNICATIONS INC	04/08/09	04/14/09	(107 50)	2,959 93	(1,685 07)	1,274 86	
DISH NETWORK CORP CL A	07/19/02	04/01/09	(45 00)	880 39	(610 45)		269 94
DOLLAR FINL CORP	01/04/08	04/01/09	(29 00)	531 98	(824 04)		(292 06)
DOLLAR THRIFTY AUTOMOTIVE	06/28/02	04/01/09	(41 00)	1,078 88	(1,063 95)		14 93
DOLLAR TREE INC COM	03/02/00	04/01/09	(37 00)	1,823.12	(1,139 03)		684.09
DOLLAR TREE INC COM	11/21/06	04/01/09	(10 00)	492 74	(313.30)		179 44
DOMINION RES INC VA NEW COM	03/02/00	04/01/09	(62 00)	2,160 33	(2,332 15)		(171 82)
DOMINION RES INC VA NEW COM	06/20/08	04/01/09	(12 00)	418 13	(565.14)		(147 01)
DOMINOS PIZZA INC	07/11/08	04/01/09	(146 00)	1,365 79	(1,546 87)		(181 08)
DOMTAR CORP COM NEW	01/04/08	06/11/09	(0 25)	2 81	(22.46)		(19 65)
DOMTAR CORP COM NEW	08/31/09	09/03/09	(10 00)	402 44	(354 45)	47.99	
DOMTAR CORP COM NEW	01/04/08	06/11/09	(21 00)	845 11	(1,886 22)		(1,041 11)
DONALDSON INC	03/26/08	04/01/09	(14 00)	477 17	(576 31)		(99 14)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
DONNELLEY R R & SONS CO COM	01/06/06	04/01/09	(7 00)	153 96	(233 87)		(79 91)
DONNELLEY R R & SONS CO COM	03/02/00	04/01/09	(21.00)	461 88	(780 46)		(318.58)
DOUBLE TAKE SOFTWARE COM	03/26/08	04/01/09	(80 00)	821 97	(1,030 80)		(208 83)
DOVER CORP COM	03/02/00	04/01/09	(25 00)	987 34	(1,212 95)		(225.61)
DOW CHEM CO COM	06/17/05	04/01/09	(135.00)	3,515 97	(6,362.55)		(2,846 58)
DR PEPPER SNAPPLE INC	03/17/09	04/01/09	(7 00)	206 24	(104.89)	101 35	
DR PEPPER SNAPPLE INC	10/08/08	04/01/09	(32 00)	942 85	(761 76)		181 09
DRESSER RAND GROUP INC	11/21/06	04/01/09	(71 00)	2,290.04	(1,669 92)		620 12
DRIL-QUIP INC COM	08/31/09	09/03/09	(6 00)	318.14	(256 05)	62 09	
DU PONT E I DE NEMOURS & CO	03/21/06	04/01/09	(6 00)	198.26	(257 28)		(59 02)
DU PONT E I DE NEMOURS & CO	12/16/05	04/01/09	(106 00)	3,502 68	(4,508 18)		(1,005 50)
DUKE REALTY CORPORATION	08/31/09	09/03/09	(9 00)	110 02	(103 81)	6 21	
DUKE REALTY CORPORATION	04/06/01	04/01/09	(86 00)	1,051 32	(1,946 19)		(894 87)
DUKE ENERGY CORP NEW COM	03/02/00	04/01/09	(1 00)	15 62	(39 81)		(24 19)
DUKE ENERGY CORP NEW COM	03/02/00	04/01/09	(168.00)	2,624 93	(4,797.94)		(2,173 01)
DUN & BRADSTREET CORP DEL NEW	12/02/08	04/01/09	(8.00)	602 50	(618 76)	(16 26)	
DYCOM INDS INC	06/30/03	04/01/09	(36 00)	439.00	(588 60)		(149 60)
DYCOM INDS INC	12/15/00	04/01/09	(3 00)	36 58	(121 63)		(85 05)
EMC CORP MASS	12/21/07	04/01/09	(93 00)	1,656 75	(1,771 19)		(114.44)
EMC CORP MASS	12/16/05	04/01/09	(136 00)	2,422 77	(1,868 64)		554 13
EMC CORP MASS	06/18/04	04/01/09	(84 00)	1,496.42	(955 08)		541 34
ENSCO INTL INC COM	02/14/07	04/01/09	(21 00)	975 74	(1,057 90)		(82 16)
ENSCO INTL INC COM	02/09/07	04/01/09	(3 00)	139 39	(150.83)		(11.44)
EOG RES INC COM	06/17/05	04/01/09	(37 00)	3,350 81	(2,078 66)		1,272 15
EQT CORP COM	12/19/08	04/01/09	(14 00)	623 19	(442 75)	180 44	
EXCO RES INC COM	06/05/09	06/10/09	(10 00)	202 54	(145 35)	57 19	
EXCO RES INC COM	12/22/06	04/01/09	(35 00)	708 91	(593 60)		115 31
EXCO RES INC COM	03/26/08	04/01/09	(101 00)	2,045.70	(1,905 37)		140 33
EV3 INC COM	09/19/07	04/01/09	(48 00)	599 74	(794 94)		(195 20)
EASTMAN CHEM CO COM	03/02/00	04/01/09	(7 00)	383 13	(341.91)		41 22
EASTMAN KODAK CO COM	12/30/93	04/01/09	(48 00)	217.67	(1,879 49)		(1,661.82)
EATON CORP	12/21/07	04/01/09	(20 00)	1,152 47	(1,989 12)		(836 65)
EBAY INC COM	01/06/06	04/01/09	(10 00)	247.64	(467 60)		(219.96)
EBAY INC COM	12/20/02	04/01/09	(21.00)	520 05	(366 93)		153 12
EBAY INC COM	04/19/06	04/01/09	(13 00)	321 94	(524 81)		(202 87)
EBAY INC COM	07/19/02	04/01/09	(119 00)	2,946 95	(1,773 10)		1,173 85
ECHOLON CORP OC COM	05/05/04	04/01/09	(90.00)	1,245 11	(1,061 10)		184.01
ECHOSTAR CORPORATION	06/24/05	04/01/09	(16 00)	308 71	(403.59)		(94 88)
ECHOSTAR CORPORATION	07/19/02	04/01/09	(6 00)	115.76	(82 63)		33 13
ECLIPSYS CORP COM	12/15/00	04/01/09	(24 00)	494 74	(540 75)		(46 01)
ECLIPSYS CORP COM	11/17/00	04/01/09	(1 00)	20 61	(26.99)		(6 38)
ECOLAB INC COM	09/18/09	09/23/09	(24 00)	1,106.49	(1,129 56)	(23 07)	
ECOLAB INC COM	12/27/00	04/01/09	(15 00)	691 55	(494.95)		196 60
EDISON INTL COM	12/21/07	04/01/09	(39 00)	1,304 70	(2,169 77)		(865 07)
EDWARDS LIFE SCIENCES CORP COM	12/15/00	04/01/09	(15 00)	1,048 84	(409 60)		639 24
EL PASO CORP COM	03/02/00	04/01/09	(84 00)	882 39	(4,690 63)		(3,808 24)
EL PASO ELEC CO COM NEW	07/11/08	04/01/09	(90 00)	1,678.00	(1,765 35)		(87 35)
ELECTRONIC ARTS	07/19/02	04/01/09	(25 00)	514 10	(707 75)		(193 65)
ELECTRONIC ARTS	07/19/02	04/01/09	(24.00)	493 54	(931 30)		(437 76)
ELLIS PERRY INTL INC COM	07/10/07	04/01/09	(39.00)	691 25	(1,260.29)		(569 04)
EMERSON ELEC CO COM	12/15/06	04/01/09	(33 00)	1,301 32	(1,394 25)		(92 93)
EMERSON ELEC CO COM	12/21/07	04/01/09	(45.00)	1,774 53	(2,513 03)		(738 50)
EMERSON ELEC CO COM	12/16/05	04/01/09	(38 00)	1,498 49	(1,435 45)		63 04
EMPIRE DIST ELEC CO	03/02/00	04/01/09	(4 00)	74 22	(83 91)		(9 69)
EMPIRE DIST ELEC CO	06/24/05	04/01/09	(80.00)	1,484 35	(1,902 40)		(418 05)
EMULEX CORP NEW	02/21/02	04/01/09	(1 00)	11.45	(36 14)		(24 69)
EMULEX CORP NEW	12/15/00	04/01/09	(43 00)	492 55	(2,939 99)		(2,447 44)
ENDO PHARMACEUTICALS HLDGS INC	04/25/07	04/01/09	(35 00)	838 39	(1,047 03)		(208 64)
ENERGY CONVERSION DEVICES INC	07/11/08	04/01/09	(26 00)	325 12	(1,748 11)		(1,422 99)
ENERGEN CORP	03/02/00	04/01/09	(54 00)	2,485 28	(660 09)		1,825 19
ENTERGY CORP NEW COM	03/03/00	04/01/09	(17 00)	1,360 04	(832.26)		527 78
ENTERGY CORP NEW COM	05/26/06	04/01/09	(3 00)	240 01	(208 74)		31 27
ENTERGY CORP NEW COM	04/03/08	04/01/09	(6 00)	480 02	(668 37)		(188 35)
ENTERTAINMENT PTYS TR COM SH	07/19/02	04/01/09	(31 00)	1,062.80	(600 37)		462 43
ENTRAVISION COMMUNICATIONS COR	01/04/08	04/01/09	(260 00)	126 06	(1,875 90)		(1,749 84)
EQUIFAX INC COM	04/19/00	04/01/09	(22 00)	622 25	(831 53)		(209 28)
EQUIFAX INC COM	03/02/00	04/01/09	(3 00)	84 85	(113 40)		(28 55)
EQUINIX INC	01/04/08	04/01/09	(6 00)	569 77	(568 17)		1 60

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
EQUITY ONE INC COM	04/25/07	04/01/09	(20 00)	319.49	(555.39)		(235.90)
EQUITY ONE INC COM	01/23/04	04/01/09	(50 00)	798.73	(827.86)		(29.13)
EQUITY ONE INC COM	01/31/07	04/01/09	(25 00)	399.36	(679.21)		(279.85)
EQUITY RESIDENTIAL SH	01/06/06	04/01/09	(6.00)	181.10	(245.46)		(64.36)
EQUITY RESIDENTIAL SH	11/30/01	04/01/09	(31 00)	935.71	(1,115.61)		(179.90)
ERESEARCH TECHNOLOGY INC	07/27/09	07/30/09	(296 00)	2,185.90	(1,777.48)	408.42	
ERIE INDEMNITY CO CL A	12/15/00	04/01/09	(43 00)	1,597.18	(1,643.93)		(46.75)
ESSEX PPTY TR	06/06/02	04/01/09	(9 00)	701.30	(481.68)		219.62
ETHAN ALLEN INTERIORS INC COM	07/16/99	04/01/09	(7 00)	111.61	(289.30)		(177.69)
ETHAN ALLEN INTERIORS INC COM	03/02/00	04/01/09	(19 00)	302.94	(780.97)		(478.03)
EURONET WORLDWIDE INC COM	06/26/09	07/01/09	(34 00)	820.22	(659.34)	160.88	
EXELON CORP COM	04/03/08	04/01/09	(8 00)	396.59	(665.16)		(268.57)
EXELON CORP COM	12/21/07	04/01/09	(70 00)	3,470.16	(5,759.25)		(2,289.09)
EXPEDIA INC DEL	10/10/07	04/01/09	(28 00)	685.00	(969.50)		(284.50)
EXPEDIA INC DEL	12/21/07	04/01/09	(8 00)	195.71	(256.36)		(60.65)
EXPEDIA INC DEL	12/21/07	04/01/09	(18 00)	440.71	(576.81)		(136.10)
EXPEDIA INC DEL	05/29/09	06/03/09	(16 00)	391.74	(277.20)	114.54	
EXPEDITORS INTL WASH INC COM	10/10/07	04/01/09	(38.00)	1,289.87	(1,937.05)		(647.18)
EXPRESS SCRIPTS INC COM STK	09/25/03	04/01/09	(25 00)	2,022.57	(373.60)		1,648.97
EXPRESS SCRIPTS INC COM STK	12/19/08	04/01/09	(11 00)	889.93	(675.02)	214.91	
EXTRA SPACE STORAGE INC	07/11/08	04/01/09	(37 00)	387.56	(555.37)		(167.81)
EXTRA SPACE STORAGE INC	01/31/07	04/01/09	(25 00)	261.87	(477.67)		(215.80)
EXTERRAN HLDGS INC COM	03/02/00	04/01/09	(17 00)	426.93	(1,365.83)		(938.90)
EXXON MOBIL CORP	12/15/06	04/01/09	(17.00)	1,169.98	(1,314.44)		(144.46)
EXXON MOBIL CORP	12/15/06	04/01/09	(36 00)	2,519.03	(2,783.52)		(264.49)
EXXON MOBIL CORP	12/17/04	04/01/09	(139 00)	9,745.74	(6,926.37)		2,819.37
EXXON MOBIL CORP	11/19/08	04/01/09	(24.00)	1,682.72	(1,762.44)	(79.72)	
EXXON MOBIL CORP	03/23/07	04/01/09	(7 00)	490.79	(524.97)		(34.18)
EXXON MOBIL CORP	12/19/08	04/01/09	(42 00)	2,944.75	(3,151.47)	(206.72)	
EXXON MOBIL CORP	12/15/06	04/01/09	(596.00)	41,787.46	(46,082.72)		(4,295.26)
FLIR SYS INC	01/02/09	04/01/09	(20 00)	559.08	(635.50)	(76.42)	
FMC CORP NEW COM	07/18/08	04/01/09	(62 00)	3,018.39	(4,414.09)		(1,395.70)
FMC CORP NEW COM	08/19/09	08/24/09	(13 00)	729.08	(633.30)	95.78	
FMC TECHNOLOGIES INC COM	09/16/04	04/01/09	(60 00)	2,519.03	(924.96)		1,594.07
FMC TECHNOLOGIES INC COM	08/11/06	04/01/09	(16 00)	671.74	(470.66)		201.08
FMC TECHNOLOGIES INC COM	06/05/09	06/10/09	(21 00)	1,173.12	(882.31)	290.81	
F N B CORP PA COM	03/26/08	04/01/09	(60 00)	413.09	(957.23)		(544.14)
F N B CORP PA COM	03/02/00	04/01/09	(24 00)	165.23	(379.48)		(214.25)
F N B CORP PA COM	02/23/99	04/01/09	(10 00)	68.85	(158.86)		(90.01)
FPL GROUP INC COM	03/02/00	04/01/09	(35 00)	1,864.92	(1,235.49)		629.43
FPL GROUP INC COM	05/26/06	04/01/09	(5 00)	266.42	(196.65)		69.77
FPL GROUP INC COM	01/06/06	04/01/09	(7 00)	372.98	(295.68)		77.30
FPL GROUP INC COM	07/18/08	04/01/09	(8 00)	426.27	(521.80)		(95.53)
FX ENERGY INC	07/11/08	04/01/09	(261.00)	820.81	(1,468.13)		(647.32)
FTI CONSULTING INC COM	05/05/04	04/01/09	(34 00)	1,431.19	(552.84)		878.35
FACTSET RESH SYS INC	12/15/00	04/01/09	(20 00)	1,327.06	(513.77)		813.29
FAIR ISAAC INC COM	12/15/00	04/01/09	(33 00)	747.92	(1,088.83)		(340.91)
FAMILY DLR STORES INC	12/16/05	04/01/09	(18.00)	510.19	(413.64)		96.55
FAMILY DLR STORES INC	06/17/05	04/01/09	(11 00)	311.78	(279.40)		32.38
FARO TECHNOLOGY INC	07/10/07	04/01/09	(35 00)	609.15	(1,111.77)		(502.62)
FASTENAL CO	09/15/08	04/01/09	(18 00)	691.63	(964.53)		(272.90)
FEDERAL AGRIC MTG CORP	07/10/07	04/01/09	(55 00)	274.70	(1,889.52)		(1,614.82)
FEDERAL RLTY INVT TR SHS BEN	05/01/96	04/01/09	(26 00)	1,583.22	(590.62)		992.60
FEDERATED INVS INC PA CL B	04/15/03	04/01/09	(16 00)	414.78	(432.80)		(18.02)
FEDEX CORP COM	12/16/05	04/01/09	(10 00)	776.03	(999.30)		(223.27)
FEDEX CORP COM	12/15/06	04/01/09	(22 00)	1,707.26	(2,531.76)		(824.50)
FEDEX CORP COM	04/03/08	04/01/09	(7 00)	543.22	(683.80)		(140.58)
FEDEX CORP COM	03/02/00	04/01/09	(5 00)	388.01	(324.71)		63.30
FERRO CORP COM	03/02/00	04/01/09	(89 00)	775.61	(2,278.81)		(1,503.20)
F5 NETWORK INC COM	06/24/05	04/01/09	(29 00)	1,208.24	(662.94)		545.30
FIDELITY NATL INFORMATION SVCS	04/08/09	10/02/09	(32.00)	764.62	(591.76)	172.86	
FIDELITY NATL INFORMATION SVCS	04/08/09	10/02/09	(0 40)	10.18	(7.40)	2.78	
FIDELITY NATL FINANCIAL INC	10/17/05	04/01/09	(14 00)	227.85	(324.80)		(96.95)
FIDELITY NATL FINANCIAL INC	04/25/07	04/01/09	(109 00)	1,773.92	(2,834.54)		(1,060.62)
FIDELITY NATL FINANCIAL INC	06/30/00	04/01/09	(16 00)	260.39	(134.84)		125.55
FIFTH THIRD BANCORP	06/18/04	04/01/09	(47 00)	478.21	(2,549.28)		(2,071.07)
FIFTH THIRD BANCORP	12/15/06	04/01/09	(5 00)	50.88	(204.45)		(153.57)
FIFTH THIRD BANCORP	01/31/05	04/01/09	(13 00)	132.27	(604.50)		(472.23)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
FIFTH THIRD BANCORP	12/17/04	04/01/09	(9 00)	91 57	(424 35)		(332 78)
FINANCIAL FED CORP	01/04/08	04/01/09	(57 00)	1,370 52	(1,210 39)		160 13
FIRST AMERICAN CORP COM	03/02/00	04/01/09	(32 00)	1,022 21	(593 60)		428 61
FIRST CALIF FINL GROUP INC COM	06/26/09	07/01/09	(83.00)	392 15	(554.15)	(162 00)	
FIRST CITIZENS BANCSHARES INC	12/12/01	04/01/09	(5 00)	829 79	(488 62)		341 17
FIRST FINL NORTHWEST INC COM	01/22/09	04/01/09	(151.00)	926 35	(1,260.10)	(333 75)	
FIRST HORIZON NATIONAL CORP	01/06/06	04/01/09	(0 66)	8 07	(24 16)		(16 09)
FIRST HORIZON NATIONAL CORP	01/06/06	04/01/09	(0.67)	8 55	(23.96)		(15 41)
FIRST HORIZON NATIONAL CORP	01/06/06	04/01/09	(4 19)	55.87	(150.41)		(94 54)
FIRST HORIZON NATIONAL CORP	05/09/02	04/01/09	(15.81)	210 62	(554 68)		(344 06)
FIRST MIDWEST BANCORP INC DEL	03/02/00	04/01/09	(18 00)	203 84	(520 81)		(316 97)
FIRST NIAGARA FINL GROUP INC	07/11/08	04/01/09	(74 00)	975 66	(995 67)		(20 01)
FIRST PL FINL CORP DEL COM	02/09/06	04/01/09	(100.00)	301 49	(2,428.00)		(2,126 51)
FIRST SOLAR INC COM	01/04/08	04/01/09	(6 00)	959 88	(1,473 33)		(513 45)
FIRST SOLAR INC COM	07/11/08	04/01/09	(9 00)	1,439 82	(2,512 04)		(1,072 22)
FIRST SOLAR INC COM	11/21/08	04/01/09	(8 00)	1,180.16	(742 60)	437 56	
FIRST SOLAR INC COM	01/04/08	04/01/09	(9 00)	1,327 69	(2,210 00)		(882 31)
FISERV INC COM	12/16/05	04/01/09	(32 00)	1,563 31	(1,373 44)		189 87
FIRSTENERGY CORP COM	11/21/07	04/01/09	(9 00)	414 30	(613.76)		(199 46)
FIRSTENERGY CORP COM	03/02/00	04/01/09	(23 00)	1,058.78	(1,003 59)		55 19
FIRSTENERGY CORP COM	01/06/06	04/01/09	(6.00)	276 20	(305 57)		(29 37)
FLOTEK INDS INC DEL	07/11/08	04/01/09	(84 00)	159 83	(1,509 06)	(1,349 23)	
FLUOR CORP NEW COM	12/15/06	04/01/09	(20 00)	969 47	(841.90)		127 57
FLUOR CORP NEW COM	11/19/08	04/01/09	(1 00)	48.47	(31.93)	16 54	
FLUOR CORP NEW COM	12/16/05	04/01/09	(10.00)	484 73	(382 65)		102 08
FLOWERVE CORP COM	06/05/09	06/10/09	(5 00)	513 61	(410 78)	102 83	
FLOWERVE CORP COM	10/03/08	04/01/09	(1 00)	102 72	(76.31)		26 41
FOOT LOCKER INC COM	06/30/00	04/01/09	(84 00)	988 23	(1,303.27)		(315 04)
FORCE PROTN INC	06/26/09	07/01/09	(33 00)	192 21	(296 22)	(104 01)	
FORD MTR CO DEL COM PAR \$0 01	03/02/00	04/01/09	(165 00)	1,254.79	(4,413 20)		(3,158 41)
FORD MTR CO DEL COM PAR \$0 01	12/30/93	04/01/09	(203.00)	1,543 77	(3,994.55)		(2,450 78)
FOREST LABS INC CL A COM	11/21/00	04/01/09	(57 00)	1,711 94	(3,655 39)		(1,943 45)
FOREST OIL CORP	12/15/00	04/01/09	(44 00)	962 91	(477 55)		485 36
FORRESTER RESH INC COM	06/30/00	04/01/09	(15 00)	408 05	(1,093 09)		(685 04)
FORTUNE BRANDS INC COM	12/15/06	04/01/09	(18 00)	772 09	(1,499 76)		(727 67)
FRANKLIN RES INC COM	12/21/07	04/01/09	(25 00)	2,641 55	(2,878 38)		(236 83)
FRANKLIN STR PPTYS CORP	07/11/08	04/01/09	(16 00)	211 59	(214 48)		(2 89)
FRANKLIN STR PPTYS CORP	09/26/06	04/01/09	(52 00)	687.68	(1,014 23)		(326 55)
FREEPORT MCMORAN COPPER & GOLD	12/21/07	04/01/09	(62.00)	4,616 71	(6,381 35)		(1,764 64)
FRONTIER COMMUNICATIONS CORP	12/16/05	04/01/09	(50 00)	369.24	(644 00)		(274 76)
FRONTIER FINL WASH CDT COM	03/26/08	04/01/09	(70 00)	80 14	(1,218 35)		(1,138 21)
FRONTIER OIL CORP COM	09/13/05	04/01/09	(39 00)	552 02	(776 29)		(224 27)
FUELCELL ENERGY INC COM	07/10/07	04/01/09	(150 00)	618 73	(1,209.75)		(591 02)
FULTON FINL CORP PA	12/15/00	04/01/09	(30.00)	223 34	(368 04)		(144 70)
GAMCO INVS INC	07/02/04	04/01/09	(25.00)	1,246 34	(1,069.75)		176 59
GAMCO INVS INC	08/11/06	04/01/09	(7 00)	348 97	(246 19)		102 78
GAMESTOP CORP NEW	12/21/07	04/01/09	(22 00)	590.57	(1,352 23)		(761.66)
GANNETT INC COM	03/02/00	04/01/09	(7 00)	92 57	(589 10)		(496 53)
GANNETT INC COM	01/30/01	04/01/09	(24 00)	317 38	(2,019 73)		(1,702 35)
GAP INC COM	06/17/05	04/01/09	(18 00)	403 81	(377.64)		26 17
GAP INC COM	12/16/05	04/01/09	(59 00)	1,323 62	(1,077 93)		245 69
GARTNER INC COM	01/22/09	04/01/09	(55 00)	1,072 19	(810 98)	261 21	
GAYLORD ENMTT CO NEW COM	01/04/08	04/01/09	(28 00)	538 84	(1,022 98)		(484.14)
GEN PROBE INC NEW	06/30/03	04/01/09	(23.00)	1,006 33	(470 64)		535 69
GENCORP INC	09/19/07	04/01/09	(123.00)	820 99	(1,428 64)		(607 65)
GENERAL CABLE CORP DEL COM NEW	06/25/04	04/01/09	(43 00)	1,668.56	(354.32)		1,314 24
GENERAL DYNAMICS CORP COM	12/16/05	04/01/09	(38 00)	2,492.54	(2,174 74)		317 80
GENERAL DYNAMICS CORP COM	12/16/05	04/01/09	(20 00)	1,311.86	(1,190 49)		121 37
GENERAL ELEC CO COM	09/21/07	09/21/07	(24 00)	391 55	(989 75)		(598 20)
GENERAL ELEC CO COM	12/21/07	12/21/07	(1,168.00)	19,055 42	(43,397 04)		(24,341 62)
GENERAL ELEC CO COM	11/21/07	11/21/07	(16 00)	261 03	(594 96)		(333 93)
GENERAL ELEC CO COM	12/15/06	12/15/06	(79 00)	1,288 85	(2,953 02)		(1,664 17)
GENERAL MLS INC COM	12/15/06	04/01/09	(20 00)	1,293 46	(1,153.40)		140 06
GENERAL MLS INC COM	02/26/09	04/01/09	(11 00)	711 40	(581.52)	129 88	
GENERAL MLS INC COM	06/17/05	04/01/09	(22 00)	1,422 81	(1,128 16)		294 65
GENERAL MTRS CORP COM	03/02/00	04/01/09	(3.00)	1 51	(259 75)		(258 24)
GENERAL MTRS CORP COM	01/06/06	04/01/09	(10 00)	5.03	(208 20)		(203 17)
GENERAL MTRS CORP COM	12/17/04	04/01/09	(13 00)	6 53	(502 45)		(495 92)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
GENERAL MTRS CORP COM	06/21/02	04/01/09	(15 00)	7 54	(826 20)		(818 66)
GENERAL MTRS CORP COM	12/30/93	04/01/09	(80 00)	40 20	(4,866 83)		(4,826.63)
GENERAL MTRS CORP COM	01/30/01	04/01/09	(26 00)	13 07	(1,765 02)		(1,751 95)
GENERAL MTRS CORP COM	06/21/01	04/01/09	(33 00)	16 58	(2,544 48)		(2,527 90)
GENESSE & WYO INC CL A	06/25/04	04/01/09	(30 00)	971 22	(464 80)		506 42
GENTEX CORP COM	06/30/03	04/01/09	(49 00)	741 10	(751 29)		(10 19)
GENOPTIX INC COM	07/11/08	04/01/09	(31 00)	1,092 25	(926 12)		166 13
GENUINE PARTS CO COM	03/02/00	04/01/09	(21 00)	806 47	(964 73)		(158 26)
GEOSOURCES INC COM	07/11/08	04/01/09	(17 00)	197 27	(316.97)		(119.70)
GENWORTH FINL INC	09/15/06	04/01/09	(27.00)	317 91	(952 56)		(634 65)
GENWORTH FINL INC	12/01/05	04/01/09	(23 00)	270 82	(804.08)		(533 26)
GEOKINETICS INC COM PAR \$0 01	06/26/09	07/01/09	(38 00)	745 73	(470 25)	275 48	
GENZYME CORP COM	11/19/08	04/01/09	(11 00)	624 18	(748 17)	(123 99)	
GENZYME CORP COM	12/17/04	04/01/09	(13 00)	737 66	(730 86)		6 80
GENZYME CORP COM	12/19/08	04/01/09	(15 00)	851 14	(1,023 23)	(172 09)	
GIBALTAR INDS INC	07/11/08	04/01/09	(94 00)	1,286 35	(1,248 79)		37 56
GILEAD SCIENCES INC COM	12/29/06	04/01/09	(14 00)	632 29	(454 65)		177 64
GILEAD SCIENCES INC COM	06/17/05	04/01/09	(10 00)	451 64	(227 60)		224 04
GILEAD SCIENCES INC COM	12/19/05	04/01/09	(10.00)	451 64	(253 05)		198 59
GILEAD SCIENCES INC COM	06/30/04	04/01/09	(69 00)	3,116.30	(1,156 44)		1,959 86
GILEAD SCIENCES INC COM	12/19/08	04/01/09	(39 00)	1,761 38	(1,936 94)	(175.56)	
GLADSTONE COML CORP	06/26/09	07/01/09	(34 00)	426 51	(509 49)	(82 98)	
GLOBAL INDS LTD COM	06/30/03	04/01/09	(37 00)	325 03	(180 38)		144 65
GLOBAL INDS LTD COM	07/06/09	07/09/09	(90 00)	790 63	(474 75)	315 88	
GLOBAL PMTS INC COM	12/15/00	04/01/09	(38 00)	1,845 04	(644 84)		1,200 20
GLOBAL PMTS INC COM	06/24/05	04/01/09	(10.00)	485 54	(343 35)		142 19
GOLDMAN SACHS GROUP INC COM	12/21/07	04/01/09	(30 00)	5,703 90	(6,288 45)		(584 55)
GOLDMAN SACHS GROUP INC COM	12/15/06	04/01/09	(54 00)	10,267 02	(10,792 44)		(525 42)
GOODRICH CORP	01/06/06	04/01/09	(6 00)	328 88	(238 80)		90 08
GOODRICH CORP	02/26/09	04/01/09	(9.00)	493.31	(304 88)	188 43	
GOODYEAR TIRE & RUBR CO COM	03/17/09	04/01/09	(15 00)	257 76	(82 87)	174 89	
GOOGLE INC CL A	09/21/07	04/01/09	(5 00)	2,620 06	(2,799 98)		(179 92)
GOOGLE INC CL A	06/24/05	04/01/09	(19 00)	9,956 22	(5,662 57)		4,293 65
GOOGLE INC CL A	12/19/08	04/01/09	(5 00)	2,620 06	(1,550 93)	1,069 13	
GOOGLE INC CL A	10/08/08	04/01/09	(3.00)	1,572 04	(1,014 38)		557 66
GOOGLE INC CL A	07/19/06	04/01/09	(2 00)	1,048 02	(799 04)		248 98
GOOGLE INC CL A	09/15/06	04/01/09	(3 00)	1,572 03	(1,230 21)		341 82
GOOGLE INC CL A	03/16/07	04/01/09	(2 00)	1,048 02	(881 73)		166 29
GOOGLE INC CL A	04/04/07	04/01/09	(1 00)	524 01	(471 04)		52 97
GRACE WR & CO DEL NEW COM	06/26/09	07/01/09	(39 00)	897.94	(518 51)	379 43	
GRAFTECH INTERNATIONAL LTD	06/25/04	04/01/09	(13 00)	190 89	(130 00)		60 89
GRAINGER W W INC COM	03/02/00	04/01/09	(5 00)	445 50	(300.43)		145 07
GRAINGER W W INC COM	03/02/00	04/01/09	(3 00)	279 36	(180 26)		99 10
GRAINGER W W INC COM	12/16/05	04/01/09	(6 00)	558 73	(423 12)		135 61
GRAMERCY CAP CORP	06/26/09	07/01/09	(393 00)	1,133 77	(671 25)	462 52	
GREENHILL & CO INC	11/21/06	04/01/09	(15 00)	1,396 38	(1,107 45)		288 93
GREIF INC CL A COM	06/29/01	04/01/09	(12 00)	669 16	(197 31)		471 85
GRIFFON CORP COM	11/21/06	04/01/09	(15 00)	141 22	(320 77)		(179 55)
GRIFFON CORP COM	07/11/08	04/01/09	(166 00)	1,562 84	(1,335 24)		227 60
GTX INC DEL	06/28/06	04/01/09	(50 00)	531 23	(445 00)		86.23
GULFMARK OFFSHORE INC COM	06/29/01	04/01/09	(35 00)	1,179 28	(550.72)		628 56
HCC INS HLDGS INC COM	02/02/05	04/01/09	(38 00)	1,081 26	(852 06)		229.20
HCP INC COM	04/03/08	04/01/09	(19 00)	556 01	(683 34)		(127 33)
HLTH CORP COM	12/15/00	04/01/09	(48 00)	694 78	(337 54)		357 24
HLTH CORP COM	06/30/00	04/01/09	(57 00)	825 05	(778 00)		47 05
HNI CORP	06/30/00	04/01/09	(41 00)	946 87	(1,129 41)		(182 54)
HNI CORP	12/15/00	04/01/09	(1 00)	23 09	(27 55)		(4 46)
HACKETT GROUP INC COM	06/26/09	07/01/09	(333 00)	1,020 61	(770 13)	250 48	
HAEMONETICS CORP MASS COM	03/02/00	04/01/09	(17.00)	944 23	(571 99)		372 24
HAIR CELESTIAL GROUP INC COM	12/15/00	04/01/09	(42 00)	807 00	(1,312.76)		(505 76)
HALLIBURTON CO COM	06/18/04	04/01/09	(4 00)	115 82	(60 14)		55 68
HALLIBURTON CO COM	12/21/07	04/01/09	(73 00)	2,113 65	(2,723 27)		(609 62)
HALLIBURTON CO COM	12/15/06	04/01/09	(52 00)	1,505 62	(1,802 24)		(296 62)
HALLMARK FINL SVCS INC COM NEW	07/10/07	04/01/09	(135 00)	1,125 19	(1,704 38)		(579 19)
HANCOCK HLDG CO	03/02/00	04/01/09	(51 00)	1,905 05	(729.03)		1,176 02
HANESBRANDS INC COM	04/08/09	04/14/09	(55 00)	1,291.63	(606 38)	685 25	
HANMI FINL CORP COM	06/30/03	04/01/09	(129 00)	182 04	(763 62)		(581 58)
HANMI FINL CORP COM	07/11/08	04/01/09	(446 00)	629.37	(2,223 31)	(1,593 94)	

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
HANOVER INS GROUP INC COM	12/15/00	04/01/09	(38 00)	1,644 78	(2,559 92)		(915.14)
HANSEN MED INC COM	07/11/08	04/01/09	(128 00)	456 30	(2,171 52)		(1,715 22)
HARLEY DAVIDSON INC COM	12/30/93	04/01/09	(52 00)	1,254 46	(4,420 01)		(3,165 55)
HARLEY DAVIDSON INC COM	04/27/09	04/30/09	(14 00)	337.74	(272.51)	65 23	
HARLEYSVILLE NATL CORP PA	03/02/00	04/01/09	(52 00)	298 73	(807 89)		(509 16)
HARMAN INTL INDS INC NEW COM	01/31/06	04/01/09	(15 00)	530 60	(1,650.30)		(1,119 70)
HARMAN INTL INDS INC NEW COM	06/26/09	07/01/09	(8.00)	282 99	(149.16)	133 83	
HARRIS CORP DEL COM	09/19/08	04/01/09	(16 00)	603.42	(768.40)		(164 98)
HARRIS STRATEX NETWORKS INC	05/11/09	05/11/09	(0 94)	4 60	(5.62)	(1 02)	
HARRIS STRATEX NETWORKS INC	05/11/09	05/11/09	(0 34)	1 96	(2 02)	(0 06)	
HARRIS STRATEX NETWORKS INC	05/11/09	05/11/09	(8 66)	50 45	(51 98)	(1 53)	
HARRIS STRATEX NETWORKS INC	06/26/09	07/01/09	(112 00)	781 17	(722 40)	58 77	
HARTFORD FINL SVCS GROUP INC	03/02/00	04/01/09	(12 00)	342 18	(943 78)		(601 60)
HARTFORD FINL SVCS GROUP INC	03/21/06	04/01/09	(1 00)	28.51	(82 07)		(53 56)
HARTFORD FINL SVCS GROUP INC	12/16/05	04/01/09	(5 00)	142 57	(432 75)		(290 18)
HARTFORD FINL SVCS GROUP INC	03/16/07	04/01/09	(8 00)	228.11	(779 34)		(551 23)
HASBRO INC COM	03/02/00	04/01/09	(17 00)	478 10	(345 38)		132 72
HEALTHSOUTH CORP COM NEW	01/22/09	04/01/09	(37 00)	636.20	(373.51)	262 69	
HEALTHSOUTH CORP COM NEW	01/04/08	04/01/09	(95 00)	1,633.48	(1,976 48)		(343 00)
HEALTHCARE REALTY TRUST INC	03/02/00	04/01/09	(21 00)	450 11	(400 03)		50 08
HEADWATERS INC COM	06/30/03	04/01/09	(70 00)	274 04	(1,032 16)		(758 12)
HEALTH CARE REIT INC COM	12/26/08	04/01/09	(10 00)	439.13	(433 76)	5 37	
HEALTH NET INC COM STK	06/30/00	04/01/09	(32 00)	539 66	(689 91)		(150 25)
HEALTHWAYS INC COM	04/25/07	04/01/09	(32 00)	514 38	(1,396.32)		(881 94)
HECLA MNG CO COM	08/31/09	09/03/09	(41 00)	192 49	(122 80)	69 69	
HECLA MNG CO COM	11/21/06	04/01/09	(65 00)	305 16	(432 25)		(127 09)
HEICO CORP NEW	07/10/07	04/01/09	(18.00)	730 51	(756 99)		(26.48)
HEIDRICK & STRUGGLES INTL INC	06/30/00	04/01/09	(43 00)	1,021 87	(2,714.38)		(1,692 51)
HEIDRICK & STRUGGLES INTL INC	01/22/09	04/01/09	(38 00)	903.04	(628 33)	274 71	
HEINZ H J CO COM	12/15/06	04/01/09	(16.00)	642 46	(744.80)		(102 34)
HEINZ H J CO COM	12/15/06	04/01/09	(4 00)	160 61	(186 32)		(25 71)
HEINZ H J CO COM	12/19/08	04/01/09	(27 00)	1,084 15	(1,006 16)	77 99	
HELIX ENERGY SOLUTIONS GROUP	12/15/00	04/01/09	(38 00)	581 19	(508 61)		72 58
HELMERICH & PAYNE INC COM	07/11/08	04/01/09	(38 00)	1,610 58	(2,565 57)		(954 99)
HEMISPHERX BIOPHARMA INC	06/26/09	07/01/09	(175 00)	312 36	(473 66)	(161 30)	
HERSHA HOSPITALITY TR PRIORITY	07/11/08	04/01/09	(155 00)	495 21	(979 27)		(484 06)
HERSHA HOSPITALITY TR PRIORITY	06/28/06	04/01/09	(105 00)	335 46	(864 99)		(529 53)
HERSHEY COMPANY COM	12/27/00	04/01/09	(31 00)	1,230 81	(1,642.34)		(411 53)
HERTZ GLOBAL HLDGS INC COM	04/08/09	04/14/09	(137 00)	1,105 14	(615 82)	489 32	
HERTZ GLOBAL HLDGS INC COM	04/08/09	04/14/09	(119 00)	1,298 84	(534 91)	763 93	
HESS CORP	12/21/07	04/01/09	(45.00)	2,598.45	(4,410 68)		(1,812 23)
HEWLETT PACKARD CO COM	12/15/00	04/01/09	(10 00)	432 43	(364 09)		68 34
HEWLETT PACKARD CO COM	12/15/00	04/01/09	(100 00)	4,702 37	(3,640 87)		1,061.50
HEWLETT PACKARD CO COM	12/21/07	04/01/09	(273 00)	12,837 48	(14,208 29)		(1,370 81)
HEXCEL CORP NEW	02/09/06	04/01/09	(80 00)	919 58	(1,743 20)		(823 62)
HEXCEL CORP NEW	07/11/08	04/01/09	(20 00)	229 89	(358.70)		(128 81)
HOLOGIC INC COM	03/02/00	04/01/09	(4 00)	66 70	(104 99)		(38 29)
HOLOGIC INC COM	03/02/00	04/01/09	(2 00)	33.35	(32 30)		1 05
HOLOGIC INC COM	02/09/06	04/01/09	(50 00)	833 72	(1,269 75)		(436 03)
HOLOGIC INC COM	06/30/03	04/01/09	(3 00)	50 02	(30.51)		19.51
HOME DEPOT INC COM	12/21/07	04/01/09	(76 00)	2,053 84	(2,027 30)		26 54
HOME DEPOT INC COM	06/18/04	04/01/09	(176 00)	4,756 27	(6,232 16)		(1,475 89)
HONEYWELL INTL INC COM	12/21/07	04/01/09	(81 00)	3,015 95	(4,921.19)		(1,905 24)
HONEYWELL INTL INC COM	12/15/01	04/01/09	(2 00)	74 47	(116.25)		(41 78)
HOSPIRA INC	12/17/04	04/01/09	(11 00)	497.78	(362 79)		134 99
HOSPIRA INC	12/17/04	04/01/09	(12 00)	543.04	(395 40)		147 64
HOT HOTELS & RESORTS INC	03/19/07	04/01/09	(54 00)	620.71	(1,452 33)		(831.62)
HOUSTON WIRE & CABLE CO COM	07/11/08	04/01/09	(18.00)	208.70	(380 07)		(171 37)
HOVNANIAN ENTERPRISES INC CL A	04/25/07	04/01/09	(45 00)	186 52	(1,091 48)		(904 96)
HOVNANIAN ENTERPRISES INC CL A	11/21/06	04/01/09	(15 00)	62 17	(485 10)		(422 93)
HUDSON CITY BANCORP INC COM	02/14/07	04/01/09	(33 00)	435 74	(456 23)		(20 49)
HUDSON CITY BANCORP INC COM	03/16/07	04/01/09	(52 00)	686 64	(703 30)		(16 66)
HUMANA INC COM	12/16/05	04/01/09	(17 00)	647 42	(802 40)		(154 98)
HUMANA INC COM	12/21/07	04/01/09	(8 00)	304 67	(613 72)		(309 05)
HUMAN GENOME SCIENCES INC COM	12/15/00	04/01/09	(30 00)	561 73	(2,345 44)		(1,783 71)
HUNT J B TRANS SVCS INC	07/11/08	04/01/09	(36 00)	1,230 98	(1,169.82)		61.16
HUNTSMAN CORP	07/11/08	04/01/09	(116 00)	1,118 79	(1,397.22)		(278 43)
HUNTSMAN CORP	11/21/06	04/01/09	(50.00)	482 23	(872 50)		(390 27)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
IPCS INC DEL	01/04/08	04/01/09	(31 00)	549 76	(1,022.85)		(473.09)
IMS HEALTH INC COM	02/21/03	04/01/09	(31.00)	471 64	(465 62)		6 02
ITT EDL SVCS INC COM	01/22/09	04/01/09	(5.00)	556 91	(630 88)	(73 97)	
ITT EDL SVCS INC COM	02/09/06	04/01/09	(2 00)	222.76	(126 50)		96 26
ITT EDL SVCS INC COM	04/25/07	04/01/09	(5.00)	556 91	(416 93)		139 98
ITT CORP	12/16/05	04/01/09	(10.00)	514.13	(509 80)		4 33
ITT CORP	12/16/05	04/01/09	(17 00)	874 02	(866 15)		7 87
IDEX CORP	06/30/00	04/01/09	(66 00)	1,945 29	(1,009 87)		935 42
IDEXX LABS INC COM	03/02/00	04/01/09	(40 00)	1,999 34	(571 26)		1,428 08
ILLINOIS TOOL WKS INC COM	06/17/05	04/01/09	(28 00)	1,265 42	(1,169 14)		96 28
ILLINOIS TOOL WKS INC COM	12/16/05	04/01/09	(32 00)	1,446 20	(1,441.12)		5 08
ILLUMINA INC COM	06/28/06	04/01/09	(14 00)	587 21	(170 09)		417 12
IMMUCOR INC	06/24/05	04/01/09	(27 00)	497 99	(518 84)		(20 85)
INFORMATICA CORP COM	09/13/05	04/01/09	(23.00)	520 82	(261 74)		259 08
INFORMATICA CORP COM	03/02/00	04/01/09	(30 00)	679 32	(1,368 27)		(688 95)
INGLES MKTS INC CL A	06/24/05	04/01/09	(47 00)	761 61	(635 91)		125 70
INGRAM MICRO INC CL A COM	11/21/06	04/01/09	(25.00)	439.86	(525.50)		(85 64)
INGRAM MICRO INC CL A COM	07/11/08	04/01/09	(122 00)	2,146.53	(2,053.87)		92 66
INSIGHT ENTERPRISES INC COM	06/30/00	04/01/09	(15 00)	198 21	(593 73)		(395 52)
INTEGRATED DEVICE TECH INC	12/15/00	04/01/09	(17 00)	111 77	(588 84)		(477 07)
INTEGRATED DEVICE TECH INC	06/24/05	04/01/09	(180 00)	1,183.46	(1,985 40)		(801 94)
INTEGRATED DEVICE TECH INC	11/19/99	04/01/09	(40 00)	262 99	(1,059 28)		(796 29)
INTEGRATED ELECTRICAL SVCS INC	06/28/06	04/01/09	(55 00)	396 80	(1,015 85)		(619 05)
INTEL CORP	12/21/07	04/01/09	(123 00)	2,507.29	(3,321.64)		(814 35)
INTEL CORP	12/16/05	04/01/09	(225 00)	4,586 50	(5,942 25)		(1,355 75)
INTEL CORP	12/30/93	04/01/09	(440 00)	8,969.16	(21,657 74)		(12,688 58)
INTEGRYS ENERGY GROUP INC COM	12/15/00	04/01/09	(1 00)	35.69	(71 04)		(35 35)
INTEGRYS ENERGY GROUP INC COM	06/01/07	04/01/09	(6 00)	214 16	(335.13)		(120 97)
INTEGRYS ENERGY GROUP INC COM	12/15/00	04/01/09	(6 00)	214.16	(388 94)		(174 78)
INTERCONTINENTAL EXCHANGE INC	12/21/07	04/01/09	(8 00)	764.66	(1,491 72)		(727 06)
INTERCONTINENTAL EXCHANGE INC	09/27/07	04/01/09	(2 00)	191.16	(304 95)		(113 79)
INTERDIGITAL INC PA COM	06/29/01	04/01/09	(31 00)	730 49	(410.75)		319 74
INTERMEC INC	06/30/03	04/01/09	(23 00)	325.55	(256 45)		69 10
INTERMUNE PHARMACEUTICALS INC	07/11/08	04/01/09	(82 00)	1,141 82	(1,127 91)		13.91
INTERNAP NETWORKS SVCS CORP	07/11/08	04/01/09	(294 00)	956 94	(1,327 41)		(370 47)
IBM CORP COM	12/21/07	04/01/09	(49 00)	6,224 06	(5,442.19)		781 87
IBM CORP COM	12/15/00	04/01/09	(162.00)	20,577 52	(30,668 79)		(10,091 27)
INTL FLAVORS & FRAGRANCES INC	04/03/08	04/01/09	(8 00)	310 03	(362 44)		(52 41)
INTERNATIONAL GAME TECHNOLOGY	12/20/02	04/01/09	(35 00)	750 20	(651 62)		98 58
INTERNATIONAL PAPER CO COM	03/02/00	04/01/09	(61 00)	1,424.61	(3,081 02)		(1,656 41)
INTERNATIONAL RECTIFIER CORP	12/15/00	04/01/09	(19 00)	379 32	(664 00)		(284 68)
INTERNATIONAL RECTIFIER CORP	03/02/00	04/01/09	(13 00)	259 54	(557 89)		(298.35)
INTERPUBLIC GROUP COS INC COM	12/20/02	04/01/09	(76 00)	527 80	(1,068 56)		(540 76)
INTERSIL CORP CL A	10/09/01	04/01/09	(81 00)	1,158 67	(2,610 25)		(1,451 58)
INTERSIL CORP CL A	06/30/00	04/01/09	(3 00)	42 91	(150 15)		(107 24)
INTUIT COM	12/21/01	04/01/09	(58 00)	1,675 28	(1,947 49)		(272 21)
INVACARE CORP	01/22/09	04/01/09	(52.00)	1,171.78	(833.82)	337 96	
INVACARE CORP	03/02/00	04/01/09	(41 00)	923.91	(1,371 15)		(447 24)
INTUITIVE SURGICAL INC	06/05/08	04/01/09	(6 00)	1,523 87	(1,748 55)		(224 68)
INVENTIV HEALTH INC COM	06/25/04	04/01/09	(20 00)	358 49	(341 20)		17 29
INVERNESS MEDICAL INNOVATIONS	01/22/09	04/01/09	(40.00)	1,420 15	(969 40)	450 75	
INVERNESS MEDICAL INNOVATIONS	01/22/09	04/01/09	(29.00)	1,183 59	(702 82)	480 77	
IRON MTN INC PA COM	09/15/08	04/01/09	(10 00)	271.94	(258 55)		13.39
IRON MTN INC PA COM	09/15/08	04/01/09	(19 00)	516 68	(491.25)		25 43
ISIS PHARMACEUTICALS	12/15/00	04/01/09	(78 00)	1,079 88	(1,705 85)		(625 97)
ITRON INC	12/29/05	04/01/09	(26 00)	1,615 98	(1,065 48)		550 50
J CREW GROUP INC COM	01/04/08	04/01/09	(31 00)	1,173 15	(1,308 05)		(134 90)
JPMORGAN CHASE & CO COM	03/16/08	04/01/09	(0 27)	12 25	(13 42)		(1 17)
JPMORGAN CHASE & CO COM	12/16/05	04/01/09	(8 00)	368 51	(318 56)		49 95
JPMORGAN CHASE & CO COM	01/06/06	04/01/09	(9 00)	414 57	(360 36)		54.21
JPMORGAN CHASE & CO COM	11/21/07	04/01/09	(17 00)	783 09	(691 82)		91 27
JPMORGAN CHASE & CO COM	05/26/06	04/01/09	(6 00)	276 38	(259 50)		16 88
JPMORGAN CHASE & CO COM	02/15/08	04/01/09	(15 00)	690 96	(648 98)		41 98
JPMORGAN CHASE & CO COM	05/31/08	04/01/09	(8 00)	368 51	(347 44)		21.07
JPMORGAN CHASE & CO COM	09/07/06	04/01/09	(13 00)	598 83	(587 86)		10.97
JPMORGAN CHASE & CO COM	12/30/93	04/01/09	(287 00)	13,220 31	(13,058 90)		161 41
JPMORGAN CHASE & CO COM	04/03/08	04/01/09	(24 73)	1,139 34	(1,145 07)		(5 73)
JPMORGAN CHASE & CO COM	09/26/08	04/01/09	(77 00)	3,546 91	(3,715 64)		(168 73)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
JABIL CIRCUIT INC COM	12/21/07	04/01/09	(32 00)	465 42	(462 24)		3 18
JACOBS ENGR GROUP INC COM	10/30/07	04/01/09	(7 00)	308 44	(607.51)		(299 07)
JACOBS ENGR GROUP INC COM	10/30/07	04/01/09	(11 00)	484.69	(954 30)		(469 61)
JAKKS PAC INC	06/30/03	04/01/09	(47.00)	695.81	(627 22)		68 59
JARDEN CORP	02/09/06	04/01/09	(8 00)	217 07	(193 76)		23 31
JARDEN CORP	04/10/06	04/01/09	(20.00)	542 69	(610 60)		(67 91)
JETBLUE AIRWAYS CORP	07/06/09	07/09/09	(137 00)	773 34	(569 23)	204 11	
JETBLUE AIRWAYS CORP	09/26/06	04/01/09	(155 00)	874.95	(1,501 95)		(627 00)
JETBLUE AIRWAYS CORP	08/11/04	04/01/09	(37.00)	208 86	(598 66)		(389 80)
JOHNSON & JOHNSON COM	12/15/00	04/01/09	(369 00)	23,067 43	(34,131 35)		(11,063 92)
JOHNSON & JOHNSON COM	01/30/01	04/01/09	(94 00)	5,876 26	(8,694 73)		(2,818 47)
JOHNSON CTLS INC COM	12/21/07	04/01/09	(64.00)	1,735 31	(2,313 29)		(577.98)
JONES APPAREL GROUP INC COM	06/26/09	07/01/09	(49.00)	934 64	(525 35)	409 29	
JONES LANG LASALLE INC COM	03/07/03	04/01/09	(29 00)	1,487 22	(407 45)		1,079 77
JOY GLOBAL INC	11/21/08	04/01/09	(44 00)	2,223 92	(772 86)	1,451 06	
JOY GLOBAL INC	06/30/03	04/01/09	(22 00)	1,111 96	(144 96)		967 00
JUNIPER NETWORKS INC COM	06/26/09	07/01/09	(16 00)	446.47	(362 96)	83 51	
JUNIPER NETWORKS INC COM	06/01/06	04/01/09	(9.00)	251 14	(157.14)		94 00
JUNIPER NETWORKS INC COM	12/15/06	04/01/09	(13.00)	362 75	(257.66)		105 09
JUNIPER NETWORKS INC COM	06/01/06	04/01/09	(32 00)	892.93	(533 12)		359 81
KBR INC COM	09/19/07	04/01/09	(55 00)	1,273.49	(2,105 68)		(832 19)
KBR INC COM	01/22/09	04/01/09	(24 00)	555 70	(357 72)	197 98	
KLA TENCOR CORP	12/21/07	04/01/09	(19 00)	706 68	(943 26)		(236 58)
KAYDON CORP	12/15/00	04/01/09	(35 00)	1,188.03	(862 23)		325 80
KELLOGG CO COM	12/15/00	04/01/09	(42.00)	2,085 87	(1,978 60)		107 27
KEYCORP NEW COM	01/06/06	04/01/09	(7 00)	44 06	(238 49)		(194 43)
KEYCORP NEW COM	03/02/00	04/01/09	(96 00)	604.30	(2,924 91)		(2,320 61)
KIMBERLY CLARK CORP COM	12/16/05	04/01/09	(18 00)	1,071 24	(1,064 70)		6 54
KIMBERLY CLARK CORP COM	12/27/00	04/01/09	(27 00)	1,606 86	(2,725 05)		(1,118 19)
KIMBERLY CLARK CORP COM	01/30/01	04/01/09	(12 00)	714.16	(1,162 40)		(448 24)
KIMBERLY CLARK CORP COM	12/30/00	04/01/09	(4 00)	238 05	(402 88)		(164 83)
KING PHARMACEUTICALS INC COM	06/20/08	04/01/09	(16 00)	147 91	(154 80)		(6 89)
KING PHARMACEUTICALS INC COM	02/14/07	04/01/09	(40 00)	369.79	(743 80)		(374 01)
KIRBY CORP COM	03/02/00	04/01/09	(18 00)	637 81	(246 11)		391 70
KNIGHT CAP GROUP INC	06/24/05	04/01/09	(58 00)	1,308 72	(452.40)		856 32
KNIGHT CAP GROUP INC	12/15/00	04/01/09	(11 00)	248 21	(187 42)		60 79
KOHL'S CORP COM	12/16/05	04/01/09	(13 00)	771 59	(594 63)		176 96
KOHL'S CORP COM	12/16/05	04/01/09	(32 00)	1,899 31	(1,462 72)		436 59
KORN FERRY INTL COM NEW	06/30/00	04/01/09	(43 00)	587 14	(1,365 14)		(778 00)
KRAFT FOODS INC CL A	01/06/06	04/01/09	(0 40)	10 57	(17 10)		(6.53)
KRAFT FOODS INC CL A	04/04/07	04/01/09	(146 60)	3,837 06	(4,505 63)		(668 57)
KRAFT FOODS INC CL A	12/15/06	04/01/09	(31.00)	811 40	(953 54)		(142 14)
KROGER CO COM	12/20/02	04/01/09	(26.00)	590 57	(388 70)		201 87
KROGER CO COM	12/15/06	04/01/09	(22 00)	499.72	(534 82)		(35 10)
KROGER CO COM	12/19/08	04/01/09	(43 00)	976 71	(1,093 71)	(117 00)	
KULICKE & SOFFA INDS INC	03/02/00	04/01/09	(33.00)	200 46	(1,291 13)		(1,090 67)
LSI CORP COM	06/01/07	04/01/09	(15 00)	85 42	(134 48)		(49 06)
LSI CORP COM	12/27/00	04/01/09	(82 00)	466.97	(1,855.07)		(1,388 10)
L-3 COMMUNICATIONS HLDGS INC	12/19/08	04/01/09	(6 00)	454 87	(435 33)	19 54	
L-3 COMMUNICATIONS HLDGS INC	12/16/05	04/01/09	(13.00)	985 56	(938 60)		46 96
LABORATORY CORP AMER HLDGS	12/16/05	04/01/09	(13 00)	872 07	(709 41)		162 66
LACLEDE GROUP INC COM	03/02/00	04/01/09	(32 00)	1,035 01	(761 05)		273.96
LAM RESH CORP COM	02/23/99	04/01/09	(35 00)	1,326 28	(802.61)		523 67
LAM RESH CORP COM	12/15/00	04/01/09	(28 00)	1,061 03	(644 76)		416 27
LAMAR ADVERTISING CO CL A	12/15/00	04/01/09	(14.00)	394 71	(591 99)		(197 28)
LANDAUER INC	05/06/05	04/01/09	(37 00)	2,056 21	(1,693 12)		363 09
LAS VEGAS SANDS CORP	09/26/06	04/01/09	(29 00)	513 43	(1,969 68)		(1,456 25)
LAS VEGAS SANDS CORP	08/31/09	09/03/09	(55 00)	973 74	(785.13)	188 61	
LAS VEGAS SANDS CORP	08/11/06	04/01/09	(28 00)	495 73	(1,689 80)		(1,194 07)
LAS VEGAS SANDS CORP	06/26/09	07/01/09	(15 00)	265 57	(123 88)	141 69	
ESTEE LAUDER COS INC CL A	01/06/06	04/01/09	(7 00)	270 99	(239 89)		31.10
ESTEE LAUDER COS INC CL A	12/15/06	04/01/09	(16 00)	619 42	(656 96)		(37 54)
LAWSON PRODS INC	07/19/02	04/01/09	(60 00)	815.07	(1,686 60)		(871 53)
LEAP WIRELESS INTL INC	11/21/06	04/01/09	(28 00)	454.00	(1,569.96)		(1,115 96)
LEAR CORP COM	09/26/06	04/01/09	(38 00)	10 25	(758 48)		(748 23)
LEAR CORP COM	06/30/00	04/01/09	(38 00)	10 26	(1,431 97)		(1,421 71)
LEGGETT & PLATT INC COM	03/02/00	04/01/09	(30 00)	571 33	(8,636 53)		(8,065 20)
LEGG MASON INC	12/15/06	04/01/09	(12.00)	373 85	(1,152 96)		(779 11)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
LENDER PROCESSING SVCS INC COM	04/08/09	04/14/09	(26 00)	1,025 02	(843 05)	181 97	
LENNAR CORP CL A	12/15/06	04/01/09	(19 00)	272 17	(1,007 76)		(735 59)
LENNAR CORP CL A	02/15/08	04/01/09	(5 00)	71 62	(93 03)		(21 41)
LENNOX INTL INC COM	01/04/08	04/01/09	(15 00)	529 55	(572 63)		(43 08)
LEUCADIA NATL CORP COM	08/24/07	04/01/09	(31 00)	773 58	(1,379 34)		(605 76)
LEXMARK INTERNATIONAL INC COM	06/30/00	04/01/09	(10 00)	225 54	(1,006 51)		(780 97)
LEXMARK INTERNATIONAL INC COM	12/21/01	04/01/09	(5 00)	112 77	(461 70)		(348 93)
LEXMARK INTERNATIONAL INC COM	07/03/00	04/01/09	(5 00)	112 77	(499 61)		(386 84)
LEXMARK INTERNATIONAL INC COM	03/18/05	04/01/09	(3 00)	67 66	(237 99)		(170 33)
LIBERTY GLOBAL INC COM SER A	12/15/00	04/01/09	(36.00)	799.00	(897 48)		(98.48)
LIBERTY GLOBAL INC COM SER A	04/06/01	04/01/09	(13 00)	288 53	(310.03)		(21 50)
LIBERTY GLOBAL INC COM SER A	02/22/01	04/01/09	(7.00)	155 36	(169 89)		(14 53)
LIBERTY GLOBAL INC COM SER A	06/24/05	04/01/09	(65 00)	1,442 63	(1,615 01)		(172 38)
LIBERTY MEDIA HLDG CORP	03/26/08	04/01/09	(135 00)	1,635 48	(2,270.02)		(634 54)
LIBERTY MEDIA HLDG CORP	04/06/01	04/01/09	(113 00)	1,368.96	(2,432 70)		(1,063 74)
LIBERTY MEDIA HLDG CORP	02/22/01	04/01/09	(37 00)	448.24	(807 48)		(359 24)
LIBERTY MEDIA HLDG CORP	12/15/00	04/01/09	(60 00)	726 88	(1,351.47)		(624 59)
LIBERTY MEDIA CORP NEW	02/22/01	04/01/09	(3 00)	91 60	(56 71)		34 89
LIBERTY MEDIA CORP NEW	12/15/00	04/01/09	(104 00)	3,175 55	(2,019 26)		1,156 29
LIBERTY MEDIA CORP NEW	04/08/09	04/14/09	(74 00)	2,259 53	(1,615.79)	643 74	
LIFE TECHNOLOGIES CORP COM	02/26/09	04/01/09	(12 00)	571 60	(344 34)	227 26	
LIFE TECHNOLOGIES CORP COM	12/02/08	04/01/09	(12 00)	571.60	(292 86)	278 74	
LIFEPPOINT HOSPS INC COM	12/15/00	04/01/09	(39.00)	1,190 43	(1,578 77)		(388 34)
LILLY ELI & CO COM	12/15/06	04/01/09	(11 00)	372 39	(600 27)		(227 88)
LILLY ELI & CO COM	03/02/00	04/01/09	(108 00)	3,656 24	(12,910.41)		(9,254 17)
LIMITED BRANDS INC	12/16/05	04/01/09	(55 00)	1,023 79	(1,261 15)		(237 36)
LINCARE HLDGS INC COM	06/30/00	04/01/09	(38 00)	1,186 13	(1,073 04)		113 09
LINCOLN NATL CORP IND COM	09/21/07	04/01/09	(10 00)	270 94	(646 85)		(375 91)
LINCOLN NATL CORP IND COM	03/02/00	04/01/09	(18 00)	487.70	(1,094 37)		(606 67)
LINDSAY CORP	07/11/08	04/01/09	(12.00)	466 36	(928.62)		(462 26)
LINEAR TECHNOLOGY CORP COM	04/19/00	04/01/09	(27 00)	772 58	(1,846 30)		(1,073 72)
LIVE NATION INC COM	07/11/08	04/01/09	(117 00)	969.32	(1,232 60)		(263 28)
LIVE NATION INC COM	02/09/06	04/01/09	(55 00)	455 66	(1,043.35)		(587 69)
LOCKHEED MARTIN CORP COM	12/21/07	04/01/09	(54 00)	4,017 76	(5,966 73)		(1,948 97)
LOEWS CORP COM	01/06/06	04/01/09	(25 00)	876.84	(1,015 43)		(138 59)
LOEWS CORP COM	03/02/00	04/01/09	(25.00)	876 84	(577 69)		299.15
LORILLARD INC COM	06/19/07	04/01/09	(21 00)	1,637 42	(1,664 77)		(27 35)
LOWES COS INC COM	06/21/01	04/01/09	(51 00)	1,070 71	(1,853 76)		(783 05)
LOWES COS INC COM	06/21/01	04/01/09	(171 00)	3,590.04	(6,210 38)		(2,620 34)
LUBRIZOL CORP	04/06/04	04/01/09	(54 00)	3,866 03	(1,729 08)		2,136.95
LUFKIN INDS INC COM	08/05/02	04/01/09	(24 00)	1,329 68	(330 00)		999 68
M & T BK CORP COM	02/26/04	04/01/09	(8.00)	529.62	(755 84)		(226 22)
MBIA INC COM	02/15/08	04/01/09	(44 00)	273.45	(539 22)		(265 77)
MBIA INC COM	03/02/00	04/01/09	(22 00)	136 72	(1,476 91)		(1,340.19)
M D C HLDGS INC	04/25/07	04/01/09	(20 00)	720 47	(1,057 50)		(337 03)
M D C HLDGS INC	11/21/06	04/01/09	(5 00)	180 12	(276 35)		(96 23)
MDU RESOURCES GROUP INC	05/01/96	04/01/09	(33 00)	697.43	(409 40)		288 03
MEMC ELECTRONICS MATERIALS	06/01/07	04/01/09	(8 00)	131 40	(493 80)		(362.40)
MEMC ELECTRONICS MATERIALS	12/21/07	04/01/09	(26.00)	427 03	(2,372 37)		(1,945.34)
MGE ENERGY INC	03/02/00	04/01/09	(49.00)	1,789 18	(1,285.67)		503 51
MGIC INVT CORP WIS COM	08/31/09	09/03/09	(40 00)	267 79	(325 80)	(58 01)	
MPS GROUP INC	06/30/03	04/01/09	(121 00)	1,335.19	(838 53)		496 66
MVC CAPITAL INC	07/10/07	04/01/09	(105 00)	982.25	(1,926 09)		(943 84)
MVC CAPITAL INC	06/28/06	04/01/09	(35 00)	327 41	(461 95)		(134 54)
MACERICH CO COM	08/10/09	09/21/09	(1 00)	28 08	(28 43)	(0 35)	
MACERICH CO COM	06/26/09	07/01/09	(24.00)	718 66	(422.28)	296 38	
MACK CALI RLTY CORP COM	02/09/06	04/01/09	(8 00)	260 59	(350 92)		(90 33)
MACYS INC COM	03/02/00	04/01/09	(21 00)	411 69	(537 57)		(125.88)
MACYS INC COM	01/31/05	04/01/09	(8 00)	156 84	(277 72)		(120 88)
MACYS INC COM	01/06/06	04/01/09	(12 00)	235.25	(419 88)		(184 63)
MACYS INC COM	12/30/93	04/01/09	(8 00)	156.83	(372 27)		(215 44)
MAGUIRE PPTYS INC	01/31/07	04/01/09	(50 00)	43 24	(2,146 29)		(2,103 05)
MANITOWOC INC COM	12/21/07	04/01/09	(14 00)	86 16	(672 63)		(586 47)
MANPOWER INC WIS	06/08/06	04/01/09	(22 00)	1,266.83	(1,386 00)		(119 17)
MANPOWER INC WIS	12/15/00	04/01/09	(12 00)	691 00	(408.65)		282 35
MARATHON OIL CORP	06/30/00	04/01/09	(19 00)	621.18	(356 75)		264 43
MARATHON OIL CORP	10/24/07	04/01/09	(19 00)	621 19	(1,116.92)		(495 73)
MARATHON OIL CORP	12/21/07	04/01/09	(58 00)	1,896 26	(3,562 65)		(1,666 39)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
MARINEMAX INC COM	07/11/08	04/01/09	(253.00)	875.19	(1,311.80)	(436.61)	
MARINER ENERGY INC COM	07/11/08	04/01/09	(85.00)	1,298.33	(2,751.03)		(1,452.70)
MARKEL HOLDINGS	02/21/02	04/01/09	(2.00)	687.45	(382.42)		305.03
MARKEL HOLDINGS	08/05/02	04/01/09	(5.00)	1,718.62	(992.88)		725.74
MARKETAXESS HLDGS INC	02/02/05	04/01/09	(60.00)	739.48	(831.00)		(91.52)
MARSH & MCLENNAN COS INC COM	12/17/04	04/01/09	(72.00)	1,800.31	(2,308.32)		(508.01)
MARRIOTT INTL INC NEW CL A	12/16/05	04/01/09	(0.16)	3.77	(5.45)		(1.68)
MARRIOTT INTL INC NEW CL A	12/15/06	04/01/09	(0.25)	5.84	(11.45)		(5.61)
MARRIOTT INTL INC NEW CL A	12/15/06	04/01/09	(0.26)	5.97	(11.81)		(5.84)
MARRIOTT INTL INC NEW CL A	12/16/05	04/01/09	(0.17)	3.85	(5.62)		(1.77)
MARRIOTT INTL INC NEW CL A	12/16/05	04/01/09	(11.00)	298.58	(369.86)		(71.28)
MARRIOTT INTL INC NEW CL A	12/16/05	04/01/09	(20.00)	545.08	(672.47)		(127.39)
MARRIOTT INTL INC NEW CL A	12/15/06	04/01/09	(19.64)	535.27	(895.74)		(360.47)
MARRIOTT INTL INC NEW CL A	12/17/04	04/01/09	(15.36)	418.62	(483.36)		(64.74)
MARTEK BIOSCIENCES CORP	06/30/03	04/01/09	(21.00)	451.58	(902.90)		(451.32)
MARTIN MARIETTA MATLS INC COM	04/28/06	04/01/09	(10.00)	926.12	(1,061.80)		(135.68)
MARTIN MARIETTA MATLS INC COM	02/09/06	04/01/09	(9.00)	833.51	(846.81)		(13.30)
MARVEL ENTMT INC	07/11/08	04/01/09	(56.00)	2,835.48	(1,720.60)		1,114.88
MASCO CORP COM	03/02/00	04/01/09	(58.00)	762.39	(1,778.75)		(1,016.36)
MASSEY ENERGY CORP COM	06/20/08	04/01/09	(11.00)	352.26	(983.13)		(630.87)
MASTEC INC	06/24/05	04/01/09	(73.00)	866.11	(625.61)		240.50
MASTERCARD INC CL A	07/18/08	04/01/09	(16.00)	3,455.67	(4,494.00)		(1,038.33)
MATRIX SVC CO	06/28/06	04/01/09	(35.00)	355.41	(405.65)		(50.24)
MATTEL INC COM	12/21/07	04/01/09	(44.00)	825.63	(889.02)		(63.39)
MATTSON TECHNOLOGY INC COM	07/11/08	04/01/09	(362.00)	393.11	(1,743.03)	(1,349.92)	
MCAFFEE INC	08/24/05	04/01/09	(11.00)	500.75	(417.26)		83.49
MCAFFEE INC	08/24/05	04/01/09	(10.00)	455.23	(379.32)		75.91
MCCORMICK & CO NON VOTING	12/21/07	04/01/09	(6.00)	202.34	(233.49)		(31.15)
MCDERMOTT INTL INC COM	07/11/08	04/01/09	(30.00)	772.03	(1,749.75)		(977.72)
MCDERMOTT INTL INC COM	07/10/07	04/01/09	(22.00)	566.15	(965.64)		(399.49)
MCDERMOTT INTL INC COM	01/04/08	04/01/09	(65.00)	1,672.73	(3,770.98)		(2,098.25)
MCDONALDS CORP COM	11/21/07	04/01/09	(12.00)	679.96	(688.14)		(8.18)
MCDONALDS CORP COM	12/21/07	04/01/09	(22.00)	1,246.60	(1,320.99)		(74.39)
MCDONALDS CORP COM	12/20/02	04/01/09	(36.00)	2,039.88	(568.80)		1,471.08
MCDONALDS CORP COM	11/19/08	04/01/09	(10.00)	566.63	(554.55)	12.08	
MCDONALDS CORP COM	12/16/05	04/01/09	(77.00)	4,363.09	(2,678.06)		1,685.03
MCGRAW HILL COS INC COM	12/15/06	04/01/09	(29.00)	824.01	(2,001.58)		(1,177.57)
MCGRAW HILL COS INC COM	06/21/01	04/01/09	(13.00)	369.38	(652.34)		(282.96)
MCGRAW HILL COS INC COM	12/19/05	04/01/09	(4.00)	113.66	(208.84)		(95.18)
MCKESSON CORP COM	12/15/00	04/01/09	(3.00)	159.85	(140.45)		19.40
MCKESSON CORP COM	12/16/05	04/01/09	(8.00)	426.26	(417.92)		8.34
MCKESSON CORP COM	12/15/00	04/01/09	(32.00)	1,955.30	(1,498.11)		457.19
MEADOWBROOK INS GROUP INC	07/10/07	04/01/09	(121.00)	900.81	(1,155.16)		(254.35)
MEADWESTVACO CORP	03/02/00	04/01/09	(23.00)	552.32	(859.05)		(306.73)
MEDAREX INC	06/24/05	04/01/09	(115.00)	1,840.00	(985.55)		854.45
MEDAREX INC	06/30/00	04/01/09	(33.00)	528.00	(1,394.25)		(866.25)
MEDCO HEALTH SOLUTIONS INC	12/21/07	04/01/09	(32.00)	1,780.59	(1,600.08)		180.51
MEDCO HEALTH SOLUTIONS INC	12/15/06	04/01/09	(4.00)	222.57	(104.16)		118.41
MEDCO HEALTH SOLUTIONS INC	08/21/03	04/01/09	(29.00)	1,613.66	(371.49)		1,242.17
MEDICINES CO COM	06/28/02	04/01/09	(37.00)	371.28	(458.06)		(86.78)
MEDICIS PHARMACEUTICAL CORP	09/16/04	04/01/09	(23.00)	486.54	(870.55)		(384.01)
MEDNAX INC COM	07/19/02	04/01/09	(23.00)	1,265.07	(315.22)		949.85
MEDTRONIC INC COM	12/21/01	04/01/09	(17.00)	627.54	(1,362.53)		(734.99)
MEDTRONIC INC COM	12/30/93	04/01/09	(178.00)	6,570.69	(14,266.41)		(7,695.72)
MEMSIC INC COM	06/26/09	07/01/09	(215.00)	839.54	(976.46)	(136.92)	
MENS WEARHOUSE INC COM	02/23/99	04/01/09	(46.00)	1,179.63	(885.75)		293.88
MENTOR GRAPHICS CORP COM	03/02/00	04/01/09	(44.00)	393.12	(1,028.91)		(635.79)
MERCK & CO INC COM	12/21/07	04/01/09	(219.00)	7,192.87	(12,963.75)		(5,770.88)
MERCK & CO INC COM	12/15/06	04/01/09	(39.00)	1,280.92	(1,718.34)		(437.42)
MERITAGE HOMES CORP COM	01/22/09	04/01/09	(56.00)	1,068.73	(577.08)	491.65	
MERITAGE HOMES CORP COM	01/22/09	04/01/09	(46.00)	927.10	(474.03)	453.07	
METABOLIX INC COM	07/11/08	04/01/09	(108.00)	1,340.78	(1,215.54)		125.24
METLIFE INC COM	09/21/07	04/01/09	(11.00)	418.81	(761.26)		(342.45)
METLIFE INC COM	12/21/07	04/01/09	(81.00)	3,083.99	(5,033.75)		(1,949.76)
METROPCS COMMUNICATIONS INC	10/01/08	04/01/09	(71.00)	834.57	(1,080.27)	(245.70)	
MICREL INC	12/15/00	04/01/09	(43.00)	352.80	(1,550.69)		(1,197.89)
MICREL INC	06/24/05	04/01/09	(18.00)	147.68	(203.04)		(55.36)
MICROS SYS INC COM	04/08/09	04/14/09	(43.00)	1,303.93	(863.65)	440.28	

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
MICROSOFT CORP COM	12/30/93	04/01/09	(1,281.00)	32,927.25	(66,411.76)		(33,484.51)
MICROSTRATEGY INC CL A	06/24/05	04/01/09	(3.00)	213.06	(158.76)		54.30
MICROCHIP TECHNOLOGY INC COM	09/21/07	04/01/09	(31.00)	816.36	(1,135.07)		(318.71)
MICROCHIP TECHNOLOGY INC COM	12/21/07	04/01/09	(1.00)	26.33	(32.70)		(6.37)
MICRON TECHNOLOGY INC COM	12/27/00	04/01/09	(81.00)	718.04	(3,659.34)		(2,941.30)
MID AMER APT CMNTYS INC COM	07/02/04	04/01/09	(37.00)	1,629.24	(1,243.80)		385.44
MIDDLEBY CORP	07/10/07	04/01/09	(0.08)	4.41	(16.79)		(12.38)
MIDDLEBY CORP	07/06/09	07/09/09	(20.00)	1,049.26	(841.90)	207.36	
MIDDLEBY CORP	06/28/06	04/01/09	(2.92)	152.98	(411.00)		(258.02)
MILLIPORE CORP COM	02/15/08	04/01/09	(5.00)	357.71	(345.68)		12.03
MILLIPORE CORP COM	04/19/00	04/01/09	(10.00)	715.43	(868.61)		(153.18)
MOHAWK INDS INC COM	12/15/00	04/01/09	(20.00)	954.07	(1,226.00)		(271.93)
MOHAWK INDS INC COM	11/17/00	04/01/09	(1.00)	47.70	(61.30)		(13.60)
MOLEX INC COM	04/03/08	04/01/09	(26.00)	547.15	(650.91)		(103.76)
MOLEX INC COM	12/20/02	04/01/09	(1.00)	21.04	(23.49)		(2.45)
MOLSON COORS BREWING CO CL B	11/21/07	04/01/09	(12.00)	598.84	(612.30)		(13.46)
MOLSON COORS BREWING CO CL B	02/08/05	04/01/09	(2.00)	99.81	(75.81)		24.00
MONSANTO CO NEW COM	08/13/02	04/01/09	(18.00)	1,372.73	(141.44)		1,231.29
MONSANTO CO NEW COM	09/21/07	04/01/09	(9.00)	686.36	(712.53)		(26.17)
MONSANTO CO NEW COM	12/21/07	04/01/09	(14.00)	1,067.68	(1,558.55)		(490.87)
MONSANTO CO NEW COM	12/19/08	04/01/09	(21.00)	1,601.52	(1,504.55)	96.97	
MONSANTO CO NEW COM	09/21/07	04/01/09	(12.00)	915.16	(950.03)		(34.87)
MONSANTO CO NEW COM	12/16/05	04/01/09	(8.00)	610.10	(302.56)		307.54
MOODY'S CORP COM	12/15/00	04/01/09	(16.00)	364.39	(721.54)		(357.15)
MORGAN STANLEY	12/30/93	04/01/09	(150.00)	4,761.62	(8,771.30)		(4,009.68)
MORGAN STANLEY	09/21/07	04/01/09	(17.00)	539.65	(1,094.89)		(555.24)
MOSAIC CO	09/26/06	04/01/09	(33.00)	1,625.04	(555.39)		1,069.65
MOSAIC CO	10/01/08	04/01/09	(33.00)	1,625.04	(2,259.68)		(634.64)
MOTOROLA INC COM	12/21/07	04/01/09	(329.00)	2,732.26	(5,367.64)		(2,635.38)
MUELLER INDS INC COM	05/01/96	04/01/09	(15.00)	375.06	(493.84)		(118.78)
MUELLER INDS INC COM	03/02/00	04/01/09	(13.00)	325.06	(430.76)		(105.70)
MUELLER WTR PRODS INC COM SER	09/19/07	04/01/09	(70.00)	368.54	(880.95)		(512.41)
MURPHY OIL CORP COM	12/15/06	04/01/09	(4.00)	248.05	(211.28)		36.77
MURPHY OIL CORP COM	12/16/05	04/01/09	(28.00)	1,736.37	(1,508.64)		227.73
MYLAN INC COM	12/16/05	04/01/09	(46.00)	765.19	(965.54)		(200.35)
MYLAN INC COM	07/18/08	04/01/09	(17.00)	282.78	(218.36)		64.42
MYRIAD PHARMACEUTICALS INC	02/26/09	06/15/09	(10.00)	57.65	(70.47)	(12.82)	
MYRIAD PHARMACEUTICALS INC	08/31/09	09/03/09	(101.00)	582.24	(456.02)	126.22	
NBT BANCORP INC	06/30/00	04/01/09	(79.00)	1,828.40	(1,137.24)		691.16
NBTY INC	06/30/03	04/01/09	(36.00)	1,488.74	(760.15)		728.59
NCR CORP NEW	01/04/08	04/01/09	(27.00)	344.91	(626.00)		(281.09)
NII HLDGS INC CL B NEW	04/25/07	04/01/09	(5.00)	153.82	(391.48)		(237.66)
NII HLDGS INC CL B NEW	02/27/06	04/01/09	(26.00)	799.87	(1,377.74)		(577.87)
NII HLDGS INC CL B NEW	04/28/06	04/01/09	(20.00)	615.28	(1,198.40)		(583.12)
NII HLDGS INC CL B NEW	02/09/06	04/01/09	(23.00)	707.58	(1,116.19)		(408.61)
NRG ENERGY INC	01/04/08	04/01/09	(45.00)	1,275.94	(1,864.58)		(588.64)
NRG ENERGY INC	01/31/07	04/01/09	(10.00)	283.54	(299.73)		(16.19)
NRG ENERGY INC	04/25/07	04/01/09	(30.00)	850.63	(1,195.28)		(344.65)
NRG ENERGY INC	10/01/08	04/01/09	(27.00)	765.56	(652.18)		113.38
NVR INC	11/17/04	04/01/09	(2.00)	1,313.33	(1,367.46)		(54.13)
NYSE EURONEXT COM	10/24/07	04/01/09	(39.00)	1,110.10	(3,510.58)		(2,400.48)
NACCO INDS INC CL A	11/07/01	04/01/09	(11.00)	694.24	(624.34)		69.90
NALCO HLDG CO COM	01/04/08	04/01/09	(23.00)	499.19	(532.80)		(33.61)
NARA BANCORP INC	06/30/03	04/01/09	(83.00)	649.45	(790.79)		(141.34)
NASDAQ OMX GROUP/THE COM STK	03/11/06	04/01/09	(21.00)	429.11	(1,100.90)		(671.79)
NASDAQ OMX GROUP/THE COM STK	03/25/09	04/01/09	(21.00)	429.11	(450.51)	(21.40)	
NATIONAL COAL CORP	07/11/08	04/01/09	(278.00)	321.86	(1,769.47)	(1,447.61)	
NATIONAL HEALTHCARE CORP COM	06/25/04	04/01/09	(17.00)	630.42	(459.68)		170.74
NATIONAL HEALTH INVS INC COM	11/17/00	04/01/09	(52.00)	1,623.13	(749.04)		874.09
NATIONAL OILWELL VARCO INC	12/21/07	04/01/09	(6.00)	276.56	(436.77)		(160.21)
NATIONAL OILWELL VARCO INC	06/20/08	04/01/09	(10.00)	460.94	(845.05)		(384.11)
NATIONAL OILWELL VARCO INC	06/20/08	04/01/09	(13.00)	599.22	(1,098.57)		(499.35)
NATIONAL OILWELL VARCO INC	12/15/06	04/01/09	(16.00)	737.49	(536.40)		201.09
NATIONAL OILWELL VARCO INC	09/21/07	04/01/09	(14.00)	645.31	(1,011.89)		(366.58)
NATIONAL PRESTO INDS INC	03/02/00	04/01/09	(15.00)	1,141.54	(481.84)		659.70
NATIONAL PRESTO INDS INC	03/02/00	04/01/09	(11.00)	1,002.12	(353.35)		648.77
NATIONAL PRESTO INDS INC	09/26/00	04/01/09	(4.00)	364.41	(119.99)		244.42
NATIONAL WESTN LIFE INS CO	12/14/01	04/01/09	(7.00)	1,283.86	(776.78)		507.08

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
NATIONWIDE HEALTH PPTYS INC	03/02/00	04/01/09	(105 00)	3,325 78	(1,610 97)		1,714 81
NAUTILUS INC	07/19/02	04/01/09	(53.00)	58 77	(1,309 63)		(1,250 86)
NAUTILUS INC	07/11/08	04/01/09	(209 00)	231 73	(1,098 30)	(866 57)	
NAVISTAR INTL CORP NEW COM	06/26/09	07/01/09	(6 00)	227 24	(274 37)	(47 13)	
NAVIGANT CONSULTING INC COM	09/26/00	04/01/09	(94 00)	1,220 55	(513 59)		706 96
NEKTAR THERAPEUTICS	03/02/00	04/01/09	(18.00)	173 60	(951 76)		(778 16)
NEKTAR THERAPEUTICS	06/24/05	04/01/09	(11.00)	106 09	(191 84)		(85 75)
NETAPP INC COM	03/05/00	04/01/09	(7 00)	198 41	(751 77)		(553 36)
NETAPP INC COM	03/02/00	04/01/09	(49 00)	1,388 87	(5,304 47)		(3,915 60)
NETAPP INC COM	06/30/00	04/01/09	(10 00)	283 44	(928 59)		(645 15)
NETFLIX COM INC	01/04/08	04/01/09	(46 00)	2,118 01	(1,134 59)		983 42
NETLOGIC MICROSYSTEMS INC	02/26/09	04/01/09	(39 00)	1,714 58	(912 41)	802 17	
NEUROGESX INC COM	06/26/09	07/01/09	(62 00)	506 21	(363 60)	142 61	
NEW YORK CMNTY BANCORP INC	09/16/04	04/01/09	(45.00)	510 06	(987 75)		(477 69)
NEW YORK CMNTY BANCORP INC	03/11/04	04/01/09	(20 00)	226 69	(644 00)		(417 31)
NEW YORK CMNTY BANCORP INC	08/11/04	04/01/09	(52 00)	589.40	(1,031 16)		(441 76)
NEW YORK TIMES CO CL A	12/15/06	04/01/09	(9 00)	75 37	(219 60)		(144 23)
NEW YORK TIMES CO CL A	06/17/05	04/01/09	(18 00)	150 74	(579.42)		(428 68)
NEW CASTLE INVT CORP NEW	04/25/07	04/01/09	(140 00)	84 69	(4,212 93)		(4,128 24)
NEW CASTLE INVT CORP NEW	06/25/04	04/01/09	(20 00)	12.10	(587 75)		(575 65)
NEWELL RUBBERMAID INC	12/16/05	04/01/09	(33 00)	498 11	(793 32)		(295 21)
NEWFIELD EXPL CO COM	05/06/05	04/01/09	(53.00)	2,432 36	(1,900.84)		531 52
NEWMONT MINING CORP HOLDING CO	12/21/07	04/01/09	(30 00)	1,393 91	(1,461 45)		(67 54)
NEWMONT MINING CORP HOLDING CO	12/16/05	04/01/09	(41 00)	1,905 01	(2,071 73)		(166 72)
NEWS CORPORATION CL A	12/17/04	12/17/04	(261 00)	3,141 05	(4,875 48)		(1,734 43)
NEWS CORPORATION CL A	11/21/07	11/21/07	(29 00)	349 01	(584 50)		(235 49)
NICOR INC COM	03/02/00	04/01/09	(7 00)	263 71	(357 80)		(94.09)
NIKE INC CL B COM	06/20/03	04/01/09	(52 00)	3,288 13	(1,457 82)		1,830 31
NIKE INC CL B COM	12/19/08	04/01/09	(13 00)	822 03	(666.58)	155 45	
NISOURCE INC COM	03/02/00	04/01/09	(34 00)	478.19	(981 43)		(503 24)
NOBLE ENERGY INC	12/21/07	04/01/09	(15 00)	1,072 24	(1,224 82)		(152 58)
NOBLE ENERGY INC	10/05/07	04/01/09	(8 00)	571 86	(574 14)		(2 28)
NORDSON CORP	01/23/04	04/01/09	(28 00)	1,570 89	(1,033 76)		537.13
NORDSTROM INC WASH COM	12/16/05	04/01/09	(15 00)	503 90	(546.15)		(42 25)
NORDSTROM INC WASH COM	12/15/06	04/01/09	(33 00)	1,108 60	(1,660 56)		(551 96)
NORFOLK SOUTHN CORP COM	12/19/08	04/01/09	(27 00)	1,240 20	(1,203 53)	36 67	
NORFOLK SOUTHN CORP COM	12/21/07	04/01/09	(26 00)	1,194 27	(1,300 13)		(105 86)
NORTHEAST UTILS COM	01/22/09	04/01/09	(62 00)	1,333.27	(1,457.31)	(124 04)	
NORTHEAST UTILS COM	11/21/06	04/01/09	(20 00)	430 09	(547 20)		(117 11)
NORTHEAST UTILS COM	03/17/09	04/01/09	(17 00)	399.56	(359 81)	39 75	
NORTHERN TR CORP COM	03/17/09	04/01/09	(7 00)	421 77	(419 90)	1 87	
NORTHERN TR CORP COM	12/20/02	04/01/09	(5 00)	301 27	(176 25)		125 02
NORTHERN TR CORP COM	12/16/05	04/01/09	(10 00)	602 53	(541 90)		60 63
NORTHROP GRUMMAN CORP COM	12/30/93	04/01/09	(1 00)	46.67	(63 10)		(16 43)
NORTHROP GRUMMAN CORP COM	02/15/08	04/01/09	(8 00)	373 38	(639 48)		(266 10)
NORTHROP GRUMMAN CORP COM	12/30/93	04/01/09	(34 00)	1,736 15	(2,145 23)		(409 08)
NORTHROP GRUMMAN CORP COM	01/06/06	04/01/09	(5 00)	255 32	(303 35)		(48 03)
NORTHWEST BANCORP INC PA	11/17/00	04/01/09	(74 00)	1,708 24	(840.46)		867 78
NOVELL INC	09/01/05	04/01/09	(12 00)	55 74	(82 32)		(26 58)
NOVELL INC	06/18/04	04/01/09	(75 00)	348.35	(663 75)		(315 40)
NOVELLUS SYS INC	12/15/00	04/01/09	(17 00)	369 82	(839 49)		(469 67)
NU SKIN ENTERPRISES INC CL A	07/02/04	04/01/09	(65 00)	1,380 88	(1,632 79)		(251 91)
NSTAR COM	09/01/09	09/04/09	(17 00)	539 64	(537 97)	1 67	
NUCOR CORP	12/15/06	04/01/09	(32.00)	1,433 72	(1,894 72)		(461 00)
NUCOR CORP	06/20/08	04/01/09	(14 00)	627 25	(1,058 05)		(430 80)
NVIDIA CORP COM	06/17/05	04/01/09	(33 00)	429 15	(296 89)		132 26
NVIDIA CORP COM	12/19/05	04/01/09	(18 00)	234 08	(217 62)		16 46
NVIDIA CORP COM	06/17/05	04/01/09	(62 00)	867 66	(557 79)		309 87
NVIDIA CORP COM	01/30/09	04/01/09	(26 00)	363 86	(207 09)	156 77	
NV ENERGY INC COM	05/01/96	04/01/09	(52 00)	602 40	(878 27)		(275 87)
NV ENERGY INC COM	08/21/97	04/01/09	(2 00)	23.17	(42 91)		(19 74)
NV ENERGY INC COM	03/02/00	04/01/09	(47.00)	544 47	(705 77)		(161 30)
OGE ENERGY CORP COM	06/30/00	04/01/09	(46 00)	1,521 87	(1,056 43)		465 44
O M GROUP INC COM	08/21/97	04/01/09	(18 00)	526.57	(1,178 27)		(651.70)
OSI PHARMACEUTICALS INC COM	06/24/05	04/01/09	(30 00)	1,004 22	(1,272 30)		(268.08)
OSI PHARMACEUTICALS INC COM	04/25/07	04/01/09	(22 00)	736 43	(787 93)		(51 50)
OCCIDENTAL PETE CORP COM	03/02/00	04/01/09	(30.00)	2,408 78	(498 14)		1,910.64
OCCIDENTAL PETE CORP COM	12/21/07	04/01/09	(16 00)	1,284 68	(1,214 01)		70 67

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
OCCIDENTAL PETE CORP COM	12/16/05	04/01/09	(52 00)	4,175.23	(2,102.88)		2,072.35
OCCIDENTAL PETE CORP COM	12/19/08	04/01/09	(25 00)	2,007.32	(1,414.13)	593.19	
OCEANEERING INTL INC COM	06/09/09	06/12/09	(10 00)	594.53	(524.75)	69.78	
ODYSSEY HEALTHCARE INC COM	04/08/09	04/14/09	(107.00)	1,395.77	(937.86)	457.91	
OFFICE DEPOT INC COM	02/15/08	04/01/09	(7 00)	52.67	(98.81)		(46.14)
OFFICE DEPOT INC COM	06/17/05	04/01/09	(23 00)	173.07	(520.49)		(347.42)
OFFICE DEPOT INC COM	12/15/00	04/01/09	(18 00)	135.45	(417.74)		(282.29)
OLD REP INTL CORP COM	12/15/00	04/01/09	(69 00)	847.63	(1,051.95)		(204.32)
OMNICARE INC COM	06/30/00	04/01/09	(50 00)	1,076.72	(1,224.10)		(147.38)
OMNICOM GROUP INC USD0.15 COM	12/15/00	04/01/09	(15 00)	549.20	(821.29)		(272.09)
OMNICOM GROUP INC USD0.15 COM	12/15/00	04/01/09	(33 00)	1,208.25	(2,307.38)		(1,099.13)
OMNITURE INC COM	07/11/08	04/01/09	(69 00)	1,476.21	(1,356.88)		119.33
OMNITURE INC COM	07/11/08	04/01/09	(44 00)	946.00	(865.26)		80.74
ON SEMICONDUCTOR CORP COM	06/26/09	07/01/09	(48 00)	388.55	(326.94)	61.61	
ONEOK INC NEW COM	03/26/08	04/01/09	(29 00)	1,089.93	(1,310.66)		(220.73)
ONYX PHARMACEUTICALS INC	06/25/04	04/01/09	(25 00)	706.10	(1,066.00)		(359.90)
ONYX PHARMACEUTICALS INC	07/11/08	04/01/09	(23 00)	649.62	(914.83)		(265.21)
ORACLE CORPORATION COM	03/02/00	04/01/09	(30 00)	658.93	(1,266.87)		(607.94)
ORACLE CORPORATION COM	03/02/00	04/01/09	(622 00)	12,878.17	(26,266.47)		(13,388.30)
ORBITAL SCIENCES CORP COM	06/30/03	04/01/09	(83 00)	1,210.51	(610.05)		600.46
O'REILLY AUTOMOTIVE INC	12/15/00	04/01/09	(90.00)	3,311.46	(1,624.55)		1,686.91
O'REILLY AUTOMOTIVE INC	04/14/09	04/17/09	(14 00)	488.65	(516.67)	(28.02)	
O'REILLY AUTOMOTIVE INC	04/27/09	04/30/09	(8 00)	279.23	(305.88)	(26.65)	
ORIENTAL FINL GROUP INC COM	09/26/00	04/01/09	(47 00)	623.90	(529.64)		94.26
OSHKOSH CORP COM	09/13/05	04/01/09	(19 00)	640.94	(782.99)		(142.05)
OTTER TAIL CORP	03/02/00	04/01/09	(57.00)	1,383.06	(1,646.45)		(263.39)
OWENS CORNING NEW COM	04/08/09	04/14/09	(30 00)	704.83	(311.85)	392.98	
OWENS ILL INC NEW	01/02/09	04/01/09	(15 00)	576.95	(409.28)	167.67	
PDL BIOPHARMA INC COM	03/02/00	04/01/09	(31 00)	263.02	(1,843.65)		(1,580.63)
PG&E CORP COM	03/02/00	04/01/09	(36 00)	1,506.02	(94.12)		1,411.90
PHI INC COM NON VTG	09/19/07	04/01/09	(42 00)	809.94	(1,373.61)		(563.67)
PMC SIERRA INC	11/21/08	04/01/09	(158 00)	1,538.09	(568.01)	970.08	
PNC FINANCIAL SERVICES GROUP	10/03/08	04/01/09	(7 04)	289.87	(703.30)	(413.43)	
PNC FINANCIAL SERVICES GROUP	10/24/07	04/01/09	(1 33)	54.87	(783.19)		(728.32)
PNC FINANCIAL SERVICES GROUP	06/21/02	04/01/09	(0 20)	8.07	(162.40)		(154.33)
PNC FINANCIAL SERVICES GROUP	12/30/93	04/01/09	(5 45)	224.30	(5,087.59)		(4,863.29)
PNC FINANCIAL SERVICES GROUP	12/15/06	04/01/09	(0 46)	18.98	(430.78)		(411.80)
PNC FINANCIAL SERVICES GROUP	11/27/06	04/01/09	(0 52)	21.36	(487.75)		(466.39)
PNC FINANCIAL SERVICES GROUP	10/03/08	04/01/09	(12 52)	558.39	(1,250.29)		(691.90)
PNC FINANCIAL SERVICES GROUP	03/03/00	04/01/09	(23 48)	1,047.34	(1,646.86)		(599.52)
PNC FINANCIAL SERVICES GROUP	04/04/07	04/01/09	(19 00)	847.47	(1,370.56)		(523.09)
PPG INDS INC COM	12/30/93	04/01/09	(19 00)	1,141.77	(1,230.08)		(88.31)
PPL CORP COM	05/26/06	04/01/09	(7 00)	213.39	(211.33)		2.06
PPL CORP COM	03/02/00	04/01/09	(40 00)	1,219.36	(872.48)		346.88
PS BUSINESS PKS INC CALIF	02/23/99	04/01/09	(18 00)	891.96	(563.03)		328.93
PACCAR INC	12/21/07	04/01/09	(60 00)	2,217.84	(3,395.70)		(1,177.86)
PACIFIC CAP BANCORP NEW COM	08/31/09	09/03/09	(194 00)	324.93	(474.33)	(149.40)	
PACIFIC CAP BANCORP NEW COM	09/26/06	04/01/09	(38 00)	63.65	(1,028.28)		(964.63)
PACIFIC ETHANOL INC	07/10/07	04/01/09	(135 00)	41.98	(1,973.02)		(1,931.04)
PACTIV CORP COM	12/15/06	04/01/09	(19 00)	517.26	(681.34)		(164.08)
PACTIV CORP COM	12/16/05	04/01/09	(16 00)	435.58	(352.64)		82.94
PACTIV CORP COM	06/05/09	06/10/09	(7 00)	190.56	(152.57)	37.99	
PAETEC HLDG CORP COM	07/11/08	04/01/09	(207 00)	893.17	(1,226.48)		(333.31)
PALL CORP COM	07/14/05	04/01/09	(1 00)	32.62	(29.59)		3.03
PALL CORP COM	03/02/00	04/01/09	(5 00)	163.12	(150.59)		12.53
PALL CORP COM	12/16/05	04/01/09	(13 00)	424.10	(354.51)		69.59
PALM HBR HOMES INC	06/28/02	04/01/09	(90 00)	163.89	(1,791.81)		(1,627.92)
PALM INC NEW	12/12/01	04/01/09	(52 00)	883.71	(1,493.91)		(610.20)
PARAMETRIC TECHNOLOGY CORP COM	01/04/08	04/01/09	(41 00)	593.45	(695.16)		(101.71)
PARKER HANNIFIN CORP COM	03/02/00	04/01/09	(9 00)	474.86	(347.95)		126.91
PARKER HANNIFIN CORP COM	12/21/07	04/01/09	(16 00)	844.21	(1,209.04)		(364.83)
PARKERVISION INC	07/11/08	04/01/09	(100 00)	376.49	(913.50)		(537.01)
PARKWAY PPTYS INV	06/28/02	04/01/09	(12 00)	230.81	(420.23)		(189.42)
PATRIOT CAP FDG INC	07/10/07	04/01/09	(145 00)	226.61	(2,128.53)		(1,901.92)
PATRIOT TRANS HLDG INC COM	06/28/06	04/01/09	(2 00)	160.88	(184.76)		(23.88)
PATTERSON COS INC	10/10/05	04/01/09	(32 00)	851.65	(1,278.72)		(427.07)
PATTERSON UTI ENERGY INC COM	06/30/00	04/01/09	(77 00)	1,280.08	(1,099.56)		180.52
PAYCHEX INC COM	03/02/00	04/01/09	(53 00)	1,517.08	(2,890.81)		(1,373.73)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
PEABODY ENERGY CORP COM	11/17/06	04/01/09	(14.00)	426.07	(547.08)		(121.01)
PEABODY ENERGY CORP COM	11/17/06	04/01/09	(13.00)	531.48	(508.00)		23.48
PEABODY ENERGY CORP COM	06/05/08	04/01/09	(16.00)	654.14	(1,230.32)		(576.18)
PEABODY ENERGY CORP COM	11/17/06	04/01/09	(18.00)	735.91	(703.39)		32.52
PENN NATL GAMING INC COM	04/25/07	04/01/09	(51.00)	1,341.00	(2,464.07)		(1,123.07)
PENNANTPARK INVT CORP COM	07/10/07	04/01/09	(85.00)	686.35	(1,218.75)		(532.40)
JC PENNEY CO INC COM	12/30/93	04/01/09	(25.00)	888.09	(841.81)		46.28
PENSKE AUTOMOTIVE GROUP INC	04/25/07	04/01/09	(30.00)	504.79	(634.95)		(130.16)
PENSKE AUTOMOTIVE GROUP INC	01/31/07	04/01/09	(40.00)	673.06	(959.40)		(286.34)
PENSKE AUTOMOTIVE GROUP INC	11/21/08	04/01/09	(41.00)	689.89	(220.79)	469.10	
PENSKE AUTOMOTIVE GROUP INC	11/21/08	04/01/09	(23.00)	360.74	(123.86)	236.88	
PENTAIR INC COM	10/04/02	04/01/09	(41.00)	1,282.64	(728.78)		553.86
PEOPLES UTD FINL INC COM	09/23/08	04/01/09	(51.00)	794.29	(1,080.97)		(286.68)
PEOPLES UTD FINL INC COM	11/13/08	04/01/09	(8.00)	124.60	(149.16)	(24.56)	
PEPCO HLDGS INC	11/21/07	04/01/09	(20.00)	302.29	(540.70)		(238.41)
PEPSI BOTTLING GROUP INC COM	06/21/04	04/01/09	(3.00)	101.86	(90.21)		11.65
PEPSI BOTTLING GROUP INC COM	12/15/06	04/01/09	(21.00)	713.03	(670.53)		42.50
PEPSI BOTTLING GROUP INC COM	06/21/04	04/01/09	(4.00)	148.93	(120.29)		28.64
PEPSI BOTTLING GROUP INC COM	06/18/04	04/01/09	(9.00)	335.10	(269.91)		65.19
PEPSIAMERICAS INC COM	12/15/00	04/01/09	(76.00)	2,014.93	(1,219.14)		795.79
PEPSIAMERICAS INC COM	12/15/00	04/01/09	(30.00)	874.62	(481.24)		393.38
PEPSICO INC COM	12/15/00	04/01/09	(247.00)	15,043.14	(19,004.48)		(3,961.34)
PEPSICO INC COM	12/21/01	04/01/09	(10.00)	609.03	(766.84)		(157.81)
PERKINELMER INC COM	06/21/01	04/01/09	(20.00)	389.88	(876.73)		(486.85)
PERRIGO CO COM	01/04/08	04/01/09	(36.00)	1,302.26	(1,189.62)		112.64
PETROHAWK ENERGY CORP	10/01/08	04/01/09	(99.00)	2,122.32	(2,083.46)	38.86	
PETROHAWK ENERGY CORP	10/01/08	04/01/09	(56.00)	1,445.03	(1,178.52)		266.51
PETROHAWK ENERGY CORP	09/19/07	04/01/09	(9.00)	232.24	(150.80)		81.44
PETSMART INC	06/25/04	04/01/09	(14.00)	316.88	(468.58)		(151.70)
PFIZER INC COM STK USD0 05	12/15/06	04/01/09	(820.00)	14,009.33	(21,041.20)		(7,031.87)
PFIZER INC COM STK USD0 05	10/16/09	04/01/09	(18.72)	335.27	(329.95)	5.32	
PFIZER INC COM STK USD0 05	10/16/09	04/01/09	(111.39)	1,995.49	(1,963.80)	31.69	
PFIZER INC COM STK USD0 05	10/16/09	04/01/09	(6.90)	123.52	(121.56)	1.96	
PHARMACEUTICAL PROD DEV INC	09/13/05	04/01/09	(34.00)	779.76	(993.65)		(213.89)
PHASE FORWARD INC	01/22/09	04/01/09	(84.00)	1,187.30	(1,135.26)	52.04	
PHILIP MORRIS INTL INC COM	12/21/07	04/01/09	(22.00)	914.40	(1,187.08)		(272.68)
PHILIP MORRIS INTL INC COM	12/21/07	04/01/09	(89.00)	4,488.60	(4,802.28)		(313.68)
PHILIP MORRIS INTL INC COM	04/03/08	04/01/09	(153.00)	7,716.35	(7,817.57)		(101.22)
PHILLIPS VAN HEUSEN CORP COM	01/31/07	04/01/09	(14.00)	602.05	(772.31)		(170.26)
PINNACLE FINL PARTNERS INC COM	06/24/05	04/01/09	(45.00)	537.95	(1,093.95)		(556.00)
PINNACLE WEST CAP CORP COM	03/02/00	04/01/09	(13.00)	435.54	(681.02)		(245.48)
PIONEER NAT RES CO	06/05/09	06/10/09	(5.00)	200.91	(138.07)	62.84	
PIONEER NAT RES CO	09/23/08	04/01/09	(24.00)	964.41	(1,356.36)		(391.95)
PIPER JAFFRAY COS	05/06/05	04/01/09	(17.00)	908.02	(464.61)		443.41
PITNEY BOWES INC COM	01/30/09	04/01/09	(10.00)	252.64	(222.75)	29.89	
PITNEY BOWES INC COM	06/21/01	04/01/09	(22.00)	555.81	(1,317.63)		(761.82)
PLAINS EXPLORATION & PRODTN	03/02/00	04/01/09	(36.00)	1,018.95	(803.96)		214.99
PLANTRONICS INC	03/02/00	04/01/09	(20.00)	543.68	(528.73)		14.95
PLEXUS CORP	12/15/00	04/01/09	(21.00)	578.63	(811.65)		(233.02)
PLEXUS CORP	03/02/00	04/01/09	(12.00)	330.65	(348.36)		(17.71)
PLUM CREEK TIMBER CO INC COM	12/21/07	04/01/09	(21.00)	678.59	(990.05)		(311.46)
POLARIS INDS PARTNERS INC COM	03/02/00	04/01/09	(28.00)	1,222.58	(799.32)		423.26
POLO RALPH LAUREN CORP CL A	02/09/07	04/01/09	(10.00)	754.83	(835.35)		(80.52)
POLO RALPH LAUREN CORP CL A	02/09/07	04/01/09	(7.00)	524.45	(584.74)		(60.29)
POLYCOM INC	10/09/01	04/01/09	(20.00)	542.68	(680.29)		(137.61)
POLYCOM INC	12/15/00	04/01/09	(43.00)	1,166.77	(1,803.85)		(637.08)
POPULAR INC COM	09/28/09	10/01/09	(218.00)	602.75	(583.15)	19.60	
POPULAR INC COM	12/15/00	04/01/09	(146.00)	403.68	(2,115.63)		(1,711.95)
POST PTYS INC COM	07/23/03	04/01/09	(17.00)	300.63	(431.00)		(130.37)
PRAXAIR INC COM	12/21/07	04/01/09	(11.00)	910.60	(1,004.69)		(94.09)
PRAXAIR INC COM	12/15/06	04/01/09	(24.00)	1,986.78	(1,493.76)		493.02
PRAXAIR INC COM	09/27/07	04/01/09	(11.00)	910.61	(916.69)		(6.08)
PRE PAID LEGAL SVCS INC COM	09/19/07	04/01/09	(19.00)	799.58	(1,099.44)		(299.86)
PRECISION CASTPARTS CORP	06/01/07	04/01/09	(9.00)	916.93	(1,057.19)		(140.26)
PRECISION CASTPARTS CORP	06/01/07	04/01/09	(12.00)	1,222.58	(1,409.58)		(187.00)
PRESIDENTIAL LIFE CORP COM	06/30/03	04/01/09	(33.00)	348.96	(467.44)		(118.48)
PRESIDENTIAL LIFE CORP COM	07/11/08	04/01/09	(129.00)	1,364.14	(2,015.62)		(651.48)
PRICE T ROWE GROUP INC COM	12/16/05	04/01/09	(11.00)	525.17	(409.91)		115.26

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
PRICE T ROWE GROUP INC COM	12/16/05	04/01/09	(8 00)	355.79	(298.12)		57.67
PRICE T ROWE GROUP INC COM	06/20/03	04/01/09	(19 00)	844.99	(346.75)		498.24
PRICELINE COM INC	01/04/08	04/01/09	(12 00)	2,051.16	(1,290.66)		760.50
PRIDE INTL INC DEL COM	04/10/06	04/01/09	(30 00)	957.42	(957.15)		0.27
PRIDE INTL INC DEL COM	06/08/06	04/01/09	(13 00)	414.88	(377.68)		37.20
PRIDE INTL INC DEL COM	02/09/06	04/01/09	(30 00)	957.43	(943.96)		13.47
PRINCIPAL FINANCIAL GROUP INC	12/15/06	04/01/09	(20.00)	569.88	(1,167.21)		(597.33)
PROCTER & GAMBLE CO COM	12/21/07	04/01/09	(10 00)	538.93	(740.95)		(202.02)
PROCTER & GAMBLE CO COM	12/21/07	04/01/09	(104 00)	5,978.28	(7,705.88)		(1,727.60)
PROCTER & GAMBLE CO COM	12/27/00	04/01/09	(293 00)	16,842.66	(17,995.05)		(1,152.39)
PROCTER & GAMBLE CO COM	04/04/07	04/01/09	(16.00)	919.74	(1,009.04)		(89.30)
PROCTER & GAMBLE CO COM	12/15/06	04/01/09	(15 00)	862.25	(961.95)		(99.70)
PROCTER & GAMBLE CO COM	12/21/07	04/01/09	(31.00)	1,781.99	(2,297.91)		(515.92)
PRIVATE BANCORP INC COM	02/26/09	04/01/09	(64.00)	1,531.16	(838.72)	692.44	
PROGRESS ENERGY INC COM	03/02/00	04/01/09	(24 00)	903.21	(1,352.80)		(449.59)
PROGRESSIVE CORP OHIO COM	06/17/05	04/01/09	(97 00)	1,598.99	(2,414.57)		(815.58)
PROLOGIS INT	12/15/06	04/01/09	(31 00)	361.29	(1,917.69)		(1,556.40)
PROLOGIS INT	07/16/03	04/01/09	(17 00)	198.13	(440.80)		(242.67)
PROSPECT CAPTIAL CORP	01/04/08	04/01/09	(100 00)	1,062.47	(1,357.50)		(295.03)
PROVIDENCE SVC CORP	07/11/08	04/01/09	(54 00)	535.39	(1,053.81)		(518.42)
PRUDENTIAL FINL INC	12/21/07	04/01/09	(52 00)	2,641.26	(4,869.04)		(2,227.78)
PRUDENTIAL FINL INC	12/15/06	04/01/09	(2.00)	101.59	(172.14)		(70.55)
PSYCHIATRIC SOLUTIONS INC	04/10/06	04/01/09	(25 00)	679.60	(780.50)		(100.90)
PSYCHIATRIC SOLUTIONS INC	08/11/06	04/01/09	(24 00)	652.42	(764.16)		(111.74)
PUBLIC SVC ENTERPRISE GROUP	07/18/08	04/01/09	(13 00)	406.04	(552.05)		(146.01)
PUBLIC SVC ENTERPRISE GROUP	03/02/00	04/01/09	(42 00)	1,311.83	(1,109.04)		202.79
PUBLIC SVC ENTERPRISE GROUP	01/06/06	04/01/09	(16 00)	499.75	(541.04)		(41.29)
PUBLIC STORAGE COM	12/21/07	04/01/09	(5 00)	361.66	(384.98)		(23.32)
PUBLIC STORAGE COM	09/07/06	04/01/09	(8 00)	578.66	(685.92)		(107.26)
PULTE HOMES INC COM	12/15/06	08/19/09	(0 88)	10.76	(50.50)		(39.74)
PULTE HOMES INC COM	02/15/08	08/19/09	(26 28)	271.54	(611.34)		(339.80)
PULTE HOMES INC COM	12/15/06	08/19/09	(14.73)	152.17	(849.82)		(697.65)
QLOGIC CORP COM	06/26/09	07/01/09	(12 00)	217.37	(150.78)	66.59	
QLOGIC CORP COM	12/16/05	04/01/09	(40 00)	724.58	(648.60)		75.98
QUAKER CHEM CORP COM	07/11/08	04/01/09	(54 00)	1,150.98	(1,524.69)		(373.71)
QUALCOMM INC	09/16/05	04/01/09	(13 00)	539.81	(563.55)		(23.74)
QUALCOMM INC	06/30/00	04/01/09	(197 00)	8,180.21	(8,720.90)		(540.69)
QUALCOMM INC	12/15/06	04/01/09	(44 00)	1,827.05	(1,738.88)		88.17
QUALCOMM INC	10/08/08	04/01/09	(20 00)	830.48	(821.70)		8.78
QUANTA SVCS INC COM	06/30/03	04/01/09	(117 00)	2,525.37	(836.55)		1,688.82
QUANTA SVCS INC COM	07/01/09	07/07/09	(15 00)	325.41	(347.36)	(21.95)	
QUEST DIAGNOSTICS INC COM	12/19/08	04/01/09	(4 00)	218.37	(200.70)	17.67	
QUEST DIAGNOSTICS INC COM	12/19/05	04/01/09	(4 00)	218.37	(207.00)		11.37
QUEST DIAGNOSTICS INC COM	12/17/04	04/01/09	(16 00)	873.49	(753.28)		120.21
QUEST SOFTWARE INC COM	12/12/01	04/01/09	(33 00)	596.45	(782.76)		(186.31)
QUESTAR CORP	12/15/06	04/01/09	(30 00)	1,169.81	(1,319.55)		(149.74)
QWEST COMMUNICATIONS INTL INC	12/16/05	04/01/09	(180.00)	679.48	(1,013.40)		(333.92)
RRI ENERGY INC	06/30/03	05/04/09	(118 00)	824.20	(729.24)		94.96
RF MICRO DEVICES INC COM	06/26/09	07/01/09	(169 00)	800.18	(659.56)	140.62	
RADIAN GROUP INC	09/28/09	10/01/09	(76 00)	643.32	(897.18)	(253.86)	
RADIO SHACK CORP COM	12/30/93	04/01/09	(27 00)	434.81	(1,271.96)		(837.15)
RAMBUS INC DEL COM	03/02/00	04/01/09	(30.00)	559.03	(2,004.36)		(1,445.33)
RANGE RES CORP COM	12/21/07	04/01/09	(16 00)	853.49	(808.25)		45.24
RANGE RES CORP COM	12/21/07	04/01/09	(9 00)	480.09	(454.37)		25.72
RAVEN INDS INC COM	11/21/06	04/01/09	(27 00)	753.68	(767.34)		(13.66)
RAYMOND JAMES FINL INC COM	04/08/09	04/14/09	(117 00)	2,779.25	(1,883.11)	896.14	
RAYONIER INC COM	03/02/00	04/01/09	(36.00)	1,495.94	(766.51)		729.43
RAYTHEON CO COM NEW	03/02/00	04/01/09	(15 00)	680.30	(609.67)		70.63
RAYTHEON CO COM NEW	03/02/00	04/01/09	(49 00)	2,246.34	(1,991.59)		254.75
REALTY INCOME CORP MD COM	03/02/00	04/01/09	(74 00)	1,767.44	(1,002.75)		764.69
RED HAT INC COM	12/15/00	04/01/09	(126 00)	2,859.49	(1,044.23)		1,815.26
RED HAT INC COM	07/27/09	07/30/09	(32 00)	891.01	(727.20)	163.81	
REGAL BELOIT CORP	04/08/09	04/14/09	(65 00)	3,131.93	(2,287.03)	844.90	
REGENCY CTRS CORP COM	01/22/09	04/01/09	(26 00)	906.98	(947.83)	(40.85)	
REGENERON PHARMACEUTICALS INC	01/04/08	04/01/09	(45 00)	848.89	(1,012.73)		(163.84)
REGIS CORP MINN	03/02/00	04/01/09	(42 00)	686.89	(1,072.72)		(385.83)
REGIONS FINL CORP	03/02/00	04/01/09	(37.00)	221.43	(1,130.44)		(909.01)
REGIONS FINL CORP	03/02/00	04/01/09	(2 00)	11.97	(70.29)		(58.32)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
REGIONS FINL CORP	12/17/04	04/01/09	(14 00)	83 79	(494 76)		(410 97)
REGIONS FINL CORP	03/02/00	04/01/09	(25 00)	149.62	(941 54)		(791 92)
REINSURANCE GROUP AMER INC COM	09/10/09	09/15/09	(21 00)	969 85	(909.82)	60 03	
RELIANCE STL & ALUM CO	01/04/08	04/01/09	(9 00)	382.17	(450 50)		(68 33)
REPUBLIC SVCS INC COM	12/19/03	04/01/09	(5 55)	147 65	(167 12)		(19 47)
REPUBLIC SVCS INC COM	06/20/08	04/01/09	(18 45)	490 85	(556 58)		(65 73)
REPUBLIC SVCS INC COM	12/05/08	04/01/09	(25 10)	667.77	(567 64)	100 13	
REPUBLIC SVCS INC COM	12/07/01	04/01/09	(0 90)	23 94	(34 37)		(10 43)
RESMED INC	03/02/00	04/01/09	(33 00)	1,545 51	(883 54)		661 97
REYNOLDS AMERN INC	09/03/02	04/01/09	(14 00)	674 01	(406 35)		267 66
REYNOLDS AMERN INC	07/30/04	04/01/09	(4 00)	192.58	(143.98)		48 60
REYNOLDS AMERN INC	05/26/06	04/01/09	(4 00)	192.57	(226 00)		(33.43)
RIGEL PHARM INC	08/31/09	09/03/09	(37 00)	260 29	(261 41)	(1 12)	
RIGEL PHARM INC	06/26/09	07/01/09	(70 00)	492.43	(848 28)	(355 85)	
RITE AID CORP COM	04/06/01	04/01/09	(128.00)	191.35	(778 09)		(586 74)
RIVERBED TECHNOLOGY INC COM	06/26/09	07/01/09	(13.00)	302.17	(293 35)	8 82	
ROBERT HALF INTL INC COM	12/15/00	04/01/09	(31 00)	805 81	(1,459 65)		(653 84)
ROCKWELL AUTOMATION INC	12/21/07	04/01/09	(23 00)	956.65	(1,633 35)		(676 70)
ROCKWELL COLLINS INC COM	06/21/02	04/01/09	(28 00)	1,433 70	(722 40)		711 30
ROGERS CORP	01/23/04	04/01/09	(18 00)	535 57	(871 20)		(335 63)
ROHM & HAAS CO COM	03/02/00	04/01/09	(8 00)	624 00	(357 68)		266 32
ROHM & HAAS CO COM	06/18/04	04/01/09	(10 00)	780.00	(391.20)		388 80
ROHM & HAAS CO COM	12/19/08	04/01/09	(24 00)	1,872 00	(1,608 36)	263 64	
ROLLINS INC	03/02/00	04/01/09	(105 00)	1,843 22	(622 88)		1,220 34
ROLLINS INC	03/02/00	04/01/09	(47 00)	892 26	(278.81)		613 45
ROPER INDS INC NEW COM	06/30/00	04/01/09	(62 00)	3,155.40	(1,515 85)		1,639 55
ROSS STORES INC COM	07/19/02	04/01/09	(53 00)	2,415 40	(991.10)		1,424 30
ROVI CORP	10/04/02	07/16/09	(41 00)	1,384 74	(429 27)		955 47
ROVI CORP	06/24/05	07/16/09	(45 00)	1,519 83	(581 74)		938 09
ROWAN COS INC COM	12/15/06	04/01/09	(15 00)	379.71	(559 35)		(179 64)
ROYAL GOLD INC	01/22/09	04/01/09	(16 00)	769 34	(713 84)	55 50	
RUBY TUESDAY INC	12/15/00	04/01/09	(24.00)	205 79	(491 33)		(285 54)
RUSH ENTERPRISES INC CL A	07/11/08	04/01/09	(70.00)	890 02	(850 85)		39 17
RUSH ENTERPRISES INC CL A	01/31/07	04/01/09	(37 00)	470 44	(458 38)		12 06
RYDER SYS INC COM	12/15/00	04/01/09	(5 00)	212.31	(138.63)		73 68
RYDER SYS INC COM	01/06/06	04/01/09	(5 00)	212.32	(214 90)		(2 58)
RYLAND GROUP INC	04/06/04	04/01/09	(24 00)	512 74	(996 24)		(483 50)
SBA COMMUNICATIONS CORP COM	06/24/05	04/01/09	(50 00)	1,424.21	(654 00)		770 21
SAIC INC COM	01/04/08	04/01/09	(56.00)	1,028 97	(1,059.24)		(30 27)
SEI INVESTMENT CO COM	12/15/00	04/01/09	(58 00)	1,164 32	(1,456 98)		(292.66)
SJW CORP	06/29/01	04/01/09	(38 00)	863.14	(541 82)		321 32
SLM CORP	01/30/01	04/01/09	(46 00)	412 83	(2,016 33)		(1,603 50)
SPX CORP	02/21/02	04/01/09	(31 00)	1,833 75	(1,955 17)		(121 42)
SRA INTERNATIONAL INC CL A	06/28/02	04/01/09	(19 00)	399 45	(256 79)		142 66
SVB FINL GROUP	06/30/00	04/01/09	(23 00)	1,004 96	(981 76)		23 20
SVB FINL GROUP	03/02/00	04/01/09	(12 00)	524.32	(477 73)		46 59
SAFEWAY INC NEW COM	12/15/00	04/01/09	(59.00)	1,255.77	(4,008 21)		(2,752 44)
ST JOE COMPANY COM	06/11/05	04/01/09	(27 00)	749 63	(2,134.13)		(1,384 50)
ST JUDE MED INC COM	09/16/05	04/01/09	(4 00)	133 70	(185 92)		(52 22)
ST JUDE MED INC COM	12/19/05	04/01/09	(4.00)	133 70	(205 24)		(71 54)
ST JUDE MED INC COM	06/21/01	04/01/09	(49 00)	1,637 77	(1,488 75)		149 02
ST MARY LD & EXPL CO	12/15/00	04/01/09	(44.00)	1,537 10	(517 28)		1,019 82
SALESFORCE COM INC	12/19/07	04/01/09	(14 00)	860 34	(965 79)		(105 45)
SANDERSON FARMS INC	07/10/07	04/01/09	(20 00)	762 08	(914 10)		(152 02)
SANDISK CORP	04/19/06	04/01/09	(39 00)	819 16	(2,487 81)		(1,668 65)
SARA LEE CORP	12/15/06	04/01/09	(101 00)	1,107 43	(1,712 96)		(605 53)
SAUER-DANFOSS INC	06/24/05	04/01/09	(30 00)	227 54	(525 30)		(297 76)
SAUL CTRS INC COM	12/15/00	04/01/09	(23 00)	749.43	(470 35)		279 08
SAVIENT PHARMACEUTICALS INC	07/11/08	04/01/09	(48 00)	690 94	(1,290 48)		(599 54)
SCANA CORP NEW COM	09/06/06	04/01/09	(16 00)	559 58	(718 56)		(158 98)
SCHAWK INC CL A	09/19/07	04/01/09	(35 00)	401 25	(818 48)		(417 23)
SCHEIN HENRY INC COM	02/02/05	04/01/09	(30 00)	1,676 20	(1,033 95)		642.25
SCHERING PLOUGH CORP COM	10/24/07	04/01/09	(22 00)	633 69	(658 79)		(25 10)
SCHERING PLOUGH CORP COM	12/15/06	04/01/09	(129 00)	3,715 75	(3,048.27)		667.48
SCHERING PLOUGH CORP COM	12/21/07	04/01/09	(45 00)	1,296 19	(1,229.63)		66 56
SCHLUMBERGER LTD COM	12/21/07	04/01/09	(200 00)	12,840.66	(18,931 00)		(6,090 34)
SCHOOL SPECIALTY INC-COM	01/31/07	04/01/09	(15 00)	356 91	(584.48)		(227 57)
SCHOOL SPECIALTY INC-COM	11/21/08	04/01/09	(11 00)	261 74	(160 54)	101 20	

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
SCHULMAN A INC COM	07/19/02	04/01/09	(77 00)	1,517.24	(1,383.69)		133.55
SCHWAB CHARLES CORP NEW COM	12/16/05	04/01/09	(4 00)	77.02	(60.48)		16.54
SCHWAB CHARLES CORP NEW COM	04/03/08	04/01/09	(33 00)	635.39	(654.23)		(18.84)
SCHWAB CHARLES CORP NEW COM	06/17/05	04/01/09	(14 00)	269.56	(164.64)		104.92
SCHWAB CHARLES CORP NEW COM	12/19/08	04/01/09	(88 00)	1,694.39	(1,333.64)	360.75	
SCRIPPS NETWORKS INTERACTIVE	01/06/06	04/01/09	(11 00)	412.64	(507.17)		(94.53)
SCRIPPS NETWORKS INTERACTIVE	07/18/08	04/01/09	(3 00)	112.54	(120.47)		(7.93)
SCRIPPS NETWORKS INTERACTIVE	01/06/06	04/01/09	(12 00)	450.16	(553.27)		(103.11)
SEABRIGHT INS HLDGS INC	07/10/07	04/01/09	(71 00)	806.17	(1,220.84)		(414.67)
SEAHAWK DRILLING INC-W/I	04/10/06	08/25/09	(0 33)	8.46	(11.01)		(2.55)
SEALED AIR CORP NEW COM	06/17/05	04/01/09	(26 00)	501.40	(678.73)		(177.33)
SEALED AIR CORP NEW COM	02/15/08	04/01/09	(12 00)	231.41	(309.54)		(78.13)
SEALED AIR CORP NEW COM	04/14/09	04/17/09	(23 00)	455.49	(325.11)	130.38	
SEARS HLDGS CORP	12/21/07	04/01/09	(15 00)	1,036.39	(1,530.23)		(493.84)
SEMPRA ENERGY COM	03/02/00	04/01/09	(23 00)	1,207.11	(706.81)		500.30
SEMPRA ENERGY COM	12/16/05	04/01/09	(8 00)	419.87	(372.80)		47.07
SEPRACOR INC	11/17/04	04/01/09	(45.00)	1,035.00	(2,115.45)		(1,080.45)
SEPRACOR INC	06/25/04	04/01/09	(20 00)	460.00	(1,050.60)		(590.60)
SEPRACOR INC	04/25/07	04/01/09	(10 00)	230.00	(531.35)		(301.35)
SERVICE CORP INTL COM	01/23/04	04/01/09	(164.00)	1,211.10	(1,159.48)		51.62
SHAW GROUP INC COM	06/24/05	04/01/09	(28.00)	878.19	(571.20)		306.99
SHERWIN WILLIAMS CO COM	12/15/06	04/01/09	(10 00)	619.83	(635.00)		(15.17)
SHOE CARNIVAL INC	06/28/06	04/01/09	(21.00)	342.18	(484.68)		(142.50)
SHUFFLE MASTER INC	07/11/08	04/01/09	(179.00)	1,697.77	(763.43)		934.34
SHUFFLE MASTER INC	05/06/05	04/01/09	(75 00)	711.35	(2,073.75)		(1,362.40)
SIERRA BANCORP	07/10/07	04/01/09	(24 00)	276.35	(665.16)		(388.81)
SIGMA ALDRICH CORP	12/16/05	04/01/09	(17.00)	858.72	(544.34)		314.38
SIGMA ALDRICH CORP	12/16/05	04/01/09	(14 00)	755.63	(448.28)		307.35
SIGMA ALDRICH CORP	03/17/09	04/01/09	(4.00)	215.89	(140.78)	75.11	
SIGNATURE BK NEW YORK N Y	09/19/07	04/01/09	(18.00)	524.23	(674.01)		(149.78)
SILICON GRAPHICS INTL CORP COM	07/11/08	05/18/09	(119 00)	797.87	(1,440.49)		(642.62)
SILICON GRAPHICS INTL CORP COM	06/28/06	05/18/09	(25 00)	167.62	(937.75)		(770.13)
SIMMONS 1ST NATL CORP CLA \$5	06/29/01	04/01/09	(69 00)	2,000.59	(1,152.30)		848.29
SIMON PPTY GROUP INC NEW COM	12/15/06	04/01/09	(0 01)	0.28	(0.60)		(0.32)
SIMON PPTY GROUP INC NEW COM	12/08/06	04/01/09	(0.70)	32.33	(71.56)		(39.23)
SIMON PPTY GROUP INC NEW COM	12/15/06	04/01/09	(28.29)	1,953.58	(2,826.06)		(872.48)
SIMON PPTY GROUP INC NEW COM	09/15/06	04/01/09	(1 71)	118.01	(155.86)		(37.85)
SIMON PPTY GROUP INC NEW COM	09/15/06	04/01/09	(0 61)	40.85	(55.63)		(14.78)
SIRONA DENTAL SYS INC COM	04/08/09	04/14/09	(34 00)	1,025.24	(510.85)	514.39	
SIRIUS XM RADIO INC	12/22/06	04/01/09	(1,081 00)	449.03	(3,501.50)		(3,052.47)
SIRIUS XM RADIO INC	04/06/04	04/01/09	(565 00)	234.69	(2,220.45)		(1,985.76)
SIRIUS XM RADIO INC	08/11/04	04/01/09	(92 00)	38.22	(500.60)		(462.38)
SIRIUS XM RADIO INC	02/02/05	04/01/09	(220 00)	91.38	(1,405.80)		(1,314.42)
SKYWEST INC COM	11/21/08	04/01/09	(4 00)	66.58	(47.98)	18.60	
SKYWEST INC COM	09/26/06	04/01/09	(56.00)	932.09	(1,456.56)		(524.47)
SKYWEST INC COM	02/09/06	04/01/09	(1 00)	16.64	(28.45)		(11.81)
SKYWORKS SOLUTIONS INC	06/30/03	04/01/09	(125 00)	1,525.58	(853.13)		672.45
SMITH INTL INC COM	12/15/06	04/01/09	(30 00)	921.12	(1,321.20)		(400.08)
SMITH MICRO SOFTWARE INC	07/11/08	04/01/09	(76 00)	865.23	(497.42)		367.81
SMITH MICRO SOFTWARE INC	01/31/07	04/01/09	(30 00)	341.54	(409.65)		(68.11)
SMITHFIELD FOODS INC COM	03/02/00	04/01/09	(51 00)	733.10	(1,105.81)		(372.71)
JM SMUCKER COMPANY	11/06/08	04/01/09	(16 00)	866.45	(641.04)	225.41	
SNAP ON INC COM	12/15/00	04/01/09	(7 00)	260.84	(294.94)		(34.10)
SOHU COM INC COM	07/11/08	04/01/09	(11 00)	697.98	(767.97)		(69.99)
SOLUTIA INC COM NEW	01/22/09	04/01/09	(163 00)	973.89	(644.67)	329.22	
SOLUTIA INC COM NEW	01/22/09	04/01/09	(132 00)	1,608.37	(522.06)	1,086.31	
SONIC CORP	11/17/04	04/01/09	(19 00)	205.66	(374.17)		(168.51)
SONOCO PRODS CO	03/02/00	04/01/09	(24 00)	670.66	(632.58)		38.08
SOTHEBYS COM SHS	12/15/00	04/01/09	(23 00)	428.12	(547.63)		(119.51)
SOUTH JERSEY IND	06/30/00	04/01/09	(56 00)	2,030.78	(908.18)		1,122.60
SOUTHERN CO COM	04/03/08	04/01/09	(21 00)	669.99	(767.45)		(97.46)
SOUTHERN CO COM	03/02/00	04/01/09	(64 00)	2,041.86	(2,030.85)		11.01
SOUTHERN CO COM	03/21/06	04/01/09	(6.00)	191.42	(200.70)		(9.28)
SOUTHERN CO COM	12/16/05	04/01/09	(7 00)	223.33	(247.87)		(24.54)
SOUTHERN COPPER CORP DEL	12/22/06	04/01/09	(134.00)	2,766.40	(2,353.49)		412.91
SOUTHERN COPPER CORP DEL	12/22/06	04/01/09	(28 00)	939.79	(491.77)		448.02
SOUTHWEST AIRLS CO COM	12/15/06	04/01/09	(41 00)	390.51	(652.31)		(261.80)
SOUTHWEST AIRLS CO COM	07/19/02	04/01/09	(18 00)	171.44	(229.50)		(58.06)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
SOUTHWEST AIRLS CO COM	12/30/93	04/01/09	(48 00)	457.18	(965.84)		(508 66)
SOUTHWESTERN ENERGY CO (DEL)	06/05/08	04/01/09	(36 00)	1,633.45	(1,657 98)		(24.53)
SOUTHWESTERN ENERGY CO (DEL)	06/05/08	04/01/09	(15 00)	680.60	(691 28)		(10 68)
SPECTRA ENERGY CORP COM	06/21/02	04/01/09	(10 00)	199.14	(266 48)		(67.34)
SPECTRA ENERGY CORP COM	03/02/00	04/01/09	(52 50)	1,045.51	(2,195 98)		(1,150 47)
SPECTRA ENERGY CORP COM	12/21/07	04/01/09	(11 50)	229.02	(296 18)		(67 16)
SPECTRUM PHARMACEUTICALS INC	06/26/09	07/01/09	(90 00)	441 43	(610 59)	(169 16)	
SPHERION CORP COM	03/02/00	04/01/09	(72 00)	464.02	(1,970 82)		(1,506 80)
SPRINT NEXTEL CORP COM SER 1	06/17/05	04/01/09	(223 00)	794 96	(5,137 62)		(4,342 66)
SPRINT NEXTEL CORP COM SER 1	02/26/09	04/01/09	(165 00)	588 20	(576 68)	11 52	
STANCORP FINL GROUP INC COM	12/15/00	04/01/09	(12 00)	478.37	(283.14)		195 23
STANCORP FINL GROUP INC COM	08/19/09	08/24/09	(52 00)	2,072.92	(1,890 98)	181 94	
STANDARD REGISTER CO COM	09/26/06	04/01/09	(59 00)	450.44	(784 70)		(334 26)
STANLEY WKS	06/17/05	04/01/09	(5 00)	224 31	(228 95)		(4 64)
STANLEY WKS	05/26/06	04/01/09	(4 00)	179 45	(196 64)		(17 19)
STAPLES INC COM	12/21/07	04/01/09	(33 00)	765 08	(764 12)		0 96
STAPLES INC COM	12/15/06	04/01/09	(45 00)	1,043 30	(1,234 35)		(191 05)
STAPLES INC COM	12/19/03	04/01/09	(38 00)	881 00	(665.02)		215.98
STARBUCKS CORP COM	12/27/01	04/01/09	(91.00)	1,851 34	(1,496 50)		354.84
STARWOOD HOTELS & RESORTS COM	12/15/06	04/01/09	(19 00)	628 40	(1,206 50)		(578 10)
STATE STREET CORP	06/20/08	04/01/09	(10 00)	551.03	(677 55)		(126 52)
STATE STREET CORP	07/10/07	04/01/09	(16 00)	881 65	(1,084 40)		(202 75)
STATE STREET CORP	08/05/09	08/10/09	(13 00)	716 35	(708 05)	8 30	
STATE STREET CORP	12/16/05	04/01/09	(38 00)	2,093 93	(2,219 58)		(125 65)
STEEL DYNAMICS INC COM	02/02/05	04/01/09	(106 00)	1,616 98	(1,042 51)		574 47
STERLING BANCSHARES INC	05/06/05	04/01/09	(74 00)	520 57	(682 28)		(161 71)
STERICYCLE INC COM	01/30/09	04/01/09	(5 00)	242.66	(244 68)	(2 02)	
STERICYCLE INC COM	11/19/08	04/01/09	(19 00)	922 13	(1,125 85)	(203 72)	
STERIS CORP COM	03/02/00	04/01/09	(70.00)	2,282 29	(1,263 72)		1,018 57
STIFEL FINL CORP	12/22/06	04/01/09	(19.00)	1,040 88	(496 66)		544 22
STILLWATER MNG CO COM	12/29/05	04/01/09	(42 00)	324 44	(493 08)		(168 64)
STRYKER CORP	12/15/00	04/01/09	(26 00)	1,179 98	(1,187.62)		(7 64)
STRYKER CORP	09/18/09	09/23/09	(22 00)	998 44	(1,037 85)	(39 41)	
STUDENT LN CORP	11/07/01	04/01/09	(6 00)	289 16	(482 22)		(193 06)
STUDENT LN CORP	04/25/07	04/01/09	(5 00)	240 96	(980 33)		(739 37)
SUN MICROSYSTEMS INC COM NEW	06/21/02	04/01/09	(114 00)	1,035 66	(2,535 41)		(1,499 75)
SUN HYDRAULICS CORP COM	02/26/09	04/01/09	(85 00)	1,796.42	(1,120 73)	675 69	
SUNOCO INC COM	12/15/06	04/01/09	(22 00)	655 69	(1,502.16)		(846 47)
SUNPOWER CORP COM CL A	01/31/07	04/01/09	(20 00)	656 08	(886 30)		(230 22)
SUNPOWER CORP COM CL A	11/21/08	04/01/09	(13.00)	426 45	(267 87)	158 58	
SUNTRUST BKS INC	12/30/93	04/01/09	(47 00)	1,057 23	(3,688 81)		(2,631 58)
SUPERVALU INC COM	12/30/93	04/01/09	(1 00)	16 05	(27 69)		(11 64)
SUPERVALU INC COM	06/05/06	04/01/09	(21.00)	337 15	(617 40)		(280 25)
SUSQUEHANNA BANCSHARES INC PA	03/02/00	04/01/09	(102 00)	599.23	(2,108 56)		(1,509 33)
SUSQUEHANNA BANCSHARES INC PA	11/21/08	04/01/09	(41 00)	240 86	(508 20)	(267 34)	
SUTOR TECHNOLOGY GROUP LTD COM	07/11/08	04/01/09	(73 00)	234 68	(449 31)		(214 63)
SYBASE INC COM	03/04/09	04/01/09	(15 00)	608.90	(402 23)	206.67	
SYKES ENTERPRISES INC COM	01/22/09	04/01/09	(35 00)	844 69	(579 07)	265 62	
SYMANTEC CORP COM	03/18/05	04/01/09	(45 00)	738 65	(938 00)		(199 35)
SYMANTEC CORP COM	03/28/03	04/01/09	(83 00)	1,362.40	(836 23)		526 17
SYMMETRICOM INC	07/10/07	04/01/09	(163 00)	874 46	(1,345.57)		(471 11)
SYNOPSIS INC COM	09/26/00	04/01/09	(14 00)	323 04	(388 95)		(65 91)
SYNOPSIS INC COM	12/15/00	04/01/09	(3 00)	69 22	(88 05)		(18 83)
SYNOPSIS INC COM	06/30/00	04/01/09	(19 00)	438 41	(524 00)		(85 59)
SYSCO CORP COM	12/15/00	04/01/09	(101 00)	2,554 72	(4,280 20)		(1,725 48)
TD AMERITRADE HLDG CORP COM	04/04/03	04/01/09	(86.00)	1,755 64	(211 63)		1,544 01
TECO ENERGY INC COM	10/09/01	04/01/09	(26.00)	371 66	(869 86)		(498 20)
TGC INDS INC COM NEW	06/26/09	07/01/09	(182 00)	834 44	(948.49)	(114.05)	
TJX COS INC NEW COM	12/27/00	04/01/09	(75 00)	2,838 29	(2,339.43)		498 86
TRW AUTOMOTIVE HLDGS CORP	07/11/08	04/01/09	(99 00)	1,756 70	(1,679 54)		77 16
TW TELECOM INC COM	06/24/05	04/01/09	(62 00)	872 00	(379 44)		492 56
TW TELECOM INC COM	04/25/07	04/01/09	(30 00)	421 94	(636 45)		(214 51)
TAKE-TWO INTERACTIVE SOFTWARE	07/19/02	04/01/09	(28 00)	321.01	(327 62)		(6 61)
TANGER FACTORY OUTLET CTR INC	06/28/02	04/01/09	(46 00)	1,707 70	(485 52)		1,222.18
TARGET CORP COM	12/15/06	04/01/09	(41.00)	2,032.92	(2,409.98)		(377 06)
TARGET CORP COM	12/17/04	04/01/09	(70 00)	3,470 86	(3,539 20)		(68 34)
TASER INTL INC COM	07/27/09	07/30/09	(116 00)	528.36	(649.02)	(120 66)	
TASER INTL INC COM	06/25/04	04/01/09	(60 00)	273 29	(1,281 00)		(1,007 71)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
TECH DATA CORP COM	12/15/00	04/01/09	(20 00)	871 87	(857 59)		14 28
TECHNE CORP COM	03/02/00	04/01/09	(23 00)	1,475 06	(970 65)		504 41
TELEFLEX INC COM	06/30/00	04/01/09	(19 00)	907.50	(893 37)		14 13
TELEPHONE & DATA SYS INC COM	03/02/00	04/01/09	(5 00)	155.82	(282 79)		(126 97)
TELEPHONE & DATA SYS INC COM	03/26/08	04/01/09	(26 00)	810.27	(1,037 01)		(226 74)
TELEPHONE & DATA SYS INC COM	10/09/01	04/01/09	(43 00)	1,340 06	(2,078 48)		(738 42)
TELLABS INC COM	12/21/01	04/01/09	(70 00)	402 83	(1,311 54)		(908 71)
TEMPLE INLAND INC COM	04/08/09	04/14/09	(90 00)	1,096 62	(498 15)	598 47	
TEMPLE INLAND INC COM	04/08/09	04/14/09	(63 00)	995.05	(348 70)	646 35	
TEMPUR PEDIC INTL INC	06/26/09	07/01/09	(48 00)	959 25	(613 08)	346 17	
TENET HEALTHCARE CORP COM	12/20/02	04/01/09	(75 00)	448 10	(1,155 00)		(706 90)
TENNANT CO	06/24/05	04/01/09	(14 00)	415 44	(244 51)		170 93
TENNANT CO	03/02/00	04/01/09	(50 00)	1,483 71	(924 00)		559 71
TENNECO INC COM	06/26/09	07/01/09	(65 00)	969 44	(637.98)	331 46	
TERADATA CORP DEL COM	03/16/07	04/01/09	(10 00)	275 64	(257.35)		18 29
TERADATA CORP DEL COM	12/16/05	04/01/09	(7 00)	192 94	(130 51)		62 43
TERADYNE INC COM	12/17/04	04/01/09	(32 00)	327 83	(528 00)		(200 17)
TEREX CORP NEW	08/31/09	09/03/09	(9 00)	191 55	(148 46)	43 09	
TERRA INDS INC	09/13/05	04/01/09	(30 00)	1,058.82	(225 30)		833 52
TERREMARK WORLDWIDE INC	06/26/09	07/01/09	(81 00)	513.11	(480 22)	32 89	
TETRA TECH INC NEW	03/02/00	04/01/09	(76 00)	1,997 60	(1,692 75)		304 85
TESSERA TECHNOLOGIES INC	06/26/09	07/01/09	(17 00)	527 57	(428 82)	98 75	
TEXAS INDS INC COM	07/11/08	04/01/09	(31 00)	1,286 61	(1,507 69)		(221 08)
TEXAS INSTRS INC COM	12/21/07	04/01/09	(92 00)	2,188 16	(3,110 98)		(922 82)
TEXAS INSTRS INC COM	12/16/05	04/01/09	(129 00)	3,068 18	(4,269 08)		(1,200 90)
TEXTRON INC COM	06/30/00	04/01/09	(28 00)	548 36	(907 35)		(358 99)
THERAVANCE INC	04/08/09	04/14/09	(28 00)	418 72	(451.50)	(32 78)	
THERMO FISHER SCIENTIFIC	11/30/06	04/01/09	(21 00)	948 85	(920 85)		28 00
THERMO FISHER SCIENTIFIC	12/15/06	04/01/09	(16 00)	722.93	(730 88)		(7 95)
THERMO FISHER SCIENTIFIC	12/16/05	04/01/09	(19 00)	858 49	(599 74)		258 75
THOMAS & BETTS CORP COM	02/02/05	04/01/09	(21 00)	663 47	(619.08)		44 39
THOMAS WEISEL PARTNERS GROUP	06/26/09	07/01/09	(113 00)	600 57	(655 98)	(55 41)	
THORATEC CORP COM NEW	01/22/09	04/01/09	(19 00)	560 38	(589.29)	(28 91)	
3COM CORP COM	12/15/00	04/01/09	(71 00)	403.61	(661 41)		(257 80)
3M CO	06/21/01	04/01/09	(114 00)	8,534.39	(10,545 55)		(2,011.16)
TIBCO SOFTWARE INC COM	12/15/00	04/01/09	(65 00)	641 85	(2,985 94)		(2,344 09)
TIBCO SOFTWARE INC COM	06/24/05	04/01/09	(28 00)	276.49	(185 64)		90 85
TIFFANY & CO NEW COM	12/21/07	04/01/09	(15 00)	607.85	(694.88)		(87 03)
TIM HORTONS INC COM	07/11/08	04/01/09	(92 00)	2,569 02	(2,559 90)		9 12
TIM HORTONS INC COM	11/21/06	04/01/09	(35 00)	977 35	(1,045 45)		(68 10)
TIMBERLAND CO CL A	12/15/00	04/01/09	(86 00)	1,225.03	(2,498 19)		(1,273 16)
TIME WARNER INC NEW COM NEW	04/01/09	04/01/09	(0 33)	7 60	(18 22)	(10 62)	
TIME WARNER INC NEW COM NEW	04/01/09	04/01/09	(154 00)	4,660 69	(8,426 93)	(3,766 24)	
TIME WARNER CABLE INC COM	03/26/08	04/01/09	(12 67)	339 91	(971 90)		(631 99)
TIME WARNER CABLE INC COM	10/01/08	04/01/09	(39 33)	1,055 47	(2,829.05)	(1,773 58)	
TIME WARNER CABLE INC COM	04/01/09	04/01/09	(0.73)	21 42	(54.45)	(33 03)	
TIME WARNER CABLE INC COM	04/01/09	04/01/09	(28 00)	945 95	(2,085 46)	(1,139 51)	
TIME WARNER CABLE INC COM	04/01/09	04/01/09	(27 00)	1,114 66	(2,010 98)	(896 32)	
TIME WARNER CABLE INC COM	04/14/09	04/17/09	(24 00)	990 81	(667 56)	323 25	
TIMKEN CO	04/04/03	04/01/09	(36 00)	826.71	(587 16)		239.55
TOLL BROS INC COM	06/24/05	04/01/09	(50 00)	955 22	(2,458 25)		(1,503 03)
TOLL BROS INC COM	01/04/08	04/01/09	(67 00)	1,280 00	(1,151 40)		128 60
TOMPKINS FINANCIAL CORP	06/28/02	04/01/09	(30 00)	1,297 91	(1,123 16)		174 75
TORCHMARK CORP	03/02/00	04/01/09	(7 00)	320 55	(344 62)		(24 07)
TORCHMARK CORP	12/16/05	04/01/09	(12 00)	549 52	(661 80)		(112 28)
TOREADOR RES CORP COM	06/26/09	07/01/09	(36 00)	241 01	(242 67)	(1 66)	
TOREADOR RES CORP COM	06/26/09	07/01/09	(46 00)	418 81	(310 08)	108 73	
TORO CO	11/21/06	04/01/09	(25 00)	965 09	(1,122.25)		(157 16)
TOTAL SYS SVCS INC	04/03/08	04/01/09	(30 00)	488 53	(773 55)		(285 02)
TRACTOR SUPPLY CO	02/09/06	04/01/09	(8 00)	429 54	(476 56)		(47 02)
TRAVELERS COS INC COM	03/02/00	04/01/09	(12 00)	476 20	(660 48)		(184 28)
TRAVELERS COS INC COM	12/30/93	04/01/09	(1 00)	48.82	(41 46)		7 36
TRAVELERS COS INC COM	12/16/05	04/01/09	(9 00)	439 32	(403 29)		36 03
TRAVELERS COS INC COM	01/06/06	04/01/09	(8 00)	390.51	(377 84)		12 67
TRAVELERS COS INC COM	03/02/00	04/01/09	(56 00)	2,733 56	(3,082 24)		(348 68)
TRAVELERS COS INC COM	12/30/93	04/01/09	(1 00)	48 81	(37 45)		11 36
TREEHOUSE FOODS INC	07/11/08	04/01/09	(78 00)	2,761 51	(2,021 37)		740 14
TRI VY CORP-COM	07/11/08	04/01/09	(263 00)	269 30	(1,805 50)	(1,536.20)	

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
TRICO BANCSHARES	06/28/02	04/01/09	(62.00)	960.04	(822.43)		137.61
TRIMBLE NAV LTD	06/30/00	04/01/09	(18.00)	392.30	(293.26)		99.04
TRIMBLE NAV LTD	09/26/00	04/01/09	(50.00)	1,089.72	(372.42)		717.30
TRIMBLE NAV LTD	06/30/00	04/01/09	(2.00)	43.59	(23.56)		20.03
TRINITY INDS INC	03/02/00	04/01/09	(66.00)	1,250.33	(1,189.39)		60.94
TRUE RELIGION APPAREL INC	07/11/08	04/01/09	(27.00)	749.63	(662.72)		86.91
TUPPERWARE BRANDS CORP COM	09/13/05	04/01/09	(13.00)	538.50	(302.64)		235.86
TUTOR PERINI CORP COM	11/21/08	06/01/09	(25.00)	516.85	(324.62)	192.23	
TYSON FOODS INC CL A	09/01/05	04/01/09	(22.00)	279.28	(392.48)		(113.20)
UDR INC COM REIT	04/25/07	04/01/09	(84.84)	1,320.52	(2,628.80)		(1,308.28)
UDR INC COM REIT	04/11/07	04/01/09	(0.16)	2.47	(5.31)		(2.84)
UDR INC COM REIT	07/23/03	04/01/09	(57.00)	887.18	(978.02)		(90.84)
UIL HLDG CORP COM	07/19/02	04/01/09	(42.00)	1,131.66	(1,223.09)		(91.43)
US GLOBAL INVS INC CL A	06/26/09	07/01/09	(96.00)	1,249.40	(909.61)	339.79	
US BANCORP DEL COM NEW	09/21/07	04/01/09	(21.00)	483.09	(694.58)		(211.49)
US BANCORP DEL COM NEW	04/03/08	04/01/09	(23.00)	529.10	(777.98)		(248.88)
US BANCORP DEL COM NEW	03/02/00	04/01/09	(128.00)	2,944.56	(3,304.98)		(360.42)
US BANCORP DEL COM NEW	12/15/00	04/01/09	(31.00)	713.14	(800.43)		(87.29)
US BANCORP DEL COM NEW	12/16/05	04/01/09	(23.00)	529.10	(711.85)		(182.75)
UMH PTYS INC COM	06/26/09	07/01/09	(116.00)	945.95	(991.64)	(45.69)	
URS CORP NEW	09/13/05	04/01/09	(34.00)	1,424.05	(1,334.50)		89.55
USG CORP NEW COM	11/21/06	04/01/09	(25.00)	420.10	(1,304.75)		(884.65)
USG CORP NEW COM	06/24/05	04/01/09	(4.00)	67.22	(130.93)		(63.71)
USA MOBILITY INC	12/29/05	04/01/09	(15.00)	199.56	(295.50)		(95.94)
ULTIMATE SOFTWARE GROUP INC	06/25/04	04/01/09	(37.00)	1,089.06	(384.43)		704.63
UNDER ARMOUR INC CL A	01/31/07	04/01/09	(10.00)	292.14	(508.15)		(216.01)
UNDER ARMOUR INC CL A	04/08/09	04/14/09	(55.00)	1,606.78	(975.42)	631.36	
UNION PAC CORP COM	01/06/06	04/01/09	(6.00)	275.96	(235.80)		40.16
UNION PAC CORP COM	08/27/08	04/01/09	(7.00)	321.95	(575.30)	(253.35)	
UNION PAC CORP COM	01/06/06	04/01/09	(4.00)	238.37	(157.20)		81.17
UNION PAC CORP COM	03/02/00	04/01/09	(56.00)	3,337.23	(1,997.80)		1,339.43
UNISOURCE ENERGY CORP COM	03/02/00	04/01/09	(64.00)	1,931.79	(1,156.27)		775.52
UNISYS CORP	06/26/09	07/01/09	(382.00)	1,098.22	(580.15)	518.07	
UNITED CMNTY FINL CORP OH COM	12/15/00	04/01/09	(194.00)	201.87	(1,351.82)		(1,149.95)
UNITED NATURAL FOODS INC	12/22/06	04/01/09	(21.00)	501.56	(775.11)		(273.55)
UNITED PARCEL SVC INC CL B	12/16/05	04/01/09	(52.00)	2,907.50	(3,954.60)		(1,047.10)
UNITED PARCEL SVC INC CL B	07/19/02	04/01/09	(100.00)	5,591.35	(6,705.00)		(1,113.65)
UNITED RENTALS INC COM	11/21/08	04/01/09	(170.00)	1,121.12	(811.75)	309.37	
UNITED RENTALS INC COM	11/21/08	04/01/09	(158.00)	1,602.86	(754.45)	848.41	
UNITED STATES STEEL CORP	12/21/07	04/01/09	(10.00)	423.93	(1,152.65)		(728.72)
UNITED STATIONERS INC COM	08/21/97	04/01/09	(39.00)	1,945.45	(1,297.35)		648.10
UNITED TECHNOLOGIES CORP COM	12/21/07	04/01/09	(50.00)	3,072.67	(3,892.25)		(819.58)
UNITED TECHNOLOGIES CORP COM	12/15/06	04/01/09	(91.00)	5,592.25	(5,684.77)		(92.52)
UNITEDHEALTH GROUP INC COM	12/15/06	04/01/09	(2.00)	50.43	(100.22)		(49.79)
UNITEDHEALTH GROUP INC COM	06/21/01	04/01/09	(181.00)	4,563.79	(5,011.96)		(448.17)
UNITEDHEALTH GROUP INC COM	07/30/04	04/01/09	(26.00)	655.57	(818.22)		(162.65)
UNIVERSAL DISPLAY CORP COM	06/12/01	04/01/09	(92.00)	1,256.22	(1,490.40)		(234.18)
UNUM GROUP	09/07/06	04/01/09	(7.00)	153.33	(131.67)		21.66
UNUM GROUP	03/02/00	04/01/09	(27.00)	591.42	(895.98)		(304.56)
URANIUM ENERGY CORP	06/26/09	07/01/09	(115.00)	390.40	(376.12)	14.28	
V F CORP COM	12/21/07	04/01/09	(10.00)	752.13	(740.75)		11.38
VAALCO ENERGY INC COM NEW	06/28/06	04/01/09	(63.00)	307.11	(590.94)		(283.83)
VALEANT PHARMACEUTICALS INTL	12/15/00	04/01/09	(42.00)	1,267.31	(1,402.44)		(135.13)
VALERO ENERGY CORP COM NEW	12/16/05	04/01/09	(54.00)	1,034.88	(3,173.16)		(2,138.28)
VALMONT INDS INC COM	01/22/09	04/01/09	(14.00)	1,218.45	(679.91)	538.54	
VARIAN INC COM	06/30/00	04/01/09	(21.00)	1,072.34	(968.63)		103.71
VARIAN INC COM	03/02/00	04/01/09	(17.00)	868.08	(654.50)		213.58
VARIAN SEMICONDUCTOR EQUIPMENT	12/15/00	04/01/09	(76.00)	2,493.87	(1,156.42)		1,337.45
VARIAN MED SYS INC COM	02/09/07	04/01/09	(21.00)	844.27	(1,018.81)		(174.54)
VECTREN CORP COM	03/02/00	04/01/09	(24.00)	559.30	(570.86)		(11.56)
VECTOR GROUP LTD COM	02/05/03	04/01/09	(0.90)	14.03	(9.26)		4.77
VECTOR GROUP LTD COM	02/05/03	04/01/09	(72.00)	1,105.53	(740.66)		364.87
VENTAS INC	10/01/08	04/01/09	(7.00)	272.60	(331.89)		(59.29)
VENTAS INC	03/04/09	04/01/09	(13.00)	506.26	(295.95)	210.31	
VERISIGN INC COM	12/15/06	04/01/09	(32.00)	750.54	(813.77)		(63.23)
VERIZON COMMUNICATIONS COM	10/24/07	04/01/09	(13.00)	376.80	(575.13)		(198.33)
VERIZON COMMUNICATIONS COM	06/20/03	04/01/09	(333.00)	9,651.75	(13,144.83)		(3,493.08)
VERTEX PHARMACEUTICALS INC COM	12/15/00	04/01/09	(19.00)	635.44	(1,407.66)		(772.22)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
VERTEX PHARMACEUTICALS INC COM	06/30/00	04/01/09	(13.00)	434.77	(1,431.00)		(996.23)
VIACOM INC NEW CL B	12/06/01	04/01/09	(103.00)	2,963.74	(6,962.19)		(3,998.45)
VIRGIN MEDIA INC	06/30/03	04/01/09	(29.00)	400.04	(397.88)		2.16
VIRGIN MEDIA INC	03/06/06	04/01/09	(35.00)	482.81	(945.00)		(462.19)
VIRTUAL RADIOLOGIC CORP COM	07/11/08	04/01/09	(18.00)	240.92	(269.73)		(28.81)
VISA INC COM CL A	07/11/08	04/01/09	(39.00)	2,482.76	(2,908.04)	(425.28)	
VISA INC COM CL A	07/11/08	04/01/09	(161.00)	11,862.97	(12,004.96)		(141.99)
VISHAY INTERTECHNOLOGY INC	04/06/01	04/01/09	(55.00)	434.75	(1,071.25)		(636.50)
VITAL IMAGES INC COM	02/09/06	04/01/09	(34.00)	421.76	(1,005.72)		(583.96)
VITAL IMAGES INC COM	07/11/08	04/01/09	(106.00)	1,314.89	(1,368.99)		(54.10)
VMWARE INC CL A COM	01/04/08	04/01/09	(5.00)	218.76	(402.53)		(183.77)
VORNADO RLTY TR COM	12/15/06	04/01/09	(0.47)	22.80	(57.99)		(35.19)
VORNADO RLTY TR COM	12/15/06	04/01/09	(0.19)	10.20	(23.00)		(12.80)
VORNADO RLTY TR COM	12/15/06	04/01/09	(5.62)	355.27	(687.64)		(332.37)
VORNADO RLTY TR COM	12/21/07	04/01/09	(5.66)	357.85	(487.16)		(129.31)
VORNADO RLTY TR COM	12/07/06	04/01/09	(0.72)	45.32	(85.29)		(39.97)
VULCAN MATLS CO COM	12/19/08	04/01/09	(4.00)	206.93	(268.74)	(61.81)	
VULCAN MATLS CO COM	12/16/05	04/01/09	(7.00)	362.13	(492.19)		(130.06)
WABASH NATL CORP COM	07/11/08	04/01/09	(174.00)	144.25	(1,516.41)	(1,372.16)	
WABASH NATL CORP COM	02/02/05	04/01/09	(15.00)	12.43	(381.00)		(368.57)
WABTEC COM	09/16/04	04/01/09	(32.00)	1,235.32	(560.64)		674.68
WADDELL & REED FINL INC CL A	12/15/00	04/01/09	(29.00)	846.04	(966.72)		(120.68)
WAL MART STORES INC COM	12/21/07	04/01/09	(106.00)	5,256.93	(5,111.85)		145.08
WAL MART STORES INC COM	12/15/00	04/01/09	(242.00)	12,001.68	(21,797.20)		(9,795.52)
WALGREEN CO	12/15/00	04/01/09	(116.00)	4,518.66	(6,942.67)		(2,424.01)
WALGREEN CO	12/21/07	04/01/09	(50.00)	1,947.69	(1,924.25)		23.44
WALTER ENERGY INC	12/15/00	04/01/09	(20.00)	1,211.46	(98.82)		1,112.64
WALTER INVESTMENT MGMT CORP	04/20/09	04/20/09	(0.96)	6.70	(16.47)	(9.77)	
WARNACO GROUP INC	06/25/04	04/01/09	(36.00)	1,581.25	(785.88)		795.37
WASHINGTON POST CO CL B DEL	02/15/08	04/01/09	(1.00)	474.81	(738.92)		(264.11)
WASHINGTON REAL ESTATE INVT TR	03/02/00	04/01/09	(52.00)	1,501.98	(1,224.49)		277.49
WASTE CONNECTIONS INC COM	04/04/03	04/01/09	(84.00)	2,466.59	(1,307.78)		1,158.81
WASTE MGMT INC DEL COM	06/21/01	04/01/09	(6.00)	172.29	(239.66)		(67.37)
WASTE MGMT INC DEL COM	06/30/00	04/01/09	(59.00)	1,694.13	(2,356.68)		(662.55)
WASTE MGMT INC DEL COM	12/15/06	04/01/09	(5.00)	143.57	(184.95)		(41.38)
WATERS CORP COM	02/07/02	04/01/09	(21.00)	1,209.66	(714.00)		495.66
WATSON PHARMACEUTICALS INC COM	02/14/07	04/01/09	(11.00)	416.05	(313.99)		102.06
WATSON WYATT WORLDWIDE INC	11/21/06	04/01/09	(26.00)	1,163.08	(1,218.62)		(55.54)
WAUSU PAPER CORP	03/02/00	04/01/09	(71.00)	720.27	(931.70)		(211.43)
WEBMD HEALTH CORP CL A	07/10/07	04/01/09	(27.00)	884.35	(1,325.03)		(440.68)
WELLPOINT INC	06/30/00	04/01/09	(11.00)	558.61	(402.24)		156.37
WELLPOINT INC	12/21/07	04/01/09	(14.00)	761.37	(1,252.65)		(491.28)
WELLPOINT INC	12/15/06	04/01/09	(36.00)	1,674.49	(2,777.40)		(1,102.91)
WELLPOINT INC	12/21/07	04/01/09	(1.00)	46.51	(89.48)		(42.97)
WELLPOINT INC	07/24/02	04/01/09	(28.00)	1,302.38	(882.84)		419.54
WELLPOINT INC	06/30/00	04/01/09	(4.00)	186.06	(146.27)		39.79
WELLS FARGO & CO NEW COM	03/02/00	04/01/09	(135.00)	4,085.67	(3,672.94)		412.73
WELLS FARGO & CO NEW COM	11/13/08	04/01/09	(137.00)	4,146.19	(3,987.39)	158.80	
WELLS FARGO & CO NEW COM	02/15/08	04/01/09	(33.00)	998.72	(980.27)		18.45
WELLS FARGO & CO NEW COM	09/16/05	04/01/09	(20.00)	605.28	(600.00)		5.28
WELLS FARGO & CO NEW COM	12/16/05	04/01/09	(36.00)	1,089.51	(1,148.04)		(58.53)
WELLS FARGO & CO NEW COM	03/21/06	04/01/09	(6.00)	181.59	(194.70)		(13.11)
WELLS FARGO & CO NEW COM	05/26/06	04/01/09	(6.00)	181.59	(201.81)		(20.22)
WELLS FARGO & CO NEW COM	07/17/06	04/01/09	(18.00)	544.76	(617.13)		(72.37)
WELLS FARGO & CO NEW COM	09/21/07	04/01/09	(29.00)	877.66	(1,051.11)		(173.45)
WELLS FARGO & CO NEW COM	06/20/08	04/01/09	(10.95)	331.42	(959.48)		(628.06)
WELLS FARGO & CO NEW COM	04/03/08	04/01/09	(4.58)	138.58	(652.86)		(514.28)
WELLS FARGO & CO NEW COM	03/02/00	04/01/09	(20.11)	608.58	(3,520.42)		(2,911.84)
WELLS FARGO & CO NEW COM	06/21/02	04/01/09	(5.97)	180.77	(1,140.60)		(959.83)
WELLS FARGO & CO NEW COM	03/02/00	04/01/09	(35.04)	1,060.52	(6,908.89)		(5,848.37)
WELLS FARGO & CO NEW COM	03/02/00	04/01/09	(27.87)	843.58	(5,495.72)		(4,652.14)
WELLS FARGO & CO NEW COM	08/12/94	04/01/09	(0.80)	24.09	(157.02)		(132.93)
WELLS FARGO & CO NEW COM	12/21/07	04/01/09	(8.36)	253.07	(1,659.63)		(1,406.56)
WELLS FARGO & CO NEW COM	12/16/05	04/01/09	(4.38)	132.56	(1,186.46)		(1,053.90)
WELLS FARGO & CO NEW COM	11/17/06	04/01/09	(20.51)	620.63	(5,668.09)		(5,047.46)
WELLS FARGO & CO NEW COM	03/21/06	04/01/09	(3.43)	103.72	(979.56)		(875.84)
WESTAMERICA BANCORPORATION COM	01/23/04	04/01/09	(14.00)	714.61	(691.04)		23.57
WESTERN DIGITAL CORP DEL COM	03/02/00	04/01/09	(21.00)	563.25	(130.80)		432.45

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
WESTERN DIGITAL CORP DEL COM	10/01/08	04/01/09	(46.00)	1,233.80	(956.57)	277.23	
WESTERN DIGITAL CORP DEL COM	03/02/00	04/01/09	(129.00)	3,398.41	(803.46)		2,594.95
WESTERN DIGITAL CORP DEL COM	07/01/09	07/07/09	(38.00)	1,431.23	(1,032.14)	399.09	
WESTERN UN CO COM	06/21/01	04/01/09	(68.00)	1,302.51	(1,904.68)		(602.17)
WESTERN UN CO COM	12/21/07	04/01/09	(45.00)	861.95	(1,085.18)		(223.23)
WESTERN UN CO COM	06/24/01	04/01/09	(5.00)	95.77	(137.41)		(41.64)
WEYCO GROUP INC	06/24/05	04/01/09	(45.00)	1,060.84	(878.40)		182.44
WEYERHAEUSER CO COM	03/02/00	04/01/09	(24.00)	883.53	(1,624.68)		(741.15)
WHIRLPOOL CORP COM	04/04/06	04/01/09	(1.00)	71.36	(91.46)		(20.10)
WHIRLPOOL CORP COM	01/06/06	04/01/09	(3.00)	214.09	(251.10)		(37.01)
WHIRLPOOL CORP COM	05/26/06	04/01/09	(3.00)	214.09	(273.00)		(58.91)
WHIRLPOOL CORP COM	06/18/04	04/01/09	(3.00)	214.09	(201.57)		12.52
WHITING PETE CORP NEW	09/10/09	09/15/09	(7.00)	420.92	(383.84)	37.08	
WHOLE FOODS MKT INC	12/15/06	04/01/09	(13.00)	427.22	(638.04)		(210.82)
WILLIAMS COS INC COM	06/21/01	04/01/09	(13.00)	253.30	(522.79)		(269.49)
WILLIAMS COS INC COM	06/30/00	04/01/09	(59.00)	1,149.58	(2,643.56)		(1,493.98)
WILLIAMS COS INC COM	12/21/07	04/01/09	(3.00)	58.45	(107.99)		(49.54)
WILLIAMS SONOMA INC COM	05/08/02	04/01/09	(6.00)	126.33	(174.18)		(47.85)
WILLIAMS SONOMA INC COM	11/21/06	04/01/09	(20.00)	421.08	(638.00)		(216.92)
WIND RIV SYS INC	04/25/07	04/01/09	(60.00)	690.00	(608.10)		81.90
WIND RIV SYS INC	12/15/00	04/01/09	(21.00)	241.50	(830.55)		(589.05)
WIND RIV SYS INC	03/02/00	04/01/09	(21.00)	241.50	(1,208.81)		(967.31)
WINDSTREAM CORP COM	01/30/01	04/01/09	(26.00)	261.94	(352.52)		(90.58)
WINDSTREAM CORP COM	01/30/01	04/01/09	(2.00)	20.15	(27.10)		(6.95)
WINDSTREAM CORP COM	06/21/01	04/01/09	(5.00)	50.37	(67.79)		(17.42)
WINDSTREAM CORP COM	07/19/06	04/01/09	(28.00)	282.09	(330.96)		(48.87)
WISCONSIN ENERGY CORP COM	10/31/08	04/01/09	(15.00)	668.60	(652.73)	15.87	
WORLD FUEL SVC CORP	06/30/03	04/01/09	(3.00)	118.99	(36.96)		82.03
WORLD FUEL SVC CORP	04/25/07	04/01/09	(29.00)	1,150.25	(1,309.49)		(159.24)
WORLD FUEL SVC CORP	06/30/03	04/01/09	(25.00)	1,270.83	(308.00)		962.83
WORLD WRESTLING ENTERTAINMENT	06/30/03	04/01/09	(111.00)	1,520.10	(1,147.74)		372.36
WRIGHT MED GROUP INC COM	07/11/08	04/01/09	(50.00)	862.72	(1,454.75)		(592.03)
WYETH COM	12/21/07	04/01/09	(31.00)	1,526.24	(1,453.12)		73.12
WYETH COM	12/15/00	04/01/09	(38.00)	1,870.88	(3,650.44)		(1,779.56)
WYETH COM	12/15/00	04/01/09	(126.00)	6,203.45	(12,100.29)		(5,896.84)
WYNDHAM WORLDWIDE CORP COM	09/07/06	04/01/09	(9.00)	162.31	(257.58)		(95.27)
WYNDHAM WORLDWIDE CORP COM	12/15/06	04/01/09	(21.00)	378.72	(658.56)		(279.84)
WYNN RESORTS LTD	02/02/06	04/01/09	(7.00)	461.03	(376.01)		85.02
XTO ENERGY INC COM	03/18/05	04/01/09	(17.00)	739.05	(461.82)		277.23
XTO ENERGY INC COM	12/19/08	04/01/09	(25.00)	1,086.85	(927.88)	158.97	
XTO ENERGY INC COM	12/19/05	04/01/09	(5.75)	249.97	(219.28)		30.69
XTO ENERGY INC COM	07/31/08	04/01/09	(21.00)	912.95	(992.15)		(79.20)
XTO ENERGY INC COM	12/28/04	04/01/09	(25.00)	1,086.85	(529.52)		557.33
XTO ENERGY INC COM	12/28/04	04/01/09	(1.25)	54.34	(32.52)		21.82
XCEL ENERGY INC	12/30/93	04/01/09	(59.00)	1,137.19	(2,048.70)		(911.51)
XILINX INC COM	12/16/05	04/01/09	(26.00)	615.53	(706.68)		(91.15)
XILINX INC COM	12/21/01	04/01/09	(11.00)	260.41	(672.28)		(411.87)
XILINX INC COM	01/30/01	04/01/09	(6.00)	142.05	(449.58)		(307.53)
XILINX INC COM	01/06/09	04/01/09	(3.00)	71.02	(55.88)	15.14	
XILINX INC COM	09/09/03	04/01/09	(11.00)	260.42	(354.09)		(93.67)
XENOPORT INC	07/10/07	04/01/09	(20.00)	390.08	(915.10)		(525.02)
XEROX CORP COM	12/21/07	04/01/09	(105.00)	817.39	(1,730.93)		(913.54)
YRC WORLDWIDE INC	05/24/05	04/01/09	(27.00)	113.80	(1,429.11)		(1,315.31)
YRC WORLDWIDE INC	07/11/08	04/01/09	(51.00)	214.96	(806.06)		(591.10)
YAHOO INC	03/02/00	04/01/09	(60.00)	1,042.47	(4,894.50)		(3,852.03)
YAHOO INC	04/01/00	04/01/09	(6.00)	104.25	(506.55)		(402.30)
YAHOO INC	03/05/00	04/01/09	(6.00)	100.41	(482.20)		(381.79)
YAHOO INC	03/02/00	04/01/09	(95.00)	1,589.78	(7,749.63)		(6,159.85)
YAHOO INC	06/30/00	04/01/09	(100.00)	1,673.45	(6,694.99)		(5,021.54)
YUM BRANDS INC	12/21/01	04/01/09	(6.00)	211.94	(117.82)		94.12
YUM BRANDS INC	12/15/00	04/01/09	(66.00)	2,331.39	(1,270.54)		1,060.85
ZALE CORP NEW COM	06/30/00	04/01/09	(40.00)	271.39	(834.92)		(563.53)
ZALE CORP NEW COM	12/15/00	04/01/09	(42.00)	284.96	(870.70)		(585.74)
ZEBRA TECHNOLOGIES CORP CL A	06/30/00	04/01/09	(21.00)	545.46	(515.66)		29.80
ZEBRA TECHNOLOGIES CORP CL A	11/21/08	04/01/09	(20.00)	519.49	(347.50)	171.99	
ZEBRA TECHNOLOGIES CORP CL A	11/19/99	04/01/09	(1.00)	25.97	(21.88)		4.09
ZIMMER HLDGS INC COM	06/17/05	06/17/05	(6.00)	314.84	(484.86)		(170.02)
ZIMMER HLDGS INC COM	12/15/00	12/15/00	(12.00)	629.68	(622.08)		7.60

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
ZIMMER HLDGS INC COM	09/09/03	09/09/03	(14.00)	734 63	(743 26)		(8.63)
ZIONS BANCORPORATION	12/15/06	04/01/09	(12.00)	203 81	(981.60)		(777.79)
AMDOCS LTD COM	09/19/07	04/01/09	(55.00)	1,462 14	(1,963 45)		(501 31)
AMDOCS LTD COM	01/22/09	04/01/09	(65.00)	1,727 98	(1,075.43)	652 55	
AMDOCS LTD COM	11/21/08	04/01/09	(36.00)	957.03	(638 46)	318 57	
ARGO GROUP INTERNATIONAL	09/19/07	04/01/09	(26.00)	933 24	(1,119 43)		(186 19)
ASPEN INSURANCE HOLDINGS	09/19/07	04/01/09	(75.00)	2,099 57	(2,064 38)		35 19
ASPEN INSURANCE HOLDINGS	11/21/08	04/01/09	(1.00)	27 99	(14.35)	13 64	
ASSURED GUARANTY LTD SHS	01/04/08	04/01/09	(42.00)	845 22	(1,067 43)		(222 21)
AXIS CAPITAL HLDGS LTD SHS	11/21/08	04/01/09	(28 00)	870 35	(541 66)	328 69	
AXIS CAPITAL HLDGS LTD SHS	01/04/08	04/01/09	(50 00)	1,554 21	(1,950 75)		(396 54)
ACCENTURE LTD BERMUDA CL A	07/10/07	04/01/09	(93 00)	3,134 47	(3,875 77)		(741 30)
ACCENTURE LTD BERMUDA CL A	01/22/09	04/01/09	(18 00)	593 71	(570 15)	23 56	
ACCENTURE LTD BERMUDA CL A	01/04/08	04/01/09	(55.00)	1,814 13	(1,920 88)		(106 75)
ACCENTURE LTD BERMUDA CL A	10/01/08	04/01/09	(73.00)	2,407.84	(2,696 26)	(288 42)	
ACCENTURE LTD BERMUDA CL A	09/19/07	04/01/09	(50.00)	1,649 21	(1,958 75)		(309 54)
ACCENTURE LTD BERMUDA CL A	07/10/07	04/01/09	(92 00)	3,034 54	(3,834 10)		(799 56)
BUNGE LIMITED COM	01/04/08	04/01/09	(25 00)	1,544 07	(3,025 38)		(1,481 31)
BUNGE LIMITED COM	07/10/07	04/01/09	(2 00)	123 53	(168 31)		(44 78)
BUNGE LIMITED COM	10/01/08	04/01/09	(6 00)	385 64	(379 83)		5 81
BUNGE LIMITED COM	07/10/07	04/01/09	(23 00)	1,478 28	(1,935.56)		(457 28)
COOPER INDUSTRIES PLC	03/02/00	09/09/09	(36 00)	1,277.42	(655 78)		621 64
COOPER INDUSTRIES PLC	03/17/09	09/09/09	(17.00)	603 23	(415 74)	187 49	
COVIDIEN PLC SHS	06/21/02	06/05/09	(10.00)	359 15	(175 13)		184 02
COVIDIEN PLC SHS	09/07/06	06/05/09	(5 00)	179.57	(167 23)		12 34
COVIDIEN PLC SHS	12/21/01	06/05/09	(23 25)	835 00	(2,183 37)		(1,348 37)
COVIDIEN PLC SHS	12/21/07	06/05/09	(99 00)	3,555.49	(4,448 57)		(893 08)
COVIDIEN PLC SHS	12/21/01	06/05/09	(2 75)	98 76	(254 22)		(155 46)
COVIDIEN PLC SHS	12/16/05	06/05/09	(7 00)	251.40	(253.30)		(1 90)
COVIDIEN PLC SHS	06/18/04	06/05/09	(5 00)	179.57	(203 47)		(23 90)
COVIDIEN PLC SHS	03/21/05	06/05/09	(3.00)	107 74	(132 10)		(24 36)
COVIDIEN PLC SHS	12/17/04	06/05/09	(6 00)	215 48	(266.03)		(50 55)
ENSTAR GROUP LIMITED SHS	07/10/07	04/01/09	(7 00)	479 65	(779 48)		(299.83)
EVEREST RE GROUP INC COM	01/04/08	04/01/09	(15 00)	1,380 63	(1,527 98)		(147 35)
FRESH DEL MONTE PRODUCE	07/11/08	04/01/09	(40 00)	969 37	(923.00)		46 37
FRESH DEL MONTE PRODUCE	03/26/08	04/01/09	(30 00)	727.03	(1,126 05)		(399 02)
GARMIN LTD REG SHS	11/21/08	04/01/09	(24 00)	921 93	(378 84)	543 09	
GARMIN LTD REG SHS	07/10/07	04/01/09	(25 00)	960.35	(1,948.37)		(988 02)
GARMIN LTD REG SHS	01/04/08	04/01/09	(30 00)	1,152 42	(2,653 95)		(1,501 53)
GLOBAL CROSSING LTD SHS NEW	09/19/07	04/01/09	(72 00)	1,100 49	(1,410 12)		(309 63)
HELEN OF TROY LTD NEW	02/26/09	04/01/09	(55 00)	1,294 38	(552 47)	741 91	
INGERSOLL-RAND PUBLIC LIMITED	02/26/09	07/01/09	(37.00)	794 55	(542.24)	252 31	
INGERSOLL-RAND PUBLIC LIMITED	03/02/00	07/01/09	(52 00)	1,116 67	(1,173 98)		(57 31)
INGERSOLL-RAND PUBLIC LIMITED	06/20/08	07/01/09	(14 00)	300 64	(540 33)		(239.69)
INVESCO LTD SHS	08/27/08	08/27/08	(36 00)	831.75	(923 94)		(92 19)
INVESCO LTD SHS	03/14/01	04/17/09	(92 00)	2,087 88	(2,714 86)		(626 98)
LAZARD LTD SHS -A-	09/19/07	04/01/09	(24 00)	993 21	(1,051 95)		(58 74)
MARVELL TECHNOLOGY GROUP LTD	08/31/09	09/03/09	(33 00)	526 50	(503 75)	22 75	
MARVELL TECHNOLOGY GROUP LTD	07/10/07	04/01/09	(110 00)	1,755 00	(2,033 35)		(278.35)
MARVELL TECHNOLOGY GROUP LTD	01/04/08	04/01/09	(29.00)	462.68	(355.69)		106.99
MONTPELIER RE HOLDINGS LTD CDT	01/04/08	04/01/09	(49 00)	845 95	(804 33)		41 62
NABORS INDUSTRIES LTD SHS	12/16/05	04/01/09	(26 00)	567 95	(987 22)		(419 27)
NORDIC AMER TANKER SHIPPING	04/08/09	04/14/09	(5 00)	146 22	(148 93)	(2.71)	
NORDIC AMER TANKER SHIPPING	07/10/07	04/01/09	(45 00)	1,315.99	(1,826 69)		(510 70)
PLATINUM UNDERWRITERS HLDGS	09/19/07	04/01/09	(18 00)	667 69	(646 65)		21 04
RENAISSANCE RE HOLDINGS LTD	09/01/09	09/04/09	(14.00)	794 96	(747 39)	47 57	
SEAGATE TECHNOLOGY	01/04/08	04/01/09	(9.00)	142 42	(209 93)		(67.51)
SEAGATE TECHNOLOGY	09/19/07	04/01/09	(140 00)	2,215 43	(3,558.10)		(1,342 67)
UTI WORLDWIDE INC SHS	03/26/08	04/01/09	(88 00)	1,269 36	(1,428 68)		(159 32)
VALIDUS HOLDINGS LTD COM SHS	09/08/09	04/01/09	(0 09)	2 03	(2 18)	(0 15)	
VALIDUS HOLDINGS LTD COM SHS	09/08/09	04/01/09	(25 00)	675 60	(612 50)	63 10	
WARNER CHILCOTT PLC CLASS A	09/19/07	08/21/09	(110 00)	2,243 39	(1,970 65)		272 74
GOLAR LNG LIMITED SHS	07/10/07	04/01/09	(38 00)	507 47	(758 67)		(251 20)
WHITE MOUNTAINS INS GRP INC	11/21/08	04/01/09	(3 00)	983 38	(658 37)	325 01	
XL CAP LTD CL A COM	08/31/01	04/01/09	(32 00)	574 22	(3,659 54)		(3,085 32)
NOBLE CORPORATION BAAR	12/16/05	04/01/09	(17 00)	461 11	(611 32)		(150 21)
NOBLE CORPORATION BAAR	12/15/06	04/01/09	(34 00)	922 22	(1,369.86)		(447 64)
NOBLE CORPORATION BAAR	12/21/07	04/01/09	(36 00)	1,004 19	(1,969 74)		(965 55)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
TYCO ELECTRONICS LTD	12/21/01	06/26/09	(2 75)	50 42	(57 77)		(7 35)
TYCO ELECTRONICS LTD	06/18/04	06/26/09	(5 00)	91 67	(184 69)		(93 02)
TYCO ELECTRONICS LTD	12/21/07	06/26/09	(45 00)	825 05	(1,678 28)		(853 23)
TYCO ELECTRONICS LTD	12/21/01	06/26/09	(98 25)	1,801 36	(8,374 65)		(6,573 29)
TYCO ELECTRONICS LTD	06/21/02	06/26/09	(10 00)	183 35	(158 96)		24 39
VISTAPRINT NV	09/19/07	09/01/09	(60 00)	2,383 43	(2,237 10)		146 33
COPA HOLDINGS S A CL A	11/21/08	04/01/09	(47 00)	2,098 25	(873 49)	1,224 76	
PIMCO TOTAL RETURN FD-INST	04/24/03	04/01/09	(1,120 67)	12,226 52	(12,098 57)		127 95
PIMCO TOTAL RETURN FD-INST	01/23/03	04/01/09	(2,209 32)	24,103 69	(23,965 58)		138 11
PIMCO TOTAL RETURN FD-INST	01/07/03	04/01/09	(117 74)	1,284 59	(1,283 12)		1 47
PIMCO TOTAL RETURN FD-INST	09/30/09	09/30/09	(4,754 58)	51,872 41	(51,919 96)	(47 55)	
PIMCO TOTAL RETURN FD-INST	04/30/09	04/30/09	(963 59)	10,512 79	(24,710 91)	(14,198 12)	
Totals				4,049,563.23	(4,526,819.33)	133,657.12	(610,913.22)
Total Gain/Loss						(477,256.10)	

SEQUOIA FOUNDATION

PIERCE COUNTY PROGRAM

820 A STREET, SUITE 345
TACOMA, WA 98402
253.627 1634

Application Packet Table of Contents:

1	General Information
7	Grant Request Summary Sheet
9	Program Areas, Goals and Outcomes
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17	Developing an OBE Plan
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20	Definitions of OBE Grantmaking Terms

The Sequoia Foundation Pierce County Program is guided by the following core values that facilitate purposeful and effective philanthropy:

- **The promotion of collective efforts that strengthen the ability of individuals to grow and contribute to solutions**
- **The problem-solving capacity of individual people and their potential for effecting their own personal development and the development of their community**
- **Efforts that build and maintain a civil society**
- **The initiation of efforts that create positive community change**
- **Services provided to the community by well-managed non-profit organizations and private citizen initiatives**
- **Contributions that reflect new money investments that increase the quality or quantity of measurable results**
- **An objective grantmaking process**
- **Funding that adds value to an organization's services to its clients**
- **Accountability to the principles of philanthropy, including:**
 - ◆ **Giving with relevance to the community**
 - ◆ **Being agents of change**
 - ◆ **Exercising stewardship of funds**
 - ◆ **Supporting and modeling collaboration**

POLICIES:

Requests for guidelines are to be submitted to and in the name of the **Sequoia Foundation Pierce County Program**. Please note hereafter reference will be made only to SF.

SF uses an **outcome-based approach** in making its grant decisions. A listing of SF's grant program areas follows. **Detailed information about SF's goals and desired outcomes in each of these program areas is attached and should be reviewed prior to completing and submitting a proposal.**

- **Community Building and Development**
- **Culture and the Arts**
- **Human Services: Basic Needs and Self-Sufficiency**
- **Human Services: Child and Youth Development**

Some grants are made by SF in program areas not listed above. Such grants are solicited at SF's sole initiation and discretion. Unsolicited proposals sent to SF for support in unlisted program areas will be denied.

SF generally will **not** favor proposals seeking funds for annual appeals, debt retirement, endowments, individuals, lobbying to influence elections or legislation, private or operating foundations, school-related tours, or the production of films, videos or any publications.

PROPOSAL DEADLINES:

Deadlines for receipt of **complete** proposals and the months in which grant decisions are likely to be made for the period covered by these guidelines:

Grant Program Area	Due Dates	Decision Dates
Community Building and Development	4/15	7/15
	8/15	11/15
	12/15	3/15
Culture and the Arts	2/15	5/15
	6/15	9/15
	10/15	1/15
Human Services: Basic Needs and Self-Sufficiency	4/15	7/15
	8/15	11/15
	12/15	3/15
Human Services: Child and Youth Development	2/15	5/15
	6/15	9/15
	10/15	1/15

Due dates are approximately 90 days prior to scheduled decision dates. The completeness of a given proposal will affect SF's ability to make grant decisions according to the above schedule. Applicants are encouraged to submit proposals earlier than the due date whenever possible to insure that the proposal can be previewed. However, if a proposal is submitted more than 30 days prior to a scheduled decision date, updated financial and fundraising status information will be required which may cause a delay in the proposal review process.

PLEASE NOTE: SF prefers that grants for general operating support be made in advance of the applicant's fiscal year for which funding is requested. SF will not accept proposals that align with *decision dates* that occur more than four months into the applicant's fiscal year for which general operating support is requested.

GENERAL ELIGIBILITY REQUIREMENTS:

SF will make grants only to organizations that are tax-exempt under Section 501(c)(3) of the Internal Revenue Code and are not "private foundations" as defined under Section 509(a) of the Code. SF's emphasis will be to support proposals from agencies based in Pierce County and designed to benefit residents of Pierce County, Washington.

APPLICATION PROCEDURE:

Prior to writing a proposal for SF funding, please review the enclosed SF goals and desired outcomes within the program area that best fits your organization and/or project. If there is congruence between SF's goals and outcomes and those of the organization and/or project for which you wish to request funding, **submit two (2) sets of a complete proposal including the information listed hereafter.** (SF does not accept fax or e-mail proposals.)

ALL PROPOSALS MUST CLEARLY ADDRESS ONE OR MORE OF THE SF OUTCOMES LISTED IN THE GUIDELINES.

- A **cover letter** that briefly describes the proposed project and/or organization and the amount of money requested from SF;
- A completed **Grant Request Summary Sheet** (enclosed) attached to each of the two proposal sets submitted.

APPLICANT ORGANIZATION DATA:

- Legal name, address and telephone number.
- Statement of responsibility that includes the signature of grant seeking organization's Chief Executive Officer, Executive Director/President and/or Board Chair and a statement that he/she will be fully responsible for:
 - ☐ Proper fiscal management of any grant received;
 - ☐ Proper accounting for any grant received;
 - ☐ Timely submission of reports required by SF; and
 - ☐ Ensuring that no part of the grant beyond legal limitations will be used to lobby or influence elections or legislation.
- Mission Statement.
- Description of the organization, including a summary of its background, qualifications in the area for which funds are sought and specific examples of the role of the Board of Directors in areas of governance, organizational development and fiscal stabilization.
- List of the organization's Board of Directors showing primary affiliations.
- **Audited** financial statements for the most recent fiscal year for which they were completed.
- If the audited financial statements are for a year other than the fiscal year most recently completed by the organization, also include **unaudited** financial statements (balance sheet and income and expense report) for the most recently completed fiscal year.
- Operating budget for the year for which the grant applies.

- Unaudited organizational financial statements for the **current** fiscal year-to-date with total budget comparisons.
- Copy of the most recent ruling from the Internal Revenue Service which verifies that the organization is tax-exempt under Section 501(c)(3) and is not a private foundation under Section 509(a) of the Code, along with a statement of whether there has been or is pending any change in that status.

PROJECT DATA:

- General description of the project including the project's:
 - ☐ Relevance to the clients and/or community served;
 - ☐ Stakeholders and their level of involvement in program planning;
 - ☐ Plan of action and a timetable for implementation; and
 - ☐ Planning and implementation team and their skills and abilities together with the amount of time each member will spend on project activities.
 - ☐ Provide a description of the population that will be served by your project or program. In addition, choose from among the categories of client descriptions listed on the back of the Grant Request Summary Sheet.
- Complete **Outcome-Based Planning Form/Logic Model** (see attached form). In addition to program/project specific information (resources, activities and outputs), applicants are required to **include in the Logic Model the SF outcome(s) and goal(s) that the project intends to address.**

For proposals requesting funding in excess of \$15,000 (unless otherwise directed by SF), the following is required:

- Complete **Outcome-Based Evaluation Plan** (see attached form) which addresses each of the **SF outcomes** the applicant listed in the **Logic Model**.
- Provide a description of prior evaluation efforts. Indicate how lessons learned from prior evaluation efforts have been used by the organization for program improvement. This is especially relevant for past grant recipients seeking renewed support.

PROJECT FINANCE DATA:

- Detailed budget for the project with an indication of how the major elements of revenues and expenses were estimated and during what time period the requested funds are anticipated to be spent.
- Detailed list of anticipated and/or secured sources of support with an indication of the status of pending requests.
- Detailed plan for continuing the project after the period for which SF funding has been requested.

OTHER INFORMATION:

SEQUOIA FOUNDATION'S ALIGNMENT WITH OUTCOME-BASED EVALUATION:

SF takes seriously its commitment to honoring the values outlined in these guidelines through thoughtful and deliberate grantmaking practices. However, SF is equally determined to support non-profit organizations at their particular level of sophistication without expecting perfection, but rather progress toward ever-increasing capacity.

Toward that end SF uses an outcome-based funding strategy for the purpose of promoting accountability to grantee-identified standards of success and the value of prioritizing quality before quantity.

The outcome-based format reflected in these guidelines is not intended to convert all potential grantees to a specific methodology of accountability. We recognize that many organizations are able to adequately evaluate standards of success using pre-existing/alternate evaluation formats.

SF's ultimate goal is to ensure that contributions support the efforts and activities of well-managed non-profit organizations that possess the ability to set ambitious goals, measure their success, learn from their experiences and benefit from the results of their lessons learned in future endeavors.

POST-GRANT DECISION POLICIES/GRANTEE RESPONSIBILITIES:

If a grant is awarded the funds will be forwarded to the recipient organization in accordance with an established budget and any conditions established by SF and agreed to by the grantee. The grantee is required to agree in writing to seek approval in advance for any deviation from the approved budget or project and to refund to SF at the termination of a specific project any unencumbered balance of grant payments.

Recipients will be required to submit two copies of grant related reports on a schedule established by SF and stated in the grant award letter. For grantees awarded over \$15,000 (or by special direction), the basis for these reports will be the outcome-based evaluation plan developed by the grantee and designed to measure progress toward achieving the SF outcomes selected by the grantee. The final report will be reviewed together with the recipient organization's original logic model and outcome-based evaluation plan (if applicable) and the associated projections. The report should be submitted in a format that allows for a clear and simple comparison of projected vs. actual evaluation results. A standard report form will be included with the award notification. SF does not accept reports by FAX or e-mail.

SF appreciates receiving grant proposals and reports with relevant attachments. However, in order to reduce the number of general mailings SF receives, grantees are asked **not** to add SF's name to mailing lists for newsletters, periodicals or other general materials.

SF understands that grantees often feel responsible for demonstrating appropriate recognition of their agency and/or program sponsors. Public recognition is generally neither required nor sought by SF. However, grantees may acknowledge SF's name: 1) with other donors in the grantee's annual report, 2) in special event programs with other donors and 3) in public announcements in which SF appears along with other program sponsors or as one of several donors in a donor level category where specific contribution amounts are not revealed. Any other public acknowledgement of SF requires prior approval.

All formal grant inquiries and proposals should be forwarded to:

**Sequoia Foundation
Attn: Brian F. Boyd
Executive Director
820 A Street, Suite 345
Tacoma, WA 98402
(253) 627-1634**

Sequoia Foundation Pierce County Program

GRANT REQUEST SUMMARY SHEET

Submit two (2) sets of your entire proposal, with a completed summary sheet attached to each.
Any communication to you from SF will reference your Date Request Submitted date from your summary sheet.

ORGANIZATION NAME: _____

ADDRESS: _____

CONTACT NAME/TITLE: _____

CONTACT PHONE NO: _____

PROJECT TITLE: _____

TOTAL PROJECT BUDGET: _____ FOR THE TIME PERIOD: ____/____/____ TO ____/____/____

AGENCY BUDGET: _____ FOR THE TIME PERIOD: ____/____/____ TO ____/____/____

AMOUNT OF REQUEST: _____ FOR THE TIME PERIOD: ____/____/____ TO ____/____/____

AMOUNT OF REQUEST AS A % OF: AGENCY BUDGET ____%; PROJECT BUDGET ____%

GRANT PROGRAM AREA (SEE GUIDELINES): _____

GRANT FUNDING CATEGORY (CHECK ONE): _____ CAPITAL _____ OPERATING

GEOGRAPHIC AREA SERVED (BY COUNTY): _____

_____ IF PIERCE, INCLUDING TACOMA? Y N

POPULATION SERVED (* Please select from list on reverse side.)

SUMMARY OF PURPOSE FOR REQUEST: _____

DATE REQUEST SUBMITTED: _____ DATE OF IRS 501(C)(3) LETTER: _____

A proposal includes all of the following items. Before mailing please review your data and complete this inventory to assure both you and SF that your proposal is complete when submitted. If you believe any of these items do not apply to your organization, please indicate N/A (not applicable) on this form and include a statement of explanation on the back of this page or in the body of the proposal.

FINANCIAL:

- ____ Amount of request
- ____ Project budget
- ____ Current operating budget and YTD comparison
- ____ Most current audited financial statements
- ____ Audited or unaudited financial statements for most recently completed fiscal year

PROJECT:

- ____ Description of project
- ____ List of potential support sources
- ____ On-going support plan
- ____ Logic Model
- ____ *Outcome Evaluation Plan

ORGANIZATION:

- ____ ** SIGNED Statement of responsibility
- ____ Description of organization
- ____ Mission statement
- ____ Board of Directors list
- ____ IRS tax-exempt letter

OTHER:

- ____ Grant request summary sheet
- ____ Cover letter
- ____ Two sets of complete proposal
- ____ Other

*For proposals requesting funding in excess of \$15,000

**See page 3 of guidelines

POPULATION SERVED (check all that apply):

☐ Adults	☐ Physically Challenged
☐ All Ages	☐ Seniors
☐ Crime/Abuse Victims	☐ Students
☐ Developmentally & Physically Challenged	☐ Teens (ages 13-18)
☐ Developmentally Challenged	☐ Teens At Risk (ages 13-18)
☐ General Community	☐ Youth (ages 0-12)
☐ Homeless	☐ Youth At Risk (ages 0-12)
☐ Low-Income Individuals/Families	
☐ Other (please specify): _____	

SF Pierce County Program Areas, Goals and Outcomes

NOTE: All organizations seeking funding from SF must submit proposals that clearly addresses one distinct SF Program Area and one or more of the outcomes listed in the following SF Goals and Outcomes section.

Program Area: Community Building and Development

Goals:

- 1. Build collaborations and community systems.**
- 2. Support community and economic development.**
- 3. Provide physical improvement of neighborhoods or community-based public places.**
- 4. Promote volunteerism and health and well being of the Tacoma-Pierce County community.**

Grant proposals submitted in this program area must propose programs and/or activities that result in outcome (f) and at least one or more of the outcomes (a-e) below.

Outcomes	Sample Activities (Illustrative only)	Goal(s) Addressed
a) Constructed or restored facilities and/or natural resource areas	• Renovations • Development	2,3
b) Improved collaboration among community organizations	• Coordination of efforts or service strategies • Joint planning • Joint projects	1,2
c) Improved stability of neighborhoods	• Home repairs	2,3
d) Improved neighborhood and community aesthetics	• Neighborhood physical or aesthetic improvements	2,3
e) Improved support for volunteerism for community strengthening	• Volunteer recognition or celebration	4
f) Strengthened community development corporations and other community building initiatives/organizations	• Technical assistance • Training • Operations	1,2

Program Area: Culture and the Arts

Goals:

- 1. Increase and maintain high quality, relevant and accessible cultural and artistic opportunities in Tacoma-Pierce County.**
- 2. Promote fiscally responsible management of cultural and arts organizations.**
- 3. Increase connection between culture and the arts and community and economic development.**
- 4. Promote artistic and cultural growth and development among young people.**

Grant proposals submitted in this program area must propose programs and/or activities that result in at least two outcomes: one from among outcomes (a-c) and one from among outcomes (d-g) below.

Outcomes	Sample Activities (Illustrative only)	Goal(s) Addressed
a) Increase or maintain high quality of cultural and artistic programming	• Develop artistic content standards and conduct regular internal and peer review of content	1
b) Increase or maintain diversity in audiences (e.g., gender, racial/ethnic, age, geographic, thought) as appropriate	• Outreach to diverse community groups • Culturally relevant programming • Create diversity among the individuals involved with governance and decision-making	1,4
c) Increase positive exposure of young people to culture and the arts	• Outreach to provide programs inside schools • Special programs made available during school hours • Age-appropriate programs for children and youth	4

Culture and the Arts, outcomes and goals continued:

Outcomes	Sample Activities (Illustrative only)	Goal(s) Addressed
d) Increased positive utilization of resources in Tacoma-Pierce County	• Partnership with local businesses (e.g., restaurant and store coupons in programs or subscription packages)	3
e) Increased earned income	• Product sales • Ticket sales or donations • Advertising • Membership/subscriber sales	1,2
f) Increased number of donors	• Solicit individual and/or corporate donors	2
g) Achieve significant progress on goal attainment (e.g., development, strategic plans, etc.)	• Set and meet fund development goals • Achieve board development goals	2

Program Area: Human Services-Basic Needs and Self Sufficiency

Goals:

- 1. Increase or maintain the availability of food, clothing, shelter, housing or other basic needs for people.**
- 2. Maintain the availability of service providers that help meet people's basic needs.**
- 3. Achieve individual or family self-sufficiency.**

Grant proposals submitted in this program area must propose programs and/or activities that result in outcome (d) and at least one or more of the outcomes (a-c) below.

Outcomes	Sample Activities (Illustrative only)	Goal(s) Addressed
a) Improved access to basic needs (e.g., food, clothing, shelter, housing)	• Operating shelters and/or meal sites • Food distribution	1
b) Increased ability for individuals and families to obtain permanent housing	• Building affordable housing	1,3
c) Increased ability for individuals and families to become self-supporting	• Developing and/or managing transitional housing • Case management • Job readiness training/job training • Advocacy re: public policy • Supporting transportation and/or childcare system reform	1,3
d) Improved organizational and financial stability of organizations that help meet people's basic needs and promote self-sufficiency.	• Board development • Operational support	2

Program Area: Human Services-Child and Youth Development

Goals:

1. Positive development of children and youth.
2. Maintain or increase the health, safety and security of youth.
3. Maintain the availability of quality youth serving organizations.

Grant proposals submitted in this program area must propose programs and/or activities that result in outcome (h) and at least one or more of the outcomes (a-g) below.

Outcomes	Sample Activities (Illustrative only)	Goal(s) Addressed
a) Increased positive attitudes and behaviors of children and youth (See attached Assets Model, Resiliency Model and Protective Factors)	• Self esteem building projects • Mentoring	1
b) Strengthened Protective Factors and Resiliencies (See attached Assets Model, Resiliency Model and Protective Factors)	• Social skills development classes (e.g., problem solving, anger management) • Activities involving caring and supportive adults • Family resources and support services • Parent education classes	1,2
c) Decreased risk factors for children and youth (See attached Risk Factors)	• Parent education classes • Case management • Activities involving positive role models • Social skills (e.g., refusal and resistance) education	1
d) Decreased risk behavior for children and youth	• Substance abuse treatment	1
e) Increased accessibility of quality youth programs to low income youth	• Subsidy for recreational programs • Scholarships for camp	3

Human Services: Child and Youth Development, outcomes and goals continued:

Outcomes	Sample Activities (Illustrative only)	Goal(s) Addressed
f) Improved healthy development of children and youth	• Immunization • Home visiting • Parent support • Residential programs • Therapeutic childcare	1,2
g) Improved positive family and community conditions for children and youth	• Operating family support centers • Parent education	1
h) Improved organizational and financial stability of organizations that serve children and youth	• Operations support • Board development	3

The example provided below shows the major process and outcome elements for a *Parenting Skill Development* program, which falls under the SF Grant Program Area of **Human Services: Child and Youth Development**.



Valid from ___ / ___ / ___ to ___ / ___ / ___

Agency/Program Name _____ Date _____

SF Grant Program Area

The diagram illustrates a process flow from **PROCESS** to **OUTCOME**. The **PROCESS** section is divided into three main components: **Resources**, **Activities**, and **Outputs**. The **OUTCOME** section is divided into **Outcomes** and **Goals**. Arrows indicate the flow of the process, showing a progression from Resources to Activities to Outputs, and from Outcomes to Goals. A central column of arrows points upwards, representing the progression of the process.

16

Developing an Outcome-Based Evaluation Plan for a SF proposal

**Required for proposals requesting
funding in excess of \$15,000.**

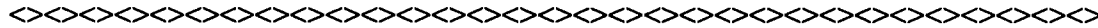
I. Outcome-Based Evaluation Plan

For each SF outcome you list in your Logic Model, record your responses to 1-4 (below) on the attached SF Outcome Evaluation Plan form (use additional pages if necessary).

1. Identify the indicator(s) and target(s) you will use to guide your evaluation efforts (see enclosed *Definitions of Key SF Outcome-Based Grantmaking Terms*)
2. Identify the tool(s) you will use to measure your results
3. Identify your sampling strategy
4. Create a schedule for the collection of your evaluation data

II. Outcome-Based Evaluation Plan – Narrative

Provide any additional information regarding your plans to design, implement and report the results of your outcome-based evaluation efforts.



Outcome-Based Evaluation Terms and Examples:

Measurement Tool/Approach:

For example: participant interviews, focus groups, written surveys, case management or staff assessment of participants, specific information collected from government, school, business or agency records.

Sampling Strategy and Sample Size:

For example: mailing a survey to a random sample of ten percent of participants, interviewing every third participant, requiring every participant to complete a survey, conducting focus groups that are representative of participants based on race, gender and other relevant factors.

Frequency and Schedule of Data Collection:

For example: collect data before a program starts (pre-test) and after one year (post-test), or collect data every six months starting with the first contact with participants.

Developing an Outcome-Based Evaluation Plan Worksheet

The example provided below is for a *Parenting Skill Development* program which falls under the SF Grant Program Area of **Human Services: Child and Youth Development**.

SF Outcome(s) [Selected from SF guidelines]	Indicator(s)	Target(s)	Measurement Tool(s)/Approach	Sampling Strategy and Sample Size	Frequency and Schedule of Data Collection
Improved positive family and community conditions for children and youth.	The % and # of at-risk parents of low-income families served who have increased their knowledge of early childhood developmental stages.	75% or 150 of the 200 parents of low-income families who complete our parenting education program will have increased their knowledge of early childhood developmental stages.	A survey regarding knowledge levels and other relevant indicators will be administered before and after the program.	Every participant (100%) will be required to complete the survey. The pre-program survey will be required prior to enrollment. The post-program survey will be administered during an exit interview.	Data will be collected before and after each program cycle (every 4 weeks). Results will be analyzed on a quarterly basis.

Outcome-Based Evaluation Plan Worksheet Form*

Valid from ____ / ____ / ____ to ____ / ____ / ____

Agency Name _____

Program Name _____ Date _____

Staff Member Responsible for Managing Evaluation Plan _____

Title _____ Phone Number _____

SF Outcome(s) [Selected from SF guidelines]	Indicator(s)	Target(s)	Measurement Tool(s)/ Approach	Sampling Strategy and Sample Size	Frequency and Schedule of Data Collection

*Use additional pages if necessary

Definitions of Outcome-Based Evaluation Grantmaking Terms

Outcome-Based Evaluation is a systematic method to assess the extent to which a program has made progress toward achieving its intended results or **outcomes**. **Outcome-based evaluation** seeks answers to the following questions: “How has the program made a difference?” “How are the lives of program participants better off than they would have been if they had not been part of the program?” “How has the community improved in ways it may not have without the program?”

The chief purpose of **outcome-based evaluation** is to provide information for decision-making about service effectiveness and program planning and improvement.

Logic Models show the relationship between the activities a program conducts and the kind of changes these activities are intended to produce. A **Logic Model** not only clarifies the major elements of your program, but also helps you create a logical response to the following question: “To what shall this program be held accountable?”

Among other things, a **Logic Model**:

- Identifies both process and outcome portions of a program;
- Shows the relationship of program inputs (**resources** and **activities**) to the expected results or **outcomes**;
- Provides a graphic summary of how program parts relate to the whole; and
- Helps identify major evaluation categories and the questions for which an evaluation may seek answers.

Grant Program Areas are clearly defined areas of interest to SF (e.g., Culture and the Arts, Human Services: Basic Needs and Self-Sufficiency.). Within each program area SF will support grants proposing a variety of program strategies. The grants made within a particular program area will be tied together by their focus on achieving the SF **goals** and **outcomes** for that program area as outlined in the guidelines.

Goals are SF’s long-term desired program effects (e.g., individual or family self-sufficiency; community and economic development; high quality, relevant and accessible cultural and artistic opportunities; positive development of children and youth; etc.). **Goals** are typically broad community impacts. They are the collective impact of numerous programs and efforts. A single program cannot typically achieve such **goals** by itself.

Outcomes are specific results of programs and **activities** for which SF will hold grantees accountable (e.g., increased ability for individuals and families to obtain permanent housing, increased positive attitudes and behaviors of children and youth, increased or maintained diversity in arts audiences, etc.). **Outcomes**, which are directly related to long-term **goals**, are the positive benefits for participants or the community during or after a program. Outcomes are typically related to knowledge, skills, attitudes, values, behavior, condition or status, all of which can be impacted by a program’s **outputs**.

Sample SF Outcome: Improved family and community conditions.

Outcomes may be achieved over varying time periods ranging from the short-term to the longer-term. They answer the key question: “What difference does this program make?”

Outputs are the products or units of service produced by a program, usually measured in terms of volume of work accomplished (e.g., number of classes taught, number of clients served, number of units of affordable housing created, number of bed-nights provided, etc.). **Outputs** summarize the numerical results of a program, but have little inherent value; they do not verify that any real or lasting change took place. **Outputs** are important because they are intended to lead to a desired **outcome** for program participants or the community. However, the attainment of such **outcomes** can only be determined by conducting **outcome-based evaluation**.

Activities are the major methods for achieving **targets** and ultimately **outcomes** (e.g., recreational activities, restoration of buildings, skill-building workshops, collaboration development, etc.). **Activities** are what a program does with its **resources** – the services it provides – to fulfill its mission.

Resources are the inputs or the ingredients a program uses to achieve program desired **outcomes** (e.g., funds, staff, volunteers, curricula, equipment, collaborations, etc.).

Indicators are specific items of information that track a program's progress toward its desired **outcomes**. **Indicators** define **outcomes** making them specific and measurable. **Indicators** answer the question, "What shall I measure to indicate progress toward achieving the **outcome**?" For example:

If the desired outcome of a program is:

Improved family and community conditions.

Then some sample indicators might be:

- # or % of parents of low-income families served who have *increased* knowledge of early childhood developmental stages.
- # or % of teen-parents served who have *increased* or *identified* their network of support to access in times of crisis.
- # or % of at-risk parents served who have *increased* their participation in their children's education.

Targets are the numerical objective for a program's level of achievement toward its desired **outcomes**. **Targets** further define **indicators**, making them relevant to a distinct program or series of **activities**. **Targets** add details to **indicators** to communicate a specific goal, such as the number and/or percent of participants expected to change or achieve a specific **outcome**. For example:

Outcome: Improved family and community conditions.

Indicator: % or # of at-risk parents of low-income families served who have *increased* knowledge of early childhood developmental stages.

Target: 75% of the 200 parents of low-income families who complete our parenting education program will have *increased* their knowledge of early childhood developmental stages.

SEQUOIA FOUNDATION

Program for Ecological Economic Enterprise

Overview

The Pacific Northwest is well known for its significant biological diversity and vital economy. Throughout the region and the nation, increased ecological awareness and concern has prompted new regulatory and voluntary environmental strategies which are transforming the relationship between economic activity and biodiversity. New economic models are creating opportunities to bring about simultaneous positive environmental and fiscal results, when such results were previously assumed to be in conflict. Influencing factors include: regulations and new economic models that enable and promote payments for ecosystem services (e.g., carbon sequestration, wetland banking, flood control valuation, habitat mitigation banking, etc.); emerging green technologies, building standards and energy policies; projections for significant population growth and increasing efforts to promote denser urban residential communities; real estate value fluctuation; and increasing consumer choices for goods and services that are produced in ways that promote environmental good.

The Sequoia Foundation believes that economic systems exist within a landscape of ecosystems and that such systems are interdependent. Accordingly, the Foundation is committed to promoting sustainability strategies that result in market-based approaches to improve both ecosystem performance and economic returns.

The Foundation seeks opportunities to support clearly defined projects, entrepreneurial efforts and citizen initiatives designed to strengthen the links between sustainability and innovation, with market forces and consumer choice driving the change.

Mission

The Sequoia Foundation is committed to supporting well-managed nonprofit organizations and citizen initiatives that develop, promote and/or implement innovative, market-based strategies that cause positive environmental and economic outcomes in the Pacific Northwest region.

Geographic Focus

Washington and Oregon

Strategies

- Promote the development of market initiatives, management strategies and operating plans that increase profitability and ecosystem health. Particularly, by maximizing the potential of monetary return for ecosystem services and sustainable agricultural, land development and manufacturing practices.
- Support the development of effective non-regulatory incentives for sustainable business practices.
- Increase opportunities for consumers to purchase products and services that meet accreditation-based sustainability standards.
- Promote efforts to maximize the positive ecological and economic impact of public investments.
- Improve the resilience of organizations transitioning to sustainability-based business models.
- Foster collaboration between diverse stakeholders to promote positive ecological and economic outcomes.

Values

The Sequoia Foundation recognizes and honors the following values as it carries out its grantmaking programs:

- **Innovation**
Difficult environmental problems require organizations and individuals capable of pursuing; new opportunities; new products and services; new business models and practices; and new strategies for increasing the efficiency of existing methods.
- **Transparency**
Clear, reliable and accessible data is critical for any business venture or market-based effort and promotes accountability and credibility among all interested parties. Effective economic solutions rely on accurate market, fiscal, planning and governance information.
- **Systems Thinking**
Complex problems require helping many players see the big picture as opposed to only some of its parts. Communicating the interrelated nature of complex systems allows stakeholders to understand the implications of proposed strategies before they are implemented.
- **Collaboration/Coalition Building**
New and more effective solutions to old problems may require historic partners, as well as unlikely allies, to work together in new ways. Identifying shared vision and objectives can increase access to the skills and a sense of shared ownership needed to find solutions that no one person or party could achieve alone.
- **Risk-Taking**
Finding new solutions often requires risk-taking. However, all risks are not equal. Ideally, risk levels are decreased by engaging stakeholders that possess the appropriate expertise for defining and mitigating risk. Such efforts can include objective market research, scenario forecasting, sound business plan development, substantiated fiscal pro forma development, etc.
- **Financial Expertise**
Market-based solutions rely on fiscal expertise. Project design that reflects access to financial management competencies instills confidence, builds credibility and increases the likelihood of success.
- **Good Science**
While there is no such thing as a generally accepted, simple definition of “good science,” the following represent qualities or practices generally agreed to increase scientific validity: using verifiable fact (with multiple source agreement) versus isolated opinion; developing and testing falsifiable hypotheses; subjecting ideas to publication and peer review; and ensuring the replication capacity of findings.

Application Process

A. Program and Application Review

Review the entire program description, eligibility requirements and application procedure in order to determine:

1. your organization's eligibility to apply for Foundation support;
2. the degree to which your project or program aligns with the grant program outlined in the application packet.

B. Letter of Inquiry Submission

Note: There are no specific deadlines or due dates for letters of inquiry.

If you determine that your organization is eligible for Foundation support **and** there is a strong match between your organization's efforts and the Foundation's mission, submit a letter of inquiry to include:

1. A brief description of your organization, including an abbreviated organizational history, mission statement, type of service provided and geographic area served.
2. A concise description of the project for which support is being sought.
3. The project's relevance to your organization's mission, core clients and/or stakeholders.
4. The project's relevance to the values of the Foundation, as stated in application.
5. The project budget along with the status of fundraising efforts to-date. Indicate pending (with scheduled decision dates) and secured support. Provide detail about contingencies associated with any identified sources of support.
6. The amount requested from the Foundation.
7. Any additional relevant information (please be concise).

C. Proposal Submission (if invited)

If your letter of inquiry is approved you will be notified by the Foundation and encouraged to use the application and grant program description for preparing a formal proposal.

While there are no published due dates for proposals, the Foundation prefers that grant decisions be made in advance of or near the project start date. **The Foundation strongly discourages organizations from seeking support during the second half of the period for which funding is requested.**

Unsolicited proposals sent to the Foundation will be disregarded.

The Foundation generally will **not** favor proposals seeking funds for annual appeals, debt retirement, endowments, individuals, lobbying to influence elections or legislation, private or operating foundations, school-related tours, or the production of films, videos or publications.

General Eligibility Requirements

The Foundation will make grants only to organizations that are tax-exempt under Section 501(c)(3) of the Internal Revenue Code and are not “private foundations” as defined under Section 509(a) of the Code. The Foundation’s emphasis will be to support proposals from agencies based in Washington and Oregon and projects that occur within the same geographic boundary.

Proposal Submission Instructions

A complete application includes the following components submitted in the order in which they appear below. To assist the process, an inventory checklist is included on the grant request summary sheet at the back of the packet. Please review prior to submission.

1. A **cover letter** from the Chief Executive Officer that describes and endorses the proposed project and clarifies how the project aligns with the organization’s mission and priorities. The cover letter should provide the total project budget and the amount requested from the Foundation.
2. A completed **grant request summary sheet** atop each of **two complete proposal sets** required for submission. (See grant request summary sheet attached.)
3. **Applicant organizational information**
 - Grantee’s legal name, address and telephone number.
 - Mission Statement.
 - Description of the organization, including a summary of its history and qualifications in the area for which funds are sought.
 - List of the organization’s Board of Directors, with addresses and primary/professional affiliations.
 - Description of the role of the Board of Directors in areas of governance, organizational and fiscal development. Include a board committee list if applicable.
 - **Audited** financial statements, if available, for the most recent fiscal year for which they were completed.
 - Internally generated financial statements (balance sheet and income and expense report) for the most recently completed fiscal year.
 - Internally generated financial statements (balance sheet and income and expense report) for the current fiscal year to-date with budget comparison.
 - Operating budget for the year for which the grant applies.
 - Copy of the most recent ruling from the Internal Revenue Service which verifies that the organization is tax-exempt under Section 501(c)(3) and is not a private foundation under Section 509(a) of the Code, along with a statement of whether there has been or is pending any change in that status.

4. **Project description**

Description of the project including:

- The project's importance to your organization and key stakeholders;
- List of key project stakeholders, including significant affiliation(s) and area(s) of expertise. Indicate the level of organizational/stakeholder involvement in project planning;
- Plan of action and timetable for project implementation;
- The project implementation team and their skills together with the amount of time each member will spend on project activities.
- All relevant planning documentation and background material such as market research results, business/operating plans, applicable pro forma documentation, etc.

5. **Project financials**

- Detailed budget for the project with an indication of how revenues and expenses were estimated and during what time period the requested funds are anticipated to be spent.
- Project funding plan and goals. Include a fundraising plan, goals and timeline. Include a detailed list of anticipated and/or secured sources of support with an indication of the status of pending requests.
- Detailed plan for continuing the project after the period for which funding has been requested.
- Project income and expense statement from the most recently completed project year (if the project has been ongoing).

6. **Project evaluation**

The development and maintenance of an objective and credible evaluation mechanism is required for all Foundation supported projects.

The Foundation is familiar with outcome-based evaluation methodology and encourages the use of such when suitable. However, other types of credible evaluation methods and plans will be considered. Such evaluation plans should be based on crisp definitions of project success and reporting formats that produce clear, valid and reliable evaluation data. In all cases, evaluation must be based on the tracking of relevant numeric or output data and, where applicable, indicators and outcomes that are logically linked to fiscal and ecological health.

In instances when support is sought for ongoing projects, the most compelling proposals include the results of prior evaluation efforts and indicate how such results and associated lessons learned have been used for program improvement.

All formal grant inquiries and proposals should be forwarded to:

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Brian Boyd
Executive Director
820 A Street, Suite 345
Tacoma, WA 98402

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