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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

2008

For 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 change

Use the IRS
label.
Otherwise,
print
or type.
See Specific
Instructions.

Name of foundation

FOREST 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

91-6020514

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 foundationI Fair market value of all assets at end of year (from Part II, col (c), line 16) ☐ \$

28,743,819.

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)

	(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)				
2 Check ☐ if the foundation is not required to attach Sch. B.				
3 Interest on savings and temporary cash investments	1,244.	1,244.		STMT 1
4 Dividends and interest from securities	983,344.	983,344.		STMT 2
5a Gross rents				
b Net rental income or (loss)				
6a Net gain or (loss) from sale of assets not on line 10	325,389.			
b Gross sales price for all assets on line 6a	411,224.			
7 Capital gain net income (from Part IV, line 2)		325,389.		
8 Net short-term capital gain				
9 Income modifications				
10a Gross sales less returns and allowances				
b Less Cost of goods sold				
c Gross profit or (loss) (attach schedule)				
11 Other income (attach schedule)	56,659.	72,558.		STMT 3
12 Total. Add lines 1 through 11	1,366,636.	1,382,535.		
13 Compensation of officers, directors, trustees, etc.	30,000.	12,000.		18,000.
14 Other employee salaries and wages				
15 Pension plans, employee benefits				
16a Legal fees (attach schedule)				
b Accounting fees (attach schedule) STMT 4	136,574.	121,417.	NONE	13,657.
c Other professional fees (attach schedule) STMT 5	192,476.	61,735.		130,741.
17 Interest				
18 Taxes (attach schedule) (see page 14 of the instructions) *	64,543.	8,032.		
19 Depreciation (attach schedule) and depletion				
20 Occupancy				
21 Travel, conferences, and meetings	188.			188.
22 Printing and publications				
23 Other expenses (attach schedule) STMT 7	13,605.	2,740.		7,845.
24 Total operating and administrative expenses. Add lines 13 through 23	437,386.	205,924.	NONE	170,431.
25 Contributions, gifts, grants paid	936,000.			936,000.
26 Total expenses and disbursements. Add lines 24 and 25	1,373,386.	205,924.	NONE	1,106,431.
27 Subtract line 26 from line 12				
a Excess of revenue over expenses and disbursements	-6,750.			
b Net investment income (if negative, enter -0-)		1,176,611.		
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

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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	158,535.	319,327.	319,327.
	3 Accounts receivable ▶ 75.			
	Less allowance for doubtful accounts ▶	1,631.	75.	75.
	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) ▶			
	Less allowance for doubtful accounts ▶			
	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 8.	26,787,189.	26,811,398.	28,424,417.	
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)	26,947,355.	27,130,800.	28,743,819.	
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	26,947,355.	27,130,800.	
	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)	26,947,355.	27,130,800.	
31 Total liabilities and net assets/fund balances (see page 17 of the instructions)	26,947,355.	27,130,800.		

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	26,947,355.
2 Enter amount from Part I, line 27a	2	-6,750.
3 Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 9	3	260,992.
4 Add lines 1, 2, and 3	4	27,201,597.
5 Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 10	5	70,797.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	27,130,800.

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	325,389.
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	1,386,238.	32,869,145.	0.042174
2006	1,268,350.	33,751,965.	0.037579
2005	1,717,981.	30,187,273.	0.056911
2004	1,523,492.	28,995,366.	0.052543
2003	1,984,244.	28,624,642.	0.069319

2 Total of line 1, column (d)	2	0.258526
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	0.051705
4 Enter the net value of noncharitable-use assets for 2008 from Part X, line 5	4	27,762,847.
5 Multiply line 4 by line 3	5	1,435,478.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	11,766.
7 Add lines 5 and 6	7	1,447,244.
8 Enter qualifying distributions from Part XII, line 4	8	1,109,452.

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.

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	23,532.
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	
3	Add lines 1 and 2	3	23,532.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	4	NONE
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-	5	23,532.
6	Credits/Payments		
a	2008 estimated tax payments and 2007 overpayment credited to 2008	6a	31,704.
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	31,704.
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	8,172.
11	Enter the amount of line 10 to be Credited to 2009 estimated tax	11	8,172. 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)? <i>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</i>		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation \$ _____ (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? <i>If "Yes," attach a detailed description of the activities</i>		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? <i>If "Yes," attach a conformed copy of the changes</i>		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? <i>If "Yes," attach the statement required by General Instruction T</i>		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? <i>If "Yes," complete Part II, col (c), and Part XV</i>	X	
8a Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) <u>WA</u>		
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 <i>General Instruction G</i> ? <i>If "No," attach explanation</i>	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)? <i>If "Yes," complete Part XIV</i>		X
10 Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>		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)		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	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, #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
Organizations relying on a current notice regarding disaster assistance check here ▶ ☐		
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)? ☐ Yes ☒ No **5b** N/A

Organizations relying on a current notice regarding disaster assistance check here ☒

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☒ No **N/A**

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? ☐ Yes ☒ No **6b** X

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? ☐ Yes ☒ No **7b** 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 11		30,000.	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 13		267,228.

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	16,252,171.
b	Average of monthly cash balances	1b	372,634.
c	Fair market value of all other assets (see page 24 of the instructions)	1c	11,560,826.
d	Total (add lines 1a, b, and c)	1d	28,185,631.
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	28,185,631.
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see page 25 of the instructions)	4	422,784.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	27,762,847.
6	Minimum investment return. Enter 5% of line 5	6	1,388,142.

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	1,388,142.
2a	Tax on investment income for 2008 from Part VI, line 5	2a	23,532.
b	Income tax for 2008 (This does not include the tax from Part VI)	2b	260.
c	Add lines 2a and 2b	2c	23,792.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	1,364,350.
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	1,364,350.
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	1,364,350.

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	1,106,431.
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	3,021.
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	1,109,452.
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	1,109,452.

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				1,364,350.
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	588,292.			
b From 2004	88,385.			
c From 2005	229,692.			
d From 2006				
e From 2007				
f Total of lines 3a through e	906,369.			
4 Qualifying distributions for 2008 from Part XII, line 4 ▶ \$ 1,109,452.				
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				1,109,452.
e Remaining amount distributed out of corpus . .	NONE			
5 Excess distributions carryover applied to 2008 . (If an amount appears in column (d), the same amount must be shown in column (a))	254,898.			254,898.
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	651,471.			
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)	333,394.			
9 Excess distributions carryover to 2009. Subtract lines 7 and 8 from line 6a	318,077.			
10 Analysis of line 9				
a Excess from 2004	88,385.			
b Excess from 2005	229,692.			
c Excess from 2006				
d Excess from 2007				
e Excess from 2008				

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)

	Tax year	Prior 3 years			(e) Total
	(a) 2008	(b) 2007	(c) 2006	(d) 2005	
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					
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))

SEE STATEMENT 14

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

N/A

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

SEE ATTACHED "GRANTS PROGRAM GUIDELINES"

c Any submission deadlines

SEE ATTACHED "GRANTS PROGRAM GUIDELINES"

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

SEE ATTACHED "GRANTS PROGRAM GUIDELINES"

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	SEE ATTACHED			936,000.
Total			▶ 3a	936,000.
b <i>Approved for future payment</i> SEE ATTACHED LIST				499,000.
Total			▶ 3b	499,000.

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

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

[illegible]

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

(a) Name of organization	(b) Type of organization	(c) Description of relationship

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

Sign Here	Signature of officer or trustee <u><i>John J. Kephren</i></u>		Date <u>2/18/10</u>		Title <u>PRESIDENT</u>	
	Preparer's signature <u><i>Joyce L. Carroll</i></u>		Date <u>2/17/10</u>		Check if self-employed ☐	
Paid Preparer's Use Only	Preparer's identifying number (See Signature on page 30 of the instructions) <u>P00059548</u>		Firm's name (or yours if self-employed), address, and ZIP code <u>FIDUCIARY COUNSELLING, INC.</u>		EIN <u>41-0445819</u>	
	P.O. BOX 1278 TACOMA, WA 98401-1278		Phone no <u>253-272-8336</u>			

FOREST FOUNDATION
Comparative Balance Sheet
October 31, 2009 and 2008

	Cost Value		Market Value	
	2008	2007	2008	2007
ASSETS				
Cash-				
Columbia Bank Tacoma				
Grantmaker Consultants Inc-				
Grant Managment Account-				
Columbia Bank Tacoma	7,489.30	17,846.06	7,489.30	17,846.06
Receivables*	311,837.32	140,689.49	311,837.32	140,689.49
Private investments*	75.11	1,630.52	75.11	1,630.52
Other assets*	4,376,304.42	4,236,402.73	4,234,644.00	5,230,985.00
	22,435,094.11	22,550,786.31	24,189,772.56	23,063,624.50
	-----	-----	-----	-----
Total Assets	27,130,800.26	26,947,355.11	28,743,818.29	28,454,775.57
	=====	=====	=====	=====
LIABILITIES AND CAPITAL				
Capital account*	27,130,800.26	26,947,355.11	28,743,818.29	28,454,775.57
	-----	-----	-----	-----
Total Liab and Capital	27,130,800.26	26,947,355.11	28,743,818.29	28,454,775.57
	=====	=====	=====	=====

* Schedule Attached

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

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

CASH

COLUMBIA BANK TACOMA	7,489.300	17,846 060	7,489.30	17,846.06	7,489.30	17,846.06
GRANTMAKER CONSULTANTS INC-						
GRANT MANAGEMENT ACCOUNT-						
COLUMBIA BANK TACOMA	311,837.320	140,689.490	311,837.32	140,689.49	311,837.32	140,689.49
SUB-TOTAL CASH		319,326.62	319,326.62	158,535.55	319,326.62	158,535.55

RECEIVABLES**PORTFOLIO RECEIVABLES**

INTEREST RECEIVABLE	75.110	-	75.11	-	75.11	-
SUB-TOTAL PORTFOLIO RECEIVABLES			75.11	.00	75.11	.00

ACCOUNTS RECEIVABLE

US TRUST DIVIDENDS	-	1,630.520	-	1,630.52	-	1,630.52
--------------------	---	-----------	---	----------	---	----------

SUB-TOTAL ACCOUNTS RECEIVABLE**SUB-TOTAL RECEIVABLES****PRIVATE INVESTMENTS****PRIVATE EQUITY**

BNY MELLON CTCAI FDN	4,376,304 420	-	4,376,304.42	-	4,234,644 00	-
----------------------	---------------	---	--------------	---	--------------	---

FOREST 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 continued

PRIVATE EQUITY continued

U S TRUST CTCAI FDN	-	4,236,402.730	-	4,236,402.73	-	5,230,985.00
SUB-TOTAL PRIVATE EQUITY		4,376,304.42		4,236,402.73	4,234,644.00	5,230,985.00
SUB-TOTAL PRIVATE INVESTMENTS		4,376,304.42		4,236,402.73	4,234,644.00	5,230,985.00

OTHER ASSETS

BNY MELLON	22,435,094.110	-	22,435,094.11	-	24,189,772.56	-
U S TRUST	-	22,550,786.310	-	22,550,786.31	-	23,063,624.50
SUB-TOTAL OTHER ASSETS		22,435,094.11		22,550,786.31	24,189,772.56	23,063,624.50
GRAND TOTAL		27,130,800.26		26,947,355.11	28,743,818.29	28,454,775.57

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 ST G/L - SEE ATTACHED PROPERTY TYPE: SECURITIES 26,567.				P	VAR -26,567.	VAR
		US TRUST LT G/L - SEE ATTACHED PROPERTY TYPE: SECURITIES 21,084.				P	VAR -21,084.	VAR
105,631.		BNY MELLON ST G/L SEE ATTACHED PROPERTY TYPE: SECURITIES				P	VAR 105,631.	VAR
46,037.		BNY MELLON LT G/L SEE ATTACHED PROPERTY TYPE: SECURITIES				P	VAR 46,037.	VAR
4,818.		LITIGATION SETTLEMENTS PROPERTY TYPE: SECURITIES				P	VAR 4,818.	VAR
		STCG FROM PSHIPS-SEE ATTACHED PROPERTY TYPE: OTHER 38,184.				P	VAR -38,184.	VAR
108,981.		LTCL FROM PSHIPS-SEE ATTACHED PROPERTY TYPE: OTHER				P	VAR 108,981.	VAR
145,757.		LT CAPITAL GAIN DISTRIBUTIONS PROPERTY TYPE: SECURITIES				P	VAR 145,757.	VAR
TOTAL GAIN(LOSS)							----- 325,389. =====	

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

=====

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
-----	-----	-----
COLUMBIA BANK	388.	388.
BNY MELLON	856.	856.
	-----	-----
TOTAL	1,244.	1,244.
	=====	=====

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

=====

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
-----	-----	-----
U.S. TRUST	377,169.	377,169.
BNY MELLON	359,417.	359,417.
US TRUST SHORT TERM DISTRIBUTIONS	246,758.	246,758.
	-----	-----
TOTAL	983,344.	983,344.
	=====	=====

FORM 990PF, PART I - OTHER INCOME

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
-----	-----	-----
CERBERUS INST PARTNERS LP,SERIES THREE		9,811.
CHURCHILL EQUITY & ESOP CAPITAL PARTNERS		-116.
CTCAI-FDN, LLP		48,336.
ENDEAVOUR CAPITAL FUND LP		36,305.
GRAHAM PARTNERS II, LP		-11,135.
GRAHAM PARTNERS III, LP		-5,728.
LAZARD LTD		13.
NEW ENTERPRISE ASSOCIATES 9 LP		-2,135.
OCM MEZZANINE FUND LP		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 III-A LP		-7,362.
PAUL ROYALTY FUND LP		14,753.
VALUEACT CAPITAL PARTNERS LP		1,275.
2008 FEDERAL TAX REFUND - 990PF	31,704.	
2008 FEDERAL TAX REFUND - 990T	24,037.	
STATE TAX REFUNDS	451.	
MISC RECEIPTS - RIGHTS OFFER	306.	
CHURCHILL EQUITY INC.	161.	
LESS: UBTI		161.
		-4,858.
	-----	-----
	56,659.	72,558.
TOTALS	-----	-----

FOREST FOUNDATION
91-6020514
2008 FORM 990-PF
For Fiscal Year Ended 10/31/2009

02/05/10

<u>Part I, Line 11 - Other Income</u>	<u>(a)</u>	<u>(b)</u>		<u>Net Capital Gains</u> To Sch D
		<u>Detail</u>	<u>Summary</u>	
Beecher Gazelle Fund, LP				
Net Long-Term Capital Gain on Disposition				
Net Long-Term Capital Gain (Loss)			\$	125,485
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		
Dividend Income				
Net Short-Term Capital Gain (Loss)				
Net Long-Term Capital Gain (Loss)				143,824
Deductions Related to Portfolio Income		(289)	(116)	
CTCAI - FDN LLP				
Ordinary Income (Loss) from Trade or Business				
Interest Income		15,756		
Dividend Income		29,692		
Royalty Income		26,842		
Net Short-Term Capital Gain (Loss)				(26,425)
Net Long-Term Capital Gain (Loss)				(179,189)
Other Portfolio Income		43,382		
Other Income		(10)		
Interest Expense on Investment Debts		(17,655)		
Royalty Deductions		(24,209)		
Deductions Related to Portfolio Income		(21,307)		
Other Portfolio Deductions		(2,518)		
Other Deductions				
Foreign Taxes		(1,637)	48,336	

FOREST FOUNDATION
91-6020514
2008 FORM 990-PF
For Fiscal Year Ended 10/31/2009

02/05/10

Part I, Line 11 - Other Income	(a)	(b)		Net Capital Gains To Sch D
		<u>Detail</u>	<u>Summary</u>	
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)
Contributions		(102)		
Interest Expense on Investment Debts		(303)		
Deductions Related to Portfolio Income		(4,230)		
Other Deductions		<u>(4,203)</u>	36,305	
Graham Partners II LP				
Ordinary Income (Loss) from Trade or Business		(6,214)		
Interest Income		1,652		
Dividend Income		1		
Net Short-Term Capital Gain (Loss)				
Section 1231 Gain				4
Other Income		(4)		
Contributions		(4)		
Interest Expense on Investment Debts		(324)		
2% Deductions Related to Portfolio Income		(5,978)		
Foreign Taxes		<u>(264)</u>	(11,135)	
Graham Partners III LP				
Interest Expense on Investment Debts		(82)		
2% Deductions Related to Portfolio Income		<u>(5,646)</u>	(5,728)	
Lazard Ltd.				
Dividend Income		<u>13</u>	13	
Newcastle Offshore Fund Ltd.				
Loss on Disposition				
Net Long-Term Capital Gain (Loss)				(32,466)
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></u>	(2,135)	

FOREST FOUNDATION
91-6020514
2008 FORM 990-PF
For Fiscal Year Ended 10/31/2009

02/05/10

Part I, Line 11 - Other Income	(a)	(b)		Net Capital Gains
		Detail	Summary	To Sch D
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		
Interest Expense on Investment Debts				
Deductions Related to Portfolio Income		<u>(1,943)</u>	1,234	
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)
Other Income (Loss)		1,041		
Interest Expense on Investment Debts		(97)		
Deductions Related to Portfolio Income		(11,145)		
Foreign Taxes		<u>(47)</u>	3,381	
OCM Principal Opportunities Fund IV AIF, LI				
Interest Income		24		
Dividend Income		200		
Deductions Related to Portfolio Income		<u>(394)</u>	(170)	
Opus Capital Venture Partners, LP				
Interest Income		181		
Net Short-Term Capital Gain (Loss)				(905)
Net Long-Term Capital Gain (Loss)				17,072
Interest Expense on Investment Debts				
Deductions Related to Portfolio Income		<u>(11,388)</u>	(11,207)	
Paul Capital Partners VIII-A, LP				
Ordinary Income (Loss) from Trade or Business		(299)		
Net Rental Real Estate Income		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 Income (Loss)		(460)		
Charitable Contributions		(1)		
Interest Expense on Investment Debts		(74)		
Section 59(E)(2) Expenses		(185)		
Deductions Related to Portfolio Income		(12,982)		
Other Deductions		(279)		
Foreign Taxes		<u>(29)</u>	(7,362)	

FOREST FOUNDATION
91-6020514
2008 FORM 990-PF
For Fiscal Year Ended 10/31/2009

02/05/10

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)		14		
Subpart F Income		59		
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 (Loss)		(422)		
Interest Expense on Investment Debts		(631)		
Deductions Related to Portfolio Income		(7,263)		
Foreign Taxes		(44)	1,275	
Less UBTI Income to Form 990T		(4,858)	(4,858)	
Total Partnership Gain from K-1's				\$ <u>70,797</u>
Total Investment Income			\$ <u>72,397</u>	
Churchill Equity, Inc.	\$	161	161	ST=
2008 Federal Tax Refund - 990PF		31,704		\$ (38,184)
2008 Federal Tax Refund - 990T		24,037		LT=
State Taxes		451		\$ 108,981
Misc Cash Receipts-Rights Offer		306		\$ <u>70,797</u>
Total Other Income	\$	<u>56,659</u>	\$ <u>72,558</u>	

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
ACCOUNTING AND TAX SERVICE	136,574.	121,417.		13,657.
TOTALS	136,574.	121,417.	NONE	13,657.

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

=====

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
-----	-----	-----	-----
GRANTMAKER CONSULTANTS, INC.	130,804.	63.	130,741.
US TRUST CO CUSTODIAN FEES	12,341.	12,341.	
CTC CONSULTING	30,250.	30,250.	
BNY TRUST MELLON	6,534.	6,534.	
INVESTMENT FEES:			
PARAMETRIC PORTFOLIO ASSOC I	9,123.	9,123.	
MEETING EXPENSES	2,820.	2,820.	
PROXY FEES	604.	604.	
	-----	-----	-----
TOTALS	192,476.	61,735.	130,741.
	=====	=====	=====

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

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----
2009 FEDERAL EXCISE TAX	31,704.	
2009 990T UBTI TAX	24,037.	
FOREIGN TAXES	8,032.	8,032.
STATE TAXES	770.	
	-----	-----
TOTALS	64,543.	8,032.
	=====	=====

FORM 990PF, PART I - OTHER EXPENSES

=====

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
-----	-----	-----	-----
BANK FEES	150.	150.	
GRANTMAKER SOFTWARE SUPPORT	3,021.		3,975.
MEMBERSHIP FEE-PHILANTHROPY NW	3,975.		2,590.
INSURANCE PREMIUMS	5,179.	2,590.	35.
STATE FILING FEE	35.		150.
REGISTRATION FEES	150.		375.
SUBSCRIPTIONS	375.		634.
MEETING EXPENSE	634.		66.
MISCELLANEOUS	66.		20.
POSTAGE	20.		
	-----	-----	-----
TOTALS	13,605.	2,740.	7,845.
	=====	=====	=====

FORM 990PF, PART II - OTHER INVESTMENTS

=====

DESCRIPTION -----	BEGINNING BOOK VALUE -----	ENDING BOOK VALUE -----	ENDING FMV ---
US TRUST	22,550,786.		
CTCAI FDN	4,236,403.	4,376,304.	4,234,644.
BNY MELLON		22,435,094.	24,189,773.
		-----	-----
TOTALS	26,787,189.	26,811,398.	28,424,417.
	=====	=====	=====

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

DESCRIPTION -----	AMOUNT -----
ADJUSTMENTS - BNY MELLON	242,998.
ADJUSTMENTS - US TRUST CO	17,993.
ROUNDING	1.

TOTAL	260,992.
	=====

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

NET PSHIP GAINS ON K-1'S NOT ON BOOKS

70,797.

TOTAL

70,797.
=====

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

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
GAIL T. WEYERHAEUSER P. O. BOX 1278 TACOMA, WA 98401-1278	PRESIDENT/TREASURER 1.	24,000.	NONE	NONE
ANNETTE B. WEYERHAEUSER P. O. BOX 1278 TACOMA, WA 98401-1278	VICE PRESIDENT 1.	NONE	NONE	NONE
NICHOLAS C. SPIKA P. O. BOX 1278 TACOMA, WA 98401-1278	SECRETARY 1.	NONE	NONE	NONE
BRIAN F. BOYD 820 A STREET, SUITE 345 TACOMA, WA 98402	EXEC DIR 20.	NONE	NONE	NONE
WILLIAM T. WEYERHAEUSER P. O. BOX 1278 TACOMA, WA 98401-1278	DIR., MEM. 1.	NONE	NONE	NONE
JOHN B. BEST P. O. BOX 1278 TACOMA, WA 98401-1278	MEMBER 1.	6,000.	NONE	NONE
W. DREW WEYERHAEUSER P. O. BOX 1278 TACOMA, WA 98401-1278	MEMBER 1.	NONE	NONE	NONE

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

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
BENJAMIN D. WEYERHAEUSER P. O. BOX 1278 TACOMA, WA 98401-1278	MEMBER 1.	NONE	NONE	NONE
GRAND TOTALS				
		30,000.	NONE	NONE

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

NAME AND ADDRESS -----	TYPE OF SERVICE -----	COMPENSATION -----
GRANTMAKER CONSULTANTS INC. 820 A ST # 345 TACOMA, WA 98402	GRANTMAKING	130,804.
FIDUCIARY COUNSELLING, INC. P. O. BOX 1278 TACOMA, WA 98401	ACCTG, TAX, & INVEST	136,424.
TOTAL COMPENSATION		----- 267,228. =====

FORM 990PF, PART XV - INFORMATION REGARDING FOUNDATION MANAGERS
=====

C DAVIS WEYERHAEUSER, W T WEYERHAEUSER, 1975 IRREVOCABLE TRUST
OF C D WEYERHAEUSER

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

FOREST FOUNDATION

2 November 2009

Fund	Budget	Grantee	GA#	Purpose	Amount Paid	Check
Forest Foundation	2009	Artist Trust 1835 12th Avenue Seattle, Washington 98122-2437	103675	Operating	\$10,000.00	4399
Forest Foundation	2009	Associated Ministries of Tacoma Pierce County 1224 South I Street Tacoma, Washington 98405-5021	103684	Operating	\$5,000.00	4415
Forest Foundation	2009	Bethel Community Services Post Office Box 9 18020 East B Street Spanaway, Washington 98387	103721	Operating	\$5,000.00	4412
Forest Foundation	2009	Breast Cancer Resource Center 3502 South 12th Street Suite A Tacoma, Washington 98405	103667	Operating	\$2,500.00	4411
Forest Foundation	2009	Broadway Center for the Performing Arts 901 Broadway Suite 700 Tacoma, Washington 98402-4415	103691	Operating	\$46,500.00	4419
Forest Foundation	2009	Catholic Community Services 1323 South Yakima Avenue Tacoma, Washington 98405-4457	103530	Operating	\$19,000.00	4361
Forest Foundation	2009	Catholic Community Services 1323 South Yakima Avenue Tacoma, Washington 98405-4457	103643	Capital	\$10,000.00	4388
Forest Foundation	2009	Children's Home Society of Washington Key Peninsula Family Resource Center 17010 South Vaughn Rd. Post Office Box 123 Vaughn, Washington 98394	103680	Operating	\$5,000.00	4400
Forest Foundation	2009	Children's Museum of Tacoma 936 Broadway Tacoma, Washington 98402	103696	Operating	\$10,000.00	4420
Forest Foundation	2009	Citizens for a Healthy Bay 917 Pacific Avenue Suite 100 Tacoma, Washington 98402	103535	Operating	\$10,000 00	4416
Forest Foundation	2009	Diabetes Association of Pierce County PO Box 110427 Tacoma, Washington 98411-0427	103628	Operating	\$5,000.00	4387
Forest Foundation	2009	Exodus Housing Post Office Box 1006 Sumner, Washington 98390	103612	Operating	\$15,000 00	4390
Forest Foundation	2009	FISH Food Banks of Pierce County 1224 South I Street Tacoma, Washington 98405	103639	Operating	\$10,000.00	4421

Fund	Budget	Grantee	GA#	Purpose	Amount Paid	Check
Forest Foundation	2009	Foss Waterway Seaport 705 Dock Street Tacoma, Washington 98402	103666	Capital	\$5,000.00	4401
Forest Foundation	2009	Foundation for Private Enterprise Education 33305 First Way South, Suite B-212 Federal Way, Washington 98003	103616	Operating	\$5,000.00	4389
Forest Foundation	2009	Franke Tobey Jones Home 5340 North Bristol Street Tacoma, Washington 98407	103590	Operating	\$3,000.00	4375
Forest Foundation	2009	Friends Of Rose House 1419 South Yakima Ave Tacoma, Washington 98405-4458	103627	Operating	\$5,000.00	4402
Forest Foundation	2009	Greater Tacoma Community Foundation 950 Pacific Avenue, Suite 1220 Tacoma, Washington 98402	103647	Operating	\$1,000.00	4382
Forest Foundation	2009	Habitat for Humanity Tacoma Pierce County Post Office Box 7124 Tacoma, Washington 98406	103695	Operating	\$20,000.00	4422
Forest Foundation	2008	Harlequin Productions 502 Washington Street SE Olympia, Washington 98501	103190	Capital	\$10,000.00	4362
Forest Foundation	2009	Harold E. LeMay Museum Post Office Box 1117 Tacoma, Washington 98401	103577	Operating	\$25,000.00	4373
Forest Foundation	2009	Helping Hand House Post Office Box 710 Puyallup, Washington 98371-0184	103613	Operating	\$20,000.00	4391
Forest Foundation	2009	Intercommunity Mercy Housing 2505 Third Avenue Suite 204 Seattle, Washington 98121	103588	Operating	\$4,000.00	4376
Forest Foundation	2009	Max Aronoff Viola Institute 6302 54th Avenue Court West Tacoma, Washington 98467	103625	Operating	\$500.00	4386
Forest Foundation	2009	New Phoebe House Association Post Office Box 5245 Tacoma, Washington 98415-0245	103441	Operating	\$10,000.00	4370
Forest Foundation	2009	Northwest Burn Foundation 1515 NW 52nd Street Suite A Seattle, Washington 98107	103558	Operating	\$5,000.00	4377
Forest Foundation	2009	Northwest Maritime Center Post Office Box 82 Port Townsend, Washington 98368	103602	Capital	\$25,000.00	4435
Forest Foundation	2009	Northwest Sinfonietta Post Office Box 1154 Tacoma, Washington 98401-1154	103700	Operating	\$25,000.00	4423

Fund	Budget	Grantee	GA#	Purpose	Amount Paid	Check
Forest Foundation	2009	Outward Bound 2946 Northern Blvd. Long Island City, New York 11101	103689	Operating	\$4,000.00	4430
Forest Foundation	2008	Parents and Students In Action Post Office Box 1021 Eatonville, Washington 98328	103524	Operating	\$8,000.00	4357
Forest Foundation	2008	Peace Community Center 2106 South Cushman Avenue Tacoma, Washington 98405	103527	Operating	\$8,000.00	4358
Forest Foundation	2009	Pierce County Parks and Recreation 9112 Lakewood Drive SW, Suite 121 Tacoma, Washington 98499-3998	103626	Operating	\$3,500.00	4395
Forest Foundation	2008	R. Merle Palmer Minority Scholarship Foundation dba Palmer Scholars Post Office Box 7119 Tacoma, Washington 98417	103501	Operating	\$30,000.00	4367
Forest Foundation	2009	REACH Ministries 309 South G Street Suite 3 Tacoma, Washington 98405	103646	Operating	\$5,000.00	4404
Forest Foundation	2008	Rebuilding Together South Sound 2025 Mildred St. W Fircrest, Washington 98466	103519	Operating	\$5,000.00	4359
Forest Foundation	2009	Salvation Army, Tacoma Citadel Corps Post Office Box 1254 Tacoma, Washington 98401-1254	103670	Operating	\$5,000.00	4405
Forest Foundation	2009	Second City Chamber Series Post Office Box 967 Tacoma, Washington 98401	103681	Operating	\$2,000.00	4413
Forest Foundation	2009	Shared Housing Services Post Office Box 5937 Tacoma, Washington 98415-0937	103499	Operating	\$6,000.00	4392
Forest Foundation	2009	Society of St. Vincent de Paul 1137 N Callow Avenue Bremerton, Washington 98312	103521	Capital	\$5,000.00	4414
Forest Foundation	2009	Sound Youth Counseling 717 Tacoma Ave South Suite C Tacoma, Washington 98402	103713	Operating	\$5,000.00	4417
Forest Foundation	2009	Tacoma Art Museum 1701 Pacific Avenue Tacoma, Washington 98402	103693	Operating	\$80,000.00	4424
Forest Foundation	2009	Tacoma Community College Foundation Tacoma Community College 6501 South 19th Street Building 6 Tacoma, Washington 98466-6100	103582	Capital	\$100,000.00	4385
Forest Foundation	2008	Tacoma Musical Playhouse 7116 Sixth Avenue Tacoma, Washington 98406	103284	Capital	\$10,000.00	4368

Fund	Budget	Grantee	GA#	Purpose	Amount Paid	Check
Forest Foundation	2009	Tacoma Opera Association 1119 Pacific Avenue Suite 405 Tacoma, Washington 98402	103663	Operating	\$25,000.00	4425
Forest Foundation	2009	Tacoma Pierce County Chaplaincy 6312 - 19th Street W Suite C University Place, Washington 98466	103619	Operating	\$10,000.00	4394
Forest Foundation	2008	Tacoma Rescue Mission Post Office Box 1912 Tacoma, Washington 98401-1912	103261	Capital	\$150,000.00	4431
Forest Foundation	2008	Tacoma Symphony Orchestra 901 Broadway Suite 600 Tacoma, Washington 98402	103381	Operating	\$25,000 00	4363
Forest Foundation	2009	Tacoma Symphony Orchestra 901 Broadway Suite 600 Tacoma, Washington 98402	103692	Operating	\$30,000.00	4426
Forest Foundation	2009	Tacoma Youth Chorus Post Office Box 64734 Tacoma, Washington 98464	103687	Operating	\$10,000.00	4427
Forest Foundation	2009	Tacoma Youth Symphony 901 Broadway Plaza Suite 500 Tacoma, Washington 98402-4415	103685	Operating	\$17,000.00	4428
Forest Foundation	2009	Trinity Presbyterian Church 1615 Sixth Avenue Tacoma, Washington 98405	103533	Operating	\$6,000.00	4369
Forest Foundation	2009	University of Washington - Tacoma 1900 Commerce Street Campus Box 358432 Tacoma, Washington 98402-3100	103751	Operating	\$5,000.00	4433
Forest Foundation	2009	Valley View Health Center 2690 NE Kresky Ave Chehalis, Washington 98532	103515	Capital	\$10,000.00	4374
Forest Foundation	2009	Washington Women's Employment and Education 3516 South 47th Street Suite 205 Tacoma, Washington 98409	103688	Operating	\$25,000 00	4429
Forest Foundation	2009	YWCA of Tacoma Pierce County dba YWCA of Pierce County 405 Broadway Tacoma, Washington 98402	103629	Operating	\$15,000.00	4403
Forest Foundation	2009	YWCA of Tacoma Pierce County dba YWCA of Pierce County 405 Broadway Tacoma, Washington 98402	103694	Operating	\$15,000.00	4418
Grand Totals (56 items)					\$936,000.00	

99030

FOREST FOUNDATION
Charitable Contributions
For the Year Ended October 31, 2009

Cash-

Artist Trust Seattle, Washington Operating budget	10,000.00
Associated Ministries of Tacoma-Pierce County Tacoma, Washington Operating budget	5,000 00
Bethel Community Services Spanaway, Washington Operating budget	5,000 00
Breast Cancer Resource Center Tacoma, Washington Operating budget	2,500 00
Broadway Center for the Performing Arts Tacoma, Washington Operating budget	46,500.00
Catholic Community Services Tacoma, Washington Capital needs Operating budget	10,000 00 19,000 00
Children's Home Society of Washington Vaughn, Washington Operating budget	5,000.00
Children's Museum of Tacoma Tacoma, Washington Operating budget	10,000.00
Citizens for a Healthy Bay Tacoma, Washington Operating budget	10,000.00
Diabetes Association of Pierce County Tacoma, Washington Operating budget	5,000 00

99030

FOREST FOUNDATION
Charitable Contributions
For the Year Ended October 31, 2009

Exodus Housing Sumner, Washington Operating budget	15,000.00
FISH Food Banks - Pierce Cnty Tacoma, Washington Operating budget	10,000 00
Foss Waterway Seaport Tacoma, Washington Capital needs	5,000.00
Foundation for Private Enterprise Education Federal Way, Washington Operating budget	5,000 00
Franke Tobey Jones Home Tacoma, Washington Operating budget	3,000 00
Friends of Rose House Tacoma, Washington Operating budget	5,000.00
Greater Tacoma Community Foundation Tacoma, Washington Operating budget	1,000.00
Habitat for Humanity- Tacoma-Pierce County Tacoma, Washington Operating budget	20,000 00
Harlequin Productions Olympia, Washington Capital needs	10,000.00
Harold E LeMay Museum Tacoma, Washington Operating budget	25,000 00
Helping Hand House Puyallup, Washington Operating budget	20,000 00

99030

FOREST FOUNDATION
Charitable Contributions
For the Year Ended October 31, 2009

Intercommunity Mercy Housing Seattle, Washington Operating budget	4,000.00
Max Aronoff Viola Institute Tacoma, Washington Operating budget	500 00
New Phoebe House Association Tacoma, Washington Operating budget	10,000.00
Northwest Burn Foundation Seattle, Washington Operating budget	5,000 00
Northwest Maritime Center Port Townsend, Washington Capital needs	25,000.00
Northwest Sinfonietta Tacoma, Washington Operating budget	25,000 00
Outward Bound Long Island City, New York Operating budget	4,000.00
Parents & Students in Action Eatonville, Washington Operating budget	8,000 00
Peace Community Center Tacoma, Washington Operating budget	8,000 00
Pierce County Parks and Recreation Tacoma, Washington Operating budget	3,500 00
R Merle Palmer Minority Scholarship Foundation Tacoma, Washington Operating budget	30,000.00
REACH Ministries Tacoma, Washington Operating budget	5,000.00

99030

FOREST FOUNDATION
Charitable Contributions
For the Year Ended October 31, 2009

Rebuilding Together South Sound	
Fircrest, Washington	
Operating budget	5,000 00
Salvation Army, Tacoma Citadel Corps	
Tacoma, Washington	
Operating budget	5,000.00
Second City Chamber Series	
Tacoma, Washington	
Operating budget	2,000 00
Shared Housing Services	
Tacoma, Washington	
Operating budget	6,000.00
Society of St. Vincent de Paul	
Bremerton, Washington	
Capital needs	5,000 00
Sound Youth Counseling	
Tacoma, Washington	
Operating budget	5,000.00
Tacoma Art Museum	
Tacoma, Washington	
Operating budget	80,000.00
Tacoma Community College	
Foundation	
Tacoma, Washington	
Capital needs	100,000.00
Tacoma Musical Playhouse	
Tacoma, Washington	
Capital needs	10,000.00
Tacoma Opera Association	
Tacoma, Washington	
Operating budget	25,000 00
Tacoma-Pierce County	
Chaplaincy	
University Place, Washington	
Operating budget	10,000 00

99030

FOREST FOUNDATION
Charitable Contributions
For the Year Ended October 31, 2009

Tacoma Rescue Mission Tacoma, Washington Capital needs	150,000.00
Tacoma Symphony Orchestra Tacoma, Washington Operating budget	55,000.00
Tacoma Youth Chorus Tacoma, Washington Operating budget	10,000.00
Tacoma Youth Symphony Tacoma, Washington Operating budget	17,000.00
Trinity Presbyterian Church Tacoma, Washington Operating budget	6,000.00
University of WA-Tacoma Tacoma, Washington Operating budget	5,000.00
Valley View Health Center Chehalis, Washington Capital needs	10,000.00
Washington Women's Employment and Education Tacoma, Washington Operating budget	25,000.00
YWCA of Tacoma Pierce County Tacoma, Washington Operating budget	30,000.00
Total Cash	936,000.00
Total Contributions	936,000.00

GRANTS APPROVED FOR FUTURE PAYMENTS

FOREST FOUNDATION

<u>Awarded</u>	<u>ID/Ref</u>	<u>Organization/Project</u>	<u>Grant Amount</u>	<u>Balance</u>
8/5/2009	103669	Mt. Tahoma Scenic Ski Trail Association New Hut Construction	\$25,000.00	\$25,000.00
8/21/2009	103751	University of Washington - Tacoma Compact for Student Success	\$25,000.00	\$20,000.00
10/15/2009	103750	Parents and Students In Action CY 2010 Youth and Community Activities	\$8,000.00	\$8,000.00
10/15/2009	103755	Trinity Presbyterian Church CY 2010 Education Programs	\$5,000.00	\$5,000.00
10/15/2009	103759	New Phoebe House Association CY 2010 Operating Support	\$9,000.00	\$9,000.00
11/1/2009	103805	Tacoma Symphony Orchestra 1/3 Funding for Conductor's Chair FYE 6/11	\$25,000.00	\$25,000.00
11/1/2009	103806	Tacoma Community College Foundation Annette B. Weyerhaeuser Child Development Center	\$100,000.00	\$100,000.00
11/19/2009	103718	American Leadership Forum FYE 6/10 & 6/11 Operating Support	\$24,000.00	\$12,000.00
11/19/2009	103735	R. Merle Palmer Minority Scholarship Foundation 2009-2010 Minority Scholarship Fund	\$30,000.00	\$30,000.00
11/19/2009	103737	Cascade Land Conservancy Ecosystem Market Strategies	\$60,000.00	\$60,000.00
11/19/2009	103814	Charles Wright Academy Language and Performing Arts Campaign	\$200,000.00	\$200,000.00
12/9/2009	103785	Northwest Burn Foundation 2010 Summer Camp for Young Burn Survivors	\$5,000.00	\$5,000.00
				<u>\$499,000</u>

**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

FOREST FOUNDATION

Employer identification number

91-6020514

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 40,880.
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 40,880.

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 284,509.
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					12 284,509.

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

Schedule D (Form 1041) 2008

Part III Summary of Parts I and II**Caution:** Read the instructions *before* completing this part.

	(1) Beneficiaries' (see page 5)	(2) Estate's or trust's	(3) Total
13 Net short-term gain or (loss)	13		40,880.
14 Net long-term gain or (loss):			
a Total for year	14a		284,509.
b Unrecaptured section 1250 gain (see line 18 of the wrksh)	14b		
c 28% rate gain	14c		
15 Total net gain or (loss). Combine lines 13 and 14a	15		325,389.

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	16	()
a The loss on line 15, column (3) or b \$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

Department of the Treasury
Internal Revenue Service

▶ **See instructions for Schedule D (Form 1041).**
▶ **Attach to Schedule D to list additional transactions for lines 1a and 6a.**

2008

Name of estate or trust

Employer identification number

FOREST FOUNDATION

91-6020514

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	40,880.
--	---------

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

Schedule D-1 (Form 1041) 2008

Employer identification number

[illegible]

6b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 6b	284,509.
--	----------

USt Trust

Standard Realized Capital Gains Report-Forest Foundation

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

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term Capital Gain/(Loss)	Long-Term Capital Gain/(Loss)
ABBOTT LABS	12-16-2005	12-19-2008	9 00	361 80	470 28		108 48
ACADIA RLTY TR	11-21-2006	02-13-2009	0 63	7 33	7.33		0 00
ACCURIDE CORP COM	07-10-2007	11-21-2008	93 00	1,482 88	16 26		(1,466 62)
ADTRAN INC	06-23-2005	01-22-2009	45 00	1,125 45	717.06		(408 39)
ADVANCED MEDICAL OPTICS INC	06-30-2000	02-24-2009	1 00	50.71	22 00		(28 71)
	06-30-2000	02-24-2009	2 00	96 30	44 00		(52 30)
	12-15-2000	02-24-2009	36 00	909 04	792 00		(117 04)
AES CORP	06-20-2003	12-19-2008	78 00	544 44	613 46		69 02
	12-15-2006	12-19-2008	(47 00)	(1,074 42)	(369 65)		704 77
	12-15-2006	12-19-2008	47 00	369 65	369 65		0 00
	12-15-2006	12-19-2008	47 00	1,074 42	369 65		(704 77)
AGILENT TECHNOLOGIES INC	12-17-2004	12-19-2008	(40 00)	(947 04)	(650 59)		296 45
	12-17-2004	12-19-2008	40 00	947 04	650 59		(296 45)
	12-17-2004	12-19-2008	40 00	650 59	650 59		0 00
	02-14-2007	12-19-2008	(19 00)	(626 15)	(309 03)		317 12
	02-14-2007	12-19-2008	19 00	309 03	309 03		0 00
	02-14-2007	12-19-2008	19 00	626 15	309 03		(317 12)
AIR LIQUIDE SA	06-11-2001	12-17-2008	0 20	10 44	17 56		7 12
AIR PRODS & CHEMS INC	12-21-2007	12-19-2008	(18 00)	(1,815 03)	(839 06)	975 97	
	12-21-2007	12-19-2008	1 00	100 84	46 61	(54 23)	
	12-21-2007	12-19-2008	17 00	792 45	792 45		0 00
	12-21-2007	12-19-2008	18 00	1,815 03	839 06	(975 97)	
ALLEGHENY ENERGY INC	11-19-2008	12-19-2008	10 00	284 15	315 34	31 19	
ALLEGHENY TECHNOLOGIES INC	09-21-2007	01-02-2009	4 00	428 06	108 13		(319 93)
ALLIANCE HEALTHCARE SVCS INC	11-21-2006	11-21-2008	24 00	142 56	178 43		35 87
ALLIANT TECHSYSTEMS INC	11-07-2001	11-21-2008	6 00	354 16	454 46		100 30
ALLSTATE CORP	12-16-2005	01-02-2009	7 00	380 24	232 70		(147 54)
ALPHARMA INC	06-30-2000	12-29-2008	33 00	2,056 23	1,221 00		(835 23)
ALTERA CORP	12-16-2005	12-19-2008	(35 00)	(668 85)	(574 86)		93 99
	12-16-2005	12-19-2008	35 00	574 86	574 86		0 00
	12-16-2005	12-19-2008	35 00	668 85	574.86		(93 99)
AMERICAN CAP LTD	07-10-2007	03-04-2009	22 00	1,003 88	16 16		(987 72)
	12-21-2007	03-04-2009	18 00	623 54	13 23		(610 31)
AMERICAN EXPRESS CO	06-21-2002	12-19-2008	(74 00)	(2,419 38)	(1,436 70)		982 68
	06-21-2002	12-19-2008	74 00	2,419 38	1,436 70		(982 68)
	06-21-2002	12-19-2008	74 00	1,436 70	1,436 70		0 00
AMERICAN INTL GROUP INC	12-16-2005	12-19-2008	255 00	16,620 90	404 16		(16,216 74)
AMERICAN SUPERCONDUCTOR CORP	07-11-2008	11-21-2008	1 00	32 26	9 64	(22 62)	
ANADARKO PETE CORP	12-21-2007	12-19-2008	(50 00)	(3,310 75)	(1,857 23)	1,453.52	
	12-21-2007	12-19-2008	50 00	3,310 75	1,857 23	(1,453 52)	
	12-21-2007	12-19-2008	50 00	1,857 23	1,857.23		0 00
ANALOG DEVICES INC	01-30-2001	12-19-2008	(1 00)	(82 74)	(18 95)		63 79
	01-30-2001	12-19-2008	1 00	18 95	18 95		0 00
	01-30-2001	12-19-2008	1 00	82 74	18 95		(63.79)
	12-21-2001	12-19-2008	(9 00)	(602 79)	(170 59)		432.20

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term	Long-Term
						Capital Gain/(Loss)	Capital Gain/(Loss)
	12-21-2001	12-19-2008	9 00	602 79	170.59		(432.20)
	12-21-2001	12-19-2008	9 00	170 59	170 59		0 00
	12-20-2002	12-19-2008	(10 00)	(255 00)	(189.55)		65 45
	12-20-2002	12-19-2008	10 00	189 55	189 55		0 00
	12-20-2002	12-19-2008	10 00	255 00	189 55		(65 45)
	09-09-2003	12-19-2008	(7 00)	(293 51)	(132 68)		160 83
	09-09-2003	12-19-2008	1 00	41 93	18 95		(22 98)
	09-09-2003	12-19-2008	6 00	113 73	113 73		0 00
	09-09-2003	12-19-2008	7 00	293 51	132 68		(160 83)
	09-16-2005	12-19-2008	8 00	303.04	151 64		(151 40)
ANHEUSER BUSCH COS INC	12-15-2000	11-18-2008	87 00	6,148 55	6,090 00		(58 55)
	01-30-2001	11-18-2008	39.00	2,648 04	2,730 00		81 96
	12-21-2001	11-18-2008	5 00	346 24	350.00		3 76
	03-18-2005	11-18-2008	10 00	476 30	700 00		223 70
	12-15-2006	11-18-2008	7 00	339 22	490 00		150 78
ANHEUSER-BUSCH INBEV NV	11-14-2001	12-16-2008	41 00	1 00	501 84		500 84
	03-13-2002	12-16-2008	22 00	1 00	269 28		268 28
ANNALY MTG MGMT INC	04-25-2007	11-21-2008	89 00	1,430 68	1,077 33		(353 35)
APARTMENT INVT & MGMT CO		12-01-2008	0 00	0 00	(5 61)		(5 61)
		12-01-2008	0 00	0 00	5.61		5 61
	03-13-2003	12-31-2008	0 29	3 19	3 19		0 00
	03-13-2003	02-10-2009	0 87	5 63	5 63		0 00
APEX SILVER MINES LTD	09-19-2007	03-04-2009	52 00	1,005 42	0 10		(1,005 32)
	07-11-2008	03-04-2009	161 00	773 61	0.31	(773 30)	
APPLIED BIOSYSTEMS INC	12-16-2005	11-21-2008	21 00	563 22	586 95		23 73
	12-21-2007	11-21-2008	15 00	506 18	419.25	(86 93)	
APPLIED MATLS INC	12-17-2004	12-19-2008	(67 00)	(1,127 61)	(677.70)		449 91
	12-17-2004	12-19-2008	67 00	677 70	677 70		0 00
	12-17-2004	12-19-2008	67 00	1,127 61	677 70		(449 91)
	02-14-2007	12-19-2008	(33 00)	(623 87)	(333 79)		290 08
	02-14-2007	12-19-2008	33 00	623 87	333 79		(290 08)
	02-14-2007	12-19-2008	33 00	333 79	333 79		0 00
ARCHER DANIELS MIDLAND CO	12-15-2006	12-19-2008	(58 00)	(1,898 92)	(1,625 44)		273 48
	12-15-2006	12-19-2008	1 00	32.74	28 02		(4 72)
	12-15-2006	12-19-2008	57 00	1,597 42	1,597 42		0 00
	12-15-2006	12-19-2008	58 00	1,898 92	1,625 44		(273 48)
ARTHROCARE CORP	08-06-2001	01-22-2009	30 00	970 11	156 14		(813 97)
ASHLAND INC	07-19-2002	12-09-2008	7 54	20 04	67 84		47 80
	11-08-2004	12-09-2008	1 00	4 06	9 00		4 94
	11-14-2008	12-09-2008	0 47	8 19	4 19	(4 00)	
	07-19-2002	12-17-2008	0 47	1 24	4 39		3 15
ASPEN INS HLDGS LTD	07-10-2007	01-22-2009	26 00	733 85	568 22		(165 63)
AT&T INC	11-21-2007	11-13-2008	12 00	449 58	343 85	(105 73)	
	02-15-2008	11-13-2008	7 00	265 27	200 58	(64 69)	
	03-02-2000	12-19-2008	17 00	577 25	477 78		(99 47)
	02-15-2008	12-19-2008	10 00	378 95	281 05	(97 90)	
	04-03-2008	12-19-2008	11 00	429.27	309.15	(120.12)	
AVALONBAY CMNTYS INC	02-14-2007	02-13-2009	0 51	23.75	23 75		0 00
AZZ INC	07-11-2008	11-21-2008	1 00	44 84	16 37	(28 47)	
BALCHEM CORP	06-23-2005	11-21-2008	20 00	263 38	460 09		196 71
BANCO BILBAO VIZCAYA ARGENTARIA	04-08-2002	06-04-2009	0 11	1 28	1 28		0 00
BANCO SANTANDER SA	11-17-2008	12-05-2008	1,527 00	0 90	236 50	235 60	
	01-31-2009	02-17-2009	0 69	5 40	5 04	(0 36)	

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term	Long-Term
						Capital Gain/(Loss)	Capital Gain/(Loss)
	01-31-2009	02-26-2009	24 00	188 76	150 59	(38 17)	
BANK AMER CORP	10-10-2008	12-19-2008	36 00	751 86	496 25	(255 61)	
	12-15-2006	01-13-2009	0 34	20 76	4 59		(16 17)
BARR PHARMACEUTICALS INC	02-24-2006	12-19-2008	12 00	801 84	803 69		1 85
	02-24-2006	12-23-2008	14 00	926 74	930 77		4 03
	12-19-2008	12-23-2008	10 00	664 84	664.84	0 00	
BB&T CORP	04-03-2008	01-02-2009	9 00	308 29	240 42	(67 87)	
BEARINGPOINT INC	03-07-2003	11-21-2008	115 00	725 40	3 44		(721 96)
BECTON DICKINSON & CO	06-18-2004	12-19-2008	21 00	1,112 58	1,401 21		288 63
BEST BUY INC	06-21-2001	12-19-2008	(25 00)	(1,248 58)	(702 11)		546 47
	06-21-2001	12-19-2008	25 00	702 11	702 11		0 00
	06-21-2001	12-19-2008	25 00	1,248 58	702 11		(546 47)
BK OF EAST ASIA	11-28-2000	05-14-2009	0 10	0 00	0 26		0 26
BLOCK H & R INC	06-21-2001	12-19-2008	(44 00)	(1,476 94)	(958 53)		518 41
	06-21-2001	12-19-2008	44 00	958.53	958 53		0 00
	06-21-2001	12-19-2008	44 00	1,476 94	958 53		(518 41)
	06-24-2001	12-19-2008	(7 00)	(235 74)	(152 49)		83 25
	06-24-2001	12-19-2008	7.00	152.49	152 49		0 00
	06-24-2001	12-19-2008	7 00	235 74	152 49		(83 25)
	03-18-2005	12-19-2008	(28 00)	(702 38)	(609.98)		92 40
	03-18-2005	12-19-2008	9 00	225 77	196 07		(29 70)
	03-18-2005	12-19-2008	19 00	413 91	413.91		0 00
	03-18-2005	12-19-2008	28 00	702 38	609.98		(92 40)
BOEING CO	12-21-2007	01-02-2009	10 00	890 85	452 34		(438 51)
BRISTOL MYERS SQUIBB CO	12-16-2005	12-19-2008	12 00	264 60	273 53		8 93
BRIT AMER TOBACCO	11-03-2008	02-27-2009	0 37	10 23	8 62	(1 61)	
BRITISH ENERGY	06-12-2007	01-26-2009	398 00	4,299 40	4,277 30		(22 10)
BRITISH LAND CO PLC NPR	06-03-2003	03-27-2009	137 00	286 04	181 51		(104 53)
BROWN FORMAN CORP	12-19-2005	11-07-2008	0 50	28 56	23 39		(5.17)
	12-21-2007	11-07-2008	0 75	45 14	35 08	(10 06)	
BUCYRUS INTL INC	11-21-2008	01-22-2009	9 00	144 86	146 19	1 33	
BURLINGTON NORTHN SANTA FE CORP	03-02-2000	12-19-2008	7 00	195 02	515 50		320 48
CA INC	06-17-2005	12-19-2008	(24 00)	(644 91)	(434 75)		210 16
	06-17-2005	12-19-2008	24 00	644 91	434 75		(210.16)
	06-17-2005	12-19-2008	24 00	434 75	434 75		0 00
CALAVO GROWERS INC	07-11-2008	01-22-2009	43 00	502 46	559 20	56 74	
CENTRICA PLC	04-08-1997	01-16-2009	459 00	1 00	479 28		478.28
CEPHALON INC	03-26-2008	11-21-2008	51 00	3,361 15	3,562 07	200 92	
CHEVRON CORP	12-30-1993	12-19-2008	160 00	6,798 89	11,333 53		4,534 64
	07-19-2002	12-19-2008	20 00	745 50	1,416 69		671 19
	11-21-2007	12-19-2008	(1 00)	(85 77)	(70 84)		14 93
	11-21-2007	12-19-2008	1 00	70 84	70 84		0 00
	11-21-2007	12-19-2008	1 00	85 77	70 84		(14 93)
	11-21-2007	12-19-2008	5 00	354 17	354 17		0.00
	08-27-2008	12-19-2008	(4 00)	(346 54)	(283 34)	63 20	
	08-27-2008	12-19-2008	4 00	283 34	283.34		0.00
	08-27-2008	12-19-2008	4 00	346 54	283.34	(63 20)	

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term	Long-Term
						Capital Gain/(Loss)	Capital Gain/(Loss)
CHINDEX INTL INC	07-11-2008	11-21-2008	1 00	15 88	6 15	(9 73)	
CHUBB CORP	03-02-2000	12-19-2008	42 00	1,411 49	2,067 85		656 36
CHURCH & DWIGHT INC	12-15-2000	11-21-2008	22.00	372 59	1,250 14		877 55
CIBA HLDG AG	05-20-2008	04-20-2009	87 00	2,910 94	3,780 96	870 02	
CIE DE SAINT-GOBAIN	03-14-2001	03-09-2009	23.00	1 00	30 47		29 47
	06-11-2001	03-09-2009	33 00	1 00	43 72		42 72
	10-12-2006	03-09-2009	25 00	1 00	33 12		32 12
CIGNA CORP	12-16-2005	12-19-2008	(33 00)	(1,225 19)	(533 43)		691 76
	12-16-2005	12-19-2008	33 00	533 43	533 43		0 00
	12-16-2005	12-19-2008	33 00	1,225 19	533 43		(691 76)
CLEARWATER PAPER CORP	09-29-1966	12-30-2008	0 71	0 23	5 61		5 38
CLIFFS NAT RES INC	06-23-2005	11-21-2008	1 00	14 27	17 87		3 60
CLOROX CO	06-21-2001	12-19-2008	(20 00)	(1,187 98)	(1,071 29)		116 69
	06-21-2001	12-19-2008	20.00	1,187 98	1,071 29		(116 69)
	06-21-2001	12-19-2008	20 00	1,071 29	1,071.29		0 00
	12-16-2005	12-19-2008	(7 00)	(390 53)	(374 95)		15 58
	12-16-2005	12-19-2008	7 00	374 95	374.95		0 00
	12-16-2005	12-19-2008	7 00	390 53	374.95		(15 58)
COCA COLA CO	12-16-2005	12-19-2008	40 00	1,649 60	1,776 59		126 99
	12-21-2007	12-19-2008	(13 00)	(820 11)	(577.39)	242 72	
	12-21-2007	12-19-2008	13 00	577 39	577 39		0 00
	12-21-2007	12-19-2008	13 00	820 11	577 39	(242 72)	
	04-03-2008	12-19-2008	(7 00)	(424 03)	(310 90)	113 13	
	04-03-2008	12-19-2008	7 00	310 90	310.90		0 00
	04-03-2008	12-19-2008	7 00	424 03	310 90	(113 13)	
COMCAST CORP	12-13-2002	12-19-2008	281 00	4,318 05	4,424 31		106 26
COMPUWARE CORP		11-13-2008	39.00	443 20	249 78		(193 42)
	12-15-2000	12-19-2008	24 00	272 74	162 83		(109 91)
CONOCOPHILLIPS	12-21-2007	12-19-2008	(109 00)	(9,453 03)	(5,535 52)	3,917 51	
	12-21-2007	12-19-2008	109 00	9,453 03	5,535.52	(3,917 51)	
	12-21-2007	12-19-2008	109 00	5,535 52	5,535 52		0 00
CONSTELLATION ENERGY CORP	12-15-2006	12-19-2008	(18 00)	(1,237 68)	(435 87)		801 81
	12-15-2006	12-19-2008	18 00	435 87	435.87		0 00
	12-15-2006	12-19-2008	18 00	1,237 68	435 87		(801 81)
	12-21-2007	12-19-2008	(20 00)	(2,026 30)	(484 29)	1,542 01	
	12-21-2007	12-19-2008	1 00	101 31	24 21	(77 10)	
	12-21-2007	12-19-2008	19 00	460 08	460 08		0 00
	12-21-2007	12-19-2008	20 00	2,026 30	484 29	(1,542 01)	
COOPER INDS LTD	12-15-2006	12-19-2008	(18 00)	(794 52)	(514 34)		280 18
	12-15-2006	12-19-2008	1 00	44 14	28.57		(15 57)
	12-15-2006	12-19-2008	17 00	485 77	485 77		0 00
	12-15-2006	12-19-2008	18 00	794 52	514 34		(280 18)
CORNING INC	12-17-2004	12-19-2008	(81 00)	(936 36)	(710 76)		225 60
	12-17-2004	12-19-2008	3.00	34.68	26.32		(8 36)
	12-17-2004	12-19-2008	78 00	684 44	684 44		0 00
	12-17-2004	12-19-2008	81 00	936.36	710.76		(225 60)
CRH PLC	03-13-2002	03-26-2009	28 50	0 00	236.28		236 28
	04-08-2002	03-26-2009	28 50	0 00	236 28		236 28
DARDEN RESTAURANTS INC	06-17-2005	12-19-2008	(15 00)	(495.45)	(428 02)		67 43
	06-17-2005	12-19-2008	15 00	428 02	428 02		0 00
	06-17-2005	12-19-2008	15 00	495 45	428 02		(67 43)
	09-15-2006	12-19-2008	(8 00)	(310 40)	(228 27)		82.13

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term Capital Gain/(Loss)	Long-Term Capital Gain/(Loss)
	09-15-2006	12-19-2008	8 00	310 40	228.27		(82.13)
	09-15-2006	12-19-2008	8 00	228.27	228.27		0 00
DBS GROUP HOLDINGS LTD	01-08-2009	01-27-2009	418 00	1 00	908 31	907 31	
DEAN FOODS CO	02-15-2008	12-19-2008	(15 00)	(371.48)	(257 01)	114 47	
	02-15-2008	12-19-2008	15 00	371 48	257 01	(114 47)	
	02-15-2008	12-19-2008	15 00	257 01	257 01		0 00
DELTA AIR LINES INC DEL	01-04-2008	11-26-2008	0 50	6 69	3 45	(3 24)	
DEVELOPERS DIVERSIFIED RLTY CO	04-21-2009	04-29-2009	0 39	1 08	1 51	0 43	
DIAMOND OFFSHORE DRILLING INC	10-01-2008	11-21-2008	6 00	605 79	390 50	(215 29)	
	01-04-2008	02-26-2009	(7 00)	(947 14)	(439 56)		507 58
	01-04-2008	02-26-2009	2 00	270 61	125 59		(145 02)
	01-04-2008	02-26-2009	5 00	313 97	313 97		0 00
	01-04-2008	02-26-2009	7 00	947 14	439 56		(507 58)
	10-01-2008	02-26-2009	(39 00)	(3,937 64)	(2,448 99)	1,488 65	
	10-01-2008	02-26-2009	8 00	502 36	502 36		0 00
	10-01-2008	02-26-2009	31 00	3,129 92	1,946 63	(1,183 29)	
	10-01-2008	02-26-2009	39 00	3,937 64	2,448 99	(1,488 65)	
DISCOVERY COMMUNICATIONS INC	03-07-2003	11-21-2008	4 50	50 35	57 76		7 41
	10-17-2005	11-21-2008	65 50	905 83	840 68		(65 15)
DOMINOS PIZZA INC	12-04-2006	11-21-2008	38 00	552 29	114 56		(437 73)
DOVER DOWNS GAMING & ENTMT INC	06-23-2005	11-21-2008	7.00	62 30	18 37		(43 93)
	08-11-2006	11-21-2008	27 00	384 21	70 86		(313 35)
	01-04-2008	11-21-2008	95 00	975 18	249 34	(725 84)	
DR PEPPER SNAPPLE INC	10-01-2008	11-21-2008	69 00	1,810 91	1,073 28	(737 63)	
DRESS BARN INC	04-25-2007	11-21-2008	1 00	20 12	6 69		(13 43)
DUN & BRADSTREET CORP DEL NEW	09-15-1997	01-22-2009	15 00	439 98	1,107 07		667 09
	12-15-2000	01-22-2009	21 00	686.81	1,549 89		863 08
EASTMAN CHEM CO	06-05-2008	12-19-2008	10 00	770 25	295 24	(475 01)	
EATON CORP	12-21-2007	12-19-2008	(13 00)	(1,292 53)	(592 20)	700.33	
	12-21-2007	12-19-2008	13 00	592 20	592 20		0 00
	12-21-2007	12-19-2008	13 00	1,292 53	592 20	(700 33)	
EATON VANCE TAX-MANAGED EMERGIN	06-03-1996	01-26-2009	2,566 60	39,155 56	58,548 59		19,393 03
	03-12-1998	01-26-2009	5,133 06	68,443 80	117,094 25		48,650 45
	12-28-2005	01-26-2009	741 73	21,376 62	16,920 15		(4,456 47)
	12-26-2006	01-26-2009	646 20	24,775 18	14,740 89		(10,034 29)
	12-27-2007	01-26-2009	526 41	27,973 43	12,008 34		(15,965 09)
	12-27-2007	01-26-2009	532 27	28,285 04	12,142 11		(16,142 93)
	12-30-2008	01-26-2009	1,030 90	26,102 40	23,516 65	(2,585 75)	
ELECTRONIC ARTS INC	07-19-2002	12-19-2008	(33 00)	(934 23)	(573 36)		360 87
	07-19-2002	12-19-2008	33 00	934.23	573 36		(360 87)
	07-19-2002	12-19-2008	33 00	573 36	573 36		0 00
EMC CORP		11-13-2008	30 00	341 10	312 44		(28 66)
	06-18-2004	12-19-2008	(92 00)	(1,046 04)	(1,005 09)		40.95
	06-18-2004	12-19-2008	92 00	1,046 04	1,005 09		(40 95)
	06-18-2004	12-19-2008	92 00	1,005 09	1,005.09		0 00
EMERSON ELEC CO	12-16-2005	12-19-2008	(21 00)	(793 28)	(714 09)		79 19
	12-16-2005	12-19-2008	21 00	714 09	714 09		0 00
	12-16-2005	12-19-2008	21 00	793 28	714 09		(79 19)
ENSCO INTL INC	02-14-2007	12-19-2008	18 00	906 21	496 70		(409 51)

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term Capital Gain/(Loss)	Long-Term Capital Gain/(Loss)
EQUITABLE RES INC	03-02-2000	01-22-2009	80 00	1,203 37	2,710.78		1,507.41
EXELON CORP	04-03-2008	01-02-2009	5 00	415 73	285 76	(129 97)	
EXOR SPA	01-29-2009	03-30-2009	0 69	6 51	5 74	(0 77)	
EXXON MOBIL CORP	12-17-2004	03-24-2009	22 00	1,096 26	1,525.36		429 10
FACET BIOTECH CORP	12-19-2008	12-30-2008	0 40	6 15	4 08	(2 07)	
FIDELITY NATL INFORMATION SVCS	11-09-2006	12-19-2008	20.00	476 77	338 69		(138 08)
FINMECCANICA SPA	11-12-2003	11-06-2008	117 00	1 00	18.08		17 08
FIRST HORIZON NATL CORP	05-09-2002	12-30-2008	0 53	19 82	5.21		(14 61)
	05-09-2002	03-27-2009	0 77	28 03	8 31		(19 72)
FIRSTFED FINL CORP	12-04-2006	11-21-2008	12 00	783 48	47 58		(735 90)
	07-11-2008	11-21-2008	14 00	68.95	55.50	(13.45)	
	07-11-2008	03-04-2009	250 00	1,231 25	13 24	(1,218 01)	
FISHER COMMUNICATIONS INC	12-14-2001	11-21-2008	1 00	43 50	18 80		(24 70)
FLEETWOOD ENTERPRISES INC	09-19-2007	01-22-2009	44 00	380 45	4 17		(376 28)
FLIR SYS INC	11-07-2001	01-22-2009	109 00	630 84	3,067 78		2,436 94
FORTUNE BRANDS INC	06-18-2004	12-19-2008	(15 00)	(1,031 07)	(603 21)		427 86
	06-18-2004	12-19-2008	2 00	137.48	80 43		(57 05)
	06-18-2004	12-19-2008	13 00	522.78	522 78		0 00
	06-18-2004	12-19-2008	15 00	1,031.07	603 21		(427 86)
FOSTER WHEELER AG	07-10-2007	02-26-2009	52 00	3,086.07	765 17		(2,320 90)
	07-11-2008	02-26-2009	8 00	507.80	117 72	(390 08)	
FOUNDRY NETWORKS INC	06-30-2000	12-18-2008	19 00	2,090 00	318 21		(1,771 79)
	12-15-2000	12-18-2008	16 00	805 31	267 97		(537 34)
	06-30-2003	12-18-2008	65 00	939 58	1,088 62		149 04
	06-30-2000	12-22-2008	19 00	2,090 00	313 50		(1,776 50)
	12-15-2000	12-22-2008	16 00	805 31	264 00		(541 31)
	06-30-2003	12-22-2008	65 00	939 58	1,072 50		132 92
	06-14-2006	12-22-2008	(19 00)	(2,090 00)	(313.50)		1,776 50
	09-20-2007	12-22-2008	(16 00)	(805 31)	(264 00)		541 31
	01-03-2008	12-22-2008	(65 00)	(939.58)	(1,072 50)	(132.92)	
FRESENIUS KABI PHARMACEUTICALS	09-12-2008	11-21-2008	62 00	57 66	35 02	(22 64)	
GAS NATURAL SDG S A	12-04-2002	03-31-2009	63 00	0 00	91 39		91 39
GENENTECH INC	12-15-2000	03-26-2009	16 00	600 10	1,520 00		919 90
	01-12-2001	03-26-2009	66 00	2,315 78	6,270 00		3,954 22
	10-09-2001	03-26-2009	66 00	1,701 76	6,270 00		4,568 24
	12-04-2006	03-26-2009	4 00	331 76	380 00		48 24
	10-01-2008	03-26-2009	29 00	2,508 36	2,755 00	246 64	
	11-21-2008	03-26-2009	8 00	582 04	760 00	177 96	
GENERAL DYNAMICS CORP	12-16-2005	12-19-2008	(34 00)	(1,945 82)	(1,898 71)		47 11
	12-16-2005	12-19-2008	34 00	1,898 71	1,898 71		0 00
	12-16-2005	12-19-2008	34 00	1,945 82	1,898 71		(47 11)
GENERAL ELEC CO	10-03-2008	12-19-2008	70 00	1,563 40	1,153.94	(409.46)	
	07-18-2008	01-02-2009	20 00	560 30	341 09	(219 21)	
GENERAL GROWTH PPTYS INC	12-21-2007	11-13-2008	24 00	990 36	8 76	(981 60)	
	04-03-2008	11-13-2008	9 00	387 86	3 28	(384 58)	
		11-13-2008	26 00	1,382 37	9.48		(1,372 89)
GENZYME CORP	12-15-2006	12-19-2008	23 00	1,458 43	1,568 24		109.81

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term Capital Gain/(Loss)	Long-Term Capital Gain/(Loss)
GETINGE AB	12-01-2008	12-16-2008	112 00	1 00	17 58	16 58	
GILEAD SCIENCES INC	06-30-2004	12-19-2008	59 00	988 84	2,928 44		1,939 60
GIVAUDAN SA	11-12-2003	05-01-2009	5 00	0 00	40 32		40 32
	11-12-2003	05-01-2009	5.00	0 00	42 66		42 66
	07-31-2008	05-01-2009	(5 00)	0 00	(42 66)	(42 66)	
GOLDMAN SACHS GROUP INC	07-19-2002	12-19-2008	27 00	2,080 35	2,179 28		98.93
	10-24-2007	12-19-2008	(2 00)	(450 27)	(161 43)		288 84
	10-24-2007	12-19-2008	2 00	450 27	161 43		(288 84)
	10-24-2007	12-19-2008	2 00	161 43	161 43		0 00
GOODRICH CORP	12-21-2007	12-19-2008	10 00	725 85	356 04	(369 81)	
GOODYEAR TIRE & RUBR CO	12-21-2007	12-19-2008	50 00	1,438 25	305 24	(1,133 01)	
GORMAN RUPP CO	06-29-2001	01-22-2009	5 00	67 59	135 46		67 87
GREY WOLF INC	09-26-2006	11-21-2008	1 00	6 89	5.65		(1 24)
	06-30-2000	12-23-2008	248 00	1,254 88	1,629 65		374 77
	09-26-2006	12-23-2008	73 00	482 34	482.34		0 00
HALLIBURTON CO	06-18-2004	12-19-2008	53 00	796 86	927.23		130 37
	12-15-2006	12-19-2008	(28 00)	(920 92)	(489.85)		431 07
	12-15-2006	12-19-2008	28 00	489 85	489.85		0 00
	12-15-2006	12-19-2008	28 00	920 92	489 85		(431 07)
HEINZ H J CO	12-16-2005	12-19-2008	28 00	975 52	1,042 57		67 05
	12-15-2006	12-19-2008	(10 00)	(465 50)	(372 35)		93 15
	12-15-2006	12-19-2008	10 00	372 35	372 35		0 00
	12-15-2006	12-19-2008	10 00	465 50	372 35		(93 15)
HERCULES INC	12-16-2005	11-13-2008	5 00	58 70	101 19		42 49
HESS CORP	03-02-2000	12-19-2008	21.00	432 32	993 81		561 49
	12-15-2006	12-19-2008	(6 00)	(313 62)	(283 95)		29 67
	12-15-2006	12-19-2008	6 00	283 95	283 95		0 00
	12-15-2006	12-19-2008	6 00	313 62	283 95		(29 67)
HEWLETT PACKARD CO	12-15-2000	12-19-2008	1 00	28 54	35 38		6 84
	12-15-2000	12-19-2008	49 00	1,398 35	1,733 85		335 50
	12-27-2000	12-19-2008	10 00	255 00	353 85		98 85
	06-21-2001	12-19-2008	6 00	160 20	212 31		52 11
	06-21-2001	12-19-2008	29 00	621 18	1,026 16		404 98
	11-21-2007	12-19-2008	(9 00)	(440 06)	(318 46)		121 60
	11-21-2007	12-19-2008	9 00	318.46	318 46		0 00
	11-21-2007	12-19-2008	9.00	440 06	318 46		(121 60)
HOME DEPOT INC	12-21-2007	12-19-2008	(41 00)	(1,093 68)	(992 39)	101 29	
	12-21-2007	12-19-2008	41 00	992 39	992 39		0 00
	12-21-2007	12-19-2008	41 00	1,093 68	992 39	(101 29)	
HONEYWELL INTL INC	12-21-2007	12-19-2008	(56 00)	(3,400 60)	(1,829 78)	1,570 82	
	12-21-2007	12-19-2008	5 00	303 62	163 37	(140 25)	
	12-21-2007	12-19-2008	51 00	1,666 41	1,666 41		0 00
	12-21-2007	12-19-2008	56 00	3,400 60	1,829 78	(1,570 82)	
HOSPIRA INC	12-17-2004	12-19-2008	(19 00)	(626 05)	(494 65)		131 40
	12-17-2004	12-19-2008	2 00	65 90	52 07		(13 83)
	12-17-2004	12-19-2008	17 00	442 58	442 58		0 00
	12-17-2004	12-19-2008	19 00	626 05	494 65		(131 40)
HSBC HLDGS PLC	05-09-1996	04-16-2009	528 00	1,626 33	1,087 16		(539 17)
	05-09-1996	04-16-2009	821 00	2,531.36	1,690 45		(840 91)
	12-15-1997	04-16-2009	3 00	9 20	6 18		(3 02)
	01-29-2009	04-16-2009	277 00	611 15	570 35	(40 80)	
HUSQVARNA AB	06-11-2001	04-10-2009	100 00	0 00	79 05		79 05

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term Capital Gain/(Loss)	Long-Term Capital Gain/(Loss)
IDEARC INC	01-04-2008	11-21-2008	77 00	1,151 54	4 99	(1,146 55)	
IMCLONE SYS INC	03-02-2000	11-20-2008	3.00	201 92	210.00		8 08
	07-12-2001	11-20-2008	33 00	1,451 41	2,310 00		858 59
INCHCAPE PLC - NPR	05-22-2006	04-06-2009	1,314 00	1,007 81	164 46		(843 35)
INGERSOLL-RAND CO LTD	12-09-2007	12-19-2008	0 89	44 46	14 52		(29 94)
	12-21-2007	12-19-2008	22.11	1,014 74	360 72	(654 02)	
	06-06-2008	12-19-2008	9 00	391 46	146 83	(244 63)	
INTEL CORP	12-30-1993	12-19-2008	(103 00)	(4,865 01)	(1,485 76)		3,379 25
	12-30-1993	12-19-2008	24 00	1,133 59	346.20		(787 39)
	12-30-1993	12-19-2008	79 00	1,139 56	1,139 56		0 00
	12-30-1993	12-19-2008	103 00	4,865 01	1,485 76		(3,379 25)
INTERNATIONAL BUSINESS MACHS	12-21-2007	12-19-2008	(5 00)	(555 33)	(417.51)	137 82	
	12-21-2007	12-19-2008	5 00	555 33	417 51	(137 82)	
	12-21-2007	12-19-2008	5 00	417 51	417 51		0 00
INTERNATIONAL GAME TECHNOLOGY	12-20-2002	12-19-2008	(62 00)	(1,152 44)	(725 08)		427 36
	12-20-2002	12-19-2008	2 00	37 18	23 39		(13.79)
	12-20-2002	12-19-2008	60 00	701 69	701 69		0 00
	12-20-2002	12-19-2008	62 00	1,152 44	725 08		(427 36)
	09-27-2007	12-19-2008	1 00	42 54	11.69		(30 85)
INVERNESS MED INNOVATIONS INC	11-21-2008	01-22-2009	11 00	154 61	266 24	111 63	
INVITROGEN CORP	05-01-1996	11-21-2008	48 00	1,264 10	1,066 31		(197 79)
IROBOT CORP	04-25-2007	11-21-2008	1 00	15 35	8 46		(6 89)
IRON MTN INC PA	02-23-1999	01-22-2009	87 00	1,042.73	1,947 48		904 75
	02-09-2006	01-22-2009	37 00	828 24	828 24		0 00
	10-01-2008	01-22-2009	1 00	22 38	22.38		0 00
	10-01-2008	01-22-2009	41.00	1,005 53	917 78	(87 75)	
ITT CORP	12-16-2005	12-19-2008	(11 00)	(560 45)	(485 69)		74 76
	12-16-2005	12-19-2008	11 00	560 45	485 69		(74 76)
	12-16-2005	12-19-2008	11 00	485 69	485 69		0 00
ITT EDUCATIONAL SERVICES INC	11-21-2008	01-22-2009	3 00	224 60	378 42	153 82	
J P MORGAN CHASE & CO	12-30-1993	01-02-2009	13 00	441 04	407 34		(33 70)
JANUS CAP GROUP INC	12-16-2005	12-19-2008	16 00	302 24	121 03		(181 21)
JDS UNIPHASE CORP	12-16-2005	12-19-2008	17 00	371 00	67 56		(303 44)
JOHNSON CTLS INC	12-21-2007	12-19-2008	(61 00)	(2,203 02)	(1,096.46)	1,106 56	
	12-21-2007	12-19-2008	1 00	36 11	17 97	(18 14)	
	12-21-2007	12-19-2008	60 00	1,078 49	1,078 49		0 00
	12-21-2007	12-19-2008	61 00	2,203 02	1,096 46	(1,106 56)	
JONES APPAREL GROUP INC	12-14-2001	03-04-2009	28 00	928 48	85 53		(842 95)
	06-21-2002	03-04-2009	3 00	113 55	9 16		(104 39)
KEYENCE CORP	06-11-2001	07-20-2009	0 10	16 49	19 51		3 02
KIMBERLY CLARK CORP	12-16-2005	12-19-2008	(18 00)	(1,064 70)	(919 70)		145 00
	12-16-2005	12-19-2008	18 00	1,064 70	919 70		(145 00)
	12-16-2005	12-19-2008	18 00	919 70	919 70		0.00
KING PHARMACEUTICALS INC	08-27-2008	12-19-2008	23 00	264 62	234 47	(30 15)	
KLA-TENCOR CORP	12-16-2005	12-19-2008	16 00	811 20	343 59		(467 61)
KOHL'S CORP	12-16-2005	12-19-2008	(24 00)	(1,097 04)	(855 95)		241 09

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term Capital Gain/(Loss)	Long-Term Capital Gain/(Loss)
	12-16-2005	12-19-2008	1 00	45.71	35 66		(10 05)
	12-16-2005	12-19-2008	23 00	820 29	820 29		0 00
	12-16-2005	12-19-2008	24 00	1,097 04	855 95		(241 09)
KRAFT FOODS INC	01-06-2006	12-19-2008	0 54	29 71	14 34		(15 37)
	12-15-2006	12-19-2008	13 46	414 08	358 82		(55 26)
KROGER CO	12-20-2002	12-19-2008	20 00	299 00	508 09		209 09
	12-15-2006	12-19-2008	19 00	461 89	482 70		20 81
	12-15-2006	12-19-2008	20 00	486 20	508 09		21 89
L-3 COMMUNICATIONS HLDGS INC	12-16-2005	12-19-2008	11 00	794 20	797 76		3 56
LACLEDE GROUP INC	03-02-2000	11-21-2008	6 00	136 22	316 46		180 24
LAFARGE SA	03-14-2001	04-27-2009	15 00	0 00	127 55		127 55
	06-11-2001	04-27-2009	7 00	0 00	59 53		59 53
LAND SECURITIES GROUP PLC	05-09-1996	04-10-2009	112 00	0 00	204 40		204 40
LEAP WIRELESS INTL INC	11-21-2008	01-22-2009	8 00	123 80	196 35	72 55	
LEGG MASON INC	04-21-2006	12-19-2008	(16 00)	(2,008 96)	(342 31)		1,666.65
	04-21-2006	12-19-2008	16 00	2,008 96	342 31		(1,666 65)
	04-21-2006	12-19-2008	16 00	342 31	342 31		0 00
LIFE TECHNOLOGIES CORP	11-22-2008	12-30-2008	0 64	13 45	14 31	0 86	
	12-02-2008	12-30-2008	0 30	7 25	6 63	(0 62)	
	12-02-2008	03-04-2009	20 00	488 10	592 69	104 59	
LILLY ELI & CO	03-02-2000	12-19-2008	(74 00)	(8,728 69)	(2,830 11)		5,898.58
	03-02-2000	12-19-2008	5 00	589 78	191 22		(398 56)
	03-02-2000	12-19-2008	69 00	2,638 89	2,638 89		0 00
	03-02-2000	12-19-2008	74 00	8,728 69	2,830 11		(5,898 58)
LINEAR TECHNOLOGY CORP	04-19-2000	12-19-2008	(21 00)	(1,384 01)	(464 19)		919 82
	04-19-2000	12-19-2008	21 00	464 19	464 19		0 00
	04-19-2000	12-19-2008	21 00	1,384 01	464 19		(919 82)
	04-22-2000	12-19-2008	(4 00)	(260 50)	(88 42)		172 08
	04-22-2000	12-19-2008	4 00	88 42	88 42		0 00
	04-22-2000	12-19-2008	4 00	260 50	88 42		(172 08)
LIZ CLAIBORNE INC	12-21-2007	12-02-2008	22 00	472 45	51 36	(421 09)	
LLOYDS TSB GROUP	03-09-1999	03-10-2009	0 16	3 50	0 11		(3 39)
LODGIAN INC	06-23-2005	11-21-2008	90 00	978 30	154 34		(823 96)
LOEWS CORP	03-02-2000	12-19-2008	15 00	262.97	419 47		156 50
	09-15-2006	12-19-2008	(18 00)	(691 74)	(503 36)		188 38
	09-15-2006	12-19-2008	18 00	503 36	503 36		0 00
	09-15-2006	12-19-2008	18 00	691 74	503 36		(188 38)
LOOMIS AB	06-11-2001	01-14-2009	0 80	7 67	4 72		(2 95)
	11-23-2005	01-14-2009	(0 80)	(7 67)	(4 72)		2 95
	12-09-2008	01-14-2009	0 80	5 38	4 72	(0 66)	
LORILLARD INC	06-20-2008	12-19-2008	(13 00)	(922 03)	(746 90)	175 13	
	06-20-2008	12-19-2008	1 00	70 93	57 45	(13 48)	
	06-20-2008	12-19-2008	12 00	689 45	689.45		0 00
	06-20-2008	12-19-2008	13 00	922 03	746 90	(175 13)	
LOWES COS INC	06-21-2001	12-19-2008	(80 00)	(2,788 04)	(1,801 98)		986 06
	06-21-2001	12-19-2008	80 00	1,801 98	1,801 98		0 00
	06-21-2001	12-19-2008	80 00	2,788 04	1,801 98		(986 06)
MANITOWOC INC	11-21-2007	12-19-2008	26 00	996 97	227 10		(769 87)
MAPFRE SA	06-07-2005	12-10-2008	321 00	1 00	4 13		3 13

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term	Long-Term
						Capital Gain/(Loss)	Capital Gain/(Loss)
	06-07-2005	04-10-2009	321.00	0 00	4 25		4 25
MCAFEE INC	12-15-2000	01-22-2009	77 00	1,728 63	2,282 64		554 01
MCDONALDS CORP	12-21-2007	12-19-2008	10 00	600 45	603 04	2 59	
MERCK & CO INC	12-21-2007	12-19-2008	(155 00)	(9,170 58)	(4,424 44)	4,746 14	
	12-21-2007	12-19-2008	15 00	887 48	428.17	(459 31)	
	12-21-2007	12-19-2008	140 00	3,996 27	3,996 27		0 00
	12-21-2007	12-19-2008	155 00	9,170 58	4,424.44	(4,746 14)	
MEREDITH CORP	06-21-2002	12-19-2008	3 00	119.94	50 35		(69 59)
	12-19-2005	12-19-2008	3 00	155 58	50 35		(105.23)
MGIC INVT CORP WIS		11-06-2008	13 00	843 70	51 66		(792 04)
MONSANTO CO	08-13-2002	12-19-2008	12 00	94 29	859.37		765 08
MOODYS CORP	12-15-2000	12-19-2008	(18 00)	(538 78)	(414 08)		124 70
	12-15-2000	12-19-2008	18 00	414 08	414 08		0.00
	12-15-2000	12-19-2008	18 00	538 78	414.08		(124 70)
	12-15-2006	12-19-2008	(8 00)	(558 72)	(184 04)		374 68
	12-15-2006	12-19-2008	1 00	69 84	23 00		(46 84)
	12-15-2006	12-19-2008	7 00	161 04	161 04		0 00
	12-15-2006	12-19-2008	8 00	558 72	184 04		(374 68)
MUELLER INDS INC	05-01-1996	11-21-2008	1 00	29 91	17 69		(12 22)
NABORS INDS INC	12-21-2007	12-19-2008	18 00	508 23	201 86	(306 37)	
NASDAQ OMX GROUP	02-09-2006	11-21-2008	(5 00)	(201.45)	(84 12)		117 33
	02-09-2006	11-21-2008	5 00	201 45	84 12		(117 33)
	02-09-2006	11-21-2008	5 00	84 12	84 12		0 00
	02-09-2006	11-21-2008	20 00	336 50	336 50		0 00
	08-11-2006	11-21-2008	(34 00)	(908 14)	(572 04)		336 10
	08-11-2006	11-21-2008	10 00	168 25	168 25		0.00
	08-11-2006	11-21-2008	24 00	641 04	403 79		(237 25)
	08-11-2006	11-21-2008	34 00	908 14	572 04		(336 10)
NATIONWIDE FINL SVCS INC	12-12-2001	01-05-2009	4 00	162 84	209 00		46 16
	08-11-2004	01-05-2009	30 00	1,014 60	1,567 50		552.90
NEWS CORP	12-15-2006	12-19-2008	(164 00)	(3,478 44)	(1,419 40)		2,059.04
	12-15-2006	12-19-2008	164 00	1,419 40	1,419 40		0 00
	12-15-2006	12-19-2008	164 00	3,478 44	1,419 40		(2,059 04)
	12-21-2007	12-19-2008	(69 00)	(1,454 87)	(597 19)	857 68	
	12-21-2007	12-19-2008	8 00	168 68	69 24	(99 44)	
	12-21-2007	12-19-2008	61 00	527 95	527 95		0 00
	12-21-2007	12-19-2008	69 00	1,454 87	597 19	(857 68)	
NORDEA BK AB	06-20-2000	04-08-2009	121 00	16 00	14 50		(1 50)
	06-11-2001	04-08-2009	4,818 00	527 15	577 41		50 26
	03-13-2002	04-08-2009	3,300 00	372 24	395 48		23 24
NORFOLK SOUTHERN CORP	03-02-2000	12-19-2008	36 00	645 38	1,603 61		958 23
NOVELL INC		11-13-2008	63 00	557 55	276 87		(280 68)
OCCIDENTAL PETE CORP DEL	03-02-2000	12-19-2008	20 00	257 34	1,130 69		873 35
OMNICOM GROUP INC	12-15-2000	12-19-2008	(25 00)	(1,677 38)	(669 11)		1,008 27
	12-15-2000	12-19-2008	2 00	134 19	53 53		(80.66)
	12-15-2000	12-19-2008	23 00	615 58	615 58		0 00
	12-15-2000	12-19-2008	25 00	1,677 38	669 11		(1,008 27)
OMRIX BIOPHARMACEUTICALS INC	07-10-2007	12-30-2008	43 00	1,472 96	1,075 00		(397 96)
OWENS ILL INC	03-02-2000	01-22-2009	94 00	1,281 17	1,932 15		650 98

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term	Long-Term
						Capital Gain/(Loss)	Capital Gain/(Loss)
PACCAR INC	06-17-2005	12-19-2008	(28 00)	(913 83)	(793 09)		120 74
	06-17-2005	12-19-2008	28 00	913 83	793 09		(120 74)
	06-17-2005	12-19-2008	28 00	793 09	793 09		0 00
PALM HARBOR HOMES	07-19-2002	11-21-2008	10 00	185 50	73.15		(112 35)
	07-11-2008	11-21-2008	94 00	412.19	687 60	275 41	
PALM INC	07-11-2008	01-22-2009	3 00	16 63	22 74	6 11	
PAYCHEX INC	12-21-2007	12-19-2008	(24 00)	(895 32)	(629 63)	265 69	
	12-21-2007	12-19-2008	24 00	629 63	629 63		0 00
	12-21-2007	12-19-2008	24 00	895 32	629 63	(265 69)	
PEOPLES UTD FINL INC	04-04-2003	11-21-2008	142 00	789 30	2,480 01		1,690 71
	07-18-2008	11-21-2008	87 00	1,457.69	1,519 44	61 75	
	11-19-2008	12-19-2008	9 00	152 42	157 35	4 93	
PERKINELMER INC		11-13-2008	17 00	587 70	295 70		(292 00)
PFIZER INC	12-15-2006	12-19-2008	55 00	1,411 30	950.66		(460 64)
PHILIP MORRIS INTL INC	04-03-2008	12-19-2008	(159 00)	(8,119 33)	(6,651.72)	1,467 61	
	04-03-2008	12-19-2008	27 00	1,378 75	1,129 54	(249 21)	
	04-03-2008	12-19-2008	132 00	5,522 18	5,522 18		0 00
	04-03-2008	12-19-2008	159 00	8,119 33	6,651.72	(1,467 61)	
PIMCO TOTAL RETURN FUND	05-05-2003	12-12-2008	194 15	1,927 94	1,927 94		0 00
	06-06-2003	12-12-2008	42 39	420 89	420 89		0 00
	04-23-2003	03-16-2009	236 54	2,355 93	2,355 93		0 00
	06-06-2003	03-16-2009	18 64	185 61	185 61		0 00
	03-07-2003	03-23-2009	1,155 72	11,638.09	11,638 09		0 00
	03-10-2003	03-23-2009	192 49	1,938 40	1,938 40		0 00
	04-02-2003	03-23-2009	2,091 34	22,523.78	21,059 84		(1,463 94)
	04-02-2003	03-23-2009	2,091 34	21,059.84	21,059 84		0 00
	04-02-2003	03-23-2009	2,868.39	28,884 68	28,884 68		0 00
	04-04-2003	03-23-2009	598 84	6,030.27	6,030 27		0 00
	04-04-2003	03-23-2009	598 84	6,461.43	6,030 27		(431 16)
	04-07-2003	03-23-2009	255 18	2,569 61	2,569 61		0 00
	04-07-2003	03-23-2009	255 18	2,978 87	2,569 61		(409 26)
	04-20-2003	03-23-2009	542 92	5,467 21	5,467 21		0 00
	04-20-2003	03-23-2009	542 92	5,858 12	5,467 21		(390 91)
	05-06-2003	03-23-2009	167 06	1,817 41	1,682 32		(135 09)
	05-06-2003	03-23-2009	778 01	7,834 53	7,834 53		0 00
	05-06-2003	03-23-2009	945 07	10,281 01	9,516 85		(764 16)
	06-06-2003	03-23-2009	734 28	8,099 06	7,394 16		(704 90)
	07-01-2003	03-23-2009	767 53	8,442 77	7,728 98		(713 79)
	10-01-2003	03-23-2009	903 47	9,838 83	9,097 98		(740.85)
	11-03-2003	03-23-2009	839 42	9,057 35	8,452 97		(604 38)
	12-01-2003	03-23-2009	751 03	8,103 59	7,562 85		(540 74)
	03-01-2004	03-23-2009	453 19	4,926 22	4,563 66		(362 56)
	04-01-2004	03-23-2009	611 96	6,694 84	6,162 43		(532 41)
	09-01-2004	03-23-2009	659 59	7,202 67	6,642 02		(560 65)
	10-01-2004	03-23-2009	554 07	6,050 45	5,579 50		(470 95)
	11-01-2004	03-23-2009	599 28	6,598 08	6,034 76		(563 32)
	12-01-2004	03-23-2009	662 63	7,255 76	6,672 65		(583 11)
	06-01-2005	03-23-2009	1,024 18	11,050 87	10,313 46		(737 41)
	07-01-2005	03-23-2009	1,087 40	11,754 78	10,950 11		(804 67)
	09-01-2005	03-23-2009	1,100 11	11,881 23	11,078 15		(803 08)
	02-05-2008	03-23-2009	2,965 21	32,617.28	29,859 63		(2,757 65)
	03-04-2008	03-23-2009	3,303.28	36,236 93	33,263.98		(2,972 95)
	04-03-2008	03-23-2009	2,856 44	31,163 72	28,764 31	(2,399 41)	
	05-02-2008	03-23-2009	3,132 47	34,175 23	31,543 95	(2,631 28)	
	06-02-2008	03-23-2009	3,101 24	33,400 40	31,229.50	(2,170 90)	
PLUM CREEK TIMBER CO INC		11-13-2008	1 00	29.84	35 58		5 74
		11-13-2008	3 00	115 86	106 75		(9 11)
		11-13-2008	7 00	207 96	249 09		41 13
	12-21-2007	12-19-2008	(16 00)	(753 84)	(559 91)	193 93	
	12-21-2007	12-19-2008	2 00	94 23	69 99	(24 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	14 00	489.92	489 92		0 00
	12-21-2007	12-19-2008	16 00	753 84	559 91	(193 93)	
PNC FINL SVCS GROUP INC	12-30-1993	01-20-2009	0 48	20 94	20 94		0 00
PRECISION DRILLING TRUST	06-30-2000	01-22-2009	42.25	294 69	230 04		(64 65)
	09-26-2006	01-22-2009	11 75	101 76	63 98		(37 78)
	09-26-2006	01-26-2009	0 50	4 33	2 91		(1 42)
PREMIERE AG	01-31-2007	04-20-2009	6 00	0 00	1.51		1.51
PRICE T ROWE GROUP INC	12-16-2005	12-19-2008	(12.00)	(447 18)	(399 05)		48 13
	12-16-2005	12-19-2008	12 00	399 05	399 05		0 00
	12-16-2005	12-19-2008	12 00	447 18	399 05		(48 13)
PRINCIPAL FINL GROUP INC	12-15-2006	12-19-2008	19 00	1,108 27	385 59		(722 68)
PROCTER & GAMBLE CO	12-21-2007	12-19-2008	(20 00)	(1,481 90)	(1,203 29)	278 61	
	12-21-2007	12-19-2008	20 00	1,481 90	1,203.29	(278 61)	
	12-21-2007	12-19-2008	20.00	1,203 29	1,203 29		0 00
PROLOGIS	12-21-2007	12-19-2008	20 00	1,212 90	184 49		(1,028 41)
PRUDENTIAL FINL INC	12-21-2007	12-19-2008	(40 00)	(3,744.20)	(1,168 59)	2,575 61	
	12-21-2007	12-19-2008	7 00	655 23	204 50	(450 73)	
	12-21-2007	12-19-2008	33 00	964 09	964 09		0 00
	12-21-2007	12-19-2008	40 00	3,744 20	1,168 59	(2,575 61)	
PUGET ENERGY INC	04-25-2007	02-06-2009	46 00	1,221 99	1,380 00		158 01
QWEST COMMUNICATIONS INTL INC	09-21-2007	01-02-2009	55 00	516 18	202 11		(314 07)
R H DONNELLEY CORP	09-15-1997	01-22-2009	8 00	197 78	2 04		(195 74)
	02-23-1999	01-22-2009	17 00	434 18	4 32		(429 86)
RANGE RES CORP	12-21-2007	12-19-2008	(11 00)	(555 34)	(377 56)	177 78	
	12-21-2007	12-19-2008	11 00	555 34	377 56	(177 78)	
	12-21-2007	12-19-2008	11 00	377 56	377 56		0 00
REINET INVESTMENTS SCA	06-11-2001	03-03-2009	0 52	0 00	2 38		2 38
REPUBLIC SVCS INC	12-19-2003	12-19-2008	0 45	10 59	10 59		0 00
	12-15-2000	01-22-2009	81 00	1,006 10	2,090 99		1,084 89
ROBERT HALF INTL INC	12-16-2005	12-19-2008	20 00	783.20	396 29		(386 91)
ROHM & HAAS CO	03-02-2000	12-19-2008	15 00	539 88	1,004.76		464 88
ROLLS-ROYCE GROUP PLC	11-17-2008	01-15-2009	30,373 20	0 00	43 90	43 90	
ROYAL NUMICO N V	04-08-2002	01-15-2009	58 00	1,590 51	4,207 32		2,616 81
SACYR VALLEHERMOSO S A	11-28-2000	11-07-2008	71 00	1 00	51 35		50 35
SAUL CTRS INC	12-15-2000	11-21-2008	1 00	19 54	26 23		6 69
SCANA CORP NEW	05-05-2004	01-22-2009	7 00	244 30	235 37		(8 93)
	05-05-2004	01-22-2009	23 00	773 37	773 37		0 00
	06-08-2006	01-22-2009	16 00	612 64	538 00		(74 64)
SCHERING PLOUGH CORP	12-17-2004	12-19-2008	(112 00)	(2,260 16)	(1,902 30)		357 86
	12-17-2004	12-19-2008	112 00	1,902 30	1,902 30		0.00
	12-17-2004	12-19-2008	112 00	2,260 16	1,902 30		(357 86)
SCHWAB CHARLES CORP NEW	12-16-2005	12-19-2008	12 00	181 44	181 50		0 06
	02-14-2007	12-19-2008	(31 00)	(598 77)	(468 86)		129 91
	02-14-2007	12-19-2008	31 00	598 77	468 86		(129 91)
	02-14-2007	12-19-2008	31 00	468 86	468 86		0 00

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term Capital Gain/(Loss)	Long-Term Capital Gain/(Loss)
SEALED AIR CORP NEW	06-17-2005	12-19-2008	1 00	26 11	14 83		(11 28)
	02-15-2008	12-19-2008	17 00	438 52	252 19	(186 33)	
SHERWIN WILLIAMS CO	12-16-2005	12-19-2008	8 00	351 68	442 51		90 83
SIGMA ALDRICH CORP	12-16-2005	12-19-2008	13 00	416 26	526.55		110 29
SIMON PPTY GROUP INC NEW	04-03-2008	03-25-2009	0 14	4 36	4 36	0 00	
SIX FLAGS INC	08-11-2006	11-21-2008	161 00	742.21	31 39		(710 82)
	09-19-2007	11-21-2008	296 00	1,015 72	57 71		(958 01)
SKANDINAVISKA ENSKILDA BANKEN AB	06-11-2001	03-27-2009	2,244 00	0 00	876 55		876 55
SKYWEST INC	06-30-2003	01-22-2009	16 00	305 84	262 15		(43 69)
SMURFIT-STONE CONTAINER CORP	01-23-2004	02-26-2009	110 00	1,958 00	0 93		(1,957 07)
SOUTHWEST AIRLS CO	12-30-1993	12-19-2008	(57 00)	(980 55)	(465.96)		514 59
	12-30-1993	12-19-2008	57 00	980 55	465 96		(514 59)
	12-30-1993	12-19-2008	57 00	465 96	465 96		0.00
SOUTHWESTERN ENERGY CO	06-05-2008	12-19-2008	(26 00)	(1,197 43)	(733 58)	463 85	
	06-05-2008	12-19-2008	26 00	733 58	733 58		0 00
	06-05-2008	12-19-2008	26 00	1,197 43	733 58	(463 85)	
SOVEREIGN BANCORP INC	07-01-2004	01-30-2009	39 00	824 97	98 34		(726 63)
	12-21-2007	01-30-2009	38 00	447 07	95 82		(351 25)
SPRINT NEXTEL CORP	12-30-1993	12-19-2008	6 00	104 69	11 55		(93 14)
	06-17-2005	12-19-2008	225 00	5,184 17	433 11		(4,751 06)
STANDARD CHARTERED PLC NPR	05-20-2008	01-26-2009	60.58	1 00	313 07	312 07	
	10-06-2008	01-26-2009	82 42	1 00	425 91	424 91	
STARWOOD HOTELS & RESORTS	12-16-2005	12-19-2008	24 00	1,226 69	420 59		(806 10)
SUEZ SA	03-14-2001	12-22-2008	109 00	3,275 25	4,005 75		730 50
	06-11-2001	12-22-2008	126 00	3,924 72	4,630 50		705 78
	12-13-2005	12-22-2008	24 00	706 30	882 00		175 70
	10-12-2006	12-22-2008	30 00	1,327 88	1,102 50		(225 38)
SUNPOWER CORP	07-16-1999	11-21-2008	8 78	550 61	113 88		(436 73)
	11-19-1999	11-21-2008	6.51	575 94	84 45		(491.49)
	12-15-2000	11-21-2008	13 71	948 15	177 93		(770.22)
SUNSTONE HOTEL INVS INC	02-09-2006	02-11-2009	0 33	1 36	1 36		0 00
SYMANTEC CORP	03-28-2003	12-19-2008	56 00	564 20	752 35		188 15
	03-18-2005	12-19-2008	(7 00)	(144 62)	(94 04)		50 58
	03-18-2005	12-19-2008	7 00	144 62	94 04		(50 58)
	03-18-2005	12-19-2008	7 00	94 04	94 04		0 00
	07-01-2005	12-19-2008	(12 00)	(253 94)	(161 22)		92 72
	07-01-2005	12-19-2008	(4 00)	(84 65)	(53 74)		30 91
	07-01-2005	12-19-2008	4 00	53 74	53 74		0 00
	07-01-2005	12-19-2008	4 00	84 65	53 74		(30 91)
	07-01-2005	12-19-2008	12 00	253 94	161 22		(92 72)
	07-01-2005	12-19-2008	12 00	161 22	161.22		0 00
	07-11-2008	11-21-2008	1 00	6 95	3.59	(3 36)	
	12-21-2007	12-19-2008	(50 00)	(1,602 25)	(1,202 74)	399 51	
SYSCO CORP	12-21-2007	12-19-2008	50 00	1,202 74	1,202 74		0 00
	12-21-2007	12-19-2008	50 00	1,602 25	1,202 74	(399 51)	
TEREX CORP NEW		11-06-2008	12 00	775 20	173 45		(601 75)
TESORO CORP	09-27-2007	12-19-2008	13 00	613 02	150 72		(462 30)

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term	Long-Term
						Capital Gain/(Loss)	Capital Gain/(Loss)
TEVA PHARMACEUTICAL INDS LTD	02-24-2006	01-13-2009	0 78	33.04	33 04		0 00
	12-19-2008	01-13-2009	0 27	11 75	11 51	(0 24)	
		01-13-2009	0 00	0 00	0 00		0 00
		01-13-2009	0 00	0 00	0 00	0 00	0 00
	01-30-2006	01-30-2009	0 78	34 59	32 36		(2.23)
	12-19-2008	01-30-2009	5 22	225 55	216.24	(9 31)	
	02-24-2006	02-26-2009	8 00	347 04	354 51		7 47
TEXAS INSTRS INC	12-16-2005	12-19-2008	(120 00)	(3,972 00)	(1,807 78)		2,164 22
	12-16-2005	12-19-2008	1 00	33 10	15 06		(18 04)
	12-16-2005	12-19-2008	119 00	1,792 72	1,792 72		0 00
	12-16-2005	12-19-2008	120 00	3,972 00	1,807 78		(2,164 22)
TEXTRON INC	12-21-2007	12-19-2008	20 00	1,400 30	304 69	(1,095 61)	
THINKORSWIM GROUP INC	07-11-2008	11-21-2008	1 00	6 94	5 17	(1.77)	
	11-21-2006	01-22-2009	38 00	477 28	291 26		(186 02)
	07-11-2008	01-22-2009	28 00	194 18	214 62	20 44	
TIFFANY & CO NEW	12-16-2005	12-19-2008	17 00	666 40	416 74		(249 66)
TNT NV	06-11-2001	05-12-2009	0 73	15 28	13.38		(1 90)
TRANSOCEAN LTD	12-16-2005	12-19-2008	18 00	1,277 29	840 68		(436 61)
	12-21-2007	12-19-2008	49 00	7,052 82	2,288 53	(4,764 29)	
TRAVELERS COS INC		11-13-2008	6 00	253 37	260 42		7 05
TYCO INTL LTD	12-21-2001	03-17-2009	81 75	7,307 52	1,618 23		(5,689 29)
	06-21-2002	03-17-2009	8 00	188 92	158 36		(30 56)
	06-18-2004	03-17-2009	1 25	241 87	24 74		(217 13)
	12-17-2004	03-17-2009	5 00	286 96	98 97		(187 99)
	03-21-2005	03-17-2009	2 00	135 70	39 59		(96 11)
UDR INC	04-10-2006	02-13-2009	0 44	4 49	4 49		0 00
		02-13-2009	0 00	0 00	0 00		0 00
		02-13-2009	0.00	0 00	0 00	0 00	
UNION FENOSA SA	03-10-1995	04-24-2009	171 00	894 34	3,984 74		3,090 40
UNION PAC CORP	08-27-2008	11-13-2008	4 00	328 74	246 37	(82 37)	
UNISYS CORP		11-13-2008	91 00	1,267 63	59 59		(1,208 04)
UNITED STS STL CORP	12-21-2007	12-19-2008	(25 00)	(2,880 88)	(927 86)	1,953 02	
	12-21-2007	12-19-2008	1 00	115 24	37 11	(78 13)	
	12-21-2007	12-19-2008	24 00	890 75	890 75		0 00
	12-21-2007	12-19-2008	25 00	2,880 88	927 86	(1,953 02)	
UNITED TECHNOLOGIES CORP	12-15-2006	12-19-2008	(14 00)	(874 58)	(718 96)		155 62
	12-15-2006	12-19-2008	1 00	62 47	51 35		(11 12)
	12-15-2006	12-19-2008	13 00	667.61	667 61		0 00
	12-15-2006	12-19-2008	14 00	874 58	718 96		(155 62)
UNITED UTILITES GROUP PLC	08-14-2008	01-26-2009	0 04	0 00	0 32	0 32	
UST INC	09-16-2005	12-19-2008	1 00	40 52	68 73		28 21
	11-19-2008	12-19-2008	7 00	480 52	481 14	0 62	
	12-15-2000	01-06-2009	3.00	157 70	208 50		50 80
	06-22-2001	01-06-2009	7 00	367 95	486 50		118 55
	12-20-2002	01-06-2009	8 00	271 76	556 00		284 24
	09-16-2005	01-06-2009	7 00	283 64	486 50		202 86
	12-19-2008	01-06-2009	8 00	550 12	556 00	5 88	
VALERO ENERGY CORP NEW	12-16-2005	12-19-2008	(6 00)	(313.80)	(136 23)		177 57
	12-16-2005	12-19-2008	6 00	136 23	136.23		0 00
	12-16-2005	12-19-2008	6 00	313 80	136.23		(177 57)
	12-19-2005	12-19-2008	(61 00)	(3,161.02)	(1,384 99)		1,776 03
	12-19-2005	12-19-2008	61 00	1,384 99	1,384 99		0.00

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term Capital Gain/(Loss)	Long-Term Capital Gain/(Loss)
	12-19-2005	12-19-2008	61 00	3,161 02	1,384.99		(1,776 03)
	12-21-2007	12-19-2008	(48 00)	(3,395 28)	(1,089 83)	2,305 45	
	12-21-2007	12-19-2008	9 00	636 61	204 34	(432 27)	
	12-21-2007	12-19-2008	39 00	885 49	885 49		0 00
	12-21-2007	12-19-2008	48 00	3,395 28	1,089 83	(2,305.45)	
VENTAS INC	02-02-2005	03-04-2009	(80 00)	(2,086 00)	(1,818.78)		267 22
	02-02-2005	03-04-2009	14 00	318 29	318 29		0 00
	02-02-2005	03-04-2009	66.00	1,720 95	1,500 49		(220 46)
	02-02-2005	03-04-2009	80 00	2,086 00	1,818 78		(267 22)
VERISIGN INC	12-15-2006	12-19-2008	(31 00)	(787.40)	(649 28)		138 12
	12-15-2006	12-19-2008	4 00	101 60	83 78		(17 82)
	12-15-2006	12-19-2008	27 00	565 50	565 50		0 00
	12-15-2006	12-19-2008	31 00	787 40	649 28		(138 12)
VERIZON COMMUNICATIONS INC	10-24-2007	12-19-2008	3 00	132 72	99 52		(33 20)
	02-15-2008	12-19-2008	14 00	527 51	464 44	(63 07)	
VIACOM INC	12-06-2000	12-19-2008	(4 00)	(218 13)	(72 26)		145 87
	12-06-2000	12-19-2008	4 00	72 26	72 26		0 00
	12-06-2000	12-19-2008	4 00	218 13	72.26		(145 87)
	12-27-2000	12-19-2008	(54 00)	(3,007 38)	(975 50)		2,031 88
	12-27-2000	12-19-2008	54 00	975 50	975 50		0 00
	12-27-2000	12-19-2008	54 00	3,007 38	975 50		(2,031 88)
	06-21-2002	12-19-2008	(5.00)	(265 28)	(90 33)		174 95
	06-21-2002	12-19-2008	5.00	90 33	90 33		0 00
	06-21-2002	12-19-2008	5 00	265 28	90.33		(174 95)
	07-19-2002	12-19-2008	(7 00)	(296 31)	(126 45)		169 86
	07-19-2002	12-19-2008	7 00	126 45	126 45		0 00
	07-19-2002	12-19-2008	7 00	296 31	126 45		(169 86)
	04-02-2003	12-19-2008	(5 00)	(238 72)	(90 33)		148 39
	04-02-2003	12-19-2008	5 00	90 33	90 33		0 00
	04-02-2003	12-19-2008	5 00	238 72	90 33		(148 39)
	12-19-2003	12-19-2008	(5 00)	(260 55)	(90.32)		170 23
	12-19-2003	12-19-2008	5 00	90 32	90 32		0 00
	12-19-2003	12-19-2008	5 00	260 55	90 32		(170 23)
	12-17-2004	12-19-2008	(6 00)	(255 96)	(108 39)		147 57
	12-17-2004	12-19-2008	6 00	108 39	108 39		0 00
	12-17-2004	12-19-2008	6 00	255 96	108 39		(147 57)
VILLAGE SUPER MKT INC	06-28-2006	11-21-2008	26 00	891 41	1,139 51		248 10
VITAL SIGNS INC	01-31-2007	11-03-2008	11 00	572 17	819 50		247 33
	01-04-2008	11-03-2008	19 00	960 74	1,415 50	454 76	
VORNADO RLTY TR	12-15-2006	03-20-2009	0 45	15 97	15 97		0 00
VULCAN MATLS CO	12-16-2005	12-19-2008	(5 00)	(351 40)	(335 76)		15 64
	12-16-2005	12-19-2008	5 00	335 76	335 76		0 00
	12-16-2005	12-19-2008	5 00	351 40	335 76		(15 64)
W HLDG CO INC	11-17-2004	12-04-2008	0 76	554 98	5 66		(549 32)
WAL-MART STORES INC	12-21-2007	12-19-2008	35 00	1,687 87	1,950 35	262 48	
WEATHERFORD INTL LTD	07-21-2005	02-26-2009	46.00	679 88	485 98		(193 90)
	12-16-2005	02-26-2009	62 00	1,145 76	655 02		(490 74)
	03-23-2007	02-26-2009	14 00	324 77	147 91		(176 86)
	09-21-2007	02-26-2009	12 00	415 47	126.78		(288 69)
WELLS FARGO & CO	03-21-2006	01-21-2009	0 19	54 88	3 91		(50 97)
WERNER ENTERPRISES INC	12-04-2006	11-21-2008	41 00	755 22	681 20		(74 02)
WESTPAC BKG CORP	10-06-2008	01-14-2009	0 10	1 01	1 01	0 00	
	10-06-2008	01-14-2009	0.10	1 62	1 01	(0 61)	
WHOLE FOODS MKT INC	12-30-2005	12-19-2008	20 00	1,548 40	198 89		(1,349 51)

Asset Description	Acquisition Date	Date Sold	Units	Tax Cost	Sale Proceeds	Short-Term Capital Gain/(Loss)	Long-Term Capital Gain/(Loss)
WISCONSIN ENERGY CORP	10-17-2005	11-21-2008	41.00	1,551.03	1,691.44		140.41
WOLSELEY PLC	03-13-2002	04-30-2009	0.60	54.34	8.99		(45.35)
	03-13-2002	04-30-2009	0.60	19.91	8.99		(10.92)
	02-04-2008	04-30-2009	(0.60)	(54.34)	(8.99)		45.35
WOLSELEY PLC - NPR		05-11-2009	0.00	0.00	0.00	0.00	
		05-11-2009	0.00	0.00	0.00		0.00
	03-13-2002	05-12-2009	60.00	1,583.69	688.43		(895.26)
WYETH	12-15-2000	12-19-2008	(25.00)	(2,303.84)	(928.86)		1,374.98
	12-15-2000	12-19-2008	25.00	928.86	928.86		0.00
	12-15-2000	12-19-2008	25.00	2,303.84	928.86		(1,374.98)
WYNN RESORTS LTD	11-17-2004	11-21-2008	12.00	384.05	384.05		0.00
	11-17-2004	11-21-2008	13.00	570.45	416.06		(154.39)
XEROX CORP	12-21-2007	12-19-2008	(132.00)	(2,172.06)	(1,026.29)	1,145.77	
	12-21-2007	12-19-2008	15.00	246.83	116.62	(130.21)	
	12-21-2007	12-19-2008	117.00	909.67	909.67		0.00
	12-21-2007	12-19-2008	132.00	2,172.06	1,026.29	(1,145.77)	
XSTRATA PLC NPR	05-22-2006	03-26-2009	68.00	437.43	115.32		(322.11)
	10-12-2006	03-26-2009	244.00	1,831.28	413.79		(1,417.49)
3M CO		11-13-2008	5.00	385.60	322.06		(63.54)
	12-16-2005	12-19-2008	(43.00)	(3,316.16)	(2,433.99)		882.17
	12-16-2005	12-19-2008	43.00	3,316.16	2,433.99		(882.17)
	12-16-2005	12-19-2008	43.00	2,433.99	2,433.99		0.00
Net Short Term Gain/(Loss)						(26,567.05)	
Net Long Term Gain/(Loss)							(21,084.04)
Total Capital Gain (Loss)						(47,651.09)	
Net Capital Gain Distribution Received							145,757.08

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
AUSTRALIA & NEW ZEALAND BANK	03/22/95	04/17/09	(259.00)	5,778.03	(2,250.81)		3,527.22
APN NEWS & MEDIA ORD A\$0 40	06/07/05	04/17/09	(531.00)	1,081.72	(2,063.46)		(981.74)
WESTPAC BANKING CORP NPV	10/06/08	04/17/09	(275.00)	6,550.77	(4,374.77)		2,176.00
WESTPAC BANKING CORP NPV	01/29/09	04/17/09	(291.00)	6,931.91	(3,050.90)	3,881.01	-
TELSTRA CORP NPV	04/08/02	04/17/09	(495.00)	1,429.67	(1,404.05)		25.62
TELSTRA CORP NPV	01/29/09	04/17/09	(1,395.00)	4,029.06	(3,521.29)	507.77	-
COCA-COLA AMATIL NPV	11/14/01	04/17/09	(110.00)	1,015.86	(332.62)		683.24
BHP BILLITON LIMITED	06/29/98	04/17/09	(567.00)	19,630.89	(2,990.77)		16,640.12
MIRVAC GROUP STAPLED SHS	03/14/01	04/17/09	(666.00)	952.73	(1,310.39)		(357.66)
HARVEY NORMAN HLDGS NPV	12/16/03	04/17/09	(251.00)	1,031.74	(538.39)		493.35
CSL ORD NPV	06/07/05	04/17/09	(137.00)	3,933.29	(1,013.81)		2,919.48
TRANSURBAN GROUP NPV	01/29/09	04/17/09	(1,229.00)	4,762.50	(4,349.74)	412.76	-
ORIGIN ENERGY LTD NPV	06/03/03	04/17/09	(335.00)	4,889.33	(1,009.25)		3,880.08
COMMONWEALTH BANK OF AUSTRALIA	09/27/00	04/17/09	(98.00)	4,760.31	(1,499.67)		3,260.64
RIO TINTO LIMITED NPV	06/01/09	06/04/09	(40.00)	1,959.45	(1,700.56)	258.89	-
RIO TINTO LIMITED NPV	06/01/09	06/04/09	(27.00)	1,413.09	(1,147.88)	265.21	-
RIO TINTO LIMITED NPV	06/23/95	04/17/09	(9.00)	506.76	(130.53)		376.23
RIO TINTO LIMITED NPV	07/01/09	07/09/09	(118.00)	6,644.19	(4,657.00)	1,987.19	-
RIO TINTO LIMITED NPV	06/01/09	06/04/09	(83.00)	4,673.45	(3,528.65)	1,144.80	-
CSR ORD NPV	05/15/01	04/17/09	(579.00)	1,019.62	(1,004.19)		15.43
FOSTERS GROUP ORD NPV	12/15/97	04/17/09	(503.00)	2,527.55	(1,226.21)		1,301.34
ELDERS LTD ORD A\$0 20	05/27/04	04/17/09	(1,368.00)	297.26	(1,516.06)		(1,218.80)
ORICA LIMITED	09/16/09	09/21/09	(201.00)	4,362.18	(4,225.71)	136.47	-
LEIGHTON HOLDINGS LTD ORD	08/21/98	04/17/09	(30.00)	1,027.53	(154.19)		873.34
NATL AUSTRALIA BK NPV	05/09/96	04/17/09	(265.00)	7,553.00	(4,179.20)		3,373.80
AMP LIMITED AUS\$0 40	01/29/09	04/17/09	(1,216.00)	7,651.69	(4,190.05)	3,461.64	-
QBE INS GROUP A\$1	08/21/98	04/17/09	(177.00)	3,669.84	(688.17)		2,981.67
SANTOS LIMITED NPV	12/16/03	04/17/09	(77.00)	1,049.22	(370.62)		678.60
WESFARMERS ORD NPV	05/09/96	04/17/09	(34.00)	814.22	(713.47)		100.75
WESFARMERS ORD NPV	05/09/96	04/17/09	(8.00)	191.58	(180.03)		11.55
WOODSIDE PETROLEUM NPV	03/13/02	04/17/09	(139.00)	6,500.16	(1,054.35)		5,445.81
WOOLWORTHS LIMITED ORD A\$0 25	11/12/03	04/17/09	(203.00)	5,302.50	(1,602.35)		3,700.15
WESTFIELD GROUP NPV DFD	09/16/09	09/21/09	(405.00)	4,803.59	(4,703.24)	100.35	-
AGL ENERGY NPV	12/16/03	04/17/09	(172.00)	2,216.02	(994.74)		1,221.28
BRAMBLES LTD NPV	07/19/94	04/17/09	(156.00)	1,032.48	(767.43)		265.05
MACQUARIE GROUP LIMITED NPV	06/23/04	04/17/09	(96.00)	4,808.31	(2,251.69)		2,556.62
BHP BILLITON PLC USD0 50	05/22/06	04/17/09	(22.00)	615.09	(408.42)		206.67
BHP BILLITON PLC USD0 50	06/11/01	04/17/09	(88.00)	2,460.35	(441.85)		2,018.50
BHP BILLITON PLC USD0.50	10/12/06	04/17/09	(130.00)	3,634.62	(2,356.34)		1,278.28
TULLOW OIL PLC ORD GBP0 10	01/29/09	04/17/09	(381.00)	7,242.30	(3,826.38)	3,415.92	-
CABLE & WIRELESS ORD 25P	05/20/08	04/17/09	(452.00)	1,003.10	(1,413.20)		(410.10)
AVIVA PLC GBP0 25	05/09/96	04/17/09	(246.00)	1,775.38	(2,968.83)		(1,193.45)
DIAGEO ORD 28 101/108P	05/19/96	04/17/09	(12.00)	185.52	(126.69)		58.83
DIAGEO ORD 28 101/108P	05/09/96	04/17/09	(24.00)	371.05	(253.38)		117.67
DIAGEO ORD 28 101/108P	05/09/96	04/17/09	(417.00)	6,446.99	(4,654.05)		1,792.94
BAE SYSTEMS ORD GBP0 025	12/16/03	04/17/09	(179.00)	900.83	(525.22)		375.61
BAE SYSTEMS ORD GBP0 025	02/25/03	04/17/09	(469.00)	2,360.27	(865.99)		1,494.28
BRITISH AMERICAN TOBACCO ORD	10/29/08	04/17/09	(109.00)	3,416.99	(3,022.57)	394.42	-
BRITISH AMERICAN TOBACCO ORD	11/30/00	04/17/09	(196.00)	6,144.30	(1,643.58)		4,500.72
PREMIER FARNELL	02/22/07	04/17/09	(525.00)	1,324.90	(2,005.79)		(680.89)
STANDARD CHARTERED ORD USD0 50	05/20/08	04/17/09	(133.00)	3,316.09	(4,819.75)		(1,503.66)
HAYS ORD 1P	06/11/01	04/17/09	(948.00)	1,582.77	(2,299.11)		(716.34)
IMPERIAL TOBACCO GROUP ORD 10P	06/11/01	04/17/09	(109.00)	3,116.56	(1,419.24)		1,697.32
JOHNSON MATTHEY ORD GBP1	03/13/02	04/17/09	(46.00)	1,012.12	(661.53)		350.59
SABMILLER PLC	02/25/03	04/17/09	(122.00)	3,134.60	(745.72)		2,388.88
LOGICA ORD GBP0 10	05/20/08	04/17/09	(854.00)	1,769.44	(2,110.84)		(341.40)
COMPASS GROUP ORD GBP0 10	10/06/08	04/17/09	(522.00)	3,225.65	(2,842.90)		382.75
HSBC HLDGS ORD USD0 50 (UK)	05/09/96	04/17/09	(1,492.00)	16,639.68	(14,564.06)		2,075.62
HSBC HLDGS ORD USD0 50 (UK)	05/09/96	04/17/09	(616.00)	6,870.00	(6,013.26)		856.74
MEGGITT ORD5P	05/27/04	04/17/09	(330.00)	1,315.22	(1,523.19)		(207.97)
MEGGITT ORD5P	05/22/06	04/17/09	(6.00)	23.91	(34.50)		(10.59)
MORRISON (W) SUPMKT ORD 10P	05/20/08	04/17/09	(232.00)	986.74	(1,310.06)		(323.32)
RSA INSURANCE GROUP PLC	05/20/08	04/17/09	(472.00)	994.41	(1,268.12)		(273.71)
ASSOCIATED BRITISH FOODS ORD	06/01/09	06/04/09	(367.00)	4,918.22	(4,419.38)	498.84	-
PEARSON ORD GBP0 25	05/09/96	04/17/09	(243.00)	3,046.70	(2,760.17)		286.53
PRUDENTIAL PLC GBP0 05	05/09/96	04/17/09	(333.00)	3,299.47	(3,734.94)		(435.47)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
RIO TINTO ORD GBP0 10	07/01/09	07/03/09	(159.00)	7,173.12	(4,782.50)	2,390.62	-
RIO TINTO ORD GBP0.10	01/21/00	04/17/09	(98.00)	4,421.17	(1,709.82)		2,711.35
ROYAL BANK OF SCOTLAND GRP ORD	05/20/08	04/17/09	(1,429.48)	1,063.35	(7,018.53)		(5,955.18)
ROYAL BANK OF SCOTLAND GRP ORD	10/22/07	04/17/09	(114.78)	85.38	(562.12)		(476.74)
ROYAL BANK OF SCOTLAND GRP ORD	10/22/07	04/17/09	(30.75)	22.87	(150.60)		(127.73)
SCOTTISH & SOUTHN ENERGY ORD	06/11/01	04/17/09	(212.00)	3,694.02	(1,915.48)		1,778.54
BP PLC ORD USD 25	03/09/99	04/17/09	(1,089.00)	9,431.98	(8,455.99)		975.99
BP PLC ORD USD 25	05/09/96	04/17/09	(63.00)	545.65	(473.21)		72.44
BP PLC ORD USD.25	12/16/03	04/17/09	(1,068.00)	9,250.09	(8,122.53)		1,127.56
BP PLC ORD USD 25	05/09/96	04/17/09	(1,004.00)	8,695.78	(7,541.24)		1,154.54
SSL INTERNATIONAL ORD 10P	07/31/06	04/17/09	(142.00)	1,428.35	(792.39)		635.96
LLOYDS BANKING GROUP PLC	04/08/02	04/17/09	(120.27)	170.93	(1,520.29)		(1,349.36)
LLOYDS BANKING GROUP PLC	01/21/00	04/17/09	(41.20)	58.56	(569.02)		(510.46)
LLOYDS BANKING GROUP PLC	10/06/08	04/17/09	(255.18)	362.67	(891.58)		(528.91)
LLOYDS BANKING GROUP PLC	12/16/03	04/17/09	(554.53)	788.10	(3,078.85)		(2,290.75)
LLOYDS BANKING GROUP PLC	06/07/05	04/17/09	(843.58)	1,198.90	(5,307.76)		(4,108.86)
LLOYDS BANKING GROUP PLC	01/21/00	04/17/09	(1.43)	2.03	(17.57)		(15.54)
LLOYDS BANKING GROUP PLC	03/13/02	04/17/09	(122.82)	174.55	(1,541.52)		(1,366.97)
BG GROUP PLC ORD GBP0 10	01/21/00	04/17/09	(563.00)	9,890.34	(2,240.92)		7,649.42
TAYLOR WIMPEY PLC ORD GBP0.01	05/27/09	05/27/09	(319.00)	216.42	(127.87)	88.55	-
TAYLOR WIMPEY PLC ORD GBP0.01	12/04/02	04/17/09	(319.00)	216.43	(856.58)		(640.15)
TESCO ORD 5P	05/09/96	04/17/09	(1,251.00)	7,500.57	(4,321.65)		3,178.92
SMITH & NEPHEW ORD USD0.20	06/11/01	04/17/09	(124.00)	1,044.97	(735.86)		309.11
GLAXOSMITHKLINE ORD GBP0.25	06/07/05	04/17/09	(220.00)	4,343.56	(5,544.28)		(1,200.72)
GLAXOSMITHKLINE ORD GBP0 25	05/15/01	04/17/09	(47.00)	927.94	(1,303.40)		(375.46)
GLAXOSMITHKLINE ORD GBP0.25	04/08/02	04/17/09	(29.00)	572.56	(682.97)		(110.41)
GLAXOSMITHKLINE ORD GBP0 25	05/09/96	04/17/09	(22.00)	434.36	(529.54)		(95.18)
GLAXOSMITHKLINE ORD GBP0 25	05/09/96	04/17/09	(539.00)	10,641.71	(12,973.74)		(2,332.03)
GLAXOSMITHKLINE ORD GBP0.25	12/20/99	04/17/09	(5.00)	98.72	(122.68)		(23.96)
DAILY MAIL & GENERAL TRUST 'A'	05/20/08	04/17/09	(362.00)	2,552.89	(2,990.90)		(438.01)
ASTRAZENECA ORD USD0 25	05/09/96	04/17/09	(175.00)	7,689.80	(7,563.13)		126.67
BT GROUP ORD GBP0 05	06/11/01	04/17/09	(193.00)	413.34	(700.83)		(287.49)
BT GROUP ORD GBP0.05	06/07/05	04/17/09	(215.00)	460.45	(853.32)		(392.87)
BT GROUP ORD GBP0.05	05/09/96	04/17/09	(1,434.00)	3,071.11	(5,158.28)		(2,087.17)
CARNIVAL PLC ORD USD1 66	05/09/96	04/17/09	(29.00)	990.42	(548.85)		441.57
MARKS & SPENCER GROUP ORD	06/11/01	04/17/09	(11.00)	60.45	(53.55)		6.90
MARKS & SPENCER GROUP ORD	05/09/96	04/17/09	(384.00)	2,110.11	(2,385.44)		(275.33)
BARCLAYS ORD GBP0 25	01/21/00	04/17/09	(642.00)	3,661.08	(5,193.17)		(1,532.09)
BARCLAYS ORD GBP0 25	03/09/99	04/17/09	(714.00)	4,071.66	(5,856.44)		(1,784.78)
XSTRATA COM STK USD0.50	05/22/06	04/17/09	(60.00)	910.04	(1,190.32)		(280.28)
XSTRATA COM STK USD0 50	10/12/06	04/17/09	(96.00)	1,456.07	(2,218.60)		(762.53)
XSTRATA COM STK USD0 50	05/13/09	05/18/09	(214.00)	3,245.81	(2,250.48)	995.33	-
NEXT GROUP ORD GBP0.10	06/11/01	04/17/09	(82.00)	2,278.32	(1,129.56)		1,148.76
ROLLS ROYCE GROUP ORD GBP0 20	12/04/02	04/17/09	(129.00)	977.79	(238.08)		739.71
VEDANTA RESOURCES PLC	02/06/08	04/17/09	(86.00)	3,021.56	(3,189.93)		(168.37)
SAINSBURY (J) ORD GBP0 2857142	05/09/96	04/17/09	(200.00)	986.24	(1,293.14)		(306.90)
CENTRICA ORD GBP0 061728395	04/08/97	04/17/09	(249.00)	969.50	(851.48)		118.02
ROYAL DUTCH SHELL 'A' SHS	03/12/99	04/17/09	(436.00)	12,589.44	(11,060.59)		1,528.85
ROYAL DUTCH SHELL 'A' SHS	01/29/09	04/17/09	(198.00)	5,717.23	(5,130.81)	586.42	-
ROYAL DUTCH SHELL 'B' SHS	01/29/09	04/17/09	(113.00)	3,159.33	(2,790.00)	369.33	-
ROYAL DUTCH SHELL 'B' SHS	04/08/02	04/17/09	(77.00)	2,152.81	(1,934.63)		218.18
ROYAL DUTCH SHELL 'B' SHS	06/11/01	04/17/09	(301.00)	8,415.55	(9,259.95)		(844.40)
NATIONAL GRID PLC NEW ORD	01/18/96	04/17/09	(451.00)	4,165.02	(2,365.43)		1,799.59
KAZAKHMYS ORD GBP0 20	02/18/09	04/17/09	(874.00)	10,490.51	(3,457.44)	7,033.07	-
KAZAKHMYS ORD GBP0 20	02/18/09	04/17/09	(316.00)	4,410.24	(1,250.06)	3,160.18	-
KAZAKHMYS ORD GBP0 20	02/18/09	04/17/09	(137.00)	2,556.44	(541.96)	2,014.48	-
UNILEVER PLC ORD GBP0 031111	06/22/04	04/17/09	(93.00)	2,741.58	(2,028.59)		712.99
UNILEVER PLC ORD GBP0 031111	01/29/09	04/17/09	(219.00)	6,455.97	(4,994.37)	1,461.60	-
VODAFONE GROUP	05/09/96	04/17/09	(2,892.00)	6,124.31	(7,150.29)		(1,025.98)
VODAFONE GROUP	06/12/07	04/17/09	(368.00)	779.30	(1,147.36)		(368.06)
VODAFONE GROUP	05/09/96	04/17/09	(3,890.38)	8,238.55	(9,569.36)		(1,330.81)
VODAFONE GROUP	05/09/96	04/17/09	(352.63)	746.74	(867.37)		(120.63)
STANDARD LIFE ORD GBP0 10	01/29/09	04/17/09	(1,374.00)	5,005.94	(4,304.79)	701.15	-
INVESTEC ORD GBP0.0002	05/20/08	04/17/09	(284.00)	2,089.66	(2,076.37)		13.29
EXPERIAN PLC ORD USD0.10	06/11/01	04/17/09	(119.00)	998.12	(420.15)		577.97
SEVERN TRENT ORD GBP0.9789	06/29/95	04/17/09	(69.00)	1,065.13	(847.98)		217.15
ENTERPRISE INNS ORD GBP0 025	05/27/04	04/17/09	(435.00)	866.85	(2,389.34)		(1,522.49)
ANGLO AMERICAN	06/01/09	06/04/09	(185.00)	6,370.92	(5,836.78)	534.14	-

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
ANGLO AMERICAN	02/10/05	04/17/09	(192 00)	6,611.98	(4,790 76)		1,821 22
INTERNATIONAL PERSONAL FINANCE	04/08/02	04/17/09	(148 00)	503 11	(535.99)		(32.88)
PROVIDENT FINANCIAL ORD	04/08/02	04/17/09	(74 00)	1,099 52	(1,014.32)		85 20
MONDI LTD ORD ZAR0 20	02/10/05	04/17/09	(42 00)	166 33	(176.83)		(10 50)
CAPITA PLC	06/11/01	04/17/09	(107.00)	1,277.99	(786.56)		491 43
RECKITT BENCKISER GROUP PLC	06/11/01	04/17/09	(152 00)	7,440.00	(2,195 30)		5,244 70
MAN GROUP	03/13/02	04/17/09	(369 00)	2,035 88	(466.40)		1,569 48
REED ELSEVIER	06/11/01	04/17/09	(86.00)	631.42	(880.35)		(248 93)
REED ELSEVIER	01/29/09	04/17/09	(471.00)	3,458 14	(3,605 29)	(147.15)	-
CADBURY PLC ORD GBP0 10	05/09/96	04/17/09	(313 00)	3,911 95	(1,432 49)		2,479 46
SHIRE PLC ORD GBP0 05	01/29/09	04/17/09	(268.00)	4,402 35	(3,898.26)	504 09	-
WPP PLC ORD GBP0 10	06/07/05	04/17/09	(10 00)	91.08	(107.01)		(15 93)
WPP PLC ORD GBP0 10	06/11/01	04/17/09	(109 00)	992 81	(1,201 42)		(208.61)
WPP PLC ORD GBP0.10	03/14/01	04/17/09	(154 00)	1,402.69	(1,721 76)		(319.07)
LONMIN	05/20/08	05/15/09	(9.00)	60 49	0 00		60.49
3I GROUP	03/14/01	05/28/09	(87 85)	176.41	(454 82)		(278.41)
3I GROUP	04/08/02	05/28/09	(152.15)	305 54	(604 50)		(298.96)
GKN PLC-NPR	05/09/96	07/07/09	(410 00)	145 84	(439.82)		(293 98)
ROLLS ROYCE GROUP SHS C	12/04/02	04/22/09	(45,559 00)	75 09	(25.95)		49.14
DANSKE BANK AS DKK10	03/13/02	04/17/09	(200.00)	5,066 08	(3,021 55)		2,044 53
NOVO-NORDISK AS DKK1	09/27/00	04/17/09	(100.00)	6,379 87	(1,977 71)		4,402 16
NOVO-NORDISK AS DKK1	12/04/02	04/17/09	(50 00)	3,189 94	(781 71)		2,408 23
SYDBANK DKK10	05/20/08	05/20/08	(100.00)	2,577 83	(4,242 08)		(1,664 25)
TELEKOM AUSTRIA (TA) NPV	12/04/02	04/17/09	(109 00)	2,028 59	(1,025 01)		1,003 58
OMV AG NPV	12/16/03	04/17/09	(34 00)	1,460 51	(508 92)		951 59
OESTERREICHISCHE EL WIRTSCH	03/01/96	04/17/09	(52 00)	2,598.94	(385 55)		2,213 39
WIENERBERGER AG NPV	05/20/08	04/17/09	(51 00)	1,134 31	(2,870.65)		(1,736 34)
WIENERBERGER AG-RTS	05/20/08	09/15/09	(51.00)	112 93	0 00		112 93
DELHAIZE GROUP	05/27/04	04/17/09	(15.00)	1,077 99	(699 49)		378 50
KBC GROUPE NPV	03/14/01	04/17/09	(14.00)	778 66	(593 90)		184 76
KBC GROUPE NPV	05/15/01	04/17/09	(3.00)	166 85	(106.40)		60 45
ANHEUSER-BUSCH INBEV NV	03/13/02	04/17/09	(22 00)	1,039.25	(611 62)		427.63
ANHEUSER-BUSCH INBEV NV	01/29/09	04/17/09	(92.00)	4,345 93	(2,397 92)	1,948 01	
ANHEUSER-BUSCH INBEV NV	11/14/01	04/17/09	(41 00)	1,936 78	(1,119 20)		817 58
SOLVAY NPV	12/12/95	04/17/09	(30 00)	3,173 48	(1,789 75)		1,383 73
COLRUYT SA NPV	12/16/03	04/17/09	(26 00)	6,052 40	(2,412 23)		3,640 17
BEKAERT SA NEW NPV	06/11/01	04/17/09	(7.00)	1,007.06	(268.30)		738 76
BEKAERT SA NEW NPV	06/11/01	04/17/09	(16 00)	2,220.27	(613 24)		1,607 03
GROUPE BRUXELLES L NPV	03/13/02	04/17/09	(18.00)	1,725 66	(1,010 40)		715 26
BELGACOM NPV	05/27/04	04/17/09	(32 00)	1,266.72	(968 10)		298.62
ADIDAS AG NPV	03/13/02	04/17/09	(79 00)	4,016 29	(1,316 92)		2,699 37
COMMERZBANK AG NPV	06/03/03	04/17/09	(74.00)	922.17	(848.23)		73.94
COMMERZBANK AG NPV	02/10/05	04/17/09	(8 00)	99 69	(173.25)		(73.56)
DOUGLAS HLDGS AG NPV	12/16/03	04/17/09	(36.00)	1,697.92	(1,002.09)		695.83
CONTINENTAL AG NPV	05/27/04	04/17/09	(26.00)	1,505.75	(1,154 35)		351 40
CONTINENTAL AG NPV	05/27/04	04/17/09	(31 00)	1,871 83	(1,376 33)		495.50
RWE AG (NEU) NPV 'A'	06/11/01	04/17/09	(74 00)	6,838 88	(2,855.50)		3,983.38
SAP AG ORD NPV	11/28/00	04/17/09	(55 00)	2,818 56	(2,069.42)		749 14
SAP AG ORD NPV	05/09/96	04/17/09	(71.00)	3,638.51	(2,208.56)		1,429 95
SAP AG ORD NPV	05/09/96	04/17/09	(12.00)	614.96	(373 28)		241.68
E ON AG NPV	05/09/96	04/17/09	(261 00)	10,585 05	(4,424.31)		6,160.74
METRO AG ORD NPV	03/29/06	04/17/09	(17 00)	973.59	(863 40)		110 19
BAYER AG ORD NPV	06/22/90	04/17/09	(92.00)	6,454.83	(2,613.35)		3,841 48
BASF SE NPV	03/09/99	04/17/09	(87 00)	4,875 49	(1,611.75)		3,263 74
BASF SE NPV	06/11/01	04/17/09	(32 00)	1,793 28	(633.22)		1,160 06
ALLIANZ SE (SOCIETAS EUROPEAE)	07/31/06	04/17/09	(65 00)	8,345 64	(10,221 86)		(1,876 22)
ALLIANZ SE (SOCIETAS EUROPEAE)	03/29/06	04/17/09	(7.00)	898 76	(1,147 00)		(248 24)
ALLIANZ SE (SOCIETAS EUROPEAE)	06/07/05	04/17/09	(16 00)	2,054 31	(1,865 66)		188 65
ALLIANZ SE (SOCIETAS EUROPEAE)	12/16/03	04/17/09	(9 00)	1,155 55	(1,056 27)		99.28
DEUTSCHE LUFTHANSA AG ORD NPV	12/16/03	04/17/09	(58 00)	1,012 83	(927 68)		85 15
MUENCHENER RUECKVERSICHERUNGS	01/29/09	04/17/09	(37.00)	6,179.33	(5,272 26)	907.07	
MUENCHENER RUECKVERSICHERUNGS	12/16/03	04/17/09	(2 00)	334 02	(230 30)		103.72
VOLKSWAGEN AG ORD NPV	06/11/01	04/17/09	(10.00)	3,645 87	(495 76)		3,150 11
VOLKSWAGEN AG ORD NPV	06/11/01	04/17/09	(24.00)	4,089.65	(1,189.82)		2,899.83
DAIMLER AG ORD NPV	06/11/01	04/17/09	(32 00)	1,634 68	(1,462.91)		171.77
DAIMLER AG ORD NPV	01/29/09	04/17/09	(36 00)	1,839 01	(1,074.06)		764 95
DAIMLER AG ORD NPV	02/25/03	04/17/09	(50.00)	2,554.18	(1,504.50)		1,049 68
DAIMLER AG ORD NPV	06/07/05	04/17/09	(125 00)	6,385.46	(5,089 21)		1,296 25

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
MAN SE ORD NPV	12/16/03	04/17/09	(12 00)	1,012.10	(340 26)		671 84
THYSSENKRUPP AG NPV	06/11/01	04/17/09	(28 00)	1,014 42	(409 31)		605 11
SIEMENS AG NPV REGD	03/09/99	04/17/09	(23.00)	1,828.14	(1,491.04)		337 10
SIEMENS AG NPV REGD	03/09/99	04/17/09	(170 00)	16,529 61	(11,020 77)		5,508.84
LINDE AG NPV	06/11/01	04/17/09	(9.00)	995 25	(400.50)		594 75
DEUTSCHE BANK AG ORD NPV REGD	06/11/01	04/17/09	(14 00)	1,115 02	(1,062.85)		52 17
DEUTSCHE BANK AG ORD NPV REGD	03/09/99	04/17/09	(23 00)	1,831 83	(1,590 17)		241 66
DEUTSCHE BANK AG ORD NPV REGD	03/09/99	04/17/09	(2 00)	159 29	(138.28)		21 01
DEUTSCHE BANK AG ORD NPV REGD	06/06/02	04/17/09	(27 00)	2,150 40	(1,909.52)		240 88
BAYERISCHE MOTOREN WERKE (BMW)	01/29/09	04/17/09	(19 00)	974.84	(460.03)	514 81	-
BAYERISCHE MOTOREN WERKE (BMW)	01/29/09	04/17/09	(136 00)	6,689.43	(3,292 84)	3,396 59	-
K&S AG NPV	01/29/09	04/17/09	(79 00)	4,438 87	(3,995 87)	443 00	-
DEUTSCHE TELEKOM AG NPV (REGD)	06/07/05	04/17/09	(56 00)	772 12	(1,022 38)		(250 26)
DEUTSCHE TELEKOM AG NPV (REGD)	12/16/03	04/17/09	(218 00)	3,005 73	(3,802 06)		(796 33)
INFINEON TECHNOLOGIES ORD NPV	05/20/08	04/17/09	(179.00)	1,025.13	(1,885 98)		(860 85)
DEUTSCHE BOERSE AG NPV	10/12/06	04/17/09	(2 00)	165 99	(161 60)		4 39
DEUTSCHE BOERSE AG NPV	10/06/08	04/17/09	(55 00)	4,564 62	(4,585 24)		(20 62)
HYPO REAL ESTATE NPV	01/01/01	04/17/09	(9 00)	17 41	(298 59)		(281 18)
HYPO REAL ESTATE NPV	06/07/05	04/17/09	(59 00)	114 10	(2,298 21)		(2,184 11)
Q-CELL SE NPV	02/06/08	04/17/09	(39 00)	754 73	(3,481 51)		(2,726 78)
WACKER CHEMIE AG NPV (BR)	02/06/08	04/17/09	(6.00)	959 47	(1,221 20)		(261 73)
BANCO BILBAO VIZCAYA	11/28/00	04/17/09	(291 00)	5,230 36	(4,004 56)		1,225 80
BANCO BILBAO VIZCAYA	06/11/01	04/17/09	(126 00)	2,264 69	(1,737 42)		527 27
SACYR VALLERMOSE SA EUR1	11/28/00	04/17/09	(71 00)	1,307 70	(438.38)		869 32
ACCIONA SA EUR1 00	06/07/05	04/17/09	(7.00)	943 88	(646.01)		297 87
REPSOL YPF SA EUR1	04/08/02	04/17/09	(41 00)	1,114 80	(518 65)		596 15
REPSOL YPF SA EUR1	11/28/00	04/17/09	(119 00)	3,235 64	(2,022 79)		1,212 85
GRUPO FERROVIAL SA EUR1	12/16/03	04/17/09	(37 00)	1,550 74	(1,231.23)		319 51
BANCO SANTANDER SA EUR0.50	05/20/08	04/17/09	(65 00)	1,045 34	(1,565.18)		(519 84)
BANCO SANTANDER SA EUR0 50	06/10/99	04/17/09	(123 00)	1,991.15	(1,307 99)		683 16
BANCO SANTANDER SA EUR0 50	05/20/08	04/17/09	(105.00)	1,699.76	(2,528 38)		(828 62)
BANCO SANTANDER SA EUR0 50	01/29/09	04/17/09	(299.00)	4,840 28	(2,515 98)	2,324 30	-
BANCO SANTANDER SA EUR0 50	11/28/00	04/17/09	(240.00)	3,885.17	(2,203.70)		1,681 47
BANCO SANTANDER SA EUR0 50	06/11/01	04/17/09	(964 00)	15,605 44	(9,215 80)		6,389 64
TELEFONICA SA EUR1	06/10/99	04/17/09	(200.96)	5,598.16	(3,047 65)		2,550 51
TELEFONICA SA EUR1	06/11/01	04/17/09	(124 28)	3,462 07	(1,720 75)		1,741 32
TELEFONICA SA EUR1	11/28/00	04/17/09	(409 76)	11,414.71	(6,096.24)		5,318 47
FOMENTO DE CONSTRUCCIONES Y	12/16/03	04/17/09	(22 00)	1,009 91	(789 50)		220 41
INDUSTRIA DE DISENO TEXTIL SA	10/06/08	04/17/09	(96 00)	5,593.22	(3,542.74)		2,050 48
ACS ACTIVIDADES CO EUR0.5	02/25/03	04/17/09	(41 00)	2,172 81	(526.72)		1,646 09
ACS ACTIVIDADES CO EUR0 5	02/25/03	04/17/09	(48.00)	2,489 35	(616.64)		1,872 71
ANTENA 3 DE TELEVISION EURO 75	05/20/08	04/17/09	(170 00)	1,695 28	(2,055 02)		(359 74)
BANCO DE SABADELL SA NEW	05/20/08	05/20/08	(210.00)	1,523.18	(2,189 55)		(666.37)
IBERDROLA SA EUR0.75 (POST	06/11/01	04/17/09	(12 00)	113.44	(39 99)		73 45
IBERDROLA SA EUR0 75 (POST	07/25/95	04/17/09	(539 00)	5,095 50	(1,702 50)		3,393 00
IBERDROLA RENOVABLES SA EUR0 5	01/29/09	04/17/09	(1,008 00)	4,899 05	(4,267 67)	631 38	-
ABERTIS INFRAESTRUCTURAS	11/12/03	05/11/09	(61 00)	55.40	(40 48)		14 92
BANCO SANTANDER SA - RTS	10/16/09	10/16/09	(1,226 00)	228.89	(229 81)	(0 92)	-
BOUYGUES EUR1	04/08/02	04/17/09	(27.00)	1,463 27	(842.59)		620 68
BOUYGUES EUR1	12/16/03	04/17/09	(39 00)	2,113.62	(1,272.63)		840 99
EADS EURO AERO DEF EUR 1	06/11/01	04/17/09	(45.00)	980 53	(930 54)		49 99
VEOLIA ENVIRONMENT EUR5 0	06/07/05	04/17/09	(23.00)	809 92	(886 04)		(76 12)
VEOLIA ENVIRONMENT EUR5.0	12/16/03	04/17/09	(43.00)	1,514 21	(1,098.08)		416 13
L'OREAL EUR0.2	06/10/99	04/17/09	(63.00)	6,297 45	(4,493.10)		1,804 35
LVMH MOET HENNESSY EUR0.30	03/09/99	04/17/09	(50 00)	5,298 77	(2,250 34)		3,048 43
THALES EUR3	12/16/03	04/17/09	(25.00)	1,313.21	(830 62)		482 59
PUBLICIS GROUPE SA EUR.4	03/13/02	04/17/09	(29 00)	1,221.89	(938 49)		283 40
LAFARGE SA EUR4 00	09/16/09	09/21/09	(50.00)	4,733.47	(4,556 87)	176 60	
LAGARDERE S.C.A. EUR6 1(REG)	06/11/01	04/17/09	(20 00)	1,020.05	(1,070 96)		(50 91)
MICHELIN CIE GLE DES ETABL	03/13/02	04/17/09	(14 00)	1,131.41	(546 09)		585 32
PERNOD-RICARD EUR1.55	03/13/02	04/17/09	(43 00)	3,545.77	(1,143 17)		2,402 60
SCHNEIDER ELECTRIC EUR8	06/11/01	04/17/09	(52 00)	5,563.11	(3,025 80)		2,537 31
VIVENDI SA EUR5.5	03/16/07	04/17/09	(58 00)	1,742.90	(2,240 43)		(497 53)
VIVENDI SA EUR5.5	06/12/07	04/17/09	(60.00)	1,803.00	(2,486 40)		(683.40)
VIVENDI SA EUR5 5	04/08/02	04/17/09	(6.00)	180.30	(202.59)		(22 29)
FRANCE TELECOM EUR4	06/12/07	04/17/09	(92 00)	2,416 99	(2,592 73)		(175 74)
FRANCE TELECOM EUR4	11/12/03	04/17/09	(211 00)	5,543 31	(5,174.46)		368.85
FRANCE TELECOM EUR4	12/16/03	04/17/09	(3.00)	78 81	(80.21)		(1.40)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
HERMES INTL FRF10 POST SPLIT	06/22/04	04/17/09	(16.00)	2,298.50	(1,034.98)		1,263.52
NEOPOST FRF4	05/22/06	04/17/09	(12.00)	1,134.79	(1,287.64)		(152.85)
CARREFOUR EUR2 5	03/09/99	04/17/09	(42.00)	1,907.47	(2,508.47)		(601.00)
SANOFI-AVENTIS EUR2	03/09/99	04/17/09	(87.00)	6,734.42	(5,204.02)		1,530.40
SANOFI-AVENTIS EUR2	04/08/02	04/17/09	(31.00)	2,399.62	(1,903.13)		496.49
SANOFI-AVENTIS EUR2	06/11/01	04/17/09	(78.00)	6,037.75	(5,070.33)		967.42
ACCOR EUR3	06/11/01	04/17/09	(79.00)	4,370.41	(3,220.13)		1,150.28
STMICROELECTRONICS EUR1 04	05/20/08	04/17/09	(106.00)	1,045.44	(1,357.82)		(312.38)
SOCIETE GENERALE EUR1 25	01/29/09	04/17/09	(39.00)	2,654.81	(1,715.16)	939.65	-
SOCIETE GENERALE EUR1 25	06/10/99	04/17/09	(100.00)	6,807.20	(5,539.04)		1,268.16
ALCATEL LUCENT EUR2 SER'A'	06/03/03	04/17/09	(336.00)	1,610.12	(3,020.35)		(1,410.23)
ALCATEL LUCENT EUR2 SER'A'	01/29/09	04/17/09	(2,046.00)	9,804.45	(4,138.99)	5,665.46	-
THOMSON SA EUR3.75	05/20/08	04/17/09	(454.00)	927.01	(3,110.65)		(2,183.64)
M6 METROPOLE TV SA EUR0.4	05/20/08	04/17/09	(98.00)	2,611.65	(2,315.55)		296.10
SODEXO EUR4	03/13/02	04/17/09	(16.00)	983.77	(687.50)		296.27
UNIBAIL-RODAMCO SE EUR5	06/07/05	04/17/09	(15.00)	3,278.39	(1,890.15)		1,388.24
AXA EUR2 29	06/11/01	04/17/09	(39.00)	1,095.10	(1,130.51)		(35.41)
AXA EUR2 29	12/16/03	04/17/09	(106.00)	2,976.41	(2,150.05)		826.36
ESSILOR INTERNATIONAL EURO 18	06/11/01	04/17/09	(54.00)	3,249.00	(811.09)		2,437.91
CREDIT AGRICOLE SA EUR3	12/16/03	04/17/09	(46.00)	983.91	(1,033.68)		(49.77)
BNP PARIBAS EUR2	06/11/01	04/17/09	(81.00)	6,500.42	(3,617.74)		2,882.68
CIE DE ST-GOBAIN EUR4	10/12/06	04/17/09	(18.00)	1,014.99	(1,207.52)		(192.53)
SES SA FIDUCIARY DR EACH REP	05/20/08	04/17/09	(88.00)	2,032.85	(2,253.11)		(220.26)
GDF SUEZ EUR1	06/01/09	06/04/09	(112.00)	4,912.32	(4,532.28)	380.04	-
ALSTOM EUR7 (POST	05/22/06	04/17/09	(16.00)	1,204.37	(714.07)		490.30
ALSTOM EUR7 (POST	03/29/06	04/17/09	(19.00)	1,430.20	(779.18)		651.02
EDF EUR0 5	10/06/08	04/17/09	(37.00)	2,145.31	(2,318.58)		(173.27)
TOTAL SA EUR2 5	03/13/96	04/17/09	(83.00)	5,007.99	(2,817.28)		2,190.71
TOTAL SA EUR2 5	03/09/99	04/17/09	(191.00)	11,524.41	(7,155.63)		4,368.78
VINCI EUR2 50 (POST SUBDIVISIO	03/13/02	04/17/09	(8.00)	463.08	(126.06)		337.02
VINCI EUR2 50 (POST SUBDIVISIO	02/25/03	04/17/09	(65.00)	3,762.52	(981.08)		2,781.44
DANONE	03/09/99	04/17/09	(59.00)	3,561.65	(1,863.10)		1,698.55
DANONE	06/26/09	06/26/09	(32.00)	1,931.74	(1,113.40)	818.34	-
AIR LIQUIDE(L')	06/11/01	04/17/09	(52.00)	5,906.00	(2,430.12)		3,475.88
PERNOD RICARD SA EUR1 55	04/17/09	04/17/09	(72.00)	242.40	0.00	242.40	-
SOCIETE GENERALE RTS	06/10/99	10/08/09	(8.00)	32.82	0.00		32.82
BNP PARIBAS RTS	03/09/99	09/30/09	(9.00)	20.02	0.00		20.02
DANONE S A RIGHTS	03/09/99	06/01/09	(6.00)	17.31	0.00		17.31
BANK OF PIRAEUS EUR4.77	06/01/09	06/04/09	(460.00)	8,647.51	(5,541.48)	3,106.03	-
NATIONAL BK OF GREECE	09/16/09	09/21/09	(27.00)	1,054.25	(879.57)	174.68	-
BANCA POPOLARE DI MILANO	05/20/08	04/17/09	(123.00)	1,012.44	(1,382.74)		(370.30)
INTESA SANPAOLO EURO 52	06/11/01	04/17/09	(953.00)	4,363.44	(4,053.85)		309.59
INTESA SANPAOLO EURO.52	01/16/96	04/17/09	(204.00)	934.04	(459.36)		474.68
UNICREDIT EURO 50	12/16/03	04/17/09	(198.83)	792.53	(815.82)		(23.29)
UNICREDIT EURO 50	06/10/99	04/17/09	(759.22)	3,026.20	(3,005.27)		20.93
UNICREDIT EURO 50	06/07/05	04/17/09	(869.95)	3,467.55	(3,455.20)		12.35
MEDIOBANCA SPA EUR0 5	06/11/01	04/17/09	(174.00)	2,436.46	(1,857.23)		579.23
AUTOGRILL SPA SHS EUR0 52	11/28/00	04/17/09	(55.00)	722.48	(641.89)		80.59
AUTOGRILL SPA SHS EUR0.52	06/11/01	04/17/09	(22.00)	288.99	(249.73)		39.26
EXOR SPA EUR1 PRIV	05/20/08	04/17/09	(130.00)	1,568.00	(3,621.98)		(2,053.98)
FIAT SPA EUR5	05/27/04	04/17/09	(69.00)	1,099.10	(464.40)		634.70
FIAT SPA EUR5	02/06/08	04/17/09	(127.00)	2,022.97	(2,793.41)		(770.44)
ENEL EUR1	10/06/08	04/17/09	(249.00)	1,582.84	(1,872.14)		(289.30)
ENI EUR1	06/11/01	04/17/09	(89.00)	2,294.65	(1,179.30)		1,115.35
ENI EUR1	09/27/00	04/17/09	(383.00)	9,874.73	(4,753.25)		5,121.48
UBI BANCA SCPA EUR2.5	05/20/08	04/17/09	(110.00)	1,753.81	(2,797.70)		(1,043.89)
UBI BANCA SCPA EUR2 5	10/06/08	04/17/09	(230.00)	3,667.06	(4,440.86)		(773.80)
TELECOM ITALIA DI RISP EURO 55	06/11/01	04/17/09	(824.00)	1,001.19	(1,333.37)		(332.18)
ATLANTIA SPA	03/14/01	04/17/09	(14.00)	354.94	(96.34)		258.60
ATLANTIA SPA	12/16/03	04/17/09	(35.00)	887.35	(592.00)		295.35
EXOR SPA EUR1	01/29/09	04/17/09	(134.00)	2,273.42	(1,295.22)	978.20	-
EXOR SPA EUR1	01/29/09	04/17/09	(137.00)	2,221.87	(1,324.22)	897.65	-
EXOR SPA EUR1	01/29/09	04/17/09	(149.00)	2,664.18	(1,440.21)	1,223.97	-
EXOR SPA EUR1	01/29/09	04/17/09	(323.00)	7,030.76	(3,122.06)	3,908.70	-
BANCO POPOLARE SOC COOPERATIVA	12/16/03	04/17/09	(143.00)	1,383.42	(2,443.48)		(1,060.06)
BANCO POPOLARE SOC COOPERATIVA	01/29/09	04/17/09	(809.00)	8,319.28	(4,915.61)	3,403.67	-
BANCO POPOLARE SOC COOPERATIVA	12/16/03	04/17/09	(68.00)	699.27	(1,161.94)		(462.67)
ENEL	11/28/00	06/01/09	(22.00)	12.47	0.00		12.47

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
BCA POP DI MILANO RIGHTS	05/20/08	06/15/09	(272 00)	0 69	0 00		0 69
UBI AZXBCV	05/20/08	06/22/09	(110 00)	6 93	0 00		6 93
UBI AZXBCV	10/06/08	06/22/09	(316.00)	19 90	0 00	19 90	-
REED ELSEVIER NV EUR0.07	06/10/99	04/17/09	(89.00)	999 62	(1,270 82)		(271 20)
KONINKLIJKE AHOLD NV EUR0.30	05/27/04	04/17/09	(140 00)	1,760.81	(1,311 09)		449 72
AKZO NOBEL NV EUR2	02/25/03	04/17/09	(49 00)	3,298 50	(1,024.35)		2,274 15
TNT NV EUR0 48	06/11/01	04/17/09	(36.00)	981 52	(778.00)		203 52
WOLTERS KLUWERS COM EUR0.12	06/07/05	04/17/09	(44 00)	1,001 43	(747.11)		254 32
AEGON NV EUR0.12	12/04/02	04/17/09	(253 00)	2,238 44	(3,596 86)		(1,358 42)
AEGON NV EUR0.12	09/16/09	09/21/09	(428.00)	3,786 77	(3,539 68)	247 09	-
KONINKLIJKE KPN NV EUR0 24	03/29/06	04/17/09	(56 00)	995.74	(624 28)		371 46
KONINKLIJKE KPN NV EUR0 24	05/22/06	04/17/09	(385 00)	6,845 72	(4,415.49)		2,430.23
KONINKLIJKE PHILIPS ELECTRONIC	06/07/05	04/17/09	(23.00)	624 35	(595 68)		28 67
KONINKLIJKE PHILIPS ELECTRONIC	12/16/03	04/17/09	(71 00)	1,927 36	(2,053 31)		(125 95)
KONINKLIJKE PHILIPS ELECTRONIC	03/12/99	04/17/09	(153 00)	4,153.31	(4,442 54)		(289 23)
ING GROEP N V CVA EUR0.24	03/12/99	04/17/09	(234 00)	4,240 53	(6,517 62)		(2,277 09)
ARCELORMITTAL	06/07/05	04/17/09	(33 00)	1,260.59	(652 21)		608 38
ARCELORMITTAL	01/29/09	04/17/09	(205 00)	7,830.95	(5,080 09)	2,750 86	-
ARCELORMITTAL	05/20/08	04/17/09	(29.00)	1,107 79	(2,889.53)		(1,781 74)
UNILEVER NV CVA EUR0.16	06/11/01	04/17/09	(175 00)	5,241 91	(3,412.62)		1,829 29
SBM OFFSHORE NV EUR0 25 (POST	03/12/99	04/17/09	(4.00)	89 26	(44 44)		44 82
SBM OFFSHORE NV EUR0.25 (POST	03/12/99	04/17/09	(84.00)	1,874.49	(960 21)		914 28
BANCO BPI SA	06/03/03	04/17/09	(302.00)	1,102 18	(885 64)		216 54
PORTUGAL TELECOM SGPS SA	06/11/01	04/17/09	(94.00)	1,087 81	(525.76)		562 05
PORTUGAL TELECOM SGPS SA	10/12/06	04/17/09	(87 00)	1,006 81	(774.37)		232 44
ZON MULTIMEDIA SERVICOS DE TEL	06/07/05	04/17/09	(101 00)	726 29	(1,045 08)		(318 79)
ZON MULTIMEDIA SERVICOS DE TEL	06/11/01	04/17/09	(27 47)	197 51	(422 24)		(224 73)
ZON MULTIMEDIA SERVICOS DE TEL	10/12/06	04/17/09	(11 53)	82.94	(282 15)		(199 21)
ALLIED IRISH BANKS ORD EUR0 32	04/14/09	04/17/09	(306.00)	1,301 30	(3,480 26)	(2,178 96)	
ALLIED IRISH BANKS ORD EUR0 32	04/14/09	04/17/09	(33 00)	140.34	(379 60)	(239 26)	
BK OF IRELAND ORD STK EUR0 64	03/30/95	03/30/95	(357 00)	1,515 56	(3,129.37)		(1,613 81)
CRH ORD EUR0 32 DUBLIN LIST	03/13/02	04/17/09	(96 00)	2,760 06	(1,445 23)		1,314 83
PADDY POWER ORD EUR0 10	05/22/06	04/17/09	(100 00)	3,208 01	(1,797 08)		1,410 93
GREENCORE GROUP ORD EUR0 63	06/07/05	04/17/09	(342.00)	750.01	(1,459 19)		(709 18)
RYANAIR HLDGS ORD EUR0.00635	06/11/01	04/17/09	(275 00)	1,372.01	(703.30)		668 71
KESKO OYJ EUR2 SER'B'	11/12/03	04/17/09	(64 00)	2,201 07	(1,069 05)		1,132 02
WARTSILA 'B'EUR3.5	11/12/03	04/17/09	(26 00)	1,114 14	(309.56)		804 58
WARTSILA 'B'EUR3 5	11/12/03	04/17/09	(74 00)	3,080 07	(881 05)		2,199 02
UPM-KYMMENE OY NPV	06/11/01	04/17/09	(85 00)	1,012 64	(1,404 00)		(391 36)
SAMPO OYJ SER'A'NPV	06/07/05	04/17/09	(200 00)	5,082.43	(2,812 76)		2,269 67
UPONOR OYJ EUR2	06/11/01	04/17/09	(94 00)	1,665.86	(781 29)		884 57
TIETO OYJ ORD NPV	06/11/01	04/17/09	(80.00)	1,517.32	(2,112 42)		(595 10)
FORTUM OYJ FIM20	06/11/01	04/17/09	(13 00)	331 51	(40 62)		290 89
FORTUM OYJ FIM20	05/15/01	04/17/09	(40 00)	1,020.04	(129.64)		890 40
NOKIA (AB) OY EUR0.06	12/16/03	04/17/09	(127.00)	1,885.60	(2,241.87)		(356 27)
NOKIA (AB) OY EUR0.06	06/12/07	04/17/09	(85 00)	1,262 01	(2,353 55)		(1,091 54)
KONE CORPORATION NPV ORD B	11/12/03	04/17/09	(77 00)	2,814 73	(419 30)		2,395 43
KONECRANES OYJ EUR0 50	05/22/06	04/17/09	(74.00)	2,173 27	(1,426 00)		747 27
ORION CORP SER B NPV	06/11/01	04/17/09	(78.00)	1,475 92	(584 57)		891 35
VOLKSWAGEN AG NON VTG PREF NPV	06/22/04	04/17/09	(18 00)	2,076 66	(509 25)		1,567 41
HANG LUNG PROPERTIES LTD	06/07/05	04/17/09	(1,000 00)	3,626 30	(1,443 23)		2,183 07
BANK OF EAST ASIA HK\$2.50	04/14/09	04/17/09	(400 00)	1,471 12	(106 90)	1,364 22	-
CLP HLDGS HKD5	01/29/09	04/17/09	(1,000.00)	6,711 73	(6,738 75)	(27.02)	-
CHEUNG KONG(HLDGS) HK\$0 50	12/16/03	04/17/09	(1,000.00)	12,631 29	(7,950 05)		4,681 24
HONG KONG EXCHANGES & CLEARING	05/20/08	04/17/09	(400.00)	7,090.08	(7,503.87)		(413 79)
HONG KONG ELECTRIC HLDGS \$HK1	01/29/09	04/17/09	(1,000 00)	5,410 70	(5,925 38)	(514 68)	-
HUTCHISON WHAMPOA HK\$0.25	05/27/04	04/17/09	(1,000.00)	6,941 14	(6,853 90)		87 24
KINGBOARD CHEM HLDG HK\$0 10	06/07/05	04/17/09	(500 00)	1,732.62	(1,510 88)		221 74
NEW WORLD DEVELOPMENT CO HK\$1	11/28/00	04/17/09	(1,000.00)	2,149 64	(1,147 00)		1,002.64
SINO LAND CO ORD HK\$1 00	02/14/05	04/17/09	(2,000 00)	3,818.36	(1,786 84)		2,031 52
SUN HUNG KAI PROPERTIES	07/27/09	07/29/09	(1,000 00)	14,905 16	(14,590 63)	314.53	-
SWIRE PACIFIC A HKD0.60	08/24/98	04/17/09	(500 00)	6,038 71	(2,630.40)		3,408 31
NTT DOCOMO INC NPV	01/29/09	04/17/09	(2.00)	2,990.97	(3,568.82)	(577 85)	-
NTT DOCOMO INC NPV	05/20/08	04/17/09	(1 00)	1,495 49	(1,503 79)		(8 30)
CANON INC NPV	10/12/06	04/17/09	(100 00)	3,903 21	(5,449.51)		(1,546 30)
CENTRAL JAPAN RY Y5000	06/07/05	04/17/09	(1.00)	6,713.52	(8,112.19)		(1,398 67)
CHUGAI PHARMACEUTL Y50	12/16/03	04/17/09	(100.00)	1,959 41	(1,477.42)		481.99
EAST JAPAN RAILWAY CO Y50000	03/13/02	04/17/09	(100 00)	6,590.84	(4,258 64)		2,332 20

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
MITSUBISHI UFJ FINANCIAL GROUP	05/20/08	04/17/09	(300 00)	1,911.60	(3,050.95)		(1,139.35)
MITSUBISHI UFJ FINANCIAL GROUP	10/06/08	04/17/09	(1,300 00)	7,263.31	(10,400.04)		(3,136.73)
MITSUBISHI UFJ FINANCIAL GROUP	05/20/08	04/17/09	(400 00)	2,234.86	(4,067.93)		(1,833.07)
MITSUBISHI UFJ FINANCIAL GROUP	01/29/09	04/17/09	(400 00)	2,234.87	(2,350.96)	(116.09)	
MITSUBISHI UFJ FINANCIAL GROUP	01/01/01	04/17/09	(1,000.00)	5,587.16	(6,197.59)		(610.43)
FUJIFILM HOLDINGS CORP NPV	06/07/05	04/17/09	(100 00)	2,888.27	(3,179.23)		(290.96)
FANUC CO NPV	12/16/97	04/17/09	(100 00)	8,520.14	(4,232.48)		4,287.66
HITACHI NPV	10/06/08	04/17/09	(995 00)	3,373.26	(6,478.63)		(3,105.37)
HITACHI NPV	08/21/98	04/17/09	(5 00)	16.95	(35.82)		(18.87)
HOKKAIDO ELE POWER CO INC Y500	05/20/08	04/17/09	(100 00)	1,956.06	(2,072.52)		(116.46)
HONDA MOTOR CO NPV	03/13/98	04/17/09	(300 00)	9,401.15	(5,914.19)		3,486.96
HOYA PENTAX HD CORPORATION	12/04/02	04/17/09	(200 00)	4,639.24	(3,460.11)		1,179.13
ITOCHU CORP Y50	03/09/00	04/17/09	(876 00)	6,064.36	(4,446.78)		1,617.58
IYO BANK Y50	10/06/08	04/17/09	(1,000.00)	8,709.72	(10,679.94)		(1,970.22)
KANSAI ELEC POWER NPV	04/08/02	04/17/09	(200.00)	4,460.81	(2,772.45)		1,688.36
KEYENCE CORP NPV	06/11/01	06/11/01	(23.00)	4,540.37	(3,776.55)		763.82
KOBE STEEL	05/27/04	04/17/09	(1,000.00)	1,862.38	(1,409.13)		453.25
KOKUYO CO Y50	06/03/03	04/17/09	(100 00)	898.86	(781.67)		117.19
KOMATSU Y50	11/28/00	04/17/09	(200 00)	3,947.82	(1,007.93)		2,939.89
KUBOTA CORPORATION Y50	11/28/00	04/17/09	(876 00)	7,186.90	(3,061.07)		4,125.83
KYOCERA CORP Y50	12/04/02	04/17/09	(100.00)	9,021.98	(6,426.49)		2,595.49
KYOWA HAKKO KIRIN CO LTD	11/28/00	04/17/09	(219 00)	2,514.45	(1,718.01)		796.44
KYUSHU ELECTRIC POWER CO INC	01/29/09	04/17/09	(300 00)	6,293.09	(7,778.92)	(1,485.83)	-
TOKIO MARINE HOLDINGS INC NPV	11/28/00	04/17/09	(200 00)	5,453.33	(3,686.77)		1,766.56
NIPPON MINING HLDG NPV	05/27/04	04/17/09	(500.00)	2,447.87	(2,280.81)		167.06
JFE HOLDINGS INC NPV	12/04/02	04/17/09	(100 00)	3,646.71	(1,155.79)		2,490.92
JFE HOLDINGS INC NPV	11/14/01	04/17/09	(100 00)	3,646.71	(934.89)		2,711.82
SUMITOMO MITSUI GR NPV	11/28/00	04/17/09	(100.00)	3,825.14	(6,868.07)		(3,042.93)
MARUBENI CORP Y50	05/27/04	04/17/09	(1,000 00)	5,207.99	(2,285.32)		2,922.67
MIZUHO FINL GP NPV	08/21/98	04/17/09	(1,100 00)	2,281.71	(4,888.00)		(2,606.29)
mitsubishi corp npv	06/07/05	04/17/09	(300.00)	6,453.68	(4,065.47)		2,388.21
mitsui & co y50	05/15/01	04/17/09	(657.00)	8,804.92	(3,845.49)		4,959.43
mitsumi electric co y50	05/13/03	04/17/09	(100.00)	2,229.29	(786.03)		1,443.26
mitsui o s k lines jpy50	06/23/04	04/17/09	(1,000.00)	6,245.13	(5,141.99)		1,103.14
mitsui fudosan co y50	11/28/00	04/17/09	(438 00)	7,381.05	(4,840.58)		2,540.47
DENSO CORPORATION NPV	01/29/09	04/17/09	(200.00)	5,910.57	(4,001.54)	1,909.03	
NEC CORP NPV	01/29/09	04/17/09	(1,000 00)	3,345.61	(2,921.98)	423.63	
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	(205 00)	1,568.31	(1,083.39)		484.92
NISSAN MOTOR CO Y50	06/20/00	04/17/09	(295.00)	2,256.83	(1,560.60)		696.23
ORIX CORP Y50	10/06/08	04/17/09	(30.00)	2,050.86	(3,102.74)		(1,051.88)
RICOH Y50	05/24/95	04/17/09	(48 00)	660.15	(857.09)		(196.94)
RICOH Y50	05/24/95	04/17/09	(4 00)	55.01	(71.42)		(16.41)
RICOH Y50	05/24/95	04/17/09	(192 00)	2,640.60	(3,428.35)		(787.75)
SOFTBANK CORPORATION NPV	11/28/00	04/17/09	(200.00)	4,538.87	(3,714.65)		824.22
MEDIPAL HOLDINGS CORP	06/07/05	04/17/09	(100.00)	1,308.13	(1,369.23)		(61.10)
SECOM CO Y50	01/29/09	04/17/09	(100 00)	4,739.60	(4,338.35)	401.25	-
SHARP CORP Y50	10/06/08	04/17/09	(1,000 00)	11,308.43	(9,955.38)		1,353.05
SHIN-ETSU CHEMICALS CO NPV	08/21/98	04/17/09	(74.00)	4,563.63	(2,540.79)		2,022.84
SHIN-ETSU CHEMICALS CO NPV	08/21/98	04/17/09	(4 00)	246.68	(137.34)		109.34
SHIN-ETSU CHEMICALS CO NPV	06/29/98	04/17/09	(22.00)	1,356.75	(758.63)		598.12
SUMITOMO OSAKA CEMENT CO Y50	05/27/04	04/17/09	(1,000.00)	1,873.54	(2,402.74)		(529.20)
SUMITOMO ELECTRIC IND NPV	06/29/98	04/17/09	(6.00)	78.83	(60.18)		18.65
SUMITOMO ELECTRIC IND NPV	06/29/98	04/17/09	(94 00)	1,234.97	(942.78)		292.19
SUMITOMO REALTY & DEV CO NPV	11/14/01	04/17/09	(219 00)	4,141.55	(1,349.27)		2,792.28
SUMITOMO CORP NPV	01/29/09	04/17/09	(100 00)	1,012.95	(965.81)	47.14	
SUMITOMO CORP NPV	01/29/09	04/17/09	(400 00)	4,126.25	(3,863.25)	263.00	
SUMITOMO TRUST & BKG CO Y50	06/11/01	04/17/09	(438 00)	2,417.25	(2,868.27)		(451.02)
TAKEDA PHARMACEUTICAL CO LTD	03/24/98	04/17/09	(57 00)	2,320.17	(2,491.57)		(171.40)
TAKEDA PHARMACEUTICAL CO LTD	03/13/98	04/17/09	(43 00)	1,750.31	(1,883.07)		(132.76)
ADVANTEST NPV	09/16/09	09/24/09	(100 00)	2,732.24	(2,515.67)	216.57	
TERUMO CORP Y50	02/25/03	04/17/09	(100 00)	5,029.56	(1,564.25)		3,465.31
TOHOKU ELEC PWR Y500	01/29/09	04/17/09	(400 00)	8,462.16	(10,260.37)	(1,798.21)	-
TOKYO ELECTRIC PWR CO NPV	12/16/97	04/17/09	(200 00)	5,007.25	(4,214.44)		792.81
TORAY INDUSTRIES INC Y50	11/28/00	04/17/09	(876.00)	5,184.89	(3,495.54)		1,689.35
TOSHIBA CORP NPV	01/29/09	04/17/09	(562 00)	3,060.27	(2,413.09)	647.18	
TOSHIBA CORP NPV	03/14/01	04/17/09	(438 00)	2,385.05	(2,290.56)		94.49
JS GROUP CORPORATION	11/28/00	04/17/09	(100 00)	1,633.77	(1,429.46)		204.31

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
TOYOTA MOTOR CORP NPV	06/09/95	04/17/09	(131.00)	5,273.90	(3,260.78)		2,013.12
TOYOTA MOTOR CORP NPV	08/15/95	04/17/09	(2.00)	80.52	(49.73)		30.79
TOYOTA MOTOR CORP NPV	08/15/95	04/17/09	(111.00)	4,468.73	(2,760.20)		1,708.53
TOYOTA MOTOR CORP NPV	09/29/95	04/17/09	(147.00)	5,918.04	(3,651.96)		2,266.08
TOYOTA MOTOR CORP NPV	09/29/95	04/17/09	(9.00)	362.33	(223.59)		138.74
UNY CO Y50	06/12/07	04/17/09	(1,000.00)	7,081.53	(11,223.48)		(4,141.95)
YAMADA DENKI CO NPV	01/29/09	04/17/09	(150.00)	9,367.70	(9,368.17)	(0.47)	
BANK OF YOKOHAMA Y50	11/28/00	04/17/09	(657.00)	3,231.52	(2,934.11)		297.41
DAIICHI SANKYO COMPANY LIMITED	06/11/01	04/17/09	(200.00)	3,780.53	(3,875.42)		(94.89)
MATSUMOTOKIYOSHI HOLDINGS CO	02/22/07	04/17/09	(100.00)	2,353.07	(2,307.48)		45.59
SEVEN BANK LTD NPV	07/27/09	07/30/09	(2.00)	4,623.63	(5,201.15)	(577.52)	
MITSUI SUMITOMO INSURANCE	03/13/02	04/17/09	(100.00)	2,570.12	(1,576.13)		993.99
FLETCHER BUILDING NPV	06/03/03	04/17/09	(162.00)	951.18	(330.48)		620.70
SKY CITY NZD0.20	03/13/02	04/17/09	(867.00)	2,042.59	(1,097.40)		945.19
DNB NOR ASA NOK10	09/19/95	04/17/09	(26.00)	271.98	(113.51)		158.47
DNB NOR ASA NOK10	09/19/95	04/17/09	(174.00)	1,820.14	(759.64)		1,060.50
DNB NOR ASA NOK10	09/19/95	04/17/09	(200.00)	2,483.65	(873.14)		1,610.51
TELENOR AS ORD NOK6	12/16/03	04/17/09	(300.00)	3,741.46	(1,905.92)		1,835.54
STATOILHYDRO ASA NOK2.50	01/29/09	04/17/09	(250.00)	5,934.13	(4,499.70)	1,434.43	
TANDBERG ASA NOK1 (NEW)	11/14/01	04/17/09	(108.00)	2,931.77	(1,201.21)		1,730.56
ORKLA ASA NOK1.25 (POST	11/14/01	04/17/09	(285.00)	2,792.37	(961.86)		1,830.51
ORKLA ASA NOK1.25 (POST	03/13/02	04/17/09	(15.00)	146.97	(53.41)		93.56
DBS HLDGS SGD1	08/21/98	04/17/09	(10.00)	92.02	(71.82)		20.20
DBS HLDGS SGD1	08/21/98	04/17/09	(762.00)	7,011.98	(5,472.53)		1,539.45
DBS HLDGS SGD1	08/21/98	04/17/09	(65.00)	598.13	(466.82)		131.31
PARKWAY HLDGS SG\$0.25	05/22/06	04/17/09	(2,000.00)	3,372.25	(3,160.10)		212.15
NORDEA BANK AB EUR0.39632	05/13/09	05/18/09	(1,250.00)	12,504.13	(9,400.39)	3,103.74	-
NORDEA BANK AB EUR0.39632	06/11/01	04/17/09	(39.00)	390.13	(168.68)		221.45
NORDEA BANK AB EUR0.39632	03/13/02	04/17/09	(311.00)	3,111.02	(1,386.77)		1,724.25
ASSA ABLOY SER B NPV	12/16/03	04/17/09	(261.00)	4,377.58	(3,017.56)		1,360.02
SVENSKA HANDELSBANKEN SER A	06/11/01	04/17/09	(98.00)	2,608.58	(1,430.37)		1,178.21
SVENSKA HANDELSBANKEN SER A	09/27/00	04/17/09	(2.00)	53.24	(32.60)		20.64
WIHLBORGS FAST AB NPV	02/10/05	04/17/09	(80.00)	1,557.02	(750.78)		806.24
ATLAS COPCO AB SER B NPV (POST	06/22/04	04/17/09	(200.00)	2,352.71	(1,112.23)		1,240.48
VOLVO (AB) SER B NPV (POST	02/25/03	04/17/09	(100.00)	908.74	(314.27)		594.47
SYNGENTA AG CHF0.1	05/09/96	04/17/09	(2.00)	473.73	(90.45)		383.28
SYNGENTA AG CHF0.1	03/12/99	04/17/09	(4.00)	947.45	(185.91)		761.54
SYNGENTA AG CHF0.1	06/20/00	04/17/09	(3.00)	710.59	(140.50)		570.09
SYNGENTA AG CHF0.1	06/11/01	04/17/09	(19.00)	4,500.41	(917.53)		3,582.88
SWISSCOM AG CHF1.00	05/15/01	04/17/09	(10.00)	3,577.83	(2,687.72)		890.11
LINDT SPRUENGLI PTG CERT CHF10	01/29/09	04/17/09	(3.00)	6,663.98	(5,024.99)	1,638.99	-
GIVAUDAN AG CHF10	11/12/03	04/17/09	(4.00)	3,049.57	(1,827.35)		1,222.22
ZURICH FINANCIAL SERVICES AG	12/04/02	04/17/09	(18.00)	4,486.56	(1,722.88)		2,763.68
NOVARTIS AG CHF0.50 (REGD)	12/15/97	04/17/09	(311.00)	15,624.90	(11,408.86)		4,216.04
NOVARTIS AG CHF0.50 (REGD)	01/29/09	04/17/09	(110.00)	5,526.49	(4,543.80)	982.69	-
ABB LTD CHF1.54 (REGD)	12/16/03	04/17/09	(274.00)	5,725.58	(1,115.44)		4,610.14
ABB LTD CHF1.54 (REGD)	03/13/02	04/17/09	(21.00)	438.82	(161.36)		277.46
ROCHE HLDG AG GENUSSSCHEINE NPV	06/11/01	04/17/09	(86.00)	14,027.63	(6,498.84)		7,528.79
ROCHE HLDG AG GENUSSSCHEINE NPV	01/29/09	04/17/09	(34.00)	5,545.81	(4,759.68)	786.13	-
NESTLE SA CHF0.1 (REGD)	06/10/99	04/17/09	(190.00)	8,111.11	(4,016.01)		4,095.10
NESTLE SA CHF0.1 (REGD)	06/11/01	04/17/09	(160.00)	6,830.41	(3,406.52)		3,423.89
NESTLE SA CHF0.1 (REGD)	12/15/97	04/17/09	(213.00)	9,092.99	(4,431.72)		4,661.27
CREDIT SUISSE GROUP AG CHF0.04	08/15/01	04/17/09	(44.00)	2,493.89	(1,859.95)		633.94
CREDIT SUISSE GROUP AG CHF0.04	06/07/05	04/17/09	(96.00)	5,441.23	(3,804.56)		1,636.67
SWATCH GROUP CHF2.25 (BR)	08/14/01	04/17/09	(17.00)	4,048.25	(1,433.11)		2,615.14
SYNTHESE INC CHF0.001 (POST	06/11/01	04/17/09	(8.00)	956.04	(552.02)		404.02
KUEHNE & NAGEL AG CHF1 (REGD)	01/29/09	04/17/09	(77.00)	7,072.30	(4,475.11)	2,597.19	-
UBS AG CHF0.1 (POST	07/15/96	04/17/09	(375.00)	6,756.91	(8,792.32)		(2,035.41)
LOGITECH INTL SA CHF0.25 (REGD)	11/14/01	04/17/09	(57.00)	1,014.82	(518.69)		496.13
GEBERIT CHF0.10 (REGD) (POST	05/20/08	04/17/09	(7.00)	1,104.22	(1,119.42)		(15.20)
COMPAGNIE FINANCIERE	06/11/01	04/17/09	(58.00)	1,635.22	(800.12)		835.10
HOLCIM RIGHT 25-MAY-2009	06/11/01	05/12/09	(30.00)	67.73	(60.82)		6.91
HOLCIM RIGHT 25-MAY-2009	11/28/00	05/12/09	(2.00)	4.52	(4.08)		0.44
HOLCIM RIGHT 25-MAY-2009	10/12/06	05/12/09	(6.00)	13.55	(23.15)		(9.60)
GIVAUDAN SA-RTS	11/12/03	06/17/09	(5.00)	126.87	0.00		126.87
HOLCIM LTD	10/12/06	07/10/09	(6.00)	9.88	0.00		9.88
HOLCIM LTD	06/11/01	07/10/09	(30.00)	49.40	0.00		49.40
HOLCIM LTD	11/28/00	07/10/09	(2.00)	3.29	0.00		3.29

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
AFLAC INC COM	12/19/08	04/01/09	(9 00)	411.23	(408.29)	2.94	-
AFLAC INC COM	12/16/05	04/01/09	(29 00)	1,325.11	(1,380.40)		(55.29)
AES CORP COM	12/15/06	04/01/09	(31.00)	459.86	(709.59)		(249.73)
AMAG PHARMACEUTICAL INC COM	12/04/06	04/01/09	(13.00)	710.10	(765.70)		(55.60)
AMAG PHARMACEUTICAL INC COM	07/11/08	04/01/09	(12 00)	434.44	(419.70)		14.74
AMN HEALTHCARE SVCS INC	06/25/04	04/01/09	(10 00)	104.34	(147.40)		(43.06)
AMR CORP DEL COM	09/26/06	04/01/09	(33.00)	252.28	(808.83)		(556.55)
AMR CORP DEL COM	11/21/08	04/01/09	(23 00)	175.83	(156.29)	19.54	-
AMR CORP DEL COM	06/23/05	04/01/09	(75 00)	573.35	(945.00)		(371.65)
AT & T INC COM	03/02/00	04/01/09	(10 00)	257.14	(1,074.92)		(817.78)
AT & T INC COM	12/21/01	04/01/09	(120 00)	3,070.12	(4,722.00)		(1,651.88)
AT & T INC COM	10/24/07	04/01/09	(31 00)	793.11	(1,288.52)		(495.41)
AT & T INC COM	03/02/00	04/01/09	(5 00)	127.92	(356.76)		(228.84)
AT & T INC COM	12/27/00	04/01/09	(10.00)	255.84	(1,000.31)		(744.47)
AT & T INC COM	04/19/00	04/01/09	(7 00)	179.09	(723.16)		(544.07)
AT & T INC COM	03/02/00	04/01/09	(71 00)	1,816.49	(7,631.93)		(5,815.44)
AZZ INC COM	07/11/08	04/01/09	(31 00)	1,225.54	(1,389.89)		(164.35)
ABBOTT LABS COM	07/18/08	04/01/09	(7 00)	349.89	(403.17)		(53.28)
ABBOTT LABS COM	12/21/07	04/01/09	(24 00)	1,199.60	(1,398.60)		(199.00)
ABBOTT LABS COM	12/15/06	04/01/09	(1.00)	49.98	(48.49)		1.49
ABBOTT LABS COM	12/15/00	04/01/09	(58 00)	2,899.05	(4,564.58)		(1,665.53)
ABERCROMBIE & FITCH CO CL A	03/28/07	04/01/09	(9 00)	320.52	(685.85)		(365.33)
ABITIBOWATER INC COM	04/06/01	04/01/09	(17 00)	2.20	(1,550.19)		(1,547.99)
ABRAXIS BIOSCIENCE INC NEW COM	06/25/04	04/01/09	(4 00)	151.34	(184.48)		(33.14)
ABRAXIS BIOSCIENCE INC NEW COM	04/25/07	04/01/09	(4.00)	151.33	(175.90)		(24.57)
ACADIA RLTY TR COM	11/08/06	04/01/09	(0.63)	9.10	(16.73)		(7.63)
ACADIA RLTY TR COM	11/21/06	04/01/09	(42.38)	616.74	(1,122.09)		(505.35)
ACTIVISION BLIZZARD INC COM	10/01/08	04/01/09	(113.00)	1,433.00	(1,644.72)	(211.72)	-
ACTIVISION BLIZZARD INC COM	06/30/03	04/01/09	(12 00)	152.18	(29.20)		122.98
ACTIVISION BLIZZARD INC COM	06/30/03	04/01/09	(171.00)	2,117.77	(416.03)		1,701.74
ACTUANT CORP CL A NEW	07/11/08	04/01/09	(70.00)	1,155.32	(2,098.25)		(942.93)
ADOBE SYS INC DEL COM	12/16/05	04/01/09	(5 00)	171.72	(194.25)		(22.53)
ADOBE SYS INC DEL COM	03/02/00	04/01/09	(25.00)	858.60	(706.11)		152.49
ADVANCED AUTO PTS INC	11/21/06	04/01/09	(59 00)	2,256.39	(2,236.10)		20.29
AECOM TECHNOLOGY CORP DELAWARE	05/18/09	05/21/09	(13 00)	337.79	(397.48)	(59.69)	-
AEROPOSTALE INC	06/30/03	04/01/09	(18.00)	603.35	(174.48)		428.87
AEROPOSTALE INC	06/30/03	04/01/09	(27.00)	1,131.13	(261.72)		869.41
ADVANCED MICRO DEVICES INC COM	01/06/06	04/01/09	(12.00)	51.90	(405.60)		(353.70)
ADVANCED MICRO DEVICES INC COM	03/21/06	04/01/09	(21.00)	90.82	(723.66)		(632.84)
ADVANCED MICRO DEVICES INC COM	12/15/00	04/01/09	(16 00)	69.19	(255.80)		(186.61)
ADVANCED MICRO DEVICES INC COM	11/08/04	04/01/09	(4.00)	17.30	(69.60)		(52.30)
ADVANCED ENERGY INDS INC	08/06/01	04/01/09	(12 00)	168.05	(398.04)		(229.99)
ADVENT SOFTWARE INC	03/02/00	04/01/09	(13.00)	541.36	(632.02)		(90.66)
AETNA INC COM NEW	12/15/06	04/01/09	(9 00)	237.63	(388.98)		(151.35)
AETNA INC COM NEW	12/21/07	04/01/09	(27 00)	712.91	(1,581.26)		(868.35)
AFFILIATED COMPUTER SVCS INC	12/16/05	04/01/09	(8.00)	418.26	(444.48)		(26.22)
AFFILIATED COMPUTER SVCS INC	02/15/08	04/01/09	(3 00)	156.84	(151.07)		5.77
AFFILIATED MANAGERS GROUP INC	03/02/00	04/01/09	(18 00)	1,238.81	(752.99)		485.82
AFFYMETRIX INC OC-CAP STK	11/19/99	04/01/09	(30 00)	294.44	(1,320.90)		(1,026.46)
AFFYMETRIX INC OC-CAP STK	07/11/08	04/01/09	(43.00)	422.03	(400.98)		21.05
AGILENT TECHNOLOGIES INC	12/16/05	04/01/09	(12.00)	329.33	(420.87)		(91.54)
AGILENT TECHNOLOGIES INC	12/17/04	04/01/09	(14.00)	384.22	(373.72)		10.50
AIR PRODS & CHEMS INC COM	12/21/07	04/01/09	(9.00)	731.00	(907.79)		(176.79)
AKAMAI TECHNOLOGIES INC	07/11/07	04/01/09	(17 00)	341.94	(855.70)		(513.76)
ALASKA AIR GROUP INC	12/12/01	04/01/09	(23 00)	639.03	(686.78)		(47.75)
ALBEMARLE CORP	02/09/06	04/01/09	(13 00)	439.31	(278.07)		161.24
ALCOA INC COM	11/21/07	04/01/09	(1.00)	14.23	(35.18)		(20.95)
ALCOA INC COM	03/02/00	04/01/09	(25 00)	355.87	(884.59)		(528.72)
ALEXANDER & BALDWIN INC	02/23/99	04/01/09	(22 00)	711.13	(550.09)		161.04
ALEXANDERS INC	04/25/07	04/01/09	(1 00)	296.20	(393.28)		(97.08)
ALEXANDERS INC	06/28/02	04/01/09	(2 00)	592.39	(153.70)		438.69
ALEXANDERS INC	03/26/08	04/01/09	(1 00)	296.19	(366.92)		(70.73)
ALEXION PHARMACEUTICALS INC	12/15/00	04/01/09	(3 00)	133.48	(103.74)		29.74
ALEXION PHARMACEUTICALS INC	01/22/09	04/01/09	(37.00)	1,646.27	(1,379.55)	266.72	-
ALICO INC	07/11/08	04/01/09	(14 00)	409.00	(521.99)		(112.99)
ALICO INC	06/25/04	04/01/09	(20 00)	584.28	(787.60)		(203.32)
ALIGN TECHNOLOGY INC COM	04/25/07	04/01/09	(49 00)	784.21	(867.54)		(83.33)
ALKERMES INC COM	10/17/05	04/01/09	(41 00)	351.56	(654.77)		(303.21)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
ALLEGHANY CORP DEL	02/09/06	04/01/09	(0.10)	24.42	(29.00)		(4.58)
ALLEGHANY CORP DEL	02/09/06	04/01/09	(2.00)	521.01	(580.04)		(59.03)
ALLEGHENY ENERGY INC COM	12/15/00	04/01/09	(8.00)	208.03	(327.90)		(119.87)
ALLEGHENY TECHNOLOGIES INC COM	02/14/07	04/01/09	(6.00)	214.82	(604.23)		(389.41)
ALLEGHENY TECHNOLOGIES INC COM	12/16/05	04/01/09	(1.00)	35.80	(34.13)		1.67
ALLERGAN INC COM	12/21/07	04/01/09	(7.00)	400.13	(454.76)		(54.63)
ALLERGAN INC COM	03/02/00	04/01/09	(2.00)	114.33	(108.84)		5.49
ALLERGAN INC COM	03/23/07	04/01/09	(6.00)	342.98	(337.79)		5.19
ALLERGAN INC COM	03/21/06	04/01/09	(10.00)	571.63	(567.80)		3.83
ALLETE INC	06/30/00	04/01/09	(9.00)	302.07	(239.91)		62.16
ALLIANCE DATA SYS CORP COM	11/17/04	04/01/09	(12.00)	743.92	(517.62)		226.30
ALLIANCE DATA SYS CORP COM	10/01/08	04/01/09	(39.00)	2,417.73	(2,457.59)		(39.86)
ALLIANCE HEALTHCARE SVCS INC	11/21/06	04/01/09	(143.00)	891.57	(849.42)		42.15
ALLIANT ENERGY CORP COM	03/07/03	04/01/09	(20.00)	543.08	(312.80)		230.28
ALLIANT TECHSYSTEMS INC COM	11/07/01	04/01/09	(5.00)	380.76	(295.13)		85.63
ALLIANT TECHSYSTEMS INC COM	01/31/07	04/01/09	(16.00)	1,218.44	(1,296.25)		(77.81)
ALLIED CAPITAL CORP COM	01/22/09	04/01/09	(129.00)	400.53	(376.04)	24.49	-
ALLIED CAPITAL CORP COM	03/07/03	04/01/09	(75.00)	232.87	(1,560.00)		(1,327.13)
ALLIS CHALMERS ENERGY INC	09/19/07	04/01/09	(35.00)	165.01	(675.68)		(510.67)
ALLSTATE CORP COM	03/02/00	04/01/09	(25.00)	791.09	(813.22)		(22.13)
ALNYLAM PHARMACEUTICALS INC	09/19/07	04/01/09	(32.00)	687.18	(1,037.28)		(350.10)
ALNYLAM PHARMACEUTICALS INC	07/11/08	04/01/09	(10.00)	214.74	(289.75)		(75.01)
ALTERA CORP COM	04/19/00	04/01/09	(11.00)	234.57	(616.96)		(382.39)
ALTERA CORP COM	12/21/01	04/01/09	(11.00)	234.56	(353.64)		(119.08)
ALTRIA GROUP INC	12/21/07	04/01/09	(15.00)	249.36	(352.30)		(102.94)
ALTRIA GROUP INC	12/21/07	04/01/09	(82.00)	1,484.57	(1,925.93)		(441.36)
AMAZON.COM INC COM	02/26/09	04/01/09	(8.00)	748.66	(498.84)		249.82
AMAZON.COM INC COM	11/18/05	04/01/09	(15.00)	1,403.73	(718.88)		684.85
AMEDISYS INC	09/26/06	04/01/09	(12.00)	539.56	(363.42)		176.14
AMEREN CORP	08/27/08	04/01/09	(6.00)	151.53	(255.69)		(104.16)
AMEREN CORP	09/21/04	04/01/09	(1.00)	25.25	(46.83)		(21.58)
AMEREN CORP	01/06/06	04/01/09	(3.00)	75.76	(155.79)		(80.03)
AMERICAN CAP LTD COM	06/26/09	07/01/09	(73.00)	232.49	(224.54)	7.95	-
AMERICAN ELEC PWR INC COM	03/02/00	04/01/09	(20.00)	616.28	(843.32)		(227.04)
AMERICAN EAGLE OUTFITTERS NEW	06/06/02	04/01/09	(55.00)	1,032.59	(420.55)		612.04
AMERICAN EXPRESS CO COM	06/21/02	04/01/09	(15.00)	525.95	(490.87)		35.08
AMERICAN EXPRESS CO COM	06/21/02	04/01/09	(54.00)	1,893.46	(1,765.49)		127.97
AMERICAN FINL GROUP INC OHIO	06/25/04	04/01/09	(35.00)	912.24	(705.60)		206.64
AMERICAN INTL GROUP INC COM	12/21/07	07/01/09	(0.70)	9.07	(816.83)		(807.76)
AMERICAN INTL GROUP INC COM	12/21/07	07/01/09	(6.00)	266.30	(7,001.40)		(6,735.10)
AMERICAN NATL INS CO	11/17/04	04/01/09	(1.00)	88.77	(105.88)		(17.11)
AMERICAN OIL & GAS INC NEV NEW	07/11/08	04/01/09	(516.00)	507.10	(1,741.50)	(1,234.40)	-
AMERICAN PHYSICIANS CAP INC	06/30/03	04/01/09	(0.33)	10.84	(4.10)		6.74
AMERICAN PHYSICIANS CAP INC	06/30/03	04/01/09	(29.00)	867.21	(356.83)		510.38
AMERICAN STS WTR CO COM	07/11/08	04/01/09	(20.00)	727.48	(689.30)		38.18
AMERICAN STS WTR CO COM	06/23/05	04/01/09	(22.00)	800.23	(632.28)		167.95
AMERICAN TOWER CORP	11/21/07	04/01/09	(14.00)	527.99	(610.61)		(82.62)
AMERICAN TOWER CORP	11/21/07	04/01/09	(16.00)	603.42	(697.84)		(94.42)
AMERICAN SUPERCONDUCTOR CORP	07/11/08	04/01/09	(39.00)	1,004.80	(1,257.95)		(253.15)
AMERICAN SUPERCONDUCTOR CORP	07/11/08	04/01/09	(20.00)	653.48	(645.10)		8.38
AMERICAN WOODMARK CORP	06/29/01	04/01/09	(6.00)	114.62	(149.39)		(34.77)
AMERICREDIT CORP COM	01/22/09	04/01/09	(31.00)	406.25	(161.98)	244.27	-
AMERICREDIT CORP COM	06/30/00	04/01/09	(84.00)	1,100.81	(2,336.36)		(1,235.55)
AMERICREDIT CORP COM	01/22/09	04/01/09	(31.00)	522.79	(161.97)	360.82	-
AMERIGON INC CL A NEW	07/10/07	04/01/09	(24.00)	187.55	(463.32)		(275.77)
AMERISOURCEBERGEN CORP COM	12/15/06	04/01/09	(17.00)	386.31	(383.39)		2.92
AMERIPRISE FINL INC	12/21/07	04/01/09	(7.00)	258.25	(392.60)		(134.35)
AMERIS BANCORP COM	02/26/09	04/01/09	(151.00)	1,047.15	(773.96)	273.19	-
AMERIS BANCORP COM	02/26/09	04/01/09	(0.15)	0.99	(0.79)	0.20	-
AMETEK INC	07/18/08	04/01/09	(7.00)	245.30	(352.21)		(106.91)
AMGEN INC	12/30/93	04/01/09	(7.00)	425.26	(593.35)		(168.09)
AMGEN INC	12/30/93	04/01/09	(77.00)	4,580.99	(6,526.86)		(1,945.87)
AMPHENOL CORP NEW CL A	09/29/08	04/01/09	(12.00)	466.12	(483.42)		(17.30)
AMYLIN PHARMACEUTICALS INC COM	06/30/00	04/01/09	(23.00)	323.02	(350.69)		(27.67)
ANADARKO PETE CORP COM	12/21/07	04/01/09	(41.00)	2,786.89	(2,716.06)		70.83
ANALOG DEVICES INC COM	01/30/01	04/01/09	(13.00)	365.09	(596.45)		(231.36)
ANAREN INC	08/19/05	04/01/09	(39.00)	647.57	(524.55)		123.02
ANNALY CAPITAL MANAGEMENT INC	10/01/08	04/01/09	(131.00)	2,311.42	(1,870.02)		441.40

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
ANNALY CAPITAL MANAGEMENT INC	04/25/07	04/01/09	(46.00)	811.65	(739.45)		72.20
ANNTAYLOR STORES CORP COM	09/16/04	04/01/09	(17.00)	265.61	(446.42)		(180.81)
ANSYS INC COM	01/04/08	04/01/09	(3.00)	124.53	(115.79)		8.74
AON CORP COM	01/06/06	04/01/09	(7.00)	286.95	(258.79)		28.16
AON CORP COM	03/02/00	04/01/09	(3.00)	122.98	(103.46)		19.52
AON CORP COM	12/21/07	04/01/09	(11.00)	450.92	(540.38)		(89.46)
APACHE CORP COM	03/23/07	04/01/09	(5.00)	496.56	(350.23)		146.33
APACHE CORP COM	12/16/05	04/01/09	(20.00)	1,986.24	(1,390.60)		595.64
APOLLO GROUP INC CL A	09/21/07	04/01/09	(6.00)	440.89	(352.89)		88.00
APOLLO INVT CORP	04/25/07	04/01/09	(14.00)	135.02	(309.61)		(174.59)
APPLE INC	12/21/07	04/01/09	(64.00)	12,210.56	(12,411.20)		(200.64)
APPLIED MATLS INC COM	12/16/05	04/01/09	(71.00)	965.92	(1,346.16)		(380.24)
APPLIED MATLS INC COM	12/17/04	04/01/09	(18.00)	244.88	(302.94)		(58.06)
APTARGROUP INC COM	03/02/00	04/01/09	(20.00)	666.28	(323.95)		342.33
APTARGROUP INC COM	03/02/00	04/01/09	(39.00)	1,479.42	(631.70)		847.72
ARCH COAL INC COM	10/01/08	04/01/09	(60.00)	1,418.66	(1,844.70)		(426.04)
ARCH COAL INC COM	10/08/03	04/01/09	(28.00)	662.04	(338.66)		323.38
ARCHER DANIELS MIDLAND CO COM	12/21/07	04/01/09	(27.00)	805.51	(1,195.70)		(390.19)
ARENA RES INC	04/25/07	04/01/09	(49.00)	1,827.89	(1,135.21)		692.68
ARES CAP CORP	06/26/09	07/01/09	(39.00)	430.34	(305.87)	124.47	-
ARRIS GROUP INC COM	09/26/00	04/01/09	(38.00)	440.60	(516.43)		(75.83)
ARRIS GROUP INC COM	07/11/08	04/01/09	(106.00)	1,229.03	(823.09)		405.94
ARROW ELECTRS INC COM	10/09/01	04/01/09	(34.00)	961.66	(945.86)		15.80
ART TECHNOLOGY GRP INC OC-COM	06/26/09	07/01/09	(29.00)	106.85	(108.61)	(1.76)	-
ARUBA NETWORKS INC COM	06/26/09	07/01/09	(27.00)	236.91	(233.69)	3.22	-
ARVINMERITOR INC COM	06/26/09	07/01/09	(102.00)	910.32	(407.49)	502.83	-
ASBURY AUTOMOTIVE GROUP INC	08/19/05	04/01/09	(30.00)	394.63	(526.80)		(132.17)
ASBURY AUTOMOTIVE GROUP INC	06/30/03	04/01/09	(11.00)	144.70	(148.83)		(4.13)
ASCENT SOLAR TECHNOLOGIES INC	06/26/09	07/01/09	(16.00)	102.95	(138.20)	(35.25)	-
ASHFORD HOSPITALITY TR INC	06/25/04	04/01/09	(100.00)	369.49	(808.85)		(439.36)
ASHFORD HOSPITALITY TR INC	12/29/05	04/01/09	(46.00)	169.96	(487.45)		(317.49)
ASHFORD HOSPITALITY TR INC	07/11/08	04/01/09	(186.00)	687.25	(709.59)		(22.34)
ASHLAND INC NEW	06/26/09	07/01/09	(7.00)	295.49	(187.63)	107.86	-
ASSET ACCEP CAP CORP	11/21/06	04/01/09	(48.00)	407.27	(804.96)		(397.69)
ASSET ACCEP CAP CORP	07/11/08	04/01/09	(98.00)	831.50	(990.29)	(158.79)	-
ASSET ACCEP CAP CORP	07/11/08	04/01/09	(20.00)	144.89	(202.10)		(57.21)
ASSOCIATED BANC CORP COM	06/30/03	04/01/09	(47.00)	562.34	(869.31)		(306.97)
ASSOCIATED BANC CORP COM	09/26/00	04/01/09	(64.00)	765.73	(996.40)		(230.67)
ASTORIA FINL CORP COM	04/06/01	04/01/09	(65.00)	740.65	(1,150.26)		(409.61)
ASTORIA FINL CORP COM	01/22/09	04/01/09	(52.00)	592.52	(598.26)	(5.74)	-
ATHENAHEALTH INC COM	04/08/09	04/14/09	(6.00)	230.06	(149.31)	80.75	-
ATHEROS COMMUNICATIONS INC	04/08/09	04/14/09	(12.00)	326.09	(196.86)	129.23	-
ATMEL CORP COM	02/22/01	04/01/09	(42.00)	179.54	(516.60)		(337.06)
ATMEL CORP COM	04/06/01	04/01/09	(219.00)	936.21	(1,983.53)		(1,047.32)
ATMEL CORP COM	11/19/99	04/01/09	(64.00)	273.59	(735.00)		(461.41)
ATMEL CORP COM	02/09/06	04/01/09	(7.00)	29.92	(35.49)		(5.57)
AUTODESK INC COM	12/19/03	04/01/09	(18.00)	450.07	(221.04)		229.03
AUTOLIV INC COM	12/15/00	04/01/09	(27.00)	944.29	(514.00)		430.29
AUTOMATIC DATA PROCESSING INC	01/30/01	04/01/09	(4.00)	160.09	(324.26)		(164.17)
AUTOMATIC DATA PROCESSING INC	12/15/00	04/01/09	(7.00)	280.17	(571.31)		(291.14)
AUTOMATIC DATA PROCESSING INC	12/21/01	04/01/09	(8.00)	320.19	(645.61)		(325.42)
AUTOMATIC DATA PROCESSING INC	12/21/07	04/01/09	(11.00)	440.25	(494.84)		(54.59)
AUTONATION INC COM	02/21/03	04/01/09	(9.00)	164.10	(122.04)		42.06
AUTOZONE INC COM	12/21/01	04/01/09	(3.00)	434.54	(328.91)		105.63
AUXILIUM PHARMACEUTICALS INC	06/26/09	07/01/09	(8.00)	271.87	(244.28)	27.59	-
AVALONBAY CMNTYS INC COM	01/31/07	04/01/09	(0.51)	37.38	(78.02)		(40.64)
AVALONBAY CMNTYS INC COM	02/14/07	04/01/09	(2.49)	184.26	(361.10)		(176.84)
AVATAR HLDGS INC COM	12/29/05	04/01/09	(6.00)	110.78	(330.78)		(220.00)
AVATAR HLDGS INC COM	06/25/04	04/01/09	(3.00)	55.39	(127.38)		(71.99)
AVERY DENNISON CORP COM	12/16/05	04/01/09	(5.00)	181.91	(279.50)		(97.59)
AVID TECHNOLOGY INC COM	09/16/04	04/01/09	(17.00)	250.14	(774.78)		(524.64)
AVID TECHNOLOGY INC COM	01/04/08	04/01/09	(16.00)	235.43	(415.12)		(179.69)
AVID TECHNOLOGY INC COM	08/12/05	04/01/09	(8.00)	117.72	(313.16)		(195.44)
AVIS BUDGET GROUP INC COM	06/26/09	07/01/09	(54.00)	650.41	(298.31)	352.10	-
AVISTA CORP COM	03/02/00	04/01/09	(25.00)	518.35	(717.13)		(198.78)
AVNET INC COM	04/06/01	04/01/09	(36.00)	958.83	(866.15)		92.68
AVOCENT CORP COM	07/11/08	04/01/09	(11.00)	272.73	(252.61)		20.12
AVOCENT CORP COM	06/30/00	04/01/09	(26.00)	644.65	(1,045.02)		(400.37)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
AVON PRODS INC COM	12/15/00	04/01/09	(27.00)	926.74	(942.80)		(16 06)
AXCELIS TECHNOLOGIES INC COM	03/07/03	04/01/09	(115 00)	48.76	(540 50)		(491 74)
BB&T CORP COM	06/18/04	04/01/09	(9.00)	249.78	(334 62)		(84 84)
BB&T CORP COM	01/06/06	04/01/09	(5.00)	138.77	(212.75)		(73 98)
BB&T CORP COM	03/02/00	04/01/09	(5.00)	138 77	(174 98)		(36 21)
B & G FOODS HLDGS CORP CL A	07/11/08	04/01/09	(13 00)	101.71	(120 55)		(18.84)
BMC SOFTWARE INC COM	12/21/07	04/01/09	(13 00)	497 16	(475.35)		21 81
BAKER HUGHES INC COM	12/21/07	04/01/09	(21 00)	952.21	(1,723 16)		(770 95)
BALCHEM CORP	06/23/05	04/01/09	(43 00)	1,223.10	(566 26)		656 84
BALCHEM CORP	12/29/05	04/01/09	(9 00)	256 00	(119 36)		136 64
BALDWIN & LYONS INC CL B	12/12/01	04/01/09	(14 00)	321 92	(286 25)		35 67
BALDWIN & LYONS INC CL B	07/10/07	04/01/09	(56 00)	1,287.68	(1,470 28)		(182 60)
BALL CORP COM	06/21/02	04/01/09	(11 00)	572 58	(240 41)		332 17
BALLY TECHNOLOGIES INC COM	01/04/08	04/01/09	(3 00)	123 66	(146.42)		(22 76)
BANCORPSOUTH INC	02/23/99	04/01/09	(58.00)	1,437 49	(974 98)		462 51
BANK OF AMERICA CORP	12/15/06	04/01/09	(0.34)	6 16	(20 89)		(14 73)
BANK OF AMERICA CORP	06/20/03	04/01/09	(7.74)	139.36	(420.75)		(281 39)
BANK OF AMERICA CORP	12/30/93	04/01/09	(124.63)	2,245.11	(7,023.28)		(4,778 17)
BANK OF AMERICA CORP	12/15/06	04/01/09	(202.79)	3,653 17	(10,816 82)		(7,163 65)
BANK OF AMERICA CORP	04/03/08	04/01/09	(27 50)	495.47	(1,468 96)		(973 49)
BANK NEW YORK MELLON CORP COM	09/21/07	04/01/09	(1 00)	28 61	(43 93)		(15 32)
BANK NEW YORK MELLON CORP COM	07/10/07	04/01/09	(49 00)	1,402.10	(2,174 86)		(772 76)
BAR HBR BANKSHARES	06/26/09	07/01/09	(25.00)	833 59	(759 90)	73 69	
BARD C R INC	12/19/08	04/01/09	(2 00)	154 92	(159 53)	(4 61)	
BARD C R INC	06/20/03	04/01/09	(8 00)	619.70	(284.00)		335 70
BAXTER INTL INC COM	12/27/00	04/01/09	(31 00)	1,789 73	(2,496 88)		(707 15)
BAXTER INTL INC COM	12/21/07	04/01/09	(14 00)	808 26	(833 35)		(25 09)
BECKMAN COULTER INC COM	05/18/09	05/21/09	(11.00)	742 53	(586 80)	155 73	
BECTON DICKINSON & CO COM	12/19/08	04/01/09	(5 00)	342.96	(333.77)	9 19	
BECTON DICKINSON & CO COM	06/18/04	04/01/09	(10 00)	685 93	(529 80)		156 13
BED BATH & BEYOND INC COM	12/21/01	04/01/09	(3 00)	110 41	(152 74)		(42 33)
BED BATH & BEYOND INC COM	03/02/00	04/01/09	(15 00)	552 06	(763 69)		(211 63)
BEMIS INC COM	06/21/02	04/01/09	(8.00)	209 71	(196 36)		13 35
BENCHMARK ELECTRS INC	09/16/04	04/01/09	(7 00)	129.38	(138 69)		(9 31)
BERKLEY W R CORP COM	02/27/06	04/01/09	(10 00)	256 94	(410.13)		(153 19)
BERKLEY W R CORP COM	02/09/06	04/01/09	(17.00)	436.80	(543 89)		(107 09)
BERKLEY W R CORP COM	04/21/06	04/01/09	(11.00)	282 64	(445 06)		(162 42)
BERRY PETE CO CL A	12/15/00	04/01/09	(45 00)	1,286 73	(344 29)		942 44
BEST BUY INC COM	06/21/01	04/01/09	(6 00)	234.56	(299 84)		(65 28)
BEST BUY INC COM	04/19/06	04/01/09	(1.00)	39 09	(58 00)		(18 91)
BEST BUY INC COM	06/21/01	04/01/09	(7.00)	273 65	(349 60)		(75 95)
BEST BUY INC COM	03/23/07	04/01/09	(7.00)	273 66	(350 25)		(76 59)
BIG LOTS INC COM	12/15/00	04/01/09	(10.00)	259 94	(102 77)		157.17
BIOMARIN PHARMACEUTICAL COM	04/10/06	04/01/09	(44.00)	772.40	(528.00)		244.40
BIOGEN IDEC INC COM	12/21/07	04/01/09	(18 00)	876 12	(1,038 33)		(162 21)
BLACK BOX CORP DEL COM	07/11/08	04/01/09	(25 00)	671 60	(694.12)		(22 52)
BLACK BOX CORP DEL COM	03/02/00	04/01/09	(25.00)	671 61	(1,776 50)		(1,104 89)
BLACK HILLS CORP	03/02/00	04/01/09	(19 00)	478 11	(588 31)		(110 20)
BLACKROCK INC COM	06/30/00	04/01/09	(3 00)	528 41	(115.32)		413 09
BLACKROCK INC COM	06/30/00	04/01/09	(7 00)	1,523 96	(269 09)		1,254 87
BLOCK H & R INC COM	06/21/01	04/01/09	(17 00)	328 68	(532.20)		(203 52)
BLOCKBUSTER INC CL A COM	06/23/05	04/01/09	(105 00)	69.76	(975.45)		(905 69)
BLUE COAT SYS INC COM NEW	06/26/09	07/01/09	(8 00)	192 43	(139.16)	53 27	-
BOB EVANS FARMS INC	03/02/00	04/01/09	(32 00)	936.45	(698.49)		237.96
BOEING CO COM	12/16/05	04/01/09	(13.00)	671 36	(920 14)		(248.78)
BOEING CO COM	12/15/06	04/01/09	(23.00)	1,187 79	(2,086 56)		(898.77)
BOLT TECHNOLOGY CORP	06/26/09	07/01/09	(14 00)	181.50	(167 88)	13 62	-
BORDERS GROUP INC COM	12/15/00	04/01/09	(67 00)	220 09	(1,197.90)		(977.81)
BORDERS GROUP INC COM	03/02/00	04/01/09	(1.00)	3 28	(18.08)		(14 80)
BORG WARNER INC COM	08/31/09	09/03/09	(16 00)	516 38	(474.96)	41.42	-
BOSTON PPTYS INC COM	12/15/06	04/01/09	(6 00)	392.77	(676 92)		(284 15)
BOSTON SCIENTIFIC CORP COM	12/21/07	04/01/09	(41.00)	409 36	(485 65)		(76 29)
BOSTON SCIENTIFIC CORP COM	01/20/02	04/01/09	(1.68)	16 77	(33.24)		(16 47)
BOSTON SCIENTIFIC CORP COM	01/20/02	04/01/09	(8.40)	83 87	(166.21)		(82 34)
BOSTON SCIENTIFIC CORP COM	01/20/02	04/01/09	(21.92)	218.87	(433 76)		(214 89)
BOSTON SCIENTIFIC CORP COM	04/24/06	04/01/09	(7 00)	69 89	(158.20)		(88 31)
BOSTON SCIENTIFIC CORP COM	12/21/01	04/01/09	(43.00)	429 34	(794.51)		(365.17)
BRINKER INTL INC COM	04/06/01	04/01/09	(33 00)	519.89	(641 05)		(121 16)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
BRINKS CO	03/02/00	04/01/09	(18.00)	466.81	(196.35)		270.46
BRINKS HOME SEC HLDGS INC COM	03/02/00	04/01/09	(12.00)	390.64	(118.40)		272.24
BRISTOL MYERS SQUIBB CO COM	12/15/06	04/01/09	(69.00)	1,565.22	(1,768.47)		(203.25)
BRISTOL MYERS SQUIBB CO COM	09/21/07	04/01/09	(16.00)	362.95	(464.24)		(101.29)
BRISTOW GROUP INC COM	03/02/00	04/01/09	(21.00)	660.53	(338.71)		321.82
BROADCOM CORP CL A COM	12/15/06	04/01/09	(13.00)	286.31	(436.93)		(150.62)
BROADCOM CORP CL A COM	12/15/06	04/01/09	(9.00)	271.11	(302.49)		(31.38)
BROADCOM CORP CL A COM	06/20/03	04/01/09	(13.00)	391.60	(224.56)		167.04
BROCADE COMMUNICATIONS SYS INC	04/25/07	04/01/09	(51.00)	485.24	(521.48)		(36.24)
BROOKLINE BANCORP INC DEL	07/10/07	04/01/09	(98.00)	939.30	(1,089.27)		(149.97)
BROOKS AUTOMATION INC	03/02/00	04/01/09	(8.00)	66.44	(1,312.00)		(1,245.56)
BROOKS AUTOMATION INC	03/02/00	04/01/09	(16.00)	132.87	(1,186.96)		(1,054.09)
BROOKS AUTOMATION INC	06/30/00	04/01/09	(8.00)	66.44	(1,046.25)		(979.81)
BROOKS AUTOMATION INC	09/26/00	04/01/09	(2.00)	16.61	(76.61)		(60.00)
BROWN & BROWN INC COM	02/09/06	04/01/09	(60.00)	1,175.07	(1,711.80)		(536.73)
BROWN & BROWN INC COM	01/22/09	04/01/09	(30.00)	587.53	(588.75)	(1.22)	
BROWN SHOE INC NEW COM	06/28/02	04/01/09	(12.00)	110.33	(152.20)		(41.87)
BRUSH ENGINEERED MATERIALS INC	07/11/08	04/01/09	(37.00)	928.12	(875.24)		52.88
BRUSH ENGINEERED MATERIALS INC	09/19/07	04/01/09	(20.00)	501.68	(998.30)		(496.62)
BUCKLE INC COM	04/08/09	04/14/09	(9.00)	332.76	(303.44)	29.32	
BUCYRUS INTERNATIONAL INC	01/04/08	04/01/09	(28.00)	807.36	(1,347.01)		(539.65)
BUCYRUS INTERNATIONAL INC	11/21/08	04/01/09	(20.00)	576.68	(321.90)	254.78	
BUCYRUS INTERNATIONAL INC	11/21/08	04/01/09	(29.00)	1,070.21	(466.75)	603.46	
BURLINGTON NORTH SANTA FE CORP	12/15/06	04/01/09	(12.00)	983.91	(902.64)		81.27
BURLINGTON NORTH SANTA FE CORP	03/02/00	04/01/09	(7.00)	573.94	(195.02)		378.92
CAI INTL INC COM	02/26/09	04/01/09	(202.00)	1,497.79	(580.75)	917.04	
CBIZ INC	09/19/07	04/01/09	(125.00)	945.59	(968.13)		(22.54)
CBS CORP NEW CL B	06/21/02	04/01/09	(5.00)	60.57	(174.12)		(113.55)
CBS CORP NEW CL B	12/27/00	04/01/09	(23.00)	278.63	(840.73)		(562.10)
CBS CORP NEW CL B	12/15/06	04/01/09	(3.00)	36.34	(96.03)		(59.69)
CBS CORP NEW CL B	12/19/03	04/01/09	(5.00)	60.58	(171.01)		(110.43)
CF INDS HLDGS INC	08/27/08	04/01/09	(7.00)	619.09	(1,051.22)		(432.13)
CH ENERGY GROUP INC COM	03/02/00	04/01/09	(14.00)	611.15	(553.86)		57.29
C H ROBINSON WORLDWIDE INC	03/02/07	04/01/09	(13.00)	763.79	(649.80)		113.99
CIGNA CORP COM	12/16/05	04/01/09	(12.00)	355.49	(445.89)		(90.40)
CIT GROUP INC	08/27/08	04/01/09	(36.00)	28.61	(356.22)	(327.61)	
CIT GROUP INC	10/26/04	04/01/09	(34.00)	27.03	(1,364.42)		(1,337.39)
CME GROUP INC COM	06/25/07	04/01/09	(0.90)	266.50	(494.64)		(228.14)
CME GROUP INC COM	08/10/06	04/01/09	(1.11)	329.03	(526.55)		(197.52)
CME GROUP INC COM	08/22/07	04/01/09	(2.00)	595.53	(1,093.23)		(497.70)
CMS ENERGY CORP COM	03/02/00	04/01/09	(11.00)	151.07	(254.02)		(102.95)
CNA FINL CORP	04/25/07	04/01/09	(77.00)	1,839.86	(3,610.15)		(1,770.29)
CNA FINL CORP	10/01/08	04/01/09	(13.00)	310.63	(339.50)		(28.87)
CSG SYS INTL INC	03/02/00	04/01/09	(10.00)	160.74	(575.00)		(414.26)
CSX CORP COM	03/02/00	04/01/09	(7.00)	288.84	(118.86)		169.98
CSX CORP COM	03/02/00	04/01/09	(15.00)	673.40	(254.70)		418.70
CTS CORP	01/04/08	04/01/09	(64.00)	564.78	(608.32)		(43.54)
CTS CORP	06/30/00	04/01/09	(33.00)	291.21	(1,486.98)		(1,195.77)
CVS CAREMARK CORP	03/23/07	04/01/09	(27.00)	982.37	(933.80)		48.57
CVS CAREMARK CORP	06/01/07	04/01/09	(1.00)	36.38	(38.57)		(2.19)
CVS CAREMARK CORP	12/16/05	04/01/09	(68.00)	2,474.11	(2,172.18)		301.93
CV THERAPEUTICS INC COM	08/11/06	04/01/09	(55.00)	1,100.00	(597.85)		502.15
CA INC COM	12/16/05	04/01/09	(17.00)	385.97	(494.02)		(108.05)
CA INC COM	06/17/05	04/01/09	(8.00)	181.63	(214.97)		(33.34)
CABLEVISION NY GRP CL A COM	01/30/01	04/01/09	(33.00)	783.22	(2,155.94)		(1,372.72)
CABOT CORP COM	06/25/04	04/01/09	(17.00)	381.04	(675.58)		(294.54)
CACI INTL INC CL A	11/07/01	04/01/09	(25.00)	1,160.59	(955.25)		205.34
CADENCE DESIGN SYS INC COM	01/30/01	04/01/09	(3.00)	17.98	(89.55)		(71.57)
CADENCE DESIGN SYS INC COM	04/08/09	04/14/09	(80.00)	479.51	(370.80)	108.71	
CADENCE DESIGN SYS INC COM	11/19/99	04/01/09	(32.00)	191.81	(668.04)		(476.23)
CADENCE DESIGN SYS INC COM	03/02/00	04/01/09	(67.00)	401.59	(1,452.70)		(1,051.11)
CADENCE DESIGN SYS INC COM	12/15/00	04/01/09	(50.00)	299.70	(1,326.44)		(1,026.74)
CADENCE DESIGN SYS INC COM	04/08/09	04/14/09	(164.00)	1,250.46	(760.14)	490.32	-
CALAMOS ASSET MGMT INC CL A	06/26/09	07/01/09	(12.00)	166.97	(172.17)	(5.20)	-
CALAVO GROWERS INC	07/11/08	04/01/09	(36.00)	717.28	(420.66)	296.62	-
CALAVO GROWERS INC	07/11/08	04/01/09	(37.00)	737.57	(432.34)		305.23
CALLAWAY GOLF CO COM	03/02/00	04/01/09	(46.00)	374.20	(802.23)		(428.03)
CALPINE CORP COM NEW	11/21/08	04/01/09	(39.00)	454.53	(265.79)	188.74	-

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
CALPINE CORP COM NEW	07/11/08	04/01/09	(32 00)	372 94	(640 48)		(267 54)
CAMDEN PPTY TR SHS BEN INT	03/02/00	04/01/09	(3 00)	116 22	(101.13)		15 09
CAMERON INTL CORP COM	04/03/08	04/01/09	(13 00)	521 86	(575.05)		(53 19)
CAMPBELL SOUP CO COM	12/21/01	04/01/09	(14 00)	456.45	(638 12)		(181 67)
CAMPBELL SOUP CO COM	09/15/06	04/01/09	(5.00)	163.02	(186 60)		(23 58)
CAPELLA ED CO COM	09/19/07	04/01/09	(5 00)	350.11	(270.03)		80 08
CAPITAL ONE FINL CORP	12/21/07	04/01/09	(17.00)	650 99	(810 82)		(159 83)
CARBO CERAMICS INC	02/02/05	04/01/09	(8.00)	426 34	(404 15)		22.19
CARDINAL HEALTH INC COM	12/21/07	04/01/09	(16.00)	434.30	(680 64)		(246.34)
CAREER ED CORP COM	06/30/03	04/01/09	(17 00)	422 17	(582.04)		(159 87)
CAREFUSION CORP	12/21/07	09/01/09	(36.00)	784.59	(1,153 82)		(369 23)
CARDIUM THERAPEUTICS INC COM	06/26/09	07/01/09	(100 00)	189 49	(279 51)	(90 02)	-
CARLISLE COS INC COM	12/15/00	04/01/09	(32 00)	1,146 05	(607 36)		538 69
CARMAX INC	10/04/02	04/01/09	(75.00)	1,537 08	(583 87)		953 21
CARNIVAL CORP PAIRED CTF 1 COM	12/21/07	04/01/09	(18 00)	587 41	(816 21)		(228 80)
CASEYS GEN STORES INC	06/30/03	04/01/09	(18 00)	582 91	(255 51)		327.40
CASEYS GEN STORES INC	08/31/09	09/03/09	(18.00)	582.92	(499 77)	83 15	-
CATERPILLAR INC	12/21/07	04/01/09	(40.00)	2,121 34	(2,909 80)		(788 46)
CELANESE CORP DEL COM SER A	04/10/06	04/01/09	(6.00)	152 18	(120 30)		31 88
CELGENE CORP	11/19/08	04/01/09	(8.00)	440.83	(446.20)	(5 37)	-
CELGENE CORP	04/03/08	04/01/09	(12.00)	661.24	(760.26)		(99 02)
CELGENE CORP	11/03/06	04/01/09	(10 00)	551.03	(516 70)		34.33
CENTENE CORP DEL	07/02/04	04/01/09	(13 00)	246.14	(258 12)		(11 98)
CENTERPOINT ENERGY INC	06/17/05	04/01/09	(16 00)	204.07	(202 88)		1.19
CENTRAL EUROPEAN DISTR CORP	06/30/03	04/01/09	(28.00)	919 07	(254 25)		664 82
CENTURYTEL INC COM	09/21/07	07/01/09	(0 17)	5.07	(7.52)		(2 45)
CENTURYTEL INC COM	01/15/06	07/01/09	(0.41)	12.33	(54 50)		(42 17)
CENTURYTEL INC COM	09/21/07	07/01/09	(9.01)	295.38	(400 89)		(105.51)
CENTURYTEL INC COM	06/17/05	07/01/09	(5 99)	196.37	(221 94)		(25 57)
CERADYNE INC	07/11/08	04/01/09	(34.00)	642.75	(1,238 79)		(596 04)
CERNER CORP	03/02/00	04/01/09	(21.00)	1,763 21	(484.52)		1,278 69
CHARLES RIV LABORATORIES INTL	11/21/08	04/01/09	(25.00)	829 60	(536 62)	292 98	-
CHARLES RIV LABORATORIES INTL	01/31/07	04/01/09	(10 00)	331 84	(450.15)		(118 31)
CHARLES RIV LABORATORIES INTL	11/21/08	04/01/09	(27.00)	1,042.03	(579 56)	462 47	-
CHEESECAKE FACTORY (THE)	12/15/00	04/01/09	(23.00)	432.72	(506 01)		(73 29)
CHEMICAL FINL CORP COM	12/04/06	04/01/09	(32.00)	711.17	(1,063.68)		(352 51)
CHEMICAL FINL CORP COM	09/19/07	04/01/09	(4.00)	88.90	(108 26)		(19 36)
CHEMTURA CORP	07/11/08	04/01/09	(77 00)	1.88	(423 89)	(422 01)	-
CHEMTURA CORP	03/02/00	04/01/09	(137 00)	3 35	(1,429.60)		(1,426 25)
CHESAPEAKE ENERGY CORP COM	12/21/07	04/01/09	(18.00)	521.90	(703 89)		(181 99)
CHESAPEAKE ENERGY CORP COM	03/02/06	04/01/09	(30 00)	869.82	(951.30)		(81 48)
CHEVRON CORPORATION COM	12/21/07	04/01/09	(20 00)	1,473 06	(1,881.10)		(408 04)
CHEVRON CORPORATION COM	12/19/08	04/01/09	(123.00)	9,059.32	(8,716 39)	342.93	-
CHEVRON CORPORATION COM	10/22/07	04/01/09	(5.00)	368.27	(427.78)		(59.51)
CHEVRON CORPORATION COM	11/21/07	04/01/09	(5.00)	368 27	(432 46)		(64 19)
CHEVIOT FINANCIAL CORP	06/26/09	07/01/09	(35 00)	270 71	(313.96)	(43 25)	-
CHICOS FAS INC COM	05/05/04	04/01/09	(22 00)	273 78	(481 36)		(207 58)
CHICOS FAS INC COM	04/10/06	04/01/09	(25.00)	311.11	(932 75)		(621 64)
CHINA HSG & LD DEV INC COM	06/26/09	07/01/09	(43.00)	174.78	(224.73)	(49 95)	-
CHINA GREEN AGRICULTURE INC	06/26/09	07/01/09	(46 00)	546.69	(379 88)	166.81	-
CHINDEX INTL INC	07/11/08	04/01/09	(86 00)	1,063 36	(1,366 11)	(302 75)	-
CHINDEX INTL INC	07/11/08	04/01/09	(47 00)	612.15	(746.60)		(134 45)
CHOICE HOTELS INTL INC COM	09/26/00	04/01/09	(36 00)	1,135 23	(341.00)		794 23
CHUBB CORP COM	03/02/00	04/01/09	(9 00)	460 73	(302 46)		158 27
CHUBB CORP COM	12/19/08	04/01/09	(14.00)	716 71	(689 71)	27.00	-
CHURCH & DWIGHT INC	12/15/00	04/01/09	(18.00)	1,026 60	(304 84)		721 76
CIMAREX ENERGY CO	05/01/96	04/01/09	(1 00)	45 30	(20 67)		24 63
CIMAREX ENERGY CO	12/15/00	04/01/09	(17.00)	770 16	(284 02)		486 14
CINCINNATI BELL INC	03/02/00	04/01/09	(69.00)	234.94	(2,561.59)		(2,326 65)
CINCINNATI BELL INC	12/15/00	04/01/09	(9 00)	30 64	(205 01)		(174.37)
CINCINNATI BELL INC	06/30/00	04/01/09	(33 00)	112 36	(857 92)		(745 56)
CINCINNATI FINL CORP COM	12/15/06	04/01/09	(6 00)	154 40	(280 20)		(125 80)
CISCO SYS INC COM	01/30/01	04/01/09	(104 00)	2,475.66	(4,902.40)		(2,426.74)
CISCO SYS INC COM	09/15/00	04/01/09	(39.00)	928.37	(2,803.65)		(1,875.28)
CISCO SYS INC COM	06/30/00	04/01/09	(297.00)	7,069 90	(21,577.35)		(14,507 45)
CITIGROUP INC COM	01/15/06	04/01/09	(5 00)	23.77	(242 51)		(218 74)
CITIGROUP INC COM	08/09/07	04/01/09	(8 00)	38.04	(401 41)		(363 37)
CITIGROUP INC COM	12/30/93	04/01/09	(507 00)	2,410 72	(22,018.15)		(19,607 43)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
CITIGROUP INC COM	10/07/06	04/01/09	(6 00)	28 53	(286 02)		(257 49)
CITIGROUP INC COM	10/07/06	04/01/09	(4 00)	19 02	(190 69)		(171 67)
CITIGROUP INC COM	01/15/06	04/01/09	(10 00)	47 55	(485.01)		(437 46)
CITRIX SYS INC COM	12/20/02	04/01/09	(12.00)	446 44	(156 72)		289 72
CITRIX SYS INC COM	12/20/02	04/01/09	(9.00)	383.97	(117.54)		266 43
CITY HLDG CO	11/21/08	04/01/09	(12.00)	359.21	(387.06)	(27 85)	-
CITY HLDG CO	07/15/05	04/01/09	(25 00)	748.35	(928 25)		(179.90)
CITY NATL CORP COM	02/09/06	04/01/09	(7.00)	273.37	(517 79)		(244.42)
CLARCOR INC	01/22/09	04/01/09	(52 00)	1,626 25	(1,594 58)	31 67	
CLARCOR INC	12/15/00	04/01/09	(36 00)	1,125 87	(443.30)		682.57
CLIFFS NAT RES INC COM	10/01/08	04/01/09	(29 00)	1,040 35	(1,395 34)		(354.99)
CLIFFS NAT RES INC COM	06/23/05	04/01/09	(23 00)	825 10	(328 27)		496.83
CLOROX CO COM	06/21/01	04/01/09	(6 00)	351 50	(350.96)		0 54
COACH INC COM	08/31/04	04/01/09	(29.00)	1,000 03	(611.61)		388 42
COCA COLA BOTTLING CO CONS	12/29/05	04/01/09	(6 00)	295.34	(260 04)		35 30
COCA COLA BOTTLING CO CONS	07/15/05	04/01/09	(14 00)	689 13	(735 42)		(46.29)
COCA COLA CO COM	09/18/09	09/23/09	(20.00)	1,095 47	(1,075 50)	19 97	
COCA COLA CO COM	12/16/05	04/01/09	(8.00)	438 19	(329.92)		108.27
COCA COLA CO COM	12/15/00	04/01/09	(123.00)	6,737 14	(9,862.76)		(3,125.62)
COCA COLA ENTERPRISES INC COM	04/03/08	04/01/09	(15 00)	313.41	(360.23)		(46 82)
COEUR D ALENE MINES CORP IDAHO	02/02/05	05/27/09	(0 50)	5.58	(18 93)		(13 35)
COEUR D ALENE MINES CORP IDAHO	02/02/05	05/27/09	(16 00)	372 71	(605.60)		(232 89)
COGNEX CORP COM	03/02/00	04/01/09	(24.00)	410.50	(1,091 94)		(681 44)
COGNIZANT TECH SOLUTIONS CL A	11/16/06	04/01/09	(24 00)	941 85	(963 12)		(21 27)
COHU INC	11/21/06	04/01/09	(18 00)	238 40	(381 60)		(143 20)
COHU INC	01/04/08	04/01/09	(27 00)	357.60	(393.80)		(36 20)
COLE KENNETH PRODTNS INC CL A	01/04/08	04/01/09	(48 00)	507 58	(757 20)		(249 62)
COLGATE PALMOLIVE CO	12/15/00	04/01/09	(37 00)	2,945.30	(3,209 08)		(263 78)
COLLECTIVE BRANDS INC COM	02/21/02	04/01/09	(49 00)	937 10	(934 43)		2.67
COLLECTIVE BRANDS INC COM	12/15/00	04/01/09	(9 00)	172.12	(198.86)		(26.74)
COLONIAL BANCGROUP INC COM	06/08/06	04/01/09	(62 00)	4 42	(1,644 86)		(1,640 44)
COLONIAL PPTYS TR COM SHS BEN	03/02/00	04/01/09	(9 00)	104.70	(215.34)		(110 64)
COMCAST CORP NEW CL A	12/19/08	04/01/09	(87 00)	1,328.01	(1,372.43)	(44 42)	-
COMCAST CORP NEW CL A	12/21/07	04/01/09	(53 00)	809 02	(976 53)		(167.51)
COMCAST CORP NEW CL A	09/21/07	04/01/09	(18 00)	274 76	(429 75)		(154.99)
COMERICA INC COM	03/02/00	04/01/09	(7 00)	211 00	(388.48)		(177 48)
COMMERCIAL METALS CO	12/15/00	04/01/09	(43 00)	766 88	(173.87)		593 01
COMMSCOPE INC COM	06/26/09	07/01/09	(15 00)	422 60	(397 13)	25 47	-
COMPUTER SCIENCES CORP COM	12/15/00	04/01/09	(9 00)	474 32	(633.26)		(158 94)
COMSTOCK RES INC NEW	07/11/08	04/01/09	(29 00)	1,369.77	(2,477 91)		(1,108 14)
COMTECH TELECOMMUNICATIONS	06/23/05	04/01/09	(11.00)	351 05	(381 15)		(30 10)
CONAGRA FOODS INC COM	03/02/00	04/01/09	(26.00)	559 89	(601 57)		(41 68)
CON-WAY INC	12/15/00	04/01/09	(24 00)	913.29	(773.02)		140 27
CONOCOPHILLIPS	12/21/07	04/01/09	(22.00)	1,129 56	(1,908 62)		(779 06)
CONOCOPHILLIPS	12/21/07	04/01/09	(71.00)	3,645 39	(6,157 48)		(2,512 09)
CONSECO INC	10/02/09	10/07/09	(152 00)	775 94	(785 08)	(9 14)	-
CONSECO INC	01/04/08	04/01/09	(100 00)	510 48	(1,181 50)		(671.02)
CONSOL ENERGY INC COM	12/21/07	04/01/09	(11 00)	546 73	(785 56)		(238 83)
CONSOLIDATED COMMUNICATIONS	11/13/07	04/01/09	(2 00)	32 93	(38 29)		(5 36)
CONSOLIDATED COMMUNICATIONS	07/11/08	04/01/09	(79.00)	1,300 69	(1,104.03)		196.66
CONSOLIDATED COMMUNICATIONS	03/26/08	04/01/09	(44 00)	724 44	(684 42)		40 02
CONSOLIDATED EDISON INC COM	01/06/06	04/01/09	(5 00)	207 37	(234 15)		(26 78)
CONSOLIDATED EDISON INC COM	11/21/07	04/01/09	(8.00)	331 78	(384 12)		(52 34)
CONSTELLATION BRANDS INC CL A	12/15/06	04/01/09	(24 00)	397 54	(679 44)		(281 90)
CONSTELLATION ENGY GRP INC COM	12/15/06	04/01/09	(5 00)	165.51	(427 54)		(262 03)
CORINTHIAN COLLEGES INC COM	06/23/05	04/01/09	(18.00)	322 64	(241 56)		81 08
CORN PRODS INTL INC COM	11/19/99	04/01/09	(42 00)	1,244.63	(726.03)		518 60
CORN PRODS INTL INC COM	03/02/00	04/01/09	(5 00)	148 17	(80 75)		67 42
CORNING INC COM	12/21/07	04/01/09	(18.00)	283.22	(432.81)		(149 59)
CORNING INC COM	12/16/05	04/01/09	(46 00)	723 79	(966 92)		(243.13)
CORPORATE EXECUTIVE BD CO COM	04/10/06	04/01/09	(9 00)	230.79	(936.00)		(705.21)
CORUS BANKSHARES INC	08/19/05	04/01/09	(30 00)	5 57	(916.35)		(910.78)
CORVEL CORP	06/25/04	04/01/09	(22 00)	637 65	(389.55)		248 10
COSTCO WHSL CORP NEW COM	12/15/00	04/01/09	(8.00)	464.10	(348 99)		115 11
COSTCO WHSL CORP NEW COM	12/21/07	04/01/09	(14 00)	812 18	(981 33)		(169 15)
COSTAR GROUP INC COM	06/29/01	04/01/09	(14.00)	601 63	(368 20)		233.43
COSTAR GROUP INC COM	01/31/07	04/01/09	(16.00)	687 58	(759 76)		(72 18)
COVANCE INC COM	10/01/08	04/01/09	(33 00)	1,833 26	(2,855 66)		(1,022.40)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
COVANTA HLDG CORP	09/26/06	04/01/09	(10 00)	175.94	(209 40)		(33 46)
COVANTA HLDG CORP	04/10/06	04/01/09	(29 00)	510 24	(494 16)		16 08
COVANTA HLDG CORP	11/21/08	04/01/09	(57 00)	1,002.89	(1,066.76)	(63 87)	
COVENTRY HEALTH CARE INC COM	09/16/05	04/01/09	(18.00)	343.16	(1,034 51)		(691 35)
CRACKER BARREL OLD CTRY STORE	03/02/00	04/01/09	(28 00)	1,024 35	(675 67)		348 68
CREE INC COM	03/02/00	04/01/09	(16 00)	646.62	(1,490.50)		(843 88)
CROCS INC CMO	03/26/08	04/01/09	(74.00)	525 01	(1,398 23)		(873 22)
CROCS INC CMO	09/19/07	04/01/09	(17.00)	120 61	(941 04)		(820.43)
CROCS INC CMO	06/05/09	06/10/09	(130 00)	922 32	(430.95)	491 37	
CROWN CASTLE INTL CORP COM	10/01/08	04/01/09	(21 00)	670.62	(592 10)		78 52
CROWN CASTLE INTL CORP COM	08/11/04	04/01/09	(8 00)	255 47	(106 24)		149 23
CROWN CASTLE INTL CORP COM	12/15/00	04/01/09	(30.00)	958 02	(776 45)		181 57
CROWN HOLDINGS INC	04/04/03	04/01/09	(54.00)	1,557 04	(314 82)		1,242 22
CROWN MEDIA HLDGS INC CL A	02/09/06	04/01/09	(115.00)	198 36	(1,006 25)		(807 89)
CUBIST PHARMACEUTICALS INC	01/22/09	04/01/09	(15 00)	286.57	(324 67)	(38 10)	
CUBIST PHARMACEUTICALS INC	06/30/00	04/01/09	(33.00)	630 44	(1,627 23)		(996.79)
CULLEN FROST BANKERS INC COM	12/15/00	04/01/09	(27 00)	1,359 27	(962 66)		396 61
CUMMINS INC COM	12/21/07	04/01/09	(20 00)	954 07	(1,237 65)		(283 58)
CUMULUS MEDIA INC CL A	06/30/03	04/01/09	(5.00)	3.97	(94.93)		(90 96)
CUMULUS MEDIA INC CL A	08/11/06	04/01/09	(23 00)	18 28	(211 14)		(192 86)
CUMULUS MEDIA INC CL A	09/26/06	04/01/09	(54.00)	42.93	(523 80)		(480 87)
CYBERSOURCE CORP DEL COM	01/04/08	04/01/09	(16 00)	289 67	(281.04)		8 63
CYBERONICS INC	07/11/08	04/01/09	(3.00)	46 69	(73 31)		(26 62)
CYBERONICS INC	06/23/05	04/01/09	(20.00)	311 29	(908.40)		(597 11)
CYMER INC COM	06/30/00	04/01/09	(2 00)	77.43	(95.50)		(18 07)
CYMER INC COM	03/02/00	04/01/09	(16.00)	619 42	(910.00)		(290 58)
CYPRESS BIOSCIENCES INC	06/25/04	04/01/09	(38.00)	299 62	(481 46)		(181 84)
CYPRESS SEMICONDUCTOR CORP	11/19/99	04/01/09	(25 00)	246.62	(114 89)		131 73
CYPRESS SEMICONDUCTOR CORP	07/16/99	04/01/09	(32 00)	315.67	(104 27)		211 40
CYPRESS SEMICONDUCTOR CORP	12/15/00	04/01/09	(50 00)	493 23	(179 54)		313 69
CYTEC INDS INC COM	03/02/00	04/01/09	(10.00)	339.14	(266.61)		72 53
D R HORTON INC	12/21/07	04/01/09	(23 00)	289 44	(308 78)		(19 34)
DST SYS INC DEL	01/30/01	04/01/09	(29 00)	1,279 87	(1,723 47)		(443 60)
DTE ENERGY CO COM	03/02/00	04/01/09	(2.00)	70.99	(81 78)		(10 79)
DTE ENERGY CO COM	01/06/06	04/01/09	(4 00)	141.97	(174.88)		(32 91)
DANAHER CORP COM	03/23/07	04/01/09	(5.00)	339.06	(361.43)		(22 37)
DANAHER CORP COM	06/18/04	04/01/09	(5.00)	339.07	(243 90)		95.17
DANAHER CORP COM	11/19/08	04/01/09	(7.00)	474 69	(360 26)	114 43	
DARDEN RESTAURANTS INC	06/17/05	04/01/09	(6.00)	199.70	(210 41)		(10 71)
DATA DOMAIN INC COM	06/26/09	07/01/09	(35.00)	1,172.50	(1,161 96)	10 54	-
DAVITA INC COM	07/31/08	04/01/09	(8 00)	450.58	(446.92)		3 66
DAWSON GEOPHYSICAL CO COM	07/11/08	04/01/09	(6.00)	155 01	(328 71)	(173.70)	-
DAWSON GEOPHYSICAL CO COM	07/10/07	04/01/09	(24 00)	620 02	(1,467 96)		(847 94)
DAWSON GEOPHYSICAL CO COM	02/26/09	04/01/09	(36 00)	930.03	(443 34)	486 69	
DAWSON GEOPHYSICAL CO COM	02/26/09	04/01/09	(32.00)	928 45	(394 08)	534 37	
DAWSON GEOPHYSICAL CO COM	02/26/09	04/01/09	(36 00)	1,020 03	(443 34)	576 69	
DEAN FOODS CO	04/03/06	04/01/09	(8.00)	156 99	(242 72)		(85 73)
DEERE & CO COM	12/29/93	04/01/09	(5 00)	212 96	(103 60)		109 36
DEERE & CO COM	12/21/07	04/01/09	(17 00)	724 09	(1,527 37)		(803 28)
DEERE & CO COM	12/15/06	04/01/09	(5 00)	212.97	(239.00)		(26 03)
DEL MONTE FOODS CO COM	11/17/00	04/01/09	(101 00)	1,140 76	(821.49)		319 27
DEL MONTE FOODS CO COM	07/11/08	04/01/09	(11 00)	124.24	(82.99)		41.25
DELL INC COM	03/02/00	04/01/09	(109.00)	1,679.09	(6,362.59)		(4,683 50)
DELTA AIR LINES INC DEL COM	01/04/08	04/01/09	(65.00)	577 50	(870 03)		(292.53)
DENBURY RES INC COM NEW	01/04/08	04/01/09	(30 00)	494.24	(935.25)		(441 01)
DENBURY RES INC COM NEW	03/26/08	04/01/09	(100 00)	1,647.45	(2,967 50)		(1,320 05)
DENBURY RES INC COM NEW	04/14/09	04/17/09	(24 00)	368 99	(400.92)	(31.93)	
DENDREON CORPORATION COM	06/26/09	07/01/09	(11.00)	315.85	(264 06)	51 79	
DENTSPLY INTL INC NEW COM	11/14/08	04/01/09	(12.00)	422 68	(353 46)	69.22	
DENTSPLY INTL INC NEW COM	12/19/08	04/01/09	(5.00)	176 11	(135.38)	40 73	
DEVELOPERS DIVERSIFIED RLTY	03/23/07	04/01/09	(11 00)	40.09	(688.44)		(648 35)
DEVELOPERS DIVERSIFIED RLTY	06/01/07	04/01/09	(11 00)	40 09	(665 23)		(625 14)
DEVELOPERS DIVERSIFIED RLTY	05/22/09	05/22/09	(1 00)	4 88	0 00	4 88	
DEVON ENERGY CORP NEW COM	01/06/09	04/01/09	(7 00)	484.00	(492.70)	(8 70)	
DEVON ENERGY CORP NEW COM	12/16/05	04/01/09	(26 00)	1,797 72	(1,669.20)		128 52
DEVRY INC DEL COM	12/15/00	04/01/09	(33 00)	1,545 51	(1,131.20)		414 31
DICKS SPORTING GOODS INC OC	01/22/09	04/01/09	(71.00)	1,766 07	(795 56)	970 51	-
DIEBOLD INC	02/21/02	04/01/09	(5.00)	160 66	(180 35)		(19 69)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
DIGITAL RIV INC COM	06/23/05	04/01/09	(11.00)	290.77	(342.43)		(51.66)
DIRECTTV GROUP INC	12/01/06	04/01/09	(12.00)	284.69	(272.64)		12.05
DIRECTTV GROUP INC	12/01/06	04/01/09	(24.00)	631.54	(545.28)		86.26
DIRECTTV GROUP INC	12/01/06	04/01/09	(14.00)	376.66	(318.08)		58.58
DIRECTTV GROUP INC	12/01/06	04/01/09	(19.00)	511.17	(431.68)		79.49
DISNEY WALT CO COM	12/27/00	04/01/09	(27.00)	772.85	(1,018.69)		(245.84)
DISNEY WALT CO COM	06/30/00	04/01/09	(23.00)	658.36	(882.29)		(223.93)
DISNEY WALT CO COM	12/15/06	04/01/09	(64.00)	1,831.95	(2,167.53)		(335.58)
DISCOVER FINL SVCS COM	07/10/07	04/01/09	(24.00)	391.54	(600.84)		(209.30)
DISCOVER FINL SVCS COM	04/03/08	04/01/09	(13.00)	212.09	(230.04)		(17.95)
DISCOVER FINL SVCS COM	12/16/05	04/01/09	(5.00)	81.57	(93.85)		(12.28)
DISCOVERY COMMUNICATIONS INC	11/21/08	04/01/09	(7.50)	206.51	(92.59)	113.92	-
DISCOVERY COMMUNICATIONS INC	10/17/05	04/01/09	(65.50)	1,803.48	(813.32)		990.16
DISH NETWORK CORP CL A	04/10/06	04/01/09	(35.00)	684.76	(878.02)		(193.26)
DISH NETWORK CORP CL A	04/04/03	04/01/09	(3.00)	58.69	(87.42)		(28.73)
DISH NETWORK CORP CL A	12/15/00	04/01/09	(58.00)	1,134.74	(1,264.43)		(129.69)
DOLLAR THRIFTY AUTOMOTIVE	06/28/02	04/01/09	(14.00)	368.40	(363.30)		5.10
DOLLAR TREE INC COM	03/02/00	04/01/09	(1.00)	49.27	(29.63)		19.64
DOLLAR TREE INC COM	01/22/09	04/01/09	(16.00)	788.37	(688.88)	99.49	
DOMINION RES INC VA NEW COM	03/02/00	04/01/09	(18.00)	627.19	(523.36)		103.83
DOMINION RES INC VA NEW COM	07/18/08	04/01/09	(8.00)	278.75	(355.88)		(77.13)
DOMTAR CORP COM NEW	01/04/08	06/11/09	(0.92)	10.32	(82.36)		(72.04)
DOMTAR CORP COM NEW	08/31/09	09/03/09	(27.00)	1,086.58	(957.02)	129.56	
DOMTAR CORP COM NEW	01/04/08	06/11/09	(12.00)	482.92	(1,077.82)		(594.90)
DONALDSON INC	11/21/08	04/01/09	(5.00)	170.41	(130.48)	39.93	
DONNELLEY R R & SONS CO COM	06/18/04	04/01/09	(7.00)	153.95	(226.17)		(72.22)
DOUBLE EAGLE PETE CO	07/11/08	04/01/09	(165.00)	795.79	(2,632.58)	(1,836.79)	
DOVER CORP COM	12/21/07	04/01/09	(11.00)	434.42	(512.44)		(78.02)
DOW CHEM CO COM	06/17/05	04/01/09	(50.00)	1,302.21	(2,356.50)		(1,054.29)
DR PEPPER SNAPPLE INC	10/08/08	04/01/09	(16.00)	471.42	(380.88)		90.54
DREAMWORKS ANIMATION SKG INC	08/31/09	09/03/09	(13.00)	422.67	(439.07)	(16.40)	
DRESS BARN INC COM	07/11/08	04/01/09	(29.00)	539.53	(379.76)		159.77
DRESS BARN INC COM	04/25/07	04/01/09	(41.00)	762.78	(824.71)		(61.93)
DU PONT E I DE NEMOURS & CO	04/03/08	04/01/09	(9.00)	297.40	(441.86)		(144.46)
DU PONT E I DE NEMOURS & CO	12/16/05	04/01/09	(27.00)	892.18	(1,148.31)		(256.13)
DU PONT E I DE NEMOURS & CO	05/26/06	04/01/09	(7.00)	231.31	(298.06)		(66.75)
DUFF & PHELPS CORP NEW CL A	07/11/08	04/01/09	(48.00)	851.73	(735.12)	116.61	
DUFF & PHELPS CORP NEW CL A	07/11/08	04/01/09	(17.00)	313.38	(260.36)		53.02
DUKE ENERGY CORP NEW COM	03/02/00	04/01/09	(58.00)	906.22	(1,280.70)		(374.48)
DUN & BRADSTREET CORP DEL NEW	12/02/08	04/01/09	(4.00)	301.25	(309.38)	(8.13)	
DYNAMIC MATLS CORP	07/15/05	04/01/09	(6.00)	118.16	(120.75)		(2.59)
EMC CORP MASS	12/16/05	04/01/09	(56.00)	997.61	(769.44)		228.17
EMC CORP MASS	12/21/07	04/01/09	(46.00)	819.47	(876.07)		(56.60)
EMC CORP MASS	06/18/04	04/01/09	(29.00)	516.61	(329.73)		186.88
ENSCO INTL INC COM	02/09/07	04/01/09	(12.00)	557.56	(603.30)		(45.74)
EOG RES INC COM	04/14/09	04/17/09	(6.00)	543.37	(363.21)	180.16	
EOG RES INC COM	06/17/05	04/01/09	(13.00)	1,177.31	(730.34)		446.97
EQT CORP COM	12/19/08	04/01/09	(8.00)	356.11	(253.00)	103.11	
EARTHLINK INC COM	06/30/03	04/01/09	(27.00)	232.59	(214.52)		18.07
EASTGROUP PPTYS INC COM	06/28/02	04/01/09	(20.00)	756.28	(490.57)		265.71
EASTMAN CHEM CO COM	05/29/09	06/03/09	(3.00)	164.20	(124.37)	39.83	
EASTMAN CHEM CO COM	06/21/01	04/01/09	(1.00)	54.73	(48.50)		6.23
EATON VANCE SER TR II	07/02/96	04/01/09	(1,199.93)	49,892.88	(15,999.68)		33,893.20
EATON VANCE SER TR II	03/12/98	04/01/09	(2,252.46)	93,657.12	(30,034.04)		63,623.08
EATON CORP	12/21/07	04/01/09	(7.00)	403.35	(696.20)		(292.85)
EBAY INC COM	07/19/02	04/01/09	(67.00)	1,659.20	(998.30)		660.90
ECHOSTAR CORPORATION	12/15/00	04/01/09	(4.00)	77.17	(89.42)		(12.25)
ECHOSTAR CORPORATION	04/10/06	04/01/09	(7.00)	135.06	(178.28)		(43.22)
ECLIPSYS CORP COM	12/15/00	04/01/09	(16.00)	329.83	(360.50)		(30.67)
ECLIPSYS CORP COM	11/17/00	04/01/09	(16.00)	329.83	(431.80)		(101.97)
ECOLAB INC COM	09/18/09	09/23/09	(18.00)	829.86	(847.17)	(17.31)	-
EDISON INTL COM	12/21/07	04/01/09	(14.00)	468.35	(778.89)		(310.54)
EDWARDS LIFE SCIENCES CORP COM	12/15/00	04/01/09	(24.00)	1,678.15	(583.95)		1,094.20
EL PASO CORP COM	03/02/00	04/01/09	(20.00)	210.09	(876.86)		(666.77)
EL PASO CORP COM	03/02/00	04/01/09	(6.00)	63.03	(264.30)		(201.27)
EL PASO ELEC CO COM NEW	03/02/00	04/01/09	(35.00)	652.55	(461.23)		191.32
ELECTRO SCIENTIFIC INDS INC	07/11/08	04/01/09	(75.00)	1,075.85	(1,085.62)		(9.77)
ELECTRO SCIENTIFIC INDS INC	03/02/00	04/01/09	(16.00)	229.51	(868.96)		(639.45)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
ELECTRO SCIENTIFIC INDS INC	03/16/00	04/01/09	(16 00)	229 51	(899 96)		(670 45)
ELECTRONIC ARTS	07/19/02	04/01/09	(9.00)	185.07	(255.07)		(70 00)
ELECTRONIC ARTS	07/19/02	04/01/09	(9.00)	185.08	(254 79)		(69 71)
ELECTRONIC ARTS	09/15/06	04/01/09	(6 00)	123.38	(325 44)		(202.06)
EMERGENCY MED SVCS CORP CL A	01/22/09	04/01/09	(21 00)	1,062.67	(778.36)	284.31	
EMERSON ELEC CO COM	12/15/06	04/01/09	(7.00)	276.04	(295.75)		(19 71)
EMERSON ELEC CO COM	12/21/07	04/01/09	(28.00)	1,104 14	(1,563 66)		(459 52)
EMERSON ELEC CO COM	12/16/05	04/01/09	(14.00)	552.07	(528.85)		23 22
EMPIRE DIST ELEC CO	03/02/00	04/01/09	(27.00)	500 97	(560 89)		(59 92)
EMPIRE DIST ELEC CO	01/04/08	04/01/09	(44 00)	816 39	(986 70)		(170 31)
EMULEX CORP NEW	12/15/00	04/01/09	(18 00)	206 18	(1,230 69)		(1,024 51)
ENDO PHARMACEUTICALS HLDGS INC	03/26/08	04/01/09	(46 00)	1,101 90	(1,076 63)		25 27
ENERGY CONVERSION DEVICES INC	11/21/06	04/01/09	(41 00)	512 68	(1,513.31)		(1,000 63)
ENERGEN CORP	03/02/00	04/01/09	(30 00)	1,380.71	(338.74)		1,041 97
ENERGIZER HLDGS INC COM	04/06/04	04/01/09	(12 00)	787 35	(556.08)		231 27
ENGLOBAL CORP	06/28/06	04/01/09	(39.00)	158 52	(287.04)		(128 52)
ENTERCOM COMMUNICATIONS CORP	02/21/02	04/01/09	(25.00)	36.36	(1,235 54)		(1,199.18)
ENTERCOM COMMUNICATIONS CORP	01/04/08	04/01/09	(80 00)	116 35	(905.20)		(788 85)
ENTERGY CORP NEW COM	03/03/00	04/01/09	(1 00)	80 00	(37 56)		42 44
ENTERGY CORP NEW COM	09/07/06	04/01/09	(6 00)	480 01	(463 50)		16 51
ENTERTAINMENT PPTYS TR COM SH	06/28/02	04/01/09	(22.00)	754 25	(504 86)		249 39
ENZO BIOCHEM INC	03/02/00	04/01/09	(15.00)	108 67	(1,056 86)		(948 19)
ENZO BIOCHEM INC	03/02/00	04/01/09	(1 70)	12 32	(78 31)		(65 99)
ENZO BIOCHEM INC	03/02/00	04/01/09	(1 60)	11 59	(74 06)		(62 47)
ENZO BIOCHEM INC	07/11/08	04/01/09	(104 00)	753.46	(1,395 16)		(641 70)
ENZO BIOCHEM INC	12/15/00	04/01/09	(35.90)	260.09	(879.02)		(618 93)
ENZO BIOCHEM INC	03/02/00	04/01/09	(1.80)	13 04	(82 71)		(69 67)
EQUINIX INC	01/04/08	04/01/09	(11.00)	1,044 58	(1,041 65)		2 93
EQUITY RESIDENTIAL SH	11/30/01	04/01/09	(10.00)	301.84	(287.59)		14 25
ERIE INDEMNITY CO CL A	12/15/00	04/01/09	(28 00)	1,040 03	(1,003 66)		36 37
ESCO TECHNOLOGIES INC COM	01/22/09	04/01/09	(11 00)	438.05	(401.12)	36 93	-
ETHAN ALLEN INTERIORS INC COM	07/16/99	04/01/09	(13.00)	207 27	(506.01)		(298 74)
ETHAN ALLEN INTERIORS INC COM	03/02/00	04/01/09	(14 00)	223.22	(512.78)		(289 56)
EVERGREEN SOLAR INC COM	06/26/09	07/01/09	(70.00)	126.34	(155.86)	(29.52)	-
EXELON CORP COM	12/21/07	04/01/09	(27.00)	1,338.48	(2,221 43)		(882 95)
EXL SERVICE HLDGS INC COM	08/19/09	08/24/09	(77 00)	1,157 66	(990 60)	167 06	-
EXPEDIA INC DEL	12/21/07	04/01/09	(6 00)	146 78	(192 27)		(45 49)
EXPEDIA INC DEL	10/10/07	04/01/09	(17 00)	415.89	(588 63)		(172 74)
EXPEDITORS INTL WASH INC COM	10/10/07	04/01/09	(17 00)	577 04	(866 58)		(289 54)
EXPRESS SCRIPTS INC COM STK	06/22/09	06/25/09	(8.00)	647 22	(519 32)	127 90	
EXPRESS SCRIPTS INC COM STK	09/25/03	04/01/09	(13 00)	1,051 73	(194 28)		857 45
EXTRA SPACE STORAGE INC	04/10/06	04/01/09	(46 00)	481 83	(703 48)		(221 65)
EXTREME NETWORKS INC COM	06/28/02	04/01/09	(37.00)	99 70	(363 34)		(263 64)
EXXON MOBIL CORP	12/15/06	04/01/09	(12 00)	825 87	(927 84)		(101 97)
EXXON MOBIL CORP	12/15/06	04/01/09	(22 00)	1,539.41	(1,701.04)		(161 63)
EXXON MOBIL CORP	12/15/06	04/01/09	(357 00)	25,030 40	(27,603 24)		(2,572 84)
FEI COMPANY	04/25/07	04/01/09	(41 00)	1,030 09	(1,597 56)		(567 47)
FMC CORP NEW COM	07/11/08	04/01/09	(13 00)	632 89	(903 05)		(270 16)
FMC CORP NEW COM	07/18/08	04/01/09	(46 00)	2,239.44	(3,274 97)		(1,035 53)
FMC CORP NEW COM	08/19/09	08/24/09	(7 00)	392 57	(341.01)	51.56	-
FMC TECHNOLOGIES INC COM	06/08/06	04/01/09	(56.00)	2,351 09	(1,696 17)		654 92
FMC TECHNOLOGIES INC COM	06/05/09	06/10/09	(10.00)	558 63	(420 15)	138 48	-
FPL GROUP INC COM	02/15/08	04/01/09	(6 00)	319 70	(388.23)		(68 53)
FPL GROUP INC COM	03/02/00	04/01/09	(13 00)	692 68	(357 03)		335 65
FTI CONSULTING INC COM	01/22/09	04/01/09	(12 00)	505.12	(524 82)	(19 70)	-
FAIR ISAAC INC COM	12/15/00	04/01/09	(17 00)	385 29	(561.04)		(175 75)
FAIRPOINT COMMUNICATIONS INC	07/11/08	04/01/09	(71.00)	7 03	(535.70)		(528 67)
FAIRPOINT COMMUNICATIONS INC	07/11/03	04/01/09	(7.00)	0 69	(65 56)		(64 87)
FAIRPOINT COMMUNICATIONS INC	12/29/05	04/01/09	(35.00)	3 46	(364 70)		(361.24)
FAIRPOINT COMMUNICATIONS INC	10/17/05	04/01/09	(81.00)	8 02	(1,119 42)		(1,111 40)
FAMILY DLR STORES INC	06/17/05	04/01/09	(9 00)	255.09	(228.60)		26 49
FAMILY DLR STORES INC	12/16/05	04/01/09	(12 00)	340 13	(275.76)		64 37
FASTENAL CO	09/15/08	04/01/09	(9.00)	345 81	(482.27)		(136.46)
FEDERAL RLTY INVT TR SHS BEN	05/01/96	04/01/09	(24.00)	1,461 44	(535.01)		926 43
FEDERATED INVS INC PA CL B	04/15/03	04/01/09	(14.00)	362 94	(378 70)		(15 76)
FEDEX CORP COM	12/16/05	04/01/09	(2 00)	155 20	(199.86)		(44 66)
FEDEX CORP COM	12/15/06	04/01/09	(15.00)	1,164.04	(1,726.20)		(562 16)
FEDEX CORP COM	05/29/09	06/03/09	(1 00)	77.60	(55 45)	22 15	-

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
FEDEX CORP COM	02/15/08	04/01/09	(5.00)	388.01	(439.68)		(51.67)
FERRO CORP COM	03/02/00	04/01/09	(44.00)	383.45	(1,047.49)		(664.04)
F5 NETWORK INC COM	06/29/01	04/01/09	(45.00)	1,874.87	(461.62)		1,413.25
FIDELITY NATL INFORMATION SVCS	04/08/09	10/02/09	(31.65)	756.25	(585.29)	170.96	
FIDELITY NATL INFORMATION SVCS	08/19/09	10/02/09	(55.35)	1,322.55	(1,308.52)	14.03	
FIDELITY NATL INFORMATION SVCS	04/08/09	10/02/09	(0.75)	19.10	(13.87)	5.23	
FIDELITY NATL FINANCIAL INC	10/17/05	04/01/09	(15.00)	244.11	(348.00)		(103.89)
FIDELITY NATL FINANCIAL INC	06/30/00	04/01/09	(11.00)	179.02	(84.76)		94.26
FIFTH THIRD BANCORP	06/18/04	04/01/09	(24.00)	244.19	(1,301.76)		(1,057.57)
FINISAR CORP COM	11/21/06	04/01/09	(147.00)	75.41	(574.77)		(499.36)
FINISAR CORP COM	08/11/06	04/01/09	(259.00)	132.85	(813.26)		(680.41)
FINISAR CORP COM	09/26/06	04/01/09	(87.00)	44.63	(319.29)		(274.66)
FINISH LINE INC CL A	06/29/08	04/01/09	(0.24)	2.54	(2.31)		0.23
FINISH LINE INC CL A	07/11/08	04/01/09	(84.76)	905.65	(787.02)		118.63
FIRST AMERICAN CORP COM	03/02/00	04/01/09	(25.00)	798.59	(420.03)		378.56
FIRST BUSEY CORP CL A	07/15/05	04/01/09	(21.00)	97.32	(404.88)		(307.56)
FIRST CITIZENS BANCSHARES INC	12/12/01	04/01/09	(6.00)	995.76	(584.91)		410.85
FIRST HORIZON NATIONAL CORP	05/09/02	04/01/09	(0.46)	5.57	(16.33)		(10.76)
FIRST HORIZON NATIONAL CORP	05/09/02	04/01/09	(0.46)	5.90	(16.18)		(10.28)
FIRST HORIZON NATIONAL CORP	05/09/02	04/01/09	(12.00)	161.81	(421.08)		(259.27)
FIRST SOLAR INC COM	01/04/08	04/01/09	(12.00)	1,919.77	(2,946.66)		(1,026.89)
FIRST SOLAR INC COM	04/08/09	04/14/09	(6.00)	885.12	(814.23)	70.89	
FIRST SOLAR INC COM	10/01/08	04/01/09	(8.00)	1,180.17	(1,602.36)		(422.19)
FISERV INC COM	12/16/05	04/01/09	(9.00)	439.67	(386.28)		53.39
FISHER COMMUNICATIONS INC	12/14/01	04/01/09	(22.00)	415.45	(956.94)		(541.49)
FIRSTENERGY CORP COM	06/20/08	04/01/09	(5.00)	230.17	(404.78)		(174.61)
FIRSTENERGY CORP COM	03/02/00	04/01/09	(6.00)	276.20	(200.71)		75.49
FIRSTENERGY CORP COM	01/06/06	04/01/09	(4.00)	184.13	(203.54)		(19.41)
FLOTEK INDS INC DEL	07/10/07	04/01/09	(44.00)	83.71	(1,381.94)		(1,298.23)
FLUOR CORP NEW COM	12/16/05	04/01/09	(4.00)	193.89	(153.06)		40.83
FLOWERS FOOD INC COM	11/21/06	04/01/09	(14.00)	340.68	(251.16)		89.52
FLOWERVE CORP COM	10/03/08	04/01/09	(3.00)	308.16	(228.95)		79.21
FOOT LOCKER INC COM	06/30/00	04/01/09	(42.00)	494.11	(599.48)		(105.37)
FORCE PROTN INC	02/26/09	04/01/09	(89.00)	518.40	(474.82)	43.58	
FORD MTR CO DEL COM PAR \$0.01	03/02/00	04/01/09	(76.00)	577.96	(1,731.97)		(1,154.01)
FORD MTR CO DEL COM PAR \$0.01	04/01/00	04/01/09	(49.00)	372.63	(1,136.26)		(763.63)
FOREST LABS INC CL A COM	11/21/00	04/01/09	(21.00)	630.71	(1,292.31)		(661.60)
FOREST OIL CORP	12/15/00	04/01/09	(5.00)	109.41	(100.64)		8.77
FORRESTER RESH INC COM	06/30/00	04/01/09	(7.00)	190.42	(510.11)		(319.69)
FORTUNE BRANDS INC COM	12/15/06	04/01/09	(7.00)	300.25	(583.24)		(282.99)
FRANKLIN ELEC INC	07/11/08	04/01/09	(28.00)	771.52	(1,024.38)		(252.86)
FRANKLIN RES INC COM	12/21/07	04/01/09	(12.00)	1,267.94	(1,381.62)		(113.68)
FREEMPORT MCMORAN COPPER & GOLD	12/21/07	04/01/09	(31.00)	2,308.35	(3,190.68)		(882.33)
FRONTIER OIL CORP COM	10/17/05	04/01/09	(48.00)	679.42	(924.72)		(245.30)
FUEL-TECH INC	07/10/07	04/01/09	(17.00)	185.88	(549.69)		(363.81)
FULTON FINL CORP PA	12/15/00	04/01/09	(1.15)	8.56	(15.01)		(6.45)
FULTON FINL CORP PA	06/23/05	04/01/09	(25.85)	192.45	(438.08)		(245.63)
FULTON FINL CORP PA	12/15/00	04/01/09	(64.00)	476.46	(777.72)		(301.26)
FURNITURE BRANDS INTL INC COM	03/02/00	04/01/09	(72.00)	378.35	(1,999.88)		(1,621.53)
GATX CORP COM	03/07/03	04/01/09	(32.00)	920.45	(473.60)		446.85
GATX CORP COM	04/25/07	04/01/09	(11.00)	316.40	(566.12)		(249.72)
GSE SYSTEMS INC	06/26/09	07/01/09	(41.00)	248.24	(266.85)	(18.61)	-
GT SOLAR INTL INC COM	04/08/09	04/14/09	(184.00)	1,047.85	(1,134.36)	(86.51)	-
GALLAGHER ARTHUR J & CO	12/15/00	04/01/09	(45.00)	1,099.54	(1,527.47)		(427.93)
GAMESTOP CORP NEW	12/21/07	04/01/09	(12.00)	322.13	(737.58)		(415.45)
GAP INC COM	12/16/05	04/01/09	(34.00)	762.77	(621.18)		141.59
GAP INC COM	06/17/05	04/01/09	(14.00)	314.08	(293.72)		20.36
GARTNER INC COM	12/15/00	04/01/09	(77.00)	1,501.07	(807.89)		693.18
GENERAL DYNAMICS CORP COM	12/16/05	04/01/09	(7.00)	459.14	(400.82)		58.32
GENERAL DYNAMICS CORP COM	12/16/05	04/01/09	(17.00)	1,115.08	(972.91)		142.17
GENERAL ELEC CO COM	09/21/07	09/21/07	(18.00)	293.66	(742.31)		(448.65)
GENERAL ELEC CO COM	12/21/07	12/21/07	(382.00)	6,232.16	(14,193.21)		(7,961.05)
GENERAL ELEC CO COM	11/21/07	11/21/07	(15.00)	244.72	(557.78)		(313.06)
GENERAL MLS INC COM	12/15/06	04/01/09	(5.00)	261.96	(288.35)		(26.39)
GENERAL MLS INC COM	12/15/06	04/01/09	(7.00)	452.70	(403.69)		49.01
GENERAL MLS INC COM	10/08/08	04/01/09	(6.00)	388.03	(391.65)		(3.62)
GENERAL MLS INC COM	06/17/05	04/01/09	(1.00)	64.67	(51.28)		13.39
GENERAL MLS INC COM	12/19/08	04/01/09	(6.00)	388.04	(354.09)	33.95	-

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	01/30/01	04/01/09	(17 00)	8 54	(946 05)		(937 51)
GENERAL MTRS CORP COM	06/21/01	04/01/09	(10.00)	5.03	(648 70)		(643 67)
GENERAL MTRS CORP COM	01/06/06	04/01/09	(11.00)	5 53	(229 02)		(223 49)
GENERAL MTRS CORP COM	06/17/05	04/01/09	(9 00)	4.52	(321 39)		(316 87)
GENERAL MTRS CORP COM	12/17/04	04/01/09	(10 00)	5.03	(386.50)		(381 47)
GENERAL MTRS CORP COM	12/30/93	04/01/09	(36 00)	18.09	(1,690.24)		(1,672 15)
GENERAL MTRS CORP COM	12/19/03	04/01/09	(8 00)	4 02	(403 28)		(399 26)
GENERAL MTRS CORP COM	06/21/02	04/01/09	(10.00)	5.02	(550 80)		(545 78)
GENESCO INC COM	12/15/00	04/01/09	(23 00)	574.86	(519.17)		55 69
GENTEX CORP COM	12/04/06	04/01/09	(25 00)	378 11	(424 00)		(45.89)
GENUINE PARTS CO COM	03/02/00	04/01/09	(6.00)	230.42	(212 74)		17.68
GENTIVA HEALTH SVCS INC	01/22/09	04/01/09	(28.00)	698 44	(762.86)	(64.42)	
GENZYME CORP COM	12/19/08	04/01/09	(6.00)	340 46	(409.29)	(68 83)	
GENZYME CORP COM	12/17/04	04/01/09	(5.00)	283.71	(281.10)		2.61
GENZYME CORP COM	12/15/06	04/01/09	(6.00)	340.46	(380.46)		(40 00)
GETTY RLTY CORP NEW	01/04/08	04/01/09	(25 00)	620 36	(640 88)		(20 52)
GETTY RLTY CORP NEW	11/17/04	04/01/09	(35 00)	868 50	(976 64)		(108 14)
GILEAD SCIENCES INC COM	12/19/08	04/01/09	(14 00)	632 29	(695.31)	(63 02)	
GILEAD SCIENCES INC COM	06/30/04	04/01/09	(46.00)	2,077.53	(770 96)		1,306 57
GLATFELTER	03/07/03	04/01/09	(34.00)	394 55	(341 70)		52 85
GLOBAL PMTS INC COM	09/01/09	09/04/09	(10.00)	485.53	(423 65)	61.88	
GOLDMAN SACHS GROUP INC COM	10/24/07	04/01/09	(2 00)	380 26	(450 33)		(70 07)
GOLDMAN SACHS GROUP INC COM	12/15/06	04/01/09	(15.00)	2,851.95	(2,997 90)		(145 95)
GOLDMAN SACHS GROUP INC COM	12/21/07	04/01/09	(19 00)	3,612.47	(3,982 69)		(370 22)
GOODRICH CORP	02/26/09	04/01/09	(5 00)	274 06	(169 38)	104 68	
GOODYEAR TIRE & RUBR CO COM	01/30/09	04/01/09	(11.00)	189 02	(68.04)	120 98	
GOOGLE INC CL A	06/20/08	04/01/09	(1 00)	524.01	(546.45)		(22 44)
GOOGLE INC CL A	09/21/07	04/01/09	(3 00)	1,572.03	(1,679 99)		(107 96)
GOOGLE INC CL A	06/23/05	04/01/09	(9 00)	4,716.11	(2,609 28)		2,106 83
GOOGLE INC CL A	12/19/08	04/01/09	(2 00)	1,048 02	(620 37)	427 65	
GOOGLE INC CL A	10/08/08	04/01/09	(2 00)	1,048.02	(676 25)		371 77
GOOGLE INC CL A	04/14/09	04/17/09	(1 00)	524 01	(368 93)	155 08	
GORMAN RUPP CO	06/29/01	04/01/09	(51 00)	1,218 09	(689 46)		528 63
GRACE WR & CO DEL NEW COM	04/25/07	04/01/09	(15 00)	345 36	(434 18)		(88 82)
GRACE WR & CO DEL NEW COM	02/02/05	04/01/09	(50.00)	1,151 22	(588 25)		562 97
GRAFTECH INTERNATIONAL LTD	03/26/08	04/01/09	(38.00)	558 01	(608 57)		(50 56)
GRAFTECH INTERNATIONAL LTD	09/16/04	04/01/09	(16 00)	234 95	(208 64)		26 31
GRAHAM CORP	06/26/09	07/01/09	(14 00)	229 52	(204 89)	24 63	
GRAINGER W W INC COM	12/16/05	04/01/09	(4.00)	372.49	(282 08)		90 41
GRAINGER W W INC COM	03/02/00	04/01/09	(2 00)	189 84	(94 69)		95 15
GRANITE CONSTR INC COM	02/05/03	04/01/09	(46 00)	1,327 29	(692 30)		634 99
GREATBATCH INC COM	09/19/07	04/01/09	(10 00)	218.94	(330 55)		(111 61)
GREIF INC CL A COM	06/29/01	04/01/09	(37 00)	2,063 24	(597 17)		1,466 07
GRUBB & ELLIS CO PAR \$0 01	07/10/07	04/01/09	(128.00)	102 88	(1,468 80)		(1,365 92)
GRUBB & ELLIS CO PAR \$0.01	07/11/08	04/01/09	(122 00)	98.06	(383.69)	(285 63)	
GUARANTY BANCORP DEL COM	09/19/07	04/01/09	(142 00)	235 00	(1,006 07)		(771 07)
GUESS INC COM	04/25/07	04/01/09	(8 00)	295.63	(331 24)		(35 61)
GULF IS FABRICATION INC COM	12/29/05	04/01/09	(11.00)	204 65	(267 96)		(63 31)
GULF IS FABRICATION INC COM	08/05/02	04/01/09	(31 00)	576 73	(380.06)		196 67
GULFMARK OFFSHORE INC COM	07/10/07	04/01/09	(7.00)	235 85	(378.38)		(142 53)
GYMBOREE CORP COM	07/11/08	04/01/09	(16 00)	738 14	(550.64)		187 50
HLTH CORP COM	06/30/00	04/01/09	(34.00)	440 12	(464.07)		(23 95)
HLTH CORP COM	12/15/00	04/01/09	(50.00)	647.23	(338.77)		308 46
HLTH CORP COM	12/15/00	04/01/09	(49 00)	709 25	(331 99)		377 26
HNI CORP	06/30/00	04/01/09	(40 00)	923 77	(1,063 82)		(140 05)
HMS HOLDING CORP	01/22/09	04/01/09	(9.00)	366 78	(284.45)	82.33	
HAEMONETICS CORP MASS COM	03/02/00	04/01/09	(13 00)	722 06	(404 69)		317 37
HAIN CELESTIAL GROUP INC COM	12/15/00	04/01/09	(21 00)	403 49	(656 39)		(252 90)
HALLIBURTON CO COM	12/21/07	04/01/09	(34 00)	984 44	(1,268 37)		(283 93)
HALLIBURTON CO COM	12/15/06	04/01/09	(17.00)	492.21	(559 65)		(67 44)
HALLMARK FINL SVCS INC COM NEW	07/10/07	04/01/09	(99 00)	825 13	(1,249 88)		(424 75)
HANCOCK HLDG CO	03/02/00	04/01/09	(26.00)	971.20	(363.30)		607 90
HANMI FINL CORP COM	06/30/03	04/01/09	(105 00)	148.16	(620 89)		(472 73)
HANOVER INS GROUP INC COM	12/15/00	04/01/09	(16 00)	692 54	(1,077 86)		(385 32)
HANSEN NAT CORP	11/21/06	04/01/09	(23.00)	854 54	(639 40)		215 14
HANSEN NAT CORP	08/11/06	04/01/09	(4 00)	148.61	(116.28)		32 33
HARLEY DAVIDSON INC COM	12/30/93	04/01/09	(19 00)	413 13	(1,549.75)		(1,136 62)
HARLEY DAVIDSON INC COM	12/30/93	04/01/09	(17.00)	410 10	(1,386 62)		(976 52)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
HARLEY DAVIDSON INC COM	03/17/09	04/01/09	(6 00)	167 06	(68.61)	98 45	-
HARLEYSVILLE NATL CORP PA	03/02/00	04/01/09	(50 00)	287 24	(711 99)		(424 75)
HARMAN INTL INDS INC NEW COM	08/24/07	04/01/09	(5 00)	176 87	(569 13)		(392 26)
HARMAN INTL INDS INC NEW COM	01/31/06	04/01/09	(8.00)	282 98	(880.16)		(597 18)
HARRIS CORP DEL COM	04/13/07	04/01/09	(8 00)	301 71	(439 25)		(137 54)
HARRIS STRATEX NETWORKS INC	05/11/09	05/11/09	(0.21)	1.03	(1 26)	(0.23)	
HARRIS STRATEX NETWORKS INC	05/11/09	05/11/09	(0 21)	1 22	(1 26)	(0 04)	
HARRIS STRATEX NETWORKS INC	05/11/09	05/11/09	(5 79)	33 72	(34.74)	(1 02)	
HARRIS STRATEX NETWORKS INC	06/26/09	07/01/09	(59 00)	411 50	(380 56)	30.94	
HARTFORD FINL SVCS GROUP INC	03/21/06	04/01/09	(1 00)	27.43	(82.07)		(54 64)
HARTFORD FINL SVCS GROUP INC	12/16/05	04/01/09	(5 00)	137 17	(432 75)		(295 58)
HASBRO INC COM	03/02/00	04/01/09	(7 00)	196 86	(113 04)		83 82
HEALTHSOUTH CORP COM NEW	07/10/07	04/01/09	(28 00)	481 44	(520 66)		(39.22)
HEADWATERS INC COM	06/23/05	04/01/09	(30 00)	117.44	(1,035 30)		(917.86)
HEADWATERS INC COM	07/11/08	04/01/09	(2 00)	7 83	(19.31)		(11.48)
HEALTH NET INC COM STK	04/10/06	04/01/09	(20 00)	337 29	(937 00)		(599 71)
HEALTH NET INC COM STK	06/30/00	04/01/09	(27 00)	455 33	(527 36)		(72.03)
HEALTHWAYS INC COM	06/25/04	04/01/09	(6 00)	96 44	(159 84)		(63.40)
HECLA MNG CO COM	04/08/09	04/14/09	(195 00)	915.50	(402 68)	512 82	
HECLA MNG CO COM	01/04/08	04/01/09	(100 00)	469.48	(970 50)		(501 02)
HEIDRICK & STRUGGLES INTL INC	06/30/00	04/01/09	(12.00)	285.17	(757 50)		(472.33)
HEINZ H J CO COM	12/19/08	04/01/09	(3 00)	120 46	(111.80)	8 66	
HEINZ H J CO COM	12/15/06	04/01/09	(10 00)	401 53	(465 80)		(64 27)
HEINZ H J CO COM	12/15/06	04/01/09	(6 00)	240 92	(279 30)		(38.38)
HELMERICH & PAYNE INC COM	05/01/96	04/01/09	(56 00)	2,373 49	(620 93)		1,752 56
HEMISPHERX BIOPHARMA INC	06/26/09	07/01/09	(68.00)	121.37	(184.05)	(62.68)	
HERCULES TECHNOLOGY GROWTH CAP	06/26/09	07/01/09	(46 00)	485 97	(379 79)	106 18	
HERITAGE FINL CORP WASH COM	07/06/09	07/09/09	(81 00)	1,101.97	(893 84)	208 13	
HERSHA HOSPITALITY TR PRIORITY	06/28/06	04/01/09	(200.00)	638 98	(1,647 60)		(1,008 62)
HERSHA HOSPITALITY TR PRIORITY	07/11/08	04/01/09	(94.00)	300.32	(593 88)		(293 56)
HERTZ GLOBAL HLDGS INC COM	01/04/08	04/01/09	(98 00)	790 54	(1,376 41)		(585 87)
HERTZ GLOBAL HLDGS INC COM	01/04/08	04/01/09	(14 00)	152.80	(196.63)		(43.83)
HERTZ GLOBAL HLDGS INC COM	01/22/09	04/01/09	(69.00)	753 11	(351 56)	401 55	-
HESS CORP	12/21/07	04/01/09	(19 00)	1,097.12	(1,862.28)		(765 16)
HEWLETT PACKARD CO COM	12/21/07	04/01/09	(124 00)	5,830.95	(6,453 58)		(622 63)
HEWLETT PACKARD CO COM	12/15/00	04/01/09	(40 00)	1,880.95	(1,141 51)		739.44
HIGHWOODS PPTYS INC COM	01/22/09	04/01/09	(41 00)	1,273 21	(928 86)	344 35	-
HOLOGIC INC COM	06/23/05	04/01/09	(23 00)	383.51	(226 09)		157.42
HOLOGIC INC COM	03/02/00	04/01/09	(70 00)	1,167 22	(1,620 46)		(453.24)
HOME DEPOT INC COM	06/18/04	04/01/09	(77 00)	2,080.86	(2,726 57)		(645 71)
HOME DEPOT INC COM	12/21/07	04/01/09	(26 00)	702 63	(693 55)		9 08
HONEYWELL INTL INC COM	12/21/07	04/01/09	(26 00)	968 08	(1,579 64)		(611.56)
HOSPIRA INC	12/17/04	04/01/09	(4.00)	181 01	(131 92)		49.09
HOSPIRA INC	12/17/04	04/01/09	(8 00)	362 03	(263 60)		98 43
HOST HOTELS & RESORTS INC	03/19/07	04/01/09	(32 00)	367.83	(860.64)		(492.81)
HUB GROUP INC CL A	11/21/08	04/01/09	(42 00)	1,043 04	(983 85)	59 19	
HUDSON CITY BANCORP INC COM	03/16/07	04/01/09	(30.00)	396.13	(405.75)		(9 62)
HUDSON CITY BANCORP INC COM	02/14/07	04/01/09	(25 00)	330.11	(345.63)		(15 52)
HUDSON HIGHLAND GROUP INC	09/19/07	04/01/09	(69 00)	122 46	(1,010 51)		(888 05)
HUMANA INC COM	12/16/05	04/01/09	(9.00)	342 75	(424.80)		(82 05)
HUMAN GENOME SCIENCES INC COM	06/06/02	04/01/09	(113.00)	2,115 86	(1,651.96)		463 90
HUMAN GENOME SCIENCES INC COM	07/11/08	04/01/09	(26 00)	486 84	(151 19)		335 65
ICT GROUP INC	02/26/09	04/01/09	(154.00)	1,303.57	(577 35)	726 22	
ICT GROUP INC	02/26/09	04/01/09	(111 00)	1,061 37	(416.14)	645 23	
ICT GROUP INC	02/26/09	04/01/09	(87 00)	1,387.17	(326 16)	1,061 01	
IPCS INC DEL	01/04/08	04/01/09	(6 00)	106 40	(197 97)		(91 57)
IMS HEALTH INC COM	02/21/03	04/01/09	(25 00)	380.36	(375 50)		4.86
ISTAR FINL INC	07/12/01	04/01/09	(42 00)	116 12	(1,028.71)		(912 59)
ISTAR FINL INC	10/02/09	10/07/09	(57.00)	157.60	(149 63)	7.97	
ITT EDL SVCS INC COM	11/21/08	04/01/09	(21.00)	2,339 02	(1,572.16)	766.86	
ITT EDL SVCS INC COM	04/10/06	04/01/09	(5.00)	556.91	(311.65)		245.26
ITT CORP	12/16/05	04/01/09	(7 00)	359.89	(356 65)		3 24
ITT CORP	12/16/05	04/01/09	(4.00)	205 65	(203 93)		1 72
ICONIX BRAND GROUP INC COM	06/28/06	04/01/09	(135 00)	1,665.17	(2,050 65)		(385.48)
IDEXX LABS INC COM	03/02/00	04/01/09	(38 00)	1,899.38	(542 69)		1,356 69
ILLINOIS TOOL WKS INC COM	09/21/07	04/01/09	(10 00)	451.93	(578.65)		(126.72)
ILLINOIS TOOL WKS INC COM	12/16/05	04/01/09	(9 00)	406.74	(405.31)		1.43
ILLINOIS TOOL WKS INC COM	06/17/05	04/01/09	(10.00)	451.93	(417 55)		34.38

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
ILLUMINA INC COM	03/04/09	04/01/09	(16 00)	671 10	(517 20)	153 90	
IMATION CORP COM	03/02/00	04/01/09	(42 00)	397 93	(1,270.40)		(872 47)
IMMUCOR INC	06/23/05	04/01/09	(6.00)	110 66	(117.16)		(6 50)
INCYTE CORPORATION	06/23/05	04/01/09	(73.00)	490 17	(554 80)		(64 63)
INDEPENDENT BK CORP MASS	01/04/08	04/01/09	(39 00)	879 23	(975 98)		(96 75)
INDEPENDENT BK CORP MASS	02/23/99	04/01/09	(15.00)	338 16	(297 73)		40 43
INLAND REAL ESTATE CORP	11/21/06	04/01/09	(44 00)	359.25	(839 76)		(480 51)
INSIGHT ENTERPRISES INC COM	06/30/00	04/01/09	(8 00)	105 71	(316 65)		(210 94)
INTEGRATED DEVICE TECH INC	12/15/00	04/01/09	(33 00)	216 96	(1,143.04)		(926 08)
INTEGRATED DEVICE TECH INC	06/06/02	04/01/09	(9 00)	59 17	(213 56)		(154 39)
INTEGRATED DEVICE TECH INC	11/19/99	04/01/09	(31 00)	203 82	(790 10)		(586 28)
INTEL CORP	12/30/93	04/01/09	(193 00)	3,934 19	(9,116.00)		(5,181 81)
INTEL CORP	12/30/93	04/01/09	(79 00)	1,610 36	(3,733 81)		(2,123 45)
INTEL CORP	12/16/05	04/01/09	(38 00)	774.61	(1,003.58)		(228 97)
INTEGRYS ENERGY GROUP INC COM	06/01/07	04/01/09	(7 00)	249 85	(390 99)		(141 14)
INTERACTIVE BROKERS GROUP INC	09/19/07	04/01/09	(6 00)	123.26	(164 67)		(41 41)
INTERCONTINENTAL EXCHANGE INC	12/21/07	04/01/09	(4.00)	382 33	(745 86)		(363 53)
INTERDIGITAL INC PA COM	06/29/01	04/01/09	(51.00)	1,201.77	(675 75)		526 02
INTERMEC INC	06/30/03	04/01/09	(16 00)	226 47	(178.40)		48 07
IBM CORP COM	11/18/00	04/01/09	(5 00)	635 11	(932.28)		(297 17)
IBM CORP COM	12/15/00	04/01/09	(68.00)	8,637 47	(12,353.12)		(3,715 65)
IBM CORP COM	12/21/07	04/01/09	(15 00)	1,905 33	(1,665 97)		239 36
IBM CORP COM	07/18/08	04/01/09	(3 00)	381 06	(389 72)		(8 66)
INTERNATIONAL COAL GROUP INC	09/19/07	04/01/09	(151 00)	692 31	(643 37)		48 94
INTL FLAVORS & FRAGRANCES INC	12/15/06	04/01/09	(10.00)	387 53	(489.90)		(102 37)
INTL FLAVORS & FRAGRANCES INC	06/21/01	04/01/09	(2.00)	77 51	(89.24)		(11 73)
INTL FLAVORS & FRAGRANCES INC	04/03/08	04/01/09	(4.00)	155 01	(181 22)		(26 21)
INTERNATIONAL GAME TECHNOLOGY	12/20/02	04/01/09	(13.00)	278 64	(242 03)		36 61
INTERNATIONAL PAPER CO COM	03/02/00	04/01/09	(16.00)	373 67	(637 98)		(264 31)
INTERNATIONAL RECTIFIER CORP	12/15/00	04/01/09	(9 00)	179.68	(314 53)		(134 85)
INTERNATIONAL RECTIFIER CORP	03/02/00	04/01/09	(9.00)	179 68	(386 24)		(206 56)
INTERNATIONAL SPEEDWAY CORP CL	01/04/08	04/01/09	(12 00)	321.65	(483 30)		(161 65)
INTERNATIONAL SPEEDWAY CORP CL	02/09/06	04/01/09	(20.00)	536 08	(931 20)		(395 12)
INTERNET CAP GROUP INC	07/11/08	04/01/09	(46 00)	368 22	(336.03)		32 19
INTERNET CAP GROUP INC	11/21/06	04/01/09	(42.00)	336 20	(454 02)		(117 82)
INTUIT COM	12/21/01	04/01/09	(14 00)	404 37	(451 15)		(46 78)
INVACARE CORP	03/02/00	04/01/09	(5 00)	112.66	(154.90)		(42 24)
INTUITIVE SURGICAL INC	06/05/08	04/01/09	(2 00)	507 95	(582 85)		(74 90)
INVERNESS MEDICAL INNOVATIONS	09/26/06	04/01/09	(26.00)	923 10	(878 54)		44 56
INVERNESS MEDICAL INNOVATIONS	11/21/08	04/01/09	(34.00)	1,207 12	(477 87)	729 25	
INVERNESS MEDICAL INNOVATIONS	11/21/08	04/01/09	(31.00)	1,265.22	(435.70)	829 52	
INVESTMENT TECH GRP COM NEW	06/30/00	04/01/09	(56.00)	1,548 64	(2,004.60)		(455 96)
INVESTORS REAL ESTATE TR SBI	07/11/08	04/01/09	(78 00)	654.01	(776.59)		(122 58)
INVESTORS REAL ESTATE TR SBI	06/30/03	04/01/09	(61.00)	511 47	(554 93)		(43 46)
IROBOT CORP	04/25/07	04/01/09	(39.00)	447.51	(598 45)		(150 94)
IROBOT CORP	07/11/08	04/01/09	(46 00)	527.83	(585 81)		(57 98)
ISIS PHARMACEUTICALS	12/15/00	04/01/09	(83 00)	1,149 10	(1,570 66)		(421 56)
ITC HLDGS CORP	11/21/08	04/01/09	(8 00)	360 59	(316 47)	44 12	
ITRON INC	06/23/05	04/01/09	(8 00)	497.22	(370 96)		126 26
JPMORGAN CHASE & CO COM	09/26/08	04/01/09	(8 00)	278 97	(385.90)	(106 93)	
JPMORGAN CHASE & CO COM	09/03/07	04/01/09	0 00	0 10	(0 15)		(0 05)
JPMORGAN CHASE & CO COM	09/26/08	04/01/09	(39 00)	1,796 63	(1,882.09)		(85 46)
JPMORGAN CHASE & CO COM	04/03/08	04/01/09	(16 00)	737.02	(740 72)		(3 70)
JPMORGAN CHASE & CO COM	09/21/07	04/01/09	(10.00)	460 50	(471 21)		(10.71)
JPMORGAN CHASE & CO COM	06/05/09	06/10/09	(7 00)	322 45	(241 96)	80 49	
JPMORGAN CHASE & CO COM	06/20/08	04/01/09	(12 00)	552.76	(454 50)		98 26
JPMORGAN CHASE & CO COM	12/16/05	04/01/09	(38.00)	1,750 42	(1,513.16)		237 26
JPMORGAN CHASE & CO COM	01/06/06	04/01/09	(6.00)	276 38	(240 24)		36 14
JPMORGAN CHASE & CO COM	02/15/08	04/01/09	(13 00)	598 83	(562 45)		36 38
JPMORGAN CHASE & CO COM	05/31/08	04/01/09	(5 00)	230 32	(217 15)		13 17
JPMORGAN CHASE & CO COM	09/07/06	04/01/09	(12 00)	552 77	(542 64)		10 13
JABIL CIRCUIT INC COM	12/21/07	04/01/09	(15.00)	218.16	(216 68)		1 48
JACK IN THE BOX INC COM	12/04/06	04/01/09	(27.00)	601 43	(852 53)		(251 10)
JACK IN THE BOX INC COM	03/02/00	04/01/09	(45 00)	942 50	(576 08)		366 42
JACK IN THE BOX INC COM	12/04/06	04/01/09	(3.00)	62 83	(94 72)		(31 89)
JACOBS ENGR GROUP INC COM	10/30/07	04/01/09	(10.00)	440 63	(867 55)		(426 92)
JEFFERIES GROUP INC NEW COM	04/10/06	04/01/09	(5.00)	145 91	(152 80)		(6.89)
JOHNSON & JOHNSON COM	12/15/00	04/01/09	(182 00)	11,377 43	(16,154 18)		(4,776 75)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
JOHNSON & JOHNSON COM	01/30/01	04/01/09	(23.00)	1,437.81	(2,041.47)		(603.66)
JOHNSON CTLS INC COM	12/21/07	04/01/09	(18.00)	488.05	(650.62)		(162.57)
JONES APPAREL GROUP INC COM	06/26/09	07/01/09	(14.00)	267.04	(150.10)	116.94	
JOS A BANK CLOTHIERS INC	07/10/07	04/01/09	(22.00)	987.22	(930.93)		56.29
JOY GLOBAL INC	04/10/06	04/01/09	(15.00)	758.15	(992.25)		(234.10)
JOY GLOBAL INC	02/09/06	04/01/09	(10.00)	505.43	(523.70)		(18.27)
JUNIPER NETWORKS INC COM	06/01/06	04/01/09	(5.00)	139.52	(87.30)		52.22
JUNIPER NETWORKS INC COM	12/21/07	04/01/09	(24.00)	669.69	(833.16)		(163.47)
JUNIPER NETWORKS INC COM	12/15/06	04/01/09	(2.00)	55.81	(39.64)		16.17
JUNIPER NETWORKS INC COM	06/01/06	04/01/09	(7.00)	195.32	(122.22)		73.10
KBR INC COM	01/04/08	04/01/09	(52.00)	1,204.02	(2,011.10)		(807.08)
KBR INC COM	07/27/09	07/30/09	(57.00)	1,319.80	(1,159.67)	160.13	
KLA TENCOR CORP	12/21/07	04/01/09	(8.00)	297.55	(397.16)		(99.61)
KAMAN CORP COMMON	07/11/08	04/01/09	(26.00)	579.65	(597.09)		(17.44)
KELLOGG CO COM	09/21/07	04/01/09	(12.00)	595.96	(672.06)		(76.10)
KENEXA CORP	07/11/08	04/01/09	(48.00)	596.86	(885.84)		(288.98)
KENEXA CORP	09/19/07	04/01/09	(38.00)	472.52	(1,117.01)		(644.49)
KEYCORP NEW COM	03/02/00	04/01/09	(26.00)	163.66	(616.52)		(452.86)
KEYCORP NEW COM	12/16/05	04/01/09	(9.00)	56.65	(306.63)		(249.98)
KIMBERLY CLARK CORP COM	12/21/07	04/01/09	(6.00)	357.08	(415.83)		(58.75)
KIMBERLY CLARK CORP COM	12/30/00	04/01/09	(1.00)	59.51	(97.01)		(37.50)
KIMBERLY CLARK CORP COM	01/30/01	04/01/09	(18.00)	1,071.24	(1,676.66)		(605.42)
KING PHARMACEUTICALS INC COM	02/14/07	04/01/09	(18.00)	193.76	(334.71)		(140.95)
KIRBY CORP COM	03/02/00	04/01/09	(47.00)	1,665.39	(598.26)		1,067.13
KNIGHT CAP GROUP INC	08/11/04	04/01/09	(58.00)	1,308.73	(533.60)		775.13
KOHLBERG CAP CORP COM	06/26/09	07/01/09	(52.00)	296.65	(321.70)	(25.05)	
KOHLBERG CAP CORP COM	12/16/05	04/01/09	(14.00)	830.94	(639.94)		191.00
KOHLBERG CAP CORP COM	12/16/05	04/01/09	(6.00)	356.12	(274.44)		81.68
KORN FERRY INTL COM NEW	06/30/00	04/01/09	(15.00)	204.81	(476.21)		(271.40)
KRAFT FOODS INC CL A	12/15/06	04/01/09	(30.54)	799.31	(939.33)		(140.02)
KRAFT FOODS INC CL A	04/04/07	04/01/09	(29.46)	771.14	(905.52)		(134.38)
KROGER CO COM	12/15/06	04/01/09	(17.00)	386.14	(413.27)		(27.13)
KROGER CO COM	12/19/08	04/01/09	(19.00)	431.56	(483.26)	(51.70)	
LKQ CORP	01/04/08	04/01/09	(45.00)	856.99	(906.08)		(49.09)
L1 IDENTITY SOLUTIONS INC COM	06/30/03	04/01/09	(32.00)	218.07	(434.19)		(216.12)
LSI CORP COM	06/01/07	04/01/09	(48.00)	253.19	(430.32)		(177.13)
LSI CORP COM	12/27/00	04/01/09	(6.00)	31.65	(111.90)		(80.25)
LTX-CREDENCE CORP COM	06/30/00	04/01/09	(16.00)	6.94	(559.00)		(552.06)
LTX-CREDENCE CORP COM	03/02/00	04/01/09	(50.00)	21.69	(2,218.75)		(2,197.06)
LTX-CREDENCE CORP COM	09/26/06	04/01/09	(41.00)	17.79	(206.23)		(188.44)
L-3 COMMUNICATIONS HLDGS INC	12/16/05	04/01/09	(6.00)	454.87	(433.20)		21.67
L-3 COMMUNICATIONS HLDGS INC	12/19/08	04/01/09	(3.00)	227.43	(217.67)	9.76	
LABORATORY CORP AMER HLDGS	12/16/05	04/01/09	(8.00)	536.66	(436.56)		100.10
LACLEDE GROUP INC COM	03/02/00	04/01/09	(22.00)	711.57	(499.46)		212.11
LAKES ENTERTAINMENT INC	06/26/09	07/01/09	(91.00)	271.62	(312.00)	(40.38)	
LAM RESH CORP COM	02/23/99	04/01/09	(26.00)	985.24	(527.25)		457.99
LAM RESH CORP COM	12/15/00	04/01/09	(8.00)	303.15	(170.01)		133.14
LAMAR ADVERTISING CO CL A	12/15/00	04/01/09	(42.00)	1,184.15	(1,754.57)		(570.42)
LAS VEGAS SANDS CORP	06/28/06	04/01/09	(20.00)	354.09	(1,382.40)		(1,028.31)
LAS VEGAS SANDS CORP	10/01/08	04/01/09	(15.00)	265.56	(469.13)		(203.57)
LAS VEGAS SANDS CORP	08/11/06	04/01/09	(16.00)	283.27	(965.60)		(682.33)
LASALLE HOTEL PTYS CUM SH BEN	07/11/08	04/01/09	(9.00)	181.48	(197.28)		(15.80)
LASALLE HOTEL PTYS CUM SH BEN	04/10/06	04/01/09	(25.00)	504.11	(1,000.44)		(496.33)
LAWSON PRODS INC	07/11/08	04/01/09	(68.00)	1,193.70	(1,862.86)		(669.16)
LEAP WIRELESS INTL INC	04/25/07	04/01/09	(7.00)	236.77	(555.84)		(319.07)
LEAP WIRELESS INTL INC	09/19/07	04/01/09	(12.00)	405.88	(948.18)		(542.30)
LEAP WIRELESS INTL INC	11/21/08	04/01/09	(32.00)	1,094.01	(495.20)	598.81	
LEAP WIRELESS INTL INC	11/21/08	04/01/09	(33.00)	535.07	(510.67)	24.40	
LEAR CORP COM	09/26/06	04/01/09	(16.00)	4.32	(319.36)		(315.04)
LEAR CORP COM	06/30/00	04/01/09	(34.00)	9.17	(1,138.27)		(1,129.10)
LEE ENTERPRISES INC COM	03/02/00	04/01/09	(33.00)	17.90	(1,087.22)		(1,069.32)
LEE ENTERPRISES INC COM	02/23/99	04/01/09	(19.00)	10.31	(646.65)		(636.34)
LEE ENTERPRISES INC COM	07/11/08	04/01/09	(409.00)	221.91	(1,384.47)	(1,162.56)	
LENNAR CORP CL A	12/15/06	04/01/09	(11.00)	157.56	(583.44)		(425.88)
LENNOX INTL INC COM	08/19/05	04/01/09	(17.00)	600.17	(398.65)		201.52
LENNOX INTL INC COM	12/29/05	04/01/09	(13.00)	458.95	(370.89)		88.06
LEUCADIA NATL CORP COM	08/24/07	04/01/09	(18.00)	449.17	(800.91)		(351.74)
LEVEL 3 COMMUNICATIONS INC	01/04/08	04/01/09	(132.00)	177.53	(397.98)		(220.45)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
LEVEL 3 COMMUNICATIONS INC	12/15/00	04/01/09	(85 00)	114 32	(2,970 75)		(2,856 43)
LEXMARK INTERNATIONAL INC COM	03/05/00	04/01/09	(1 00)	22 55	(146 88)		(124 33)
LEXMARK INTERNATIONAL INC COM	06/30/00	04/01/09	(17.00)	383 42	(1,647 62)		(1,264 20)
LIBERTY GLOBAL INC COM SER A	06/23/05	04/01/09	(77.00)	1,708.96	(1,919 17)		(210 21)
LIBERTY MEDIA HLDG CORP	04/06/01	04/01/09	(59.00)	714.76	(1,239.49)		(524 73)
LIBERTY MEDIA HLDG CORP	04/21/06	04/01/09	(25.00)	302 87	(462.98)		(160 11)
LIBERTY MEDIA HLDG CORP	09/26/06	04/01/09	(11.00)	133 26	(219 89)		(86.63)
LIBERTY MEDIA HLDG CORP	02/09/06	04/01/09	(17 00)	205 95	(309 55)		(103 60)
LIBERTY MEDIA HLDG CORP CAP	12/15/00	04/01/09	(12 00)	253.13	(165 93)		87 20
LIBERTY MEDIA HLDG CORP CAP	04/06/01	04/01/09	(6 00)	126 56	(77 49)		49 07
LIBERTY MEDIA HLDG CORP CAP	02/22/01	04/01/09	(5 00)	105 47	(68 55)		36 92
LIBERTY MEDIA CORP NEW	04/06/01	04/01/09	(18 00)	549 62	(326 45)		223 17
LIBERTY MEDIA CORP NEW	02/22/01	04/01/09	(20.00)	610 68	(385 04)		225 64
LIBERTY MEDIA CORP NEW	12/15/00	04/01/09	(48 00)	1,465 64	(932.00)		533 64
LIFE TIME FITNESS INC	01/22/09	04/01/09	(40 00)	798.21	(627 40)	170.81	
LIFE TIME FITNESS INC	01/22/09	04/01/09	(35 00)	1,021 44	(548 98)	472 46	
LIFE TECHNOLOGIES CORP COM	12/02/08	04/01/09	(7.00)	333.43	(170 83)	162.60	
LIFE TECHNOLOGIES CORP COM	05/29/09	06/03/09	(4.00)	190.53	(155.18)	35 35	
LIFEPOINT HOSPS INC COM	12/15/00	04/01/09	(16 00)	488 38	(647.70)		(159 32)
LILLY ELI & CO COM	03/02/00	04/01/09	(39.00)	1,320 30	(4,601.43)		(3,281 13)
LIMITED BRANDS INC	12/16/05	04/01/09	(19 00)	353 67	(435 67)		(82 00)
LINCARE HLDGS INC COM	06/30/00	04/01/09	(18.00)	561 85	(440.02)		121 83
LINEAR TECHNOLOGY CORP COM	04/19/00	04/01/09	(11 00)	314.75	(723 92)		(409 17)
LOCKHEED MARTIN CORP COM	12/21/07	04/01/09	(25 00)	1,860 07	(2,762 38)		(902 31)
LOEWS CORP COM	09/15/06	04/01/09	(11.00)	385.81	(423 07)		(37 26)
LOEWS CORP COM	03/02/00	04/01/09	(9 00)	315 66	(157.78)		157 88
LORILLARD INC COM	06/20/08	04/01/09	(8.00)	623.78	(567.65)		56 13
LOWES COS INC COM	06/21/01	04/01/09	(18.00)	377 90	(627.85)		(249 95)
LOWES COS INC COM	06/21/01	04/01/09	(75 00)	1,574 57	(2,613.78)		(1,039 21)
LUBRIZOL CORP	08/19/05	04/01/09	(5 00)	357 96	(211.75)		146 21
LUBRIZOL CORP	07/11/08	04/01/09	(5 00)	357.97	(217.58)		140 39
LUFKIN INDS INC COM	10/17/05	04/01/09	(9 00)	498.62	(348 66)		149 96
MDU RESOURCES GROUP INC	03/02/00	04/01/09	(30.00)	634 03	(343 23)		290 80
MDU RESOURCES GROUP INC	05/01/96	04/01/09	(35 00)	739.70	(384 57)		355 13
MEMC ELECTRONICS MATERIALS	12/21/07	04/01/09	(20 00)	328 49	(1,824.90)		(1,496 41)
MGE ENERGY INC	07/11/08	04/01/09	(6 00)	219.08	(206 07)		13 01
MGE ENERGY INC	03/02/00	04/01/09	(30 00)	1,095.42	(728 61)		366 81
MGM MIRAGE	10/01/08	04/01/09	(27 00)	182 37	(720 77)	(538 40)	
MGM MIRAGE	10/01/08	04/01/09	(23 00)	277 48	(613 98)		(336 50)
MKS INSTRS INC	04/08/09	04/14/09	(15.00)	292 71	(221 78)	70 93	
MPS GROUP INC	06/30/03	04/01/09	(65 00)	717.25	(450.45)		266 80
MSC INDL DIRECT INC CL A	11/21/08	04/01/09	(10 00)	444.03	(285 65)	158 38	
MACERICH CO COM	04/28/06	04/01/09	(0 64)	12.41	(46.15)		(33 74)
MACERICH CO COM	04/28/06	04/01/09	(0.45)	12.64	(32 28)		(19 64)
MACERICH CO COM	04/28/06	04/01/09	(7.91)	236.83	(568 57)		(331 74)
MACERICH CO COM	08/10/09	09/21/09	(1 45)	43 39	(41.30)	2 09	
MACERICH CO COM	04/10/06	04/01/09	(15 00)	449 16	(1,039 78)		(590 62)
MACERICH CO COM	05/07/09	06/22/09	(0.64)	19 22	(12 83)	6 39	
MACERICH CO COM	06/09/09	06/12/09	(53.00)	1,587 04	(1,088.89)	498 15	
MACYS INC COM	03/02/00	04/01/09	(8 00)	156 83	(162 14)		(5.31)
MACYS INC COM	09/01/05	04/01/09	(8 00)	156 84	(263 72)		(106 88)
MACYS INC COM	01/06/06	04/01/09	(8 00)	156 83	(279 92)		(123 09)
MANHATTAN ASSOCS INC COM	12/12/01	04/01/09	(13.00)	269.54	(402 22)		(132 68)
MANITOWOC INC COM	12/21/07	04/01/09	(10.00)	61 54	(480.45)		(418 91)
MANPOWER INC WIS	12/15/00	04/01/09	(25 00)	1,439 58	(851 35)		588 23
MANTECH INTERNATIONAL CORP	01/22/09	04/01/09	(3.00)	143 55	(167 93)	(24 38)	
MARATHON OIL CORP	12/21/07	04/01/09	(23 00)	751 96	(1,412.77)		(660 81)
MARATHON OIL CORP	10/24/07	04/01/09	(11.00)	359 63	(646.64)		(287 01)
MARATHON OIL CORP	06/30/00	04/01/09	(4 00)	130.77	(59.19)		71 58
MARCUS CORP	06/30/03	04/01/09	(41 00)	547.12	(615.00)		(67 88)
MARSH & MCLENNAN COS INC COM	12/17/04	04/01/09	(23.00)	575 09	(737 38)		(162 29)
MARRIOTT INTL INC NEW CL A	12/16/05	04/01/09	(0 09)	2 14	(3.09)		(0 95)
MARRIOTT INTL INC NEW CL A	12/15/06	04/01/09	(0.12)	2 84	(5 56)		(2 72)
MARRIOTT INTL INC NEW CL A	12/15/06	04/01/09	(0.13)	2 90	(5 75)		(2 85)
MARRIOTT INTL INC NEW CL A	12/16/05	04/01/09	(0.10)	2 19	(3 19)		(1 00)
MARRIOTT INTL INC NEW CL A	12/16/05	04/01/09	(14 00)	381 56	(470 74)		(89 18)
MARTEK BIOSCIENCES CORP	09/19/07	04/01/09	(14.00)	301 06	(384 09)		(83 03)
MARTEK BIOSCIENCES CORP	08/11/04	04/01/09	(20 00)	430 09	(1,030 60)		(600 51)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
MARTHA STEWART LIVING	09/19/07	04/01/09	(30 00)	174 44	(375 75)		(201 31)
MARTHA STEWART LIVING	06/23/05	04/01/09	(30 00)	174 45	(839.10)		(664 65)
MARTIN MARIETTA MATLS INC COM	04/10/06	04/01/09	(3 00)	277 84	(321.39)		(43 55)
MARTIN MARIETTA MATLS INC COM	01/31/07	04/01/09	(14 00)	1,296.56	(1,616 09)		(319 53)
MASCO CORP COM	03/02/00	04/01/09	(18.00)	236 60	(431 32)		(194 72)
MASTERCARD INC CL A	07/18/08	04/01/09	(8 00)	1,727.83	(2,247 00)		(519 17)
MATTEL INC COM	12/21/07	04/01/09	(18.00)	337 76	(363 69)		(25 93)
MCAFFEE INC	01/02/09	04/01/09	(4 00)	182.09	(138 62)	43.47	
MCDERMOTT INTL INC COM	07/10/07	04/01/09	(41 00)	840 81	(1,799.59)		(958.78)
MCDERMOTT INTL INC COM	04/08/09	04/14/09	(19.00)	488.95	(287.38)	201.57	
MCDERMOTT INTL INC COM	07/10/07	04/01/09	(47 00)	1,209 51	(2,062 95)		(853 44)
MCDONALDS CORP COM	12/16/05	04/01/09	(39 00)	2,209.87	(1,356.42)		853.45
MCDONALDS CORP COM	12/20/02	04/01/09	(17.00)	963.27	(268.60)		694 67
MCDONALDS CORP COM	12/21/07	04/01/09	(8.00)	453.31	(480.36)		(27 05)
MCGRAW HILL COS INC COM	06/21/01	04/01/09	(5.00)	142.07	(241 26)		(99 19)
MCGRAW HILL COS INC COM	12/15/06	04/01/09	(19.00)	539 87	(1,311 38)		(771 51)
MCKESSON CORP COM	12/15/00	04/01/09	(6 00)	366 62	(222.25)		144 37
MCKESSON CORP COM	09/16/05	04/01/09	(8.00)	488 82	(372 00)		116 82
MCMORAN EXPLORATION CO	08/11/06	04/01/09	(14 00)	113.74	(254 52)		(140 78)
MEADOWBROOK INS GROUP INC	07/10/07	04/01/09	(67 00)	498 79	(639.63)		(140 84)
MEDAREX INC	06/23/05	04/01/09	(111.00)	1,776 00	(942 39)		833 61
MEDCO HEALTH SOLUTIONS INC	12/21/07	04/01/09	(11 00)	505.70	(550.03)		(44.33)
MEDCO HEALTH SOLUTIONS INC	12/15/06	04/01/09	(10 00)	556.43	(260 40)		296.03
MEDCO HEALTH SOLUTIONS INC	06/05/09	06/10/09	(6 00)	333 86	(270.87)	62 99	
MEDCO HEALTH SOLUTIONS INC	12/21/07	04/01/09	(13 00)	723.36	(650 03)		73 33
MEDICAL PPTYS TR INC	07/11/08	04/01/09	(42 00)	345 86	(441.46)		(95 60)
MEDICIS PHARMACEUTICAL CORP	03/02/00	04/01/09	(16 00)	338.47	(481 85)		(143 38)
MEDIVATION INC COM	07/10/07	04/01/09	(45 00)	1,260 63	(951 98)		308 65
MEDTRONIC INC COM	12/30/93	04/01/09	(73 00)	2,694 72	(5,614 42)		(2,919 70)
MEMSIC INC COM	06/26/09	07/01/09	(70.00)	273 34	(317 92)	(44.58)	
MENS WEARHOUSE INC COM	02/23/99	04/01/09	(19.00)	487 23	(364.14)		123 09
MENTOR GRAPHICS CORP COM	03/02/00	04/01/09	(59.00)	527.14	(1,278 87)		(751 73)
MERCADOLIBRE INC COM	06/26/09	07/01/09	(6.00)	246 98	(153 39)	93 59	
MERCK & CO INC COM	12/21/07	04/01/09	(88 00)	2,890 28	(5,209 18)		(2,318 90)
METHODE ELECTRS INC COM	03/02/00	04/01/09	(33.00)	295.50	(640 03)		(344.53)
METHODE ELECTRS INC COM	07/11/08	04/01/09	(39 00)	349 23	(394.49)		(45 26)
METHODE ELECTRS INC COM	06/30/00	04/01/09	(16 00)	143 28	(199 15)		(55 87)
METLIFE INC COM	09/21/07	04/01/09	(6 00)	228 44	(415 23)		(186 79)
METLIFE INC COM	12/21/07	04/01/09	(31.00)	1,180 29	(1,926 50)		(746.21)
METROPOLIS COMMUNICATIONS INC	10/01/08	04/01/09	(57 00)	670 01	(867 26)	(197.25)	
METROPOLITAN HLTH NETWORKS INC	06/26/09	07/01/09	(74 00)	160 94	(162 57)	(1 63)	
MICREL INC	12/15/00	04/01/09	(33 00)	270 76	(1,190 06)		(919 30)
MICREL INC	07/11/08	04/01/09	(58 00)	475.87	(535.63)		(59.76)
MICROS SYS INC COM	07/11/08	04/01/09	(52.00)	1,576 85	(1,565 98)		10 87
MICROSOFT CORP COM	12/30/93	04/01/09	(563 00)	14,471.53	(28,008 53)		(13,537 00)
MICROCHIP TECHNOLOGY INC COM	09/21/07	04/01/09	(15.00)	395 00	(549 23)		(154 23)
MICROSEMI CORP	08/19/05	04/01/09	(23 00)	379.14	(529 00)		(149 86)
HERMAN MILLER INC COM	01/04/08	04/01/09	(8 00)	131 55	(236.12)		(104 57)
MILLIPORE CORP COM	02/15/08	04/01/09	(3 00)	214 80	(207 41)		7 39
MIRANT CORP NEW	01/04/08	04/01/09	(25 00)	407.61	(916.88)		(509 27)
MIRANT CORP NEW	04/25/07	04/01/09	(13.00)	211.96	(592.74)		(380 78)
MOHAWK INDS INC COM	03/11/04	04/01/09	(12.00)	572 44	(971.04)		(398.60)
MOLSON COORS BREWING CO CL B	09/21/07	04/01/09	(7.00)	349 32	(344 45)		4 87
MOMENTA PHARMACEUTICALS INC	07/15/05	04/01/09	(31 00)	292 16	(902.72)		(610 56)
MOMENTA PHARMACEUTICALS INC	08/11/06	04/01/09	(20.00)	188.49	(273.00)		(84 51)
MOMENTA PHARMACEUTICALS INC	07/11/08	04/01/09	(31 00)	292 17	(431.06)		(138.89)
MOMENTA PHARMACEUTICALS INC	12/29/05	04/01/09	(1 00)	9 42	(22 60)		(13 18)
MONOTYPE IMAGING HLDGS INC COM	07/11/08	04/01/09	(79 00)	678.98	(940.50)		(261 52)
MONSANTO CO NEW COM	12/21/07	04/01/09	(13.00)	991.42	(1,447.23)		(455 81)
MONSANTO CO NEW COM	12/19/08	04/01/09	(11 00)	838 89	(788 10)	50 79	
MONSANTO CO NEW COM	08/27/08	04/01/09	(3.00)	228 79	(349.55)		(120.76)
MONSANTO CO NEW COM	08/13/02	04/01/09	(6 00)	457.57	(47 15)		410 42
MOODYS CORP COM	12/15/00	04/01/09	(7 00)	168 02	(287.96)		(119 94)
MORGAN STANLEY	12/30/93	04/01/09	(33 00)	1,047.55	(1,428 90)		(381.35)
MORGAN STANLEY	04/03/08	04/01/09	(12 00)	380 93	(586 74)		(205.81)
MORGAN STANLEY	09/21/07	04/01/09	(11.00)	349 19	(708 46)		(359 27)
MORGANS HOTEL GROUP CO COM	06/26/09	07/01/09	(74 00)	411.79	(301 23)	110 56	
MOSAIC CO	01/04/08	04/01/09	(24 00)	1,040.01	(2,290 20)		(1,250 19)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
MOSAIC CO	01/04/08	04/01/09	(8 00)	393 95	(763.40)		(369 45)
MOSAIC CO	10/01/08	04/01/09	(31 00)	1,526.55	(2,122 73)		(596 18)
MOTOROLA INC COM	12/21/07	04/01/09	(134 00)	1,112 84	(2,186 21)		(1,073 37)
MUELLER INDS INC COM	03/02/00	04/01/09	(30.00)	750 12	(962.20)		(212 08)
MUELLER INDS INC COM	05/01/96	04/01/09	(6 00)	150.03	(179 44)		(29.41)
MURPHY OIL CORP COM	12/16/05	04/01/09	(8 00)	496 10	(431 04)		65 06
MURPHY OIL CORP COM	12/15/06	04/01/09	(6 00)	372 08	(316 92)		55 16
MYLAN INC COM	12/16/05	04/01/09	(28 00)	465.76	(587 72)		(121.96)
MYRIAD GENETICS INC	06/30/00	04/01/09	(34.00)	897.74	(1,204 19)		(306 45)
MYRIAD PHARMACEUTICALS INC	06/30/00	06/15/09	(0 50)	2.36	(3.20)		(0 84)
NBT BANCORP INC	06/30/00	04/01/09	(56.00)	1,296 08	(757.40)		538 68
NBTY INC	06/30/03	04/01/09	(11 00)	454 88	(232 27)		222 61
NCR CORP NEW	01/04/08	04/01/09	(16.00)	204 39	(370.96)		(166.57)
NGP CAPITAL RESOURCES CO COM	08/19/05	04/01/09	(49 00)	358 42	(678 95)		(320 53)
NII HLDGS INC CL B NEW	04/10/06	04/01/09	(15 00)	461 46	(856 35)		(394 89)
NII HLDGS INC CL B NEW	01/31/07	04/01/09	(21 00)	646.05	(1,550 12)		(904 07)
NII HLDGS INC CL B NEW	02/09/06	04/01/09	(18 00)	553 75	(873.54)		(319.79)
NII HLDGS INC CL B NEW	02/27/06	04/01/09	(12.00)	369 17	(635.88)		(266 71)
NIC INC	06/25/04	04/01/09	(56.00)	496 42	(330.81)		165 61
NRG ENERGY INC	10/01/08	04/01/09	(65 00)	1,843 02	(1,570 08)		272 94
NRG ENERGY INC	04/21/06	04/01/09	(48 00)	1,361.00	(1,147 20)		213 80
NVR INC	02/02/05	04/01/09	(1 00)	656.66	(794 03)		(137 37)
NYSE EURONEXT COM	10/24/07	04/01/09	(16 00)	455 42	(1,440 24)		(984 82)
NACCO INDS INC CL A	11/07/01	04/01/09	(5 00)	315 56	(282 30)		33 26
NARA BANCORP INC	06/30/03	04/01/09	(70.00)	547 73	(666 94)		(119 21)
NARA BANCORP INC	11/21/08	04/01/09	(105 00)	821.60	(791 18)	30 42	
NASDAQ OMX GROUP/THE COM STK	01/10/06	04/01/09	(12 00)	245 21	(648 72)		(403 51)
NATIONAL HEALTH INVS INC COM	11/17/00	04/01/09	(36 00)	1,123 71	(446.87)		676.84
NATIONAL OILWELL VARCO INC	06/20/08	04/01/09	(7 00)	322 65	(591.54)		(268 89)
NATIONAL OILWELL VARCO INC	12/15/06	04/01/09	(11 00)	507.03	(368 77)		138 26
NATIONAL OILWELL VARCO INC	06/20/08	04/01/09	(4 00)	184 37	(338 02)		(153 65)
NATIONAL SEMICONDUCTOR CORP	12/15/06	04/01/09	(21.00)	302.07	(491 19)		(189 12)
NATIONAL WESTN LIFE INS CO	12/14/01	04/01/09	(3 00)	550 22	(326 53)		223 69
NATIONWIDE HEALTH PPTYS INC	03/02/00	04/01/09	(58.00)	1,837.10	(786 06)		1,051 04
NAVISTAR INTL CORP NEW COM	06/26/09	07/01/09	(3 00)	113 61	(137 18)	(23 57)	
NEKTAR THERAPEUTICS	03/02/00	04/01/09	(33.00)	318.27	(1,744 88)		(1,426 61)
NEKTAR THERAPEUTICS	07/11/08	04/01/09	(110.00)	1,060 92	(383 35)		677 57
NETAPP INC COM	06/30/00	04/01/09	(7 00)	198.40	(640 33)		(441 93)
NETAPP INC COM	03/05/00	04/01/09	(5.00)	141 72	(530 07)		(388 35)
NETAPP INC COM	03/02/00	04/01/09	(5 00)	141 72	(534 36)		(392 64)
NETFLIX COM INC	04/08/09	04/14/09	(25 00)	1,151 09	(1,107.38)	43 71	
NETFLIX COM INC	08/31/09	09/03/09	(1.00)	46 04	(43 68)	2 36	
NEW YORK CMNTY BANCORP INC	07/19/02	04/01/09	(9 00)	102 00	(132.02)		(30 02)
NEW YORK TIMES CO CL A	06/17/05	04/01/09	(14 00)	117 24	(450 66)		(333 42)
NEW YORK TIMES CO CL A	12/15/06	04/01/09	(8 00)	67 00	(195.20)		(128 20)
NEWFIELD EXPL CO COM	04/28/06	04/01/09	(10 00)	458.94	(446 20)		12 74
NEWFIELD EXPL CO COM	12/29/05	04/01/09	(8 00)	367 15	(398 64)		(31 49)
NEWFIELD EXPL CO COM	06/23/05	04/01/09	(20 00)	917 87	(805.00)		112 87
NEWMONT MINING CORP HOLDING CO	12/16/05	04/01/09	(8 00)	371.71	(404.24)		(32.53)
NEWMONT MINING CORP HOLDING CO	12/15/06	04/01/09	(11 00)	511.09	(522 61)		(11 52)
NEWMONT MINING CORP HOLDING CO	12/21/07	04/01/09	(9 00)	418 16	(438 44)		(20 28)
NEWPARK RES INC PAR \$0 01 NEW	12/15/00	04/01/09	(53.00)	176.21	(415 59)		(239 38)
NEWS CORPORATION CL A	12/17/04	12/17/04	(103.00)	1,239.56	(1,924 04)		(684 48)
NIKE INC CL B COM	12/19/08	04/01/09	(8.00)	505 86	(410.20)	95 66	
NIKE INC CL B COM	06/20/03	04/01/09	(21 00)	1,327 90	(588 74)		739.16
NOBLE ENERGY INC	12/21/07	04/01/09	(7 00)	500 37	(571 59)		(71 22)
NORDSTROM INC WASH COM	12/16/05	04/01/09	(10 00)	279 44	(364.10)		(84 66)
NORDSTROM INC WASH COM	12/15/06	04/01/09	(11 00)	369 53	(553.52)		(183 99)
NORFOLK SOUTHN CORP COM	12/19/08	04/01/09	(12.00)	551 20	(534 90)	16 30	
NORFOLK SOUTHN CORP COM	12/21/07	04/01/09	(10 00)	459.33	(500.05)		(40 72)
NORTH AMERN GALVANIZING &	06/26/09	07/01/09	(18 00)	102.86	(114 75)	(11 89)	
NORTHEAST UTILS COM	04/10/06	04/01/09	(50.00)	1,075 22	(971.50)		103 72
NORTHERN TR CORP COM	10/08/08	04/01/09	(6.00)	361.52	(340 89)		20 63
NORTHERN TR CORP COM	12/20/02	04/01/09	(4.00)	241.01	(141 00)		100 01
NORTHROP GRUMMAN CORP COM	12/16/05	04/01/09	(2.00)	96 25	(118 34)		(22 09)
NORTHROP GRUMMAN CORP COM	06/20/08	04/01/09	(5.00)	240.61	(348 63)	(108 02)	
NORTHROP GRUMMAN CORP COM	12/30/93	04/01/09	(10 00)	510 64	(472 90)		37 74
NORTHROP GRUMMAN CORP COM	12/16/05	04/01/09	(4 00)	204 25	(236.68)		(32 43)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
NORTHWEST BANCORP INC PA	11/17/00	04/01/09	(49 00)	1,131.13	(519.31)		611.82
NORTHWEST NAT GAS CO COM	11/21/08	04/01/09	(32 00)	1,376.44	(1,594.40)	(217.96)	
NOVATEL WIRELESS INC COM NEW	07/10/07	04/01/09	(28.00)	344.25	(703.22)		(358.97)
NOVELLUS SYS INC	12/15/00	04/01/09	(12.00)	261.05	(464.06)		(203.01)
NUANCE COMMUNICATIONS INC	06/30/03	04/01/09	(107 00)	1,633.30	(586.89)		1,046.41
NUCOR CORP	12/15/06	04/01/09	(25.00)	1,120.09	(1,480.25)		(360.16)
NVIDIA CORP COM	09/27/07	04/01/09	(16 00)	183.11	(588.72)		(405.61)
NVIDIA CORP COM	06/17/05	04/01/09	(13.00)	148.78	(116.96)		31.82
NVIDIA CORP COM	04/19/06	04/01/09	(15 00)	171.67	(291.80)		(120.13)
NVIDIA CORP COM	06/17/05	04/01/09	(32 00)	447.82	(287.89)		159.93
NUVASIVE INC	07/10/07	04/01/09	(31.00)	1,227.40	(820.72)		406.68
NXSTAGE MEDICAL INC COM	07/10/07	04/01/09	(44 00)	292.81	(583.66)		(290.85)
NV ENERGY INC COM	05/01/96	04/01/09	(16.00)	185.35	(270.24)		(84.89)
NV ENERGY INC COM	03/02/00	04/01/09	(21.00)	243.27	(308.83)		(65.56)
OGE ENERGY CORP COM	06/30/00	04/01/09	(10 00)	330.84	(219.15)		111.69
O M GROUP INC COM	06/25/04	04/01/09	(13 00)	380.30	(408.07)		(27.77)
O M GROUP INC COM	08/21/97	04/01/09	(12 00)	351.05	(704.81)		(353.76)
OSI PHARMACEUTICALS INC COM	05/05/04	04/01/09	(19.00)	636.00	(1,450.46)		(814.46)
OYO GEOSPACE COM	11/21/06	04/01/09	(15 00)	377.76	(783.00)		(405.24)
OCCIDENTAL PETE CORP COM	12/16/05	04/01/09	(14.00)	1,124.09	(566.16)		557.93
OCCIDENTAL PETE CORP COM	03/21/06	04/01/09	(2 00)	160.59	(92.04)		68.55
OCCIDENTAL PETE CORP COM	12/19/08	04/01/09	(25 00)	2,007.32	(1,414.13)	593.19	
OCCIDENTAL PETE CORP COM	12/21/07	04/01/09	(10.00)	802.92	(758.45)		44.47
OFFICE DEPOT INC COM	12/15/00	04/01/09	(22 00)	165.54	(385.97)		(220.43)
OLD REP INTL CORP COM	12/15/00	04/01/09	(40 00)	491.38	(616.18)		(124.80)
OLIN CORP COM PAR \$1 00	11/21/06	04/01/09	(62 00)	1,030.72	(1,044.69)		(13.97)
OMNICARE INC COM	06/30/00	04/01/09	(22 00)	473.75	(457.98)		15.77
OMNICOM GROUP INC USD0.15 COM	12/15/00	04/01/09	(14.00)	512.59	(939.33)		(426.74)
OMNICOM GROUP INC USD0 15 COM	12/15/00	04/01/09	(6 00)	219.68	(402.76)		(183.08)
OMNIVISION TECHNOLOGIES INC	06/30/03	04/01/09	(23.00)	355.22	(359.43)		(4.21)
OMNITURE INC COM	06/26/09	07/01/09	(17.00)	363.70	(223.33)	140.37	
OMNITURE INC COM	06/26/09	07/01/09	(35.00)	752.50	(459.81)	292.69	
ON ASSIGNMENT INC COM	09/19/07	04/01/09	(96.00)	604.30	(987.36)		(383.06)
ON SEMICONDUCTOR CORP COM	06/26/09	07/01/09	(29 00)	234.74	(197.53)	37.21	
ONYX PHARMACEUTICALS INC	07/22/03	04/01/09	(27.00)	762.59	(431.19)		331.40
ORACLE CORPORATION COM	03/02/00	04/01/09	(287.00)	5,942.17	(11,869.08)		(5,926.91)
O'REILLY AUTOMOTIVE INC	12/15/00	04/01/09	(80 00)	2,943.52	(1,308.15)		1,635.37
O'REILLY AUTOMOTIVE INC	04/14/09	04/17/09	(9 00)	314.13	(332.15)	(18.02)	
ORIENTAL FINL GROUP INC COM	07/10/07	04/01/09	(90.00)	907.62	(951.75)		(44.13)
ORIENTAL FINL GROUP INC COM	07/10/07	04/01/09	(29.00)	384.96	(306.67)		78.29
ORMAT TECHNOLOGIES INC	07/11/08	04/01/09	(6.00)	244.52	(283.29)		(38.77)
OTTER TAIL CORP	03/02/00	04/01/09	(21 00)	509.54	(557.29)		(47.75)
OWENS CORNING NEW COM	01/04/08	04/01/09	(25.00)	587.35	(483.38)		103.97
OWENS ILL INC NEW	01/02/09	04/01/09	(4 00)	153.85	(109.14)	44.71	
OXFORD INDS INC COM	07/11/08	04/01/09	(1.00)	11.29	(18.60)	(7.31)	
OXFORD INDS INC COM	09/26/06	04/01/09	(15.00)	169.42	(645.00)		(475.58)
OXFORD INDS INC COM	07/11/08	04/01/09	(22 00)	509.61	(409.09)		100.52
PDL BIOPHARMA INC COM	03/02/00	04/01/09	(33 00)	279.99	(1,962.59)		(1,682.60)
PDL BIOPHARMA INC COM	12/15/00	04/01/09	(27 00)	229.09	(1,025.26)		(796.17)
PG&E CORP COM	07/18/08	04/01/09	(9.00)	376.50	(339.71)		36.79
PG&E CORP COM	03/02/00	04/01/09	(8 00)	334.67	(167.53)		167.14
PHH CORP	06/26/09	07/01/09	(5.00)	89.86	(92.38)	(2.52)	
PF CHANGS CHINA BISTRO INC COM	01/04/08	04/01/09	(20 00)	706.68	(428.10)		278.58
PF CHANGS CHINA BISTRO INC COM	08/11/06	04/01/09	(18.00)	636.01	(608.58)		27.43
PHI INC COM NON VTG	07/10/07	04/01/09	(12 00)	231.41	(375.54)		(144.13)
PMFG INC COM	07/11/08	04/01/09	(79 00)	1,387.59	(1,904.50)		(516.91)
PNC FINANCIAL SERVICES GROUP	12/30/93	04/01/09	(3.95)	162.43	(2,781.25)		(2,618.82)
PNC FINANCIAL SERVICES GROUP	12/12/93	04/01/09	(0.48)	19.92	(343.72)		(323.80)
PNC FINANCIAL SERVICES GROUP	10/03/08	04/01/09	(3.86)	159.06	(385.91)	(226.85)	
PNC FINANCIAL SERVICES GROUP	10/24/07	04/01/09	(0.71)	29.06	(414.63)		(385.57)
PNC FINANCIAL SERVICES GROUP	10/03/08	04/01/09	(8.48)	378.41	(847.31)		(468.90)
PNC FINANCIAL SERVICES GROUP	04/04/07	04/01/09	(10.52)	469.05	(758.57)		(289.52)
PPG INDS INC COM	09/21/07	04/01/09	(6 00)	360.55	(450.39)		(89.84)
PPG INDS INC COM	12/30/93	04/01/09	(3.00)	180.28	(149.29)		30.99
PPL CORP COM	03/02/00	04/01/09	(15 00)	457.25	(252.28)		204.97
PS BUSINESS PKS INC CALIF	02/23/99	04/01/09	(20 00)	991.07	(584.92)		406.15
PSS WORLD MED INC	07/06/09	07/09/09	(92 00)	1,997.72	(1,668.42)	329.30	
PACCAR INC	12/21/07	04/01/09	(27 00)	998.02	(1,528.07)		(530.05)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
PACIFIC ETHANOL INC	07/10/07	04/01/09	(100.00)	31.10	(1,461.50)		(1,430.40)
PACTIV CORP COM	12/15/06	04/01/09	(13.00)	345.07	(466.18)		(121.11)
PACTIV CORP COM	12/16/05	04/01/09	(4.00)	106.17	(88.16)		18.01
PALL CORP COM	06/08/00	04/01/09	(7.00)	228.36	(166.53)		61.83
PALM HBR HOMES INC	07/11/08	04/01/09	(73.00)	132.93	(320.11)	(187.18)	
PALM INC NEW	12/12/01	04/01/09	(44.00)	711.29	(1,291.61)		(580.32)
PALM INC NEW	07/11/08	04/01/09	(20.00)	323.32	(110.90)	212.42	
PALM INC NEW	07/11/08	04/01/09	(64.00)	1,087.65	(354.88)		732.77
PANERA BREAD CO CL A COM	08/31/09	09/03/09	(9.00)	499.80	(470.03)	29.77	
PANERA BREAD CO CL A COM	06/30/03	04/01/09	(11.00)	610.87	(440.61)		170.26
PAR PHARMACEUTICAL COS INC	06/30/03	04/01/09	(6.00)	131.90	(292.26)		(160.36)
PARAMETRIC TECHNOLOGY CORP COM	03/26/08	04/01/09	(53.00)	767.15	(875.83)		(108.68)
PARAMETRIC TECHNOLOGY CORP COM	01/04/08	04/01/09	(71.00)	1,027.70	(1,203.81)		(176.11)
PARK NATL CORP COM	02/21/02	04/01/09	(8.00)	493.94	(706.67)		(212.73)
PARKER DRILLING CO COM	06/26/09	07/01/09	(66.00)	409.51	(302.61)	106.90	
PARKER HANNIFIN CORP COM	12/21/07	04/01/09	(8.00)	422.10	(604.52)		(182.42)
PARKER HANNIFIN CORP COM	05/26/06	04/01/09	(4.00)	211.05	(209.36)		1.69
PATRIOT CAP FDG INC	07/10/07	04/01/09	(100.00)	156.28	(1,467.95)		(1,311.67)
PATRIOT CAP FDG INC	07/11/08	04/01/09	(202.00)	315.70	(1,190.14)	(874.44)	
PATTERSON COS INC	10/10/05	04/01/09	(20.00)	532.28	(798.80)		(266.52)
PATTERSON UTI ENERGY INC COM	06/30/00	04/01/09	(54.00)	897.72	(771.12)		126.60
PAYCHEX INC COM	03/02/00	04/01/09	(24.00)	686.98	(1,256.16)		(569.18)
PEABODY ENERGY CORP COM	11/17/06	04/01/09	(1.00)	30.43	(38.88)		(8.45)
PEABODY ENERGY CORP COM	11/21/07	04/01/09	(8.00)	243.47	(407.40)		(163.93)
PEABODY ENERGY CORP COM	11/17/06	04/01/09	(4.00)	163.53	(155.52)		8.01
PEABODY ENERGY CORP COM	11/17/06	04/01/09	(6.00)	245.30	(234.46)		10.84
PEABODY ENERGY CORP COM	06/05/08	04/01/09	(9.00)	367.95	(692.06)		(324.11)
PENNANTPARK INVT CORP COM	06/26/09	07/01/09	(33.00)	266.46	(241.40)	25.06	
JC PENNEY CO INC COM	12/30/93	04/01/09	(6.00)	213.14	(160.09)		53.05
PEOPLES UTD FINL INC COM	11/13/08	04/01/09	(17.00)	264.76	(316.97)	(52.21)	
PEPSI BOTTLING GROUP INC COM	06/18/04	04/01/09	(4.00)	131.74	(119.96)		11.78
PEPSI BOTTLING GROUP INC COM	12/15/06	04/01/09	(14.00)	461.07	(447.02)		14.05
PEPSICO INC COM	12/21/01	04/01/09	(19.00)	1,157.16	(1,398.49)		(241.33)
PEPSICO INC COM	12/15/00	04/01/09	(94.00)	5,724.92	(6,943.03)		(1,218.11)
PEROT SYS CORP CDT CL A	12/15/00	04/01/09	(68.00)	2,028.04	(1,216.68)		811.36
PERRIGO CO COM	01/04/08	04/01/09	(15.00)	542.60	(495.68)		46.92
PETROHAWK ENERGY CORP	05/05/04	04/01/09	(32.00)	825.73	(243.98)		581.75
PETROHAWK ENERGY CORP	10/01/08	04/01/09	(37.00)	954.76	(778.67)		176.09
PETROLEUM DEV CORP	06/30/03	04/01/09	(14.00)	282.30	(129.43)		152.87
PETROLEUM DEV CORP	12/29/05	04/01/09	(1.00)	20.16	(33.79)		(13.63)
PETSMART INC	05/05/04	04/01/09	(28.00)	633.76	(814.80)		(181.04)
PFIZER INC COM STK USD0.05	12/15/06	04/01/09	(277.00)	4,732.41	(7,107.82)		(2,375.41)
PFIZER INC COM STK USD0.05	10/16/09	04/01/09	(3.65)	65.39	(64.35)	1.04	
PFIZER INC COM STK USD0.05	10/16/09	04/01/09	(95.55)	1,711.63	(1,684.46)	27.17	
PFIZER INC COM STK USD0.05	10/16/09	04/01/09	(9.85)	176.46	(173.66)	2.80	
PFIZER INC COM STK USD0.05	10/16/09	04/01/09	(2.96)	52.94	(52.10)	0.84	
PHARMACEUTICAL PROD DEV INC	03/26/08	04/01/09	(20.00)	458.68	(843.30)		(384.62)
PHARMACEUTICAL PROD DEV INC	02/09/06	04/01/09	(3.00)	68.80	(99.72)		(30.92)
PHILIP MORRIS INTL INC COM	12/21/07	04/01/09	(11.00)	457.19	(593.54)		(136.35)
PHILIP MORRIS INTL INC COM	04/03/08	04/01/09	(33.00)	1,664.31	(1,686.15)		(21.84)
PHILIP MORRIS INTL INC COM	12/21/07	04/01/09	(54.00)	2,723.41	(2,913.74)		(190.33)
PIER 1 IMPORTS INC COM	03/02/00	04/01/09	(83.00)	364.77	(1,247.98)		(883.21)
PIER 1 IMPORTS INC COM	09/19/07	04/01/09	(69.00)	303.25	(445.90)		(142.65)
PINNACLE ENTMT INC COM	06/26/09	07/01/09	(15.00)	151.26	(145.73)	5.53	
PINNACLE FINL PARTNERS INC COM	06/23/05	04/01/09	(16.00)	191.27	(392.32)		(201.05)
PINNACLE WEST CAP CORP COM	03/02/00	04/01/09	(6.00)	201.02	(243.88)		(42.86)
PIONEER NAT RES CO	09/23/08	04/01/09	(13.00)	522.38	(734.70)		(212.32)
PITNEY BOWES INC COM	06/21/01	04/01/09	(18.00)	454.75	(1,035.25)		(580.50)
PITNEY BOWES INC COM	12/15/06	04/01/09	(2.00)	50.53	(93.04)		(42.51)
PLAINS EXPLORATION & PRODTN	11/21/06	04/01/09	(13.00)	367.96	(558.69)		(190.73)
PLAINS EXPLORATION & PRODTN	03/02/00	04/01/09	(27.00)	764.21	(595.95)		168.26
PLANTRONICS INC	03/02/00	04/01/09	(19.00)	516.49	(502.30)		14.19
PLEXUS CORP	03/02/00	04/01/09	(7.00)	192.88	(203.21)		(10.33)
PLEXUS CORP	12/15/00	04/01/09	(16.00)	440.86	(618.40)		(177.54)
PLUM CREEK TIMBER CO INC COM	12/21/07	04/01/09	(8.00)	258.51	(377.17)		(118.66)
POLARIS INDS PARTNERS INC COM	03/02/00	04/01/09	(20.00)	873.27	(510.62)		362.65
POLO RALPH LAUREN CORP CL A	02/09/07	04/01/09	(7.00)	434.01	(584.75)		(150.74)
POLO RALPH LAUREN CORP CL A	02/09/07	04/01/09	(4.00)	299.69	(334.14)		(34.45)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
POLYCOM INC	10/09/01	04/01/09	(13 00)	352.74	(435.57)		(82.83)
POLYCOM INC	12/15/00	04/01/09	(33.00)	895.43	(1,384.35)		(488.92)
POWERWAVE TECHNOLOGIES INC COM	12/15/00	04/01/09	(33 00)	50.65	(1,914.41)		(1,863.76)
POWERWAVE TECHNOLOGIES INC COM	07/11/08	04/01/09	(49 00)	75.21	(191.83)		(116.62)
POWERWAVE TECHNOLOGIES INC COM	06/23/05	04/01/09	(95 00)	145.82	(966.15)		(820.33)
PRAXAIR INC COM	12/21/07	04/01/09	(3 00)	248.34	(274.01)		(25.67)
PRAXAIR INC COM	12/15/06	04/01/09	(16.00)	1,324.52	(995.84)		328.68
PRECISION CASTPARTS CORP	08/24/07	04/01/09	(4 00)	407.52	(554.94)		(147.42)
PRECISION CASTPARTS CORP	06/01/07	04/01/09	(1.00)	101.88	(117.47)		(15.59)
PRECISION CASTPARTS CORP	06/01/07	04/01/09	(3.00)	305.64	(352.40)		(46.76)
PRESSTEK INC COM	07/11/08	04/01/09	(480.00)	544.40	(2,282.40)	(1,738.00)	
PRICE T ROWE GROUP INC COM	12/16/05	04/01/09	(12 00)	533.68	(447.55)		86.13
PRICE T ROWE GROUP INC COM	12/19/08	04/01/09	(1 00)	44.47	(33.29)	11.18	
PRICE T ROWE GROUP INC COM	12/16/05	04/01/09	(4 00)	177.89	(149.06)		28.83
PRICELINE COM INC	06/30/03	04/01/09	(8 00)	918.53	(179.56)		738.97
PRICELINE COM INC	06/30/03	04/01/09	(9 00)	1,538.37	(202.01)		1,336.36
PRIDE INTL INC DEL COM	04/10/06	04/01/09	(30.00)	957.42	(957.15)		0.27
PRIDE INTL INC DEL COM	02/09/06	04/01/09	(20.00)	638.28	(629.31)		8.97
PRINCIPAL FINANCIAL GROUP INC	11/21/07	04/01/09	(6.00)	170.96	(386.79)		(215.83)
PRINCIPAL FINANCIAL GROUP INC	07/19/02	04/01/09	(7 00)	199.46	(196.00)		3.46
PROCTER & GAMBLE CO COM	12/21/07	04/01/09	(5 00)	269.46	(370.47)		(101.01)
PROCTER & GAMBLE CO COM	12/21/07	04/01/09	(35.00)	2,011.91	(2,593.33)		(581.42)
PROCTER & GAMBLE CO COM	12/21/07	04/01/09	(20.00)	1,149.67	(1,482.51)		(332.84)
PROCTER & GAMBLE CO COM	12/27/00	04/01/09	(128 00)	7,357.88	(7,543.65)		(185.77)
PROCTER & GAMBLE CO COM	12/19/08	04/01/09	(11 00)	632.32	(662.15)	(29.83)	
PROGRESS ENERGY INC COM	03/02/00	04/01/09	(2.00)	75.27	(87.40)		(12.13)
PROGRESS ENERGY INC COM	09/21/07	04/01/09	(9 00)	338.69	(429.17)		(90.48)
PROGRESSIVE CORP OHIO COM	06/17/05	04/01/09	(51 00)	840.70	(1,269.52)		(428.82)
PROLOGIS INT	07/16/03	04/01/09	(17 00)	198.12	(440.80)		(242.68)
PROTECTIVE LIFE CORP COM	04/06/04	04/01/09	(21 00)	462.92	(807.24)		(344.32)
PRUDENTIAL FINL INC	12/21/07	04/01/09	(20 00)	1,015.87	(1,872.71)		(856.84)
PSYCHIATRIC SOLUTIONS INC	06/23/05	04/01/09	(7 00)	190.28	(158.59)		31.69
PUBLIC SVC ENTERPRISE GROUP	01/06/06	04/01/09	(16 00)	499.75	(541.04)		(41.29)
PUBLIC SVC ENTERPRISE GROUP	04/03/08	04/01/09	(9 00)	281.10	(373.82)		(92.72)
PUBLIC SVC ENTERPRISE GROUP	03/02/00	04/01/09	(1 00)	31.23	(20.53)		10.70
PUBLIC STORAGE COM	09/07/06	04/01/09	(4 00)	289.33	(342.96)		(53.63)
PULTE HOMES INC COM	12/15/06	08/19/09	(0 28)	3.38	(15.87)		(12.49)
PULTE HOMES INC COM	02/15/08	08/19/09	(14 60)	150.88	(339.69)		(188.81)
PULTE HOMES INC COM	12/15/06	08/19/09	(12.40)	128.15	(715.64)		(587.49)
QLOGIC CORP COM	12/16/05	04/01/09	(27.00)	489.08	(437.80)		51.28
PZENA INVT MGMT INC CL A	06/26/09	07/01/09	(32 00)	263.51	(235.57)	27.94	
QUALCOMM INC	06/30/00	04/01/09	(120 00)	4,982.87	(5,120.60)		(137.73)
QUALITY SYS INC	11/21/06	04/01/09	(4 00)	257.13	(157.08)		100.05
QUANTA SVCS INC COM	06/23/05	04/01/09	(115 00)	2,482.20	(1,025.80)		1,456.40
QUEST DIAGNOSTICS INC COM	12/17/04	04/01/09	(14 00)	764.31	(659.12)		105.19
QUEST DIAGNOSTICS INC COM	12/19/08	04/01/09	(3 00)	163.77	(150.53)	13.24	
QUEST SOFTWARE INC COM	12/12/01	04/01/09	(17.00)	307.26	(403.24)		(95.98)
QUESTAR CORP	12/15/06	04/01/09	(4 00)	155.97	(175.94)		(19.97)
QUESTAR CORP	08/24/07	04/01/09	(11 00)	428.93	(557.98)		(129.05)
QWEST COMMUNICATIONS INTL INC	12/16/05	04/01/09	(56 00)	211.39	(289.15)		(77.76)
RC2 CORP	07/02/04	04/01/09	(7 00)	100.26	(247.45)		(147.19)
RRI ENERGY INC	06/30/03	05/04/09	(41 00)	286.37	(253.38)		32.99
RF MICRO DEVICES INC COM	06/30/00	04/01/09	(33 00)	127.87	(1,445.81)		(1,317.94)
RF MICRO DEVICES INC COM	12/15/00	04/01/09	(50 00)	193.74	(1,373.44)		(1,179.70)
RF MICRO DEVICES INC COM	11/19/99	04/01/09	(12 00)	46.50	(433.86)		(387.36)
RF MICRO DEVICES INC COM	07/11/08	04/01/09	(185 00)	716.86	(589.22)	127.64	
RF MICRO DEVICES INC COM	07/11/08	04/01/09	(156 00)	738.64	(496.86)		241.78
RADIAN GROUP INC	03/02/00	04/01/09	(33 00)	279.33	(1,208.77)		(929.44)
RADIAN GROUP INC	02/23/99	04/01/09	(17 00)	143.90	(635.58)		(491.68)
RADIAN GROUP INC	09/28/09	10/01/09	(29.00)	245.48	(342.34)	(96.86)	
RADIO SHACK CORP COM	12/30/93	04/01/09	(27.00)	434.81	(1,220.56)		(785.75)
RADNET INC COM	06/26/09	07/01/09	(119 00)	383.76	(276.27)	107.49	
RAMBUS INC DEL COM	04/25/07	04/01/09	(29 00)	540.40	(602.77)		(62.37)
RAMBUS INC DEL COM	02/09/06	04/01/09	(35.00)	652.20	(984.55)		(332.35)
RAMBUS INC DEL COM	02/02/05	04/01/09	(5.00)	93.17	(88.83)		4.34
RALCORP HLDGS INC NEW COM	11/21/08	04/01/09	(4 00)	222.57	(234.06)	(11.49)	
RANGE RES CORP COM	12/21/07	04/01/09	(11 00)	586.77	(555.69)		31.08
RAYONIER INC COM	03/02/00	04/01/09	(36 00)	1,495.94	(730.15)		765.79

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
RAYTHEON CO COM NEW	03/02/00	04/01/09	(7 00)	329.37	(219 04)		110 33
RAYTHEON CO COM NEW	03/02/00	04/01/09	(16 00)	733 50	(500 67)		232 83
REAL NETWORKS INC COM	11/19/99	04/01/09	(24 00)	99.71	(1,796 99)		(1,697 28)
REAL NETWORKS INC COM	12/15/00	04/01/09	(19 00)	78.94	(229 31)		(150 37)
RED HAT INC COM	12/15/00	04/01/09	(53 00)	1,202.80	(439 24)		763 56
RED HAT INC COM	04/25/07	04/01/09	(43 00)	975 86	(952 67)		23 19
RED HAT INC COM	09/26/06	04/01/09	(30 00)	680.83	(791 70)		(110 87)
RED HAT INC COM	07/27/09	07/30/09	(15 00)	417.65	(340 88)	76.77	
REDWOOD TR INC COM	12/12/01	04/01/09	(20 00)	315 69	(478.72)		(163 03)
REGAL BELOIT CORP	07/11/08	04/01/09	(35 00)	1,686.42	(1,480 68)		205 74
REGENERON PHARMACEUTICALS INC	07/19/02	04/01/09	(31.00)	584.79	(413 85)		170 94
REGIS CORP MINN	03/02/00	04/01/09	(26 00)	425.21	(606 82)		(181 61)
REGIONS FINL CORP	03/02/00	04/01/09	(30 00)	179 54	(879.28)		(699 74)
REGIONS FINL CORP	03/02/00	04/01/09	(7 00)	41 89	(165.94)		(124 05)
REINSURANCE GROUP AMER INC COM	06/09/09	06/12/09	(19.00)	877 48	(705.19)	172 29	
RENT A CTR INC NEW COM	07/19/02	04/01/09	(8.00)	157 79	(152 86)		4 93
REPUBLIC SVCS INC COM	12/19/03	04/01/09	(3.15)	83.80	(94.85)		(11 05)
REPUBLIC SVCS INC COM	04/03/08	04/01/09	(9.85)	262.05	(243 74)		18 31
REPUBLIC SVCS INC COM	12/05/03	04/01/09	(0.45)	11 97	(13 14)		(1 17)
REPUBLIC SVCS INC COM	12/05/08	04/01/09	(13 55)	360 49	(306.43)	54.06	
RESMED INC	03/02/00	04/01/09	(25 00)	1,170.83	(626 52)		544 31
REYNOLDS AMERN INC	09/03/02	04/01/09	(5 00)	240.71	(145 13)		95 58
RICKS CARARET INTL INC COM NEW	02/26/09	04/01/09	(239 00)	1,403 29	(739 71)	663.58	
RIGEL PHARM INC	06/26/09	07/01/09	(44 00)	309 53	(533.21)	(223.68)	
RIVERBED TECHNOLOGY INC COM	06/26/09	07/01/09	(10 00)	232 44	(225 65)	6 79	
ROCKWELL AUTOMATION INC	12/21/07	04/01/09	(10 00)	415.93	(710 15)		(294 22)
ROCKWELL COLLINS INC COM	06/21/02	04/01/09	(7 00)	358.42	(180.60)		177 82
ROCKWELL MED TECHNOLOGIES INC	06/26/09	07/01/09	(31 00)	244.42	(248 47)	(4 05)	
ROHM & HAAS CO COM	03/02/00	04/01/09	(11 00)	858.00	(395 91)		462 09
ROHM & HAAS CO COM	12/19/08	04/01/09	(16 00)	1,248.00	(1,072.24)	175 76	
ROLLINS INC	03/02/00	04/01/09	(76 00)	1,442.82	(429 87)		1,012 95
ROPER INDS INC NEW COM	06/30/00	04/01/09	(38 00)	1,933.96	(823 83)		1,110 13
ROSS STORES INC COM	01/23/04	04/01/09	(42.00)	1,914 10	(1,178 94)		735.16
ROVI CORP	12/15/00	07/16/09	(28.00)	945 67	(1,862 53)		(916 86)
ROWAN COS INC COM	02/14/07	04/01/09	(1 00)	25 31	(31 48)		(6 17)
ROWAN COS INC COM	07/18/08	04/01/09	(8 00)	202.51	(340.52)		(138.01)
RUSH ENTERPRISES INC CL A	12/29/05	04/01/09	(1.00)	12 71	(14 80)		(2 09)
RUSH ENTERPRISES INC CL A	06/23/05	04/01/09	(53.00)	673 88	(485 83)		188 05
RUTHS HOSPITALITY GROUP INC	12/04/06	04/01/09	(84.00)	370.84	(1,620 36)		(1,249 52)
RUTHS HOSPITALITY GROUP INC	01/04/08	04/01/09	(18.00)	79 47	(147 51)		(68.04)
RYLAND GROUP INC	01/23/04	04/01/09	(14 00)	299.10	(556 85)		(257 75)
SBA COMMUNICATIONS CORP COM	06/23/05	04/01/09	(39 00)	1,110 88	(479 31)		631 57
SAIC INC COM	01/04/08	04/01/09	(16.00)	293 99	(302 64)		(8 65)
SAIC INC COM	01/22/09	04/01/09	(31 00)	569 60	(622 02)	(52.42)	
SEI INVESTMENT CO COM	12/15/00	04/01/09	(32.00)	642 38	(803 85)		(161 47)
SJW CORP	01/22/09	04/01/09	(23.00)	522 43	(596.28)	(73 85)	
SJW CORP	06/29/01	04/01/09	(25.00)	567 86	(356 46)		211.40
SPX CORP	04/10/02	04/01/09	(9.00)	532 38	(657 95)		(125 57)
SPX CORP	12/15/00	04/01/09	(13 00)	768.99	(833 02)		(64 03)
SVB FINL GROUP	06/30/00	04/01/09	(13.00)	568 01	(554 91)		13.10
SVB FINL GROUP	03/02/00	04/01/09	(8 00)	349.55	(318.49)		31 06
SAFEWAY INC NEW COM	12/15/00	04/01/09	(20.00)	425 68	(1,148 51)		(722 83)
ST JOE COMPANY COM	03/26/08	04/01/09	(23.00)	638 57	(993 95)		(355.38)
ST JUDE MED INC COM	06/21/01	04/01/09	(18.00)	601.63	(524.79)		76 84
ST MARY LD & EXPL CO	12/15/00	04/01/09	(47 00)	1,641 89	(552.55)		1,089 34
SALESFORCE COM INC	09/15/08	04/01/09	(7 00)	430.16	(395 67)		34 49
SALIX PHARMACEUTICALS INC	09/19/07	04/01/09	(45.00)	1,032 04	(593 78)		438.26
SANDRIDGE ENERGY INC COM	04/08/09	04/14/09	(86 00)	1,138.18	(647 15)	491 03	
SARA LEE CORP	12/15/06	04/01/09	(34.00)	372 80	(576.64)		(203 84)
SAUL CTRS INC COM	12/15/00	04/01/09	(22 00)	716.85	(429 04)		287 81
SAVVIS INC COM NEW	11/21/06	04/01/09	(52.00)	921.67	(1,629.68)		(708 01)
SCANA CORP NEW COM	04/15/04	04/01/09	(6 00)	209 84	(225 96)		(16 12)
SCHEIN HENRY INC COM	02/21/02	04/01/09	(20.00)	1,117 47	(449 40)		668 07
SCHERING PLOUGH CORP COM	09/21/07	04/01/09	(19 00)	547 28	(613 04)		(65 76)
SCHERING PLOUGH CORP COM	12/15/06	04/01/09	(17 00)	489.67	(401 71)		87 96
SCHERING PLOUGH CORP COM	12/21/07	04/01/09	(30 00)	864.13	(819 75)		44 38
SCHLUMBERGER LTD COM	12/21/07	04/01/09	(87 00)	5,585.68	(8,234 98)		(2,649.30)
SCHOLASTIC CORP COM	12/15/00	04/01/09	(10 00)	243.94	(469.44)		(225 50)

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	07/11/08	04/01/09	(9.00)	177.34	(203.81)		(26.47)
SCHULMAN A INC COM	07/19/02	04/01/09	(46.00)	906.40	(826.62)		79.78
SCHWAB CHARLES CORP NEW COM	12/16/05	04/01/09	(13.00)	250.30	(196.56)		53.74
SCHWAB CHARLES CORP NEW COM	12/19/08	04/01/09	(14.00)	269.56	(212.17)	57.39	
SCHWAB CHARLES CORP NEW COM	02/14/07	04/01/09	(31.00)	596.88	(599.71)		(2.83)
SCIENTIFIC GAMES CORP CL A	04/08/09	04/14/09	(19.00)	318.14	(260.21)	57.93	
SCRIPPS NETWORKS INTERACTIVE	01/06/06	04/01/09	(8.00)	300.11	(368.85)		(68.74)
SEABRIGHT INS HLDGS INC	07/10/07	04/01/09	(42.00)	476.89	(722.19)		(245.30)
SEAHAWK DRILLING INC-W/I	04/10/06	08/25/09	(0.13)	3.38	(4.40)		(1.02)
SEALED AIR CORP NEW COM	06/17/05	04/01/09	(11.00)	217.84	(287.15)		(69.31)
SEARS HLDGS CORP	12/21/07	04/01/09	(8.00)	552.74	(816.12)		(263.38)
SEMPRA ENERGY COM	09/21/07	04/01/09	(7.00)	358.56	(418.57)		(60.01)
SEMPRA ENERGY COM	09/01/05	04/01/09	(9.00)	472.34	(409.41)		62.93
SENSIENT TECHNOLOGIES CORP COM	08/19/05	04/01/09	(47.00)	1,323.71	(858.22)		465.49
SEPRACOR INC	12/14/01	04/01/09	(33.00)	759.00	(1,869.45)		(1,110.45)
SEPRACOR INC	12/15/00	04/01/09	(14.00)	322.00	(1,064.18)		(742.18)
SERVICE CORP INTL COM	05/05/04	04/01/09	(88.00)	649.86	(669.68)		(19.82)
SHAW GROUP INC COM	12/15/00	04/01/09	(22.00)	690.01	(863.62)		(173.61)
SHAW GROUP INC COM	01/22/09	04/01/09	(16.00)	501.82	(421.20)	80.62	
SHERWIN WILLIAMS CO COM	12/15/06	04/01/09	(6.00)	371.90	(381.00)		(9.10)
SHORETEL INC COM	06/26/09	07/01/09	(33.00)	244.02	(271.76)	(27.74)	
SHUFFLE MASTER INC	01/22/09	04/01/09	(52.00)	331.46	(207.74)	123.72	
SHUFFLE MASTER INC	09/16/04	04/01/09	(53.00)	337.84	(1,251.16)		(913.32)
SHUFFLE MASTER INC	01/22/09	04/01/09	(154.00)	1,460.65	(615.23)	845.42	
SIGMA ALDRICH CORP	12/16/05	04/01/09	(8.00)	431.78	(256.16)		175.62
SIMMONS 1ST NATL CORP CLA \$5	06/29/01	04/01/09	(33.00)	956.80	(551.10)		405.70
SIMON PPTY GROUP INC NEW COM	04/03/08	04/01/09	(0.30)	13.71	(30.64)		(16.93)
SIMON PPTY GROUP INC NEW COM	03/27/08	04/01/09	(0.14)	6.25	(14.24)		(7.99)
SIMON PPTY GROUP INC NEW COM	04/03/08	04/01/09	(3.57)	246.24	(366.68)		(120.44)
SIMON PPTY GROUP INC NEW COM	12/15/06	04/01/09	(6.43)	444.29	(642.71)		(198.42)
SIMON PPTY GROUP INC NEW COM	12/15/06	04/01/09	(0.39)	26.32	(39.26)		(12.94)
SIRIUS XM RADIO INC	10/08/03	04/01/09	(957.40)	397.69	(2,663.04)		(2,265.35)
SIRIUS XM RADIO INC	09/26/06	04/01/09	(82.80)	34.39	(244.80)		(210.41)
SIRIUS XM RADIO INC	08/11/06	04/01/09	(45.80)	19.02	(173.58)		(154.56)
SKYLINE CORP	04/08/09	04/14/09	(7.00)	144.08	(138.99)	5.09	
SKYWEST INC COM	06/30/03	04/01/09	(26.00)	432.76	(497.00)		(64.24)
SKYWEST INC COM	11/21/08	04/01/09	(82.00)	1,364.85	(983.59)	381.26	
SKYWORKS SOLUTIONS INC	06/30/03	04/01/09	(28.00)	341.73	(191.10)		150.63
SMITH INTL INC COM	09/21/07	04/01/09	(8.00)	245.63	(592.28)		(346.65)
SMITH INTL INC COM	12/15/06	04/01/09	(7.00)	214.92	(308.28)		(93.36)
SMITH MICRO SOFTWARE INC	09/19/07	04/01/09	(8.00)	91.07	(135.32)		(44.25)
SMITHFIELD FOODS INC COM	07/11/08	04/01/09	(58.00)	833.72	(1,072.13)		(238.41)
JM SMUCKER COMPANY	11/06/08	04/01/09	(6.00)	324.92	(240.39)	84.53	
SNAP ON INC COM	12/15/00	04/01/09	(8.00)	298.11	(264.24)		33.87
SOHU COM INC COM	06/30/03	04/01/09	(21.00)	1,332.51	(718.51)		614.00
SOLUTIA INC COM NEW	06/26/09	07/01/09	(46.00)	560.49	(278.56)	281.93	
SONOCO PRODS CO	03/02/00	04/01/09	(42.00)	1,173.65	(1,021.05)		152.60
SONOSITE INC COM	07/11/08	04/01/09	(24.00)	679.78	(715.56)		(35.78)
SONOSITE INC COM	06/30/03	04/01/09	(8.00)	226.59	(160.04)		66.55
SOTHEBYS COM SHS	12/15/00	04/01/09	(14.00)	260.60	(333.34)		(72.74)
SONUS NETWORKS INC COM	06/23/05	04/01/09	(53.00)	107.85	(251.22)		(143.37)
SONUS NETWORKS INC COM	09/26/06	04/01/09	(34.00)	69.18	(182.92)		(113.74)
SOUTH JERSEY IND	06/30/00	04/01/09	(35.00)	1,269.23	(541.00)		728.23
SOUTHERN CO COM	02/15/08	04/01/09	(11.00)	350.94	(393.75)		(42.81)
SOUTHERN CO COM	03/02/00	04/01/09	(10.00)	319.04	(243.87)		75.17
SOUTHERN CO COM	01/06/06	04/01/09	(7.00)	223.33	(245.84)		(22.51)
SOUTHERN COPPER CORP DEL	01/31/07	04/01/09	(51.00)	1,711.76	(1,062.76)		649.00
SOUTHERN COPPER CORP DEL	10/01/08	04/01/09	(32.00)	1,074.05	(588.64)		485.41
SOUTHWEST AIRLS CO COM	12/30/93	04/01/09	(22.00)	209.54	(378.46)		(168.92)
SOUTHWESTERN ENERGY CO (DEL)	06/05/08	04/01/09	(6.00)	272.24	(276.51)		(4.27)
SOUTHWESTERN ENERGY CO (DEL)	06/05/08	04/01/09	(16.00)	725.98	(736.88)		(10.90)
SPARTECH CORP NEW	06/26/09	07/01/09	(26.00)	293.66	(250.68)	42.98	
SPECTRA ENERGY CORP COM	03/02/00	04/01/09	(24.00)	477.94	(775.20)		(297.26)
SPEEDWAY MOTORSPORTS INC COM	06/25/04	04/01/09	(9.00)	135.30	(300.96)		(165.66)
SPHERION CORP COM	03/02/00	04/01/09	(53.00)	341.57	(1,450.74)		(1,109.17)
SPRINT NEXTEL CORP COM SER 1	12/30/93	04/01/09	(84.00)	299.45	(1,465.65)		(1,166.20)
SPRINT NEXTEL CORP COM SER 1	02/26/09	04/01/09	(97.00)	345.79	(339.02)	6.77	
STAGE STORES INC COM NEW	09/19/07	04/01/09	(23.00)	302.32	(435.05)		(132.73)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
STANCORP FINL GROUP INC COM	12/15/00	04/01/09	(29.00)	1,156.05	(676.31)		479.74
STANDEX INTL CORP COM	07/19/02	04/01/09	(33 00)	653.87	(700.26)		(46 39)
STANLEY WKS	06/17/05	04/01/09	(8 00)	358.91	(366 32)		(7.41)
STAPLES INC COM	12/21/07	04/01/09	(9.00)	208.65	(208 40)		0 25
STAPLES INC COM	12/15/06	04/01/09	(40.00)	927.37	(1,097 20)		(169 83)
STARBUCKS CORP COM	12/19/05	04/01/09	(1.00)	20.34	(30 68)		(10 34)
STARBUCKS CORP COM	12/27/00	04/01/09	(43 00)	874.81	(681 24)		193 57
STARWOOD HOTELS & RESORTS COM	12/15/06	04/01/09	(7 00)	231.51	(444 50)		(212 99)
STATE STREET CORP	07/10/07	04/01/09	(10 00)	551.03	(677 75)		(126 72)
STATE STREET CORP	12/16/05	04/01/09	(11.00)	606.13	(642 51)		(36 38)
STEEL DYNAMICS INC COM	01/04/08	04/01/09	(17 00)	259.32	(470 52)		(211 20)
STEINWAY MUSICAL INSTRS INC	06/28/06	04/01/09	(68 00)	824.47	(1,642 88)		(818 41)
STERICYCLE INC COM	11/19/08	04/01/09	(10.00)	485.33	(592 55)	(107 22)	
STERIS CORP COM	03/02/00	04/01/09	(37.00)	1,206.34	(594 09)		612 25
STILLWATER MNG CO COM	03/02/00	04/01/09	(13 00)	100.41	(487 47)		(387 06)
STONE ENERGY CORP COM	01/31/07	04/01/09	(4 46)	78.52	(221.52)		(143 00)
STONE ENERGY CORP COM	07/11/08	04/01/09	(6 55)	115.35	(394 89)		(279 54)
STONE ENERGY CORP COM	01/22/09	04/01/09	(102 00)	1,797.69	(919.53)	878 16	
STRATASYS INC	07/11/08	04/01/09	(29.00)	514.87	(554 05)		(39 18)
STRYKER CORP	09/18/09	09/23/09	(13 00)	589.98	(613 28)	(23 30)	
STRYKER CORP	12/15/00	04/01/09	(8 00)	363.07	(350.66)		12 41
SUN MICROSYSTEMS INC COM NEW	01/06/06	04/01/09	(2 00)	18.17	(38 57)		(20 40)
SUN MICROSYSTEMS INC COM NEW	06/21/02	04/01/09	(48.00)	436.06	(1,067 52)		(631 46)
SUNPOWER CORP COM CL A	06/26/09	07/01/09	(20.00)	656.08	(536 70)	119 38	
SUNRISE SENIOR LIVING INC	10/17/05	04/01/09	(24 00)	99.47	(761 52)		(662 05)
SUNSTONE HOTEL INVS INC NEW	08/19/09	08/24/09	(190 00)	1,458.21	(1,116 25)	341 96	
SUNSTONE HOTEL INVS INC NEW	02/09/06	04/01/09	(34 67)	266.09	(1,004.42)		(738 33)
SUNSTONE HOTEL INVS INC NEW	01/14/06	04/01/09	(0 33)	2.52	(9 87)		(7 35)
SUNTRUST BKS INC	12/30/93	04/01/09	(16 00)	359.91	(948 95)		(589 04)
SUPERIOR ENERGY SERVICES INC	03/26/08	04/01/09	(57 00)	1,339.18	(2,161.72)		(822.54)
SUPERIOR ENERGY SERVICES INC	11/21/06	04/01/09	(3 00)	70.48	(103 80)		(33.32)
SUSQUEHANNA BANCSHARES INC PA	11/21/06	04/01/09	(1 00)	5.87	(25 84)		(19.97)
SUSQUEHANNA BANCSHARES INC PA	11/21/06	04/01/09	(10 00)	58.75	(190.44)		(131 69)
SUSQUEHANNA BANCSHARES INC PA	07/10/07	04/01/09	(66.00)	387.73	(1,399 26)		(1,011 53)
SYBASE INC COM	06/30/03	04/01/09	(14 00)	568.31	(195 44)		372 87
SYCAMORE NETWORKS INC COM	12/15/00	04/01/09	(67 00)	193.96	(3,471 02)		(3,277 06)
SYCAMORE NETWORKS INC COM	09/19/07	04/01/09	(105.00)	303.96	(406.88)		(102 92)
SYCAMORE NETWORKS INC COM	01/30/01	04/01/09	(50.00)	144.75	(1,768 13)		(1,623 38)
SYMANTEC CORP COM	03/18/05	04/01/09	(18.00)	295.46	(378.70)		(83 24)
SYMANTEC CORP COM	07/01/05	04/01/09	(12.00)	196.97	(253 93)		(56 96)
SYMANTEC CORP COM	03/28/03	04/01/09	(17 00)	279.04	(171 27)		107 77
SYMANTEC CORP COM	07/04/05	04/01/09	(8 00)	131.32	(165 85)		(34.53)
SYMYX TECHNOLOGIES INC COM	06/29/01	04/01/09	(55 00)	341.81	(1,330 45)		(988 64)
SYMYX TECHNOLOGIES INC COM	07/11/08	04/01/09	(146 00)	907.36	(1,013 97)	(106 61)	-
SYMYX TECHNOLOGIES INC COM	07/11/08	04/01/09	(141 00)	949.60	(979 24)		(29 64)
SYNAPTICS INC	06/26/09	07/01/09	(4 00)	93.61	(152 08)	(58 47)	-
SYNOPSYS INC COM	09/26/00	04/01/09	(7 00)	161.52	(189 53)		(28 01)
SYNOPSYS INC COM	12/15/00	04/01/09	(28 00)	646.07	(773.71)		(127 64)
SYNNEX CORP	06/25/04	04/01/09	(29 00)	853.87	(474.15)		379.72
SYSCO CORP COM	12/15/00	04/01/09	(45 00)	1,138.24	(1,832 40)		(694 16)
TCF FINL CORP	04/06/01	04/01/09	(10 00)	136.54	(223 39)		(86 85)
TD AMERITRADE HLDG CORP COM	04/10/06	04/01/09	(103 00)	1,855.21	(2,164 03)		(308 82)
TD AMERITRADE HLDG CORP COM	07/11/08	06/12/09	(55.00)	990.65	(958 35)	32 30	
TD AMERITRADE HLDG CORP COM	07/11/08	06/12/09	(0 78)	13.08	(13 66)	(0 58)	
TD AMERITRADE HLDG CORP COM	06/30/03	04/01/09	(50.00)	1,020.71	(222 30)		798 41
TD AMERITRADE HLDG CORP COM	07/11/08	06/12/09	(27 00)	551.19	(470 47)		80 72
TECO ENERGY INC COM	10/09/01	04/01/09	(22 00)	314.48	(590 70)		(276 22)
THQ INC	07/19/02	04/01/09	(28.00)	170.93	(402 84)		(231 91)
TJX COS INC NEW COM	12/27/00	04/01/09	(23 00)	870.40	(688.44)		181.96
TRW AUTOMOTIVE HLDGS CORP	01/22/09	04/01/09	(73.00)	665.05	(240 54)	424 51	
TRW AUTOMOTIVE HLDGS CORP	01/22/09	04/01/09	(72.00)	1,277.60	(237.24)	1,040 36	
TTM TECHNOLOGIES INC COM	06/25/04	04/01/09	(22.00)	259.48	(264.88)		(5.40)
TW TELECOM INC COM	01/04/08	04/01/09	(74 00)	1,040.78	(1,409 33)		(368 55)
TAKE-TWO INTERACTIVE SOFTWARE	07/19/02	04/01/09	(16 00)	183.43	(186 67)		(3 24)
TALEO CORP	06/26/09	07/01/09	(9 00)	218.55	(164 56)	53 99	
TANGER FACTORY OUTLET CTR INC	07/19/02	04/01/09	(13 00)	482.60	(117 97)		364 63
TARGET CORP COM	12/15/06	04/01/09	(13 00)	644.58	(764 14)		(119 56)
TARGET CORP COM	12/17/04	04/01/09	(33 00)	1,636.25	(1,668.48)		(32.23)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
TAUBMAN CENTERS INC	04/25/07	04/01/09	(39 00)	1,337 85	(2,221.64)		(883 79)
TAUBMAN CENTERS INC	04/08/09	04/14/09	(20 00)	686 08	(347.70)	338.38	
TECH DATA CORP COM	12/15/00	04/01/09	(9.00)	392 33	(352 76)		39.57
TECHNE CORP COM	03/02/00	04/01/09	(30 00)	1,924 00	(1,266.06)		657 94
TECHNITROL INC	06/30/00	04/01/09	(33.00)	329 49	(1,599 43)		(1,269.94)
TECHNITROL INC	07/11/08	04/01/09	(14 00)	139 78	(186 55)		(46.77)
TEKELEC COM	03/02/00	04/01/09	(33.00)	551.58	(1,671 58)		(1,120 00)
TEKELEC COM	01/04/08	04/01/09	(27.00)	451 29	(327 38)		123.91
TELEDYNE TECHNOLOGIES INC COM	06/30/00	04/01/09	(25 00)	943 84	(420 25)		523 59
TELEFLEX INC COM	06/30/00	04/01/09	(9.00)	429 86	(399 11)		30.75
TELEPHONE & DATA SYS INC COM	03/02/00	04/01/09	(9 00)	280.48	(509 02)		(228 54)
TELEPHONE & DATA SYS INC COM	10/09/01	04/01/09	(11 00)	342 80	(531 70)		(188 90)
TELLABS INC COM	07/19/02	04/01/09	(10 00)	71 05	(62 50)		8.55
TELLABS INC COM	11/05/03	04/01/09	(7.00)	49 73	(52.85)		(3.12)
TELLABS INC COM	01/06/06	04/01/09	(20.00)	142 09	(234 20)		(92 11)
TEMPUR PEDIC INTL INC	06/26/09	07/01/09	(19.00)	379.70	(242 68)	137.02	
TENET HEALTHCARE CORP COM	12/20/02	04/01/09	(40.00)	238.99	(616 00)		(377 01)
TENNANT CO	03/02/00	04/01/09	(42.00)	1,246 31	(749 11)		497.20
TENNECO INC COM	06/23/05	04/01/09	(17.00)	178.57	(279 82)		(101.25)
TENNECO INC COM	06/23/05	04/01/09	(19 00)	283.37	(312 74)		(29.37)
TERADATA CORP DEL COM	03/16/07	04/01/09	(7 00)	192.95	(180.15)		12.80
TERADATA CORP DEL COM	12/16/05	04/01/09	(7 00)	192 95	(130 51)		62 44
TERADYNE INC COM	12/17/04	04/01/09	(11 00)	112 69	(181 50)		(68.81)
TERADYNE INC COM	09/01/05	04/01/09	(17 00)	174 16	(308 73)		(134.57)
TERRA INDS INC	01/04/08	04/01/09	(15.00)	529.40	(725 32)		(195.92)
TERREMARK WORLDWIDE INC	06/26/09	07/01/09	(32 00)	202 71	(189 72)	12 99	
TESORO CORP	09/27/07	04/01/09	(11.00)	164 05	(518.71)		(354.66)
TETRA TECH INC NEW	03/02/00	04/01/09	(42 00)	1,103 94	(935.48)		168.46
TESSERA TECHNOLOGIES INC	06/23/05	04/01/09	(17 00)	527 57	(593.30)		(65.73)
TEXAS INSTRS INC COM	12/21/07	04/01/09	(51 00)	1,213 00	(1,724 57)		(511 57)
TEXAS INSTRS INC COM	12/16/05	04/01/09	(49 00)	1,165.43	(1,623.38)		(457 95)
TEXTRON INC COM	06/30/00	04/01/09	(12 00)	235.01	(326 24)		(91.23)
THERMO FISHER SCIENTIFIC	11/30/06	04/01/09	(8.00)	361.47	(350 80)		10.67
THERMO FISHER SCIENTIFIC	09/21/07	04/01/09	(10 00)	451 83	(574.35)		(122.52)
THERMO FISHER SCIENTIFIC	12/16/05	04/01/09	(9.00)	406 65	(284.09)		122.56
THORATEC CORP COM NEW	06/30/03	04/01/09	(37.00)	1,091 28	(553.33)		537 95
3COM CORP COM	12/15/00	04/01/09	(26 00)	147 80	(242 21)		(94.41)
3M CO	06/21/01	04/01/09	(49 00)	3,668.28	(4,349 58)		(681.30)
TIFFANY & CO NEW COM	12/21/07	04/01/09	(5 00)	202 61	(231.63)		(29.02)
TIM HORTONS INC COM	04/08/09	04/14/09	(23.00)	642 25	(605.94)	36 31	
TIMBERLAND CO CL A	02/09/06	04/01/09	(22 00)	313 38	(817 30)		(503 92)
TIME WARNER INC NEW COM NEW	04/01/09	04/01/09	(0 67)	15 23	(36.58)	(21.35)	
TIME WARNER INC NEW COM NEW	04/01/09	04/01/09	(54.00)	1,634 26	(2,961.80)	(1,327.54)	
TIME WARNER CABLE INC COM	10/01/08	04/01/09	(33 00)	885 52	(2,373 53)	(1,488.01)	
TIME WARNER CABLE INC COM	04/01/09	04/01/09	(0 42)	12 25	(31.21)	(18 96)	
TIME WARNER CABLE INC COM	04/01/09	04/01/09	(18 00)	608 11	(1,343 79)	(735 68)	
TIME WARNER CABLE INC COM	04/01/09	04/01/09	(10 00)	412 83	(746.55)	(333 72)	
TIME WARNER CABLE INC COM	04/14/09	04/17/09	(10 00)	412.83	(278 15)	134 68	
TIVO INC COM	06/30/03	04/01/09	(97.00)	1,028 65	(1,203.29)		(174 64)
TOLL BROS INC COM	04/25/07	04/01/09	(24 00)	458 51	(709 80)		(251 29)
TOLL BROS INC COM	10/17/05	04/01/09	(25 00)	477 61	(962 50)		(484.89)
TOLL BROS INC COM	09/16/04	04/01/09	(1.00)	19 10	(23 41)		(4.31)
TOMOTHERAPY INC COM	07/06/09	07/09/09	(465 00)	1,959 91	(1,262 48)	697 43	
TOMPKINS FINANCIAL CORP	07/19/02	04/01/09	(22 00)	951 80	(782 35)		169.45
TORCHMARK CORP	04/03/08	04/01/09	(5 00)	228 96	(318 38)		(89.42)
TORCHMARK CORP	12/16/05	04/01/09	(9 00)	412 13	(496 35)		(84 22)
TORO CO	04/08/09	04/14/09	(5 00)	193 01	(126.58)	66.43	
TOWNEBANK PORTSMOUTH VA	11/21/08	04/01/09	(12 00)	158 81	(257.82)	(99 01)	
TRACTOR SUPPLY CO	06/28/02	04/01/09	(17 00)	912.78	(301 92)		610 86
TRANSATLANTIC HLDGS INC COM	04/25/07	04/01/09	(2 00)	105 24	(138 65)		(33 41)
TRANSEND SVCS INC COM NEW	06/26/09	07/01/09	(14 00)	263 68	(215.53)	48 15	
TRAVELERS COS INC COM	06/18/04	04/01/09	(6 00)	279 38	(247 86)		31 52
TRAVELERS COS INC COM	06/18/04	04/01/09	(5 00)	244 07	(206 55)		37 52
TRAVELERS COS INC COM	12/30/93	04/01/09	(2 00)	97 63	(75 00)		22.63
TRAVELERS COS INC COM	06/17/05	04/01/09	(8.00)	390.51	(311 36)		79 15
TRAVELERS COS INC COM	03/21/05	04/01/09	(11 00)	536 94	(401.17)		135.77
TREEHOUSE FOODS INC	01/04/08	04/01/09	(37 00)	1,309.94	(789.40)		520 54
TRIANGLE CAP CORP COM	06/26/09	07/01/09	(26 00)	326 68	(299.38)	27 30	

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
TRIMBLE NAV LTD	09/26/00	04/01/09	(47 00)	1,024.33	(350.09)		674 24
TRINITY INDS INC	03/02/00	04/01/09	(21.00)	397 82	(363 05)		34 77
TRIQUINT SEMICONDUCTOR INC COM	08/06/01	04/01/09	(1 00)	8 04	(23 32)		(15 28)
TRIQUINT SEMICONDUCTOR INC COM	12/15/00	04/01/09	(33 00)	265 48	(1,390 54)		(1,125 06)
TRIUMPH GROUP INC COM NEW	06/30/03	04/01/09	(7 00)	340 01	(197 54)		142 47
TRUE RELIGION APPAREL INC	06/26/09	07/01/09	(4.00)	111 05	(85 90)	25 15	
TRUEBLUE INC COM	06/23/05	04/01/09	(12.00)	178.85	(252 72)		(73 87)
TUPPERWARE BRANDS CORP COM	08/31/09	09/03/09	(21.00)	869 89	(777.10)	92 79	
TUTOR PERINI CORP COM	06/30/03	06/01/09	(16.00)	330 79	(128.00)		202.79
TYSON FOODS INC CL A	09/01/05	04/01/09	(16 00)	203 11	(285 44)		(82.33)
UAL CORP COM NEW	04/08/09	04/14/09	(67 00)	478 69	(382 91)	95.78	
UGI CORP NEW COM	01/22/09	04/01/09	(2 00)	49 73	(48 73)	1 00	
UGI CORP NEW COM	06/23/05	04/01/09	(60.00)	1,491 86	(1,580 40)		(88 54)
US GLOBAL INVS INC CL A	06/26/09	07/01/09	(42.00)	546 61	(397 96)	148 65	
US BANCORP DEL COM NEW	08/27/08	04/01/09	(12 00)	276 05	(372 90)		(96 85)
US BANCORP DEL COM NEW	02/15/08	04/01/09	(17 00)	391 07	(555 82)		(164 75)
US BANCORP DEL COM NEW	12/15/00	04/01/09	(29.00)	667 13	(598.18)		68 95
US BANCORP DEL COM NEW	12/16/05	04/01/09	(20.00)	460 09	(619.00)		(158 91)
URS CORP NEW	09/26/00	04/01/09	(5.00)	245 47	(118 87)		126 60
URS CORP NEW	11/21/06	04/01/09	(20 00)	981 88	(1,068 30)		(86 42)
URS CORP NEW	09/26/00	04/01/09	(24 00)	1,005.21	(570.59)		434 62
USANA HEALTH SCIENCES INC	02/02/05	04/01/09	(10 00)	364.34	(379.65)		(15 31)
USG CORP NEW COM	11/21/06	04/01/09	(10.00)	168 04	(521 90)		(353 86)
USG CORP NEW COM	04/25/07	04/01/09	(28.00)	470 53	(1,304 94)		(834 41)
USEC INC COM	05/05/04	04/01/09	(49.00)	234.45	(365.54)		(131 09)
U S AWYS GROUP INC	11/21/06	04/01/09	(6.00)	26 97	(365 46)		(338 49)
U S AWYS GROUP INC	06/05/09	06/10/09	(202.00)	907 97	(590 85)	317 12	
U S AWYS GROUP INC	04/25/07	04/01/09	(33.00)	148 33	(1,407 95)		(1,259.62)
U S AWYS GROUP INC	01/31/07	04/01/09	(7 00)	31.46	(391 97)		(360 51)
ULTIMATE SOFTWARE GROUP INC	07/10/07	04/01/09	(24 00)	706 42	(691 80)		14 62
UMPQUA HLDGS CORP COM	01/22/09	04/01/09	(32.00)	335.51	(272 48)	63 03	
UNION PAC CORP COM	03/02/00	04/01/09	(7.00)	417 16	(193 85)		223 31
UNION PAC CORP COM	01/06/06	04/01/09	(6 00)	357.56	(235 80)		121 76
UNION PAC CORP COM	02/14/07	04/01/09	(10 00)	595 93	(522 53)		73 40
UNION PAC CORP COM	08/27/08	04/01/09	(1.00)	59 59	(82 19)		(22 60)
UNISOURCE ENERGY CORP COM	03/02/00	04/01/09	(19 00)	573.49	(321 70)		251 79
UNISOURCE ENERGY CORP COM	11/21/06	04/01/09	(10 00)	301.84	(366 60)		(64 76)
UNISYS CORP	06/26/09	07/01/09	(162 00)	465.73	(246.03)	219 70	
UNITED CMNTY FINL CORP OH COM	12/15/00	04/01/09	(148 00)	154 00	(1,015 78)		(861 78)
UNITED FIRE & CASUALTY	03/26/08	04/01/09	(38.00)	796 26	(1,471 17)		(674.91)
UNITED FIRE & CASUALTY	12/04/06	04/01/09	(11 00)	230 50	(390 72)		(160 22)
UNITED PARCEL SVC INC CL B	12/16/05	04/01/09	(17.00)	950.52	(1,292 85)		(342 33)
UNITED PARCEL SVC INC CL B	07/19/02	04/01/09	(46.00)	2,572.02	(3,084.30)		(512 28)
UNITED STATES CELLULAR CORP	06/06/02	04/01/09	(7.00)	270.01	(208 60)		61 41
UNITED TECHNOLOGIES CORP COM	12/21/07	04/01/09	(18.00)	1,106 16	(1,401.21)		(295 05)
UNITED TECHNOLOGIES CORP COM	12/15/06	04/01/09	(41 00)	2,519 58	(2,561 27)		(41 69)
UNITEDHEALTH GROUP INC COM	06/21/01	04/01/09	(100 00)	2,521 43	(2,657 16)		(135 73)
UNIVERSAL TRAVEL GROUP	06/26/09	07/01/09	(28.00)	411 16	(306 50)	104 66	
UNUM GROUP	03/02/00	04/01/09	(18.00)	394.27	(458 66)		(64 39)
URBAN OUTFITTERS INC COM	01/04/08	04/01/09	(11.00)	344 89	(297 50)		47.39
VCA ANTECH INC	10/08/03	04/01/09	(39.00)	1,067.59	(485 18)		582 41
V F CORP COM	12/21/07	04/01/09	(5.00)	376 06	(370 37)		5 69
VALEANT PHARMACEUTICALS INTL	12/15/00	04/01/09	(28.00)	844 87	(906 98)		(62 11)
VALERO ENERGY CORP COM NEW	12/16/05	04/01/09	(15.00)	287 46	(882.55)		(595 09)
VALSPAR CORP	12/15/00	04/01/09	(28 00)	765 63	(512 97)		252 66
VALSPAR CORP	06/30/00	04/01/09	(21 00)	574.23	(400.13)		174 10
VALSPAR CORP	01/31/07	04/01/09	(40 00)	1,093 77	(1,127 80)		(34 03)
VALUECLICK INC COM	02/02/05	04/01/09	(23 00)	309 45	(314.29)		(4 84)
VARIAN INC COM	03/02/00	04/01/09	(12 00)	612.76	(462 00)		150 76
VARIAN INC COM	06/30/00	04/01/09	(4 00)	204.25	(184 50)		19 75
VARIAN SEMICONDUCTOR EQUIPMENT	12/15/00	04/01/09	(49 00)	1,607 88	(680 91)		926 97
VARIAN MED SYS INC COM	02/09/07	04/01/09	(11 00)	442 23	(533 67)		(91 44)
VECTREN CORP COM	11/21/08	04/01/09	(12.00)	279 65	(334 50)	(54 85)	
VECTOR GROUP LTD COM	07/22/03	04/01/09	(0 25)	3.90	(3 13)		0 77
VECTOR GROUP LTD COM	07/22/03	04/01/09	(37.00)	568.11	(463 62)		104 49
VEECO INSTRS INC DEL COM	10/04/02	04/01/09	(27 00)	647.57	(289.69)		357 88
VERIFONE HLDGS INC	07/11/08	04/01/09	(11 00)	159 22	(131 95)		27 27
VERIFONE HLDGS INC	09/19/07	04/01/09	(25 00)	361 86	(978.38)		(616 52)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
VERISIGN INC COM	12/15/06	04/01/09	(18 00)	422 17	(457 75)		(35.58)
VERIZON COMMUNICATIONS COM	10/24/07	04/01/09	(11 00)	318 83	(486 65)		(167.82)
VERIZON COMMUNICATIONS COM	06/20/03	04/01/09	(106.00)	3,072.32	(4,184 24)		(1,111 92)
VERTEX PHARMACEUTICALS INC COM	12/15/00	04/01/09	(5.00)	167.22	(370 44)		(203 22)
VERTEX PHARMACEUTICALS INC COM	06/30/00	04/01/09	(10 00)	334.43	(1,100.77)		(766 34)
VIACOM INC NEW CL B	12/06/00	04/01/09	(46 00)	1,323 61	(2,431 00)		(1,107.39)
VIEWPOINT FINL GROUP COM	08/31/09	09/03/09	(13 00)	180.50	(162 96)	17 54	
VIEWPOINT FINL GROUP COM	02/26/09	04/01/09	(43.00)	597 04	(589 32)	7.72	
VILLAGE SUPER MKT INC CL A NEW	06/28/06	04/01/09	(31 00)	906.25	(531.41)		374 84
VIRGIN MEDIA INC	03/06/06	04/01/09	(24.00)	331.07	(648.00)		(316.93)
VIRGIN MEDIA INC	06/25/04	04/01/09	(10.00)	137 94	(237 41)		(99 47)
VISA INC COM CL A	07/11/08	04/01/09	(29.00)	1,846.16	(2,162 39)	(316 23)	
VISA INC COM CL A	07/11/08	04/01/09	(90 00)	6,631.47	(6,710.85)		(79 38)
VMWARE INC CL A COM	07/27/09	07/30/09	(60 00)	2,625 23	(1,971.90)	653.33	
VMWARE INC CL A COM	01/04/08	04/01/09	(12.00)	525 04	(966 06)		(441 02)
VORNADO RLTY TR COM	12/15/06	04/01/09	(0.30)	14 32	(36.46)		(22 14)
VORNADO RLTY TR COM	12/15/06	04/01/09	(0.15)	7.87	(17.74)		(9.87)
VORNADO RLTY TR COM	12/15/06	04/01/09	(4.11)	259 57	(502 42)		(242 85)
VORNADO RLTY TR COM	09/21/07	04/01/09	(2.44)	154.40	(257 71)		(103.31)
VORNADO RLTY TR COM	12/07/06	04/01/09	(0.45)	28 44	(53 54)		(25.10)
VULCAN MATLS CO COM	12/16/05	04/01/09	(3.00)	155 19	(210 94)		(55.75)
W HLDG CO INC COM NEW	11/17/04	04/01/09	(0 58)	7 69	(423 54)		(415.85)
W HLDG CO INC COM NEW	09/19/07	04/01/09	(8.42)	111 59	(1,066 65)		(955.06)
WADDELL & REED FINL INC CL A	12/15/00	04/01/09	(17.00)	495.95	(566 70)		(70 75)
WAL MART STORES INC COM	12/15/00	04/01/09	(9.00)	450.83	(777 88)		(327 05)
WAL MART STORES INC COM	12/21/07	04/01/09	(39.00)	1,934 15	(1,880 77)		53 38
WAL MART STORES INC COM	12/15/00	04/01/09	(101 00)	5,008 96	(8,729 57)		(3,720.61)
WALGREEN CO	12/15/00	04/01/09	(55 00)	2,142 46	(3,174.71)		(1,032.25)
WALGREEN CO	12/21/07	04/01/09	(17.00)	662.21	(654.25)		7 96
WALTER ENERGY INC	06/23/05	04/01/09	(12.00)	726.88	(239 29)		487 59
WALTER INVESTMENT MGMT CORP	04/20/09	04/20/09	(0.48)	3.30	(8 61)	(5.31)	
WARNACO GROUP INC	01/04/08	04/01/09	(10 00)	439 23	(294.15)		145.08
WASHINGTON BKG CO OAK HBR	06/26/09	07/01/09	(41 00)	395 01	(414 95)	(19 94)	
WASHINGTON REAL ESTATE INVT TR	03/02/00	04/01/09	(28 00)	808 75	(599 19)		209 56
WASTE CONNECTIONS INC COM	06/30/03	04/01/09	(56 00)	1,644 39	(880 12)		764.27
WASTE MGMT INC DEL COM	12/15/06	04/01/09	(21.00)	602 99	(776.79)		(173.80)
WATERS CORP COM	02/07/02	04/01/09	(11 00)	633 63	(374 00)		259 63
WATSCO INC CL A	01/22/09	04/01/09	(2 00)	105 76	(67 41)	38 35	
WATSON PHARMACEUTICALS INC COM	04/03/08	04/01/09	(7 00)	264 76	(203.11)		61 65
WAUSU PAPER CORP	03/02/00	04/01/09	(16.00)	162 31	(209 96)		(47.65)
WEINGARTEN RLTY INVS SH BEN	12/15/00	04/01/09	(9 00)	176 52	(184 53)		(8.01)
WELLCARE HEALTH PLANS INC	06/26/09	07/01/09	(12 00)	319 25	(229.23)	90 02	
WELLPOINT INC	06/21/01	04/01/09	(5 00)	244 01	(143 25)		100 76
WELLPOINT INC	06/21/01	04/01/09	(13 00)	604 67	(372.45)		232 22
WELLPOINT INC	12/15/06	04/01/09	(19.00)	883.75	(1,465 85)		(582 10)
WELLS FARGO & CO NEW COM	12/17/06	04/01/09	(1.79)	54.23	(510.40)		(456 17)
WELLS FARGO & CO NEW COM	03/21/06	04/01/09	(3.59)	108.68	(1,026.41)		(917 73)
WELLS FARGO & CO NEW COM	03/02/00	04/01/09	(4.18)	126 53	(656 54)		(530.01)
WELLS FARGO & CO NEW COM	12/21/07	04/01/09	(3.78)	114.49	(750.79)		(636.30)
WELLS FARGO & CO NEW COM	12/16/05	04/01/09	(3 58)	108.47	(970 74)		(862 27)
WELLS FARGO & CO NEW COM	11/17/06	04/01/09	(8 16)	247 05	(2,255 82)		(2,008 77)
WELLS FARGO & CO NEW COM	02/14/07	04/01/09	(19.00)	575 02	(684.48)		(109.46)
WELLS FARGO & CO NEW COM	09/21/07	04/01/09	(23 00)	696 07	(833 64)		(137.57)
WELLS FARGO & CO NEW COM	06/20/08	04/01/09	(6 77)	204.86	(593 13)		(388.27)
WELLS FARGO & CO NEW COM	07/19/02	04/01/09	(3.39)	102.44	(440.02)		(337 58)
WELLS FARGO & CO NEW COM	03/02/00	04/01/09	(11.75)	355 51	(1,562 73)		(1,207 22)
WELLS FARGO & CO NEW COM	04/03/08	04/01/09	(2 79)	84 35	(397 39)		(313.04)
WELLS FARGO & CO NEW COM	12/30/93	04/01/09	(16 72)	506 14	(2,499 10)		(1,992.96)
WELLS FARGO & CO NEW COM	03/02/00	04/01/09	(23 49)	711.03	(3,674 10)		(2,963 07)
WELLS FARGO & CO NEW COM	11/13/08	04/01/09	(2.00)	60 53	(58.21)	2.32	
WELLS FARGO & CO NEW COM	02/15/08	04/01/09	(19.00)	575.02	(564.40)		10 62
WELLS FARGO & CO NEW COM	12/16/05	04/01/09	(38.00)	1,150 03	(1,211.82)		(61 79)
WELLS FARGO & CO NEW COM	07/17/06	04/01/09	(4 00)	121 06	(137 14)		(16.08)
WERNER ENTERPRISES INC COM	12/04/06	04/01/09	(86.00)	1,599.12	(1,584.12)		15.00
WESCO FINL CORP	02/09/06	04/01/09	(3.00)	969 52	(1,152 63)		(183 11)
WESTERN DIGITAL CORP DEL COM	10/01/08	04/01/09	(56.00)	1,502.02	(1,164 52)	337.50	
WESTERN DIGITAL CORP DEL COM	03/02/00	04/01/09	(116.00)	3,055.93	(678.06)		2,377 87
WESTERN DIGITAL CORP DEL COM	10/01/08	04/01/09	(3 00)	79 03	(62.39)	16 64	

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	07/01/09	07/07/09	(16.00)	602.62	(434.59)	168.03	
WESTERN UN CO COM	12/21/07	04/01/09	(52.00)	996.03	(1,253.98)		(257.95)
WESTMORELAND COAL CO	09/28/09	10/01/09	(23.00)	190.54	(204.36)	(13.82)	
WET SEAL INC CL A COM	10/17/05	04/01/09	(46.00)	170.42	(200.56)		(30.14)
WEYERHAEUSER CO COM	03/02/00	04/01/09	(9.00)	331.32	(485.82)		(154.50)
WHIRLPOOL CORP COM	01/06/06	04/01/09	(2.00)	142.72	(167.40)		(24.68)
WHIRLPOOL CORP COM	04/04/06	04/01/09	(1.00)	71.36	(91.46)		(20.10)
WHIRLPOOL CORP COM	06/18/04	04/01/09	(3.00)	214.09	(201.57)		12.52
WHITING PETE CORP NEW	07/11/08	04/01/09	(17.00)	1,022.26	(1,767.07)		(744.81)
WHITNEY HLDG CO	07/27/09	07/30/09	(28.00)	262.49	(245.42)	17.07	
WHOLE FOODS MKT INC	12/15/06	04/01/09	(7.00)	230.04	(343.56)		(113.52)
WILEY JOHN & SONS INC CL A	12/15/00	04/01/09	(21.00)	720.80	(471.61)		249.19
WILLIAMS COS INC COM	06/30/00	04/01/09	(26.00)	506.59	(997.92)		(491.33)
WILLIAMS SONOMA INC COM	06/08/06	04/01/09	(38.00)	800.06	(1,395.36)		(595.30)
WIND RIV SYS INC	03/02/00	04/01/09	(16.00)	184.00	(921.00)		(737.00)
WIND RIV SYS INC	01/22/09	04/01/09	(172.00)	1,978.00	(1,382.02)	595.98	
WIND RIV SYS INC	12/15/00	04/01/09	(16.00)	184.00	(632.80)		(448.80)
WINDSTREAM CORP COM	07/19/06	04/01/09	(16.00)	161.19	(189.12)		(27.93)
WINNEBAGO INDS INC	01/31/07	04/01/09	(11.00)	164.82	(369.11)		(204.29)
WISCONSIN ENERGY CORP COM	10/31/08	04/01/09	(7.00)	312.01	(304.61)	7.40	
WOODWARD GOVERNOR CO	07/11/08	04/01/09	(19.00)	473.74	(671.75)		(198.01)
WORLD WRESTLING ENTERTAINMENT	11/21/06	04/01/09	(100.00)	1,369.46	(1,596.00)		(226.54)
WRIGHT EXPRESS CORP	04/08/09	04/14/09	(10.00)	303.14	(178.15)	124.99	
WYETH COM	12/15/00	04/01/09	(24.00)	1,181.60	(2,212.43)		(1,030.83)
WYETH COM	12/15/00	04/01/09	(55.00)	2,707.85	(5,068.44)		(2,360.59)
XTO ENERGY INC COM	12/28/04	04/01/09	(1.00)	43.47	(32.83)	82.66	10.64
XTO ENERGY INC COM	12/19/08	04/01/09	(13.00)	565.16	(482.50)		26.07
XTO ENERGY INC COM	12/15/06	04/01/09	(8.00)	347.79	(321.72)		(14.28)
XTO ENERGY INC COM	09/29/08	04/01/09	(15.00)	652.10	(666.38)		89.71
XTO ENERGY INC COM	12/28/04	04/01/09	(4.00)	173.90	(84.19)		(127.68)
XCEL ENERGY INC	12/30/93	04/01/09	(19.00)	366.21	(493.89)		(128.57)
XILINX INC COM	12/16/05	04/01/09	(16.00)	306.31	(434.88)		(439.08)
XILINX INC COM	01/30/01	04/01/09	(9.00)	213.06	(652.14)		(279.78)
XILINX INC COM	12/21/01	04/01/09	(8.00)	189.39	(469.17)		(315.01)
XENOPORT INC	07/10/07	04/01/09	(12.00)	234.05	(549.06)		(348.01)
XEROX CORP COM	12/21/07	04/01/09	(40.00)	311.39	(659.40)		(588.17)
YAHOO INC	06/30/00	04/01/09	(12.00)	208.50	(796.67)		(190.93)
YAHOO INC	03/02/00	04/01/09	(3.00)	52.12	(243.05)		(2,061.21)
YAHOO INC	04/01/00	04/01/09	(31.00)	538.60	(2,599.81)		(4,369.58)
YAHOO INC	06/30/00	04/01/09	(88.00)	1,472.64	(5,842.22)		657.19
YUM BRANDS INC	12/15/00	04/01/09	(39.00)	1,377.63	(720.44)		(111.76)
ZEBRA TECHNOLOGIES CORP CL A	10/17/05	04/01/09	(10.00)	259.74	(371.50)		2.58
ZEBRA TECHNOLOGIES CORP CL A	06/30/00	04/01/09	(1.00)	25.97	(23.39)		336.12
ZENITH NATL INS CORP	03/02/00	04/01/09	(23.00)	741.15	(405.03)		(7.41)
ZIMMER HLDGS INC COM	09/09/03	09/09/03	(12.00)	629.67	(637.08)		7.69
ZIMMER HLDGS INC COM	12/15/00	12/15/00	(3.00)	157.42	(149.73)		(132.79)
ZOLTEK COS INC COM	12/04/06	04/01/09	(12.00)	131.33	(264.12)		(553.62)
ZYMOGENETICS INC	04/10/06	04/01/09	(39.00)	233.01	(786.63)		-
COMMIT TO PUR MUTUAL FD	10/16/09	10/16/09	(2,870,000.00)	2,870,000.00	(2,870,000.00)	-	-
AMDOCS LTD COM	09/19/07	04/01/09	(22.00)	584.85	(785.38)		(200.53)
ARCH CAPITAL GROUP LTD SHS	09/01/09	09/04/09	(2.00)	139.34	(128.87)	10.47	
ARGO GROUP INTERNATIONAL	06/28/02	04/01/09	(14.00)	502.51	(470.14)		32.37
ARGO GROUP INTERNATIONAL	07/10/07	04/01/09	(31.00)	1,112.71	(1,452.34)		(339.63)
ASPEN INSURANCE HOLDINGS	09/19/07	04/01/09	(14.00)	301.67	(385.35)		(83.68)
ASPEN INSURANCE HOLDINGS	07/10/07	04/01/09	(26.00)	560.25	(733.85)		(173.60)
ASPEN INSURANCE HOLDINGS	11/21/08	04/01/09	(78.00)	2,183.54	(1,118.91)	1,064.63	
ASPEN INSURANCE HOLDINGS	09/19/07	04/01/09	(23.00)	643.87	(633.08)		10.79
ASSURED GUARANTY LTD SHS	11/21/08	04/01/09	(3.00)	35.65	(19.88)		15.77
ASSURED GUARANTY LTD SHS	09/19/07	04/01/09	(55.00)	653.52	(1,571.08)		(917.56)
ASSURED GUARANTY LTD SHS	11/21/08	04/01/09	(50.00)	1,006.22	(331.25)	674.97	
ACCENTURE LTD BERMUDA CL A	11/21/08	04/01/09	(50.00)	1,649.21	(1,426.25)	222.96	
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	(70.00)	2,308.89	(2,444.75)		(135.86)
ACCENTURE LTD BERMUDA CL A	07/10/07	04/01/09	(137.00)	4,518.82	(5,709.47)		(1,190.65)
BUNGE LIMITED COM	01/04/08	04/01/09	(6.00)	385.64	(726.09)		(340.45)
CENTRAL EUROPEAN MEDIA ENT-A	07/10/07	04/01/09	(4.00)	131.73	(395.70)		(263.97)
COOPER INDUSTRIES PLC	03/02/00	09/09/09	(19.00)	674.19	(259.14)		415.05
COOPER INDUSTRIES PLC	12/15/06	09/09/09	(17.00)	603.23	(750.90)		(147.67)

Security Description 1	Open Date	Date Sold	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
COVIDIEN PLC SHS	08/27/08	06/05/09	(6.00)	215.48	(328.47)	(112.99)	
COVIDIEN PLC SHS	12/21/01	06/05/09	(14.00)	502.80	(1,049.34)		(546.54)
COVIDIEN PLC SHS	03/21/05	06/05/09	(2.00)	71.83	(88.06)		(16.23)
COVIDIEN PLC SHS	12/17/04	06/05/09	(5.00)	179.57	(221.69)		(42.12)
COVIDIEN PLC SHS	12/21/07	06/05/09	(63.00)	2,262.59	(2,830.91)		(568.32)
COVIDIEN PLC SHS	12/21/01	06/05/09	(3.75)	134.68	(186.97)		(52.29)
COVIDIEN PLC SHS	06/21/02	06/05/09	(8.00)	287.31	(140.11)		147.20
COVIDIEN PLC SHS	06/18/04	06/05/09	(1.25)	44.89	(40.69)		4.20
COVIDIEN PLC SHS	12/16/05	06/05/09	(5.00)	179.57	(180.93)		(1.36)
ENSTAR GROUP LIMITED SHS	04/08/09	04/14/09	(2.00)	137.04	(123.65)	13.39	-
FRONTLINE LTD SHS	07/10/07	04/01/09	(23.00)	566.35	(1,177.71)		(611.36)
GARMIN LTD REG SHS	01/04/08	04/01/09	(10.00)	384.14	(884.65)		(500.51)
GARMIN LTD REG SHS	01/22/09	04/01/09	(31.00)	1,190.83	(535.84)	654.99	-
GARMIN LTD REG SHS	07/10/07	04/01/09	(26.00)	998.76	(2,026.31)		(1,027.55)
INGERSOLL-RAND PUBLIC LIMITED	02/26/09	07/01/09	(24.00)	515.39	(351.72)	163.67	
INGERSOLL-RAND PUBLIC LIMITED	03/02/00	07/01/09	(33.00)	708.65	(563.02)		145.63
INGERSOLL-RAND PUBLIC LIMITED	07/18/08	07/01/09	(9.00)	193.27	(320.90)	(127.63)	
INVESCO LTD SHS	08/27/08	08/27/08	(12.00)	277.25	(307.98)		(30.73)
LAZARD LTD SHS -A-	07/10/07	04/01/09	(8.00)	331.07	(368.28)		(37.21)
MARVELL TECHNOLOGY GROUP LTD	07/10/07	04/01/09	(100.00)	1,595.45	(1,848.50)		(253.05)
MARVELL TECHNOLOGY GROUP LTD	01/22/09	04/01/09	(60.00)	957.27	(373.50)	583.77	
MARVELL TECHNOLOGY GROUP LTD	09/19/07	04/01/09	(67.00)	1,068.96	(1,044.20)		24.76
MF GLOBAL LTD SHS	06/26/09	07/01/09	(13.00)	99.24	(80.19)	19.05	
MONTPELIER RE HOLDINGS LTD CDT	01/04/08	04/01/09	(44.00)	759.64	(722.26)		37.38
ORIENT EXPRESS HOTELS LTD CL A	06/26/09	07/01/09	(50.00)	541.73	(438.28)	103.45	
PLATINUM UNDERWRITERS HLDGS	09/19/07	04/01/09	(27.00)	1,001.54	(969.98)		31.56
PLATINUM UNDERWRITERS HLDGS	07/10/07	04/01/09	(9.00)	333.84	(315.14)		18.70
RENAISSANCE RE HOLDINGS LTD	01/04/08	04/01/09	(33.00)	1,873.85	(1,904.60)		(30.75)
RENAISSANCE RE HOLDINGS LTD	11/21/08	04/01/09	(6.00)	340.70	(263.97)	76.73	
SEAGATE TECHNOLOGY	01/04/08	04/01/09	(53.00)	838.70	(1,236.23)		(397.53)
SEAGATE TECHNOLOGY	07/10/07	04/01/09	(27.00)	427.26	(620.59)		(193.33)
VALIDUS HOLDINGS LTD COM SHS	09/08/09	04/01/09	(0.34)	7.65	(8.21)	(0.56)	
VALIDUS HOLDINGS LTD COM SHS	09/08/09	04/01/09	(18.00)	486.43	(441.00)	45.43	
XL CAP LTD CL A COM	08/31/01	04/01/09	(10.00)	179.44	(906.66)		(727.22)
NOBLE CORPORATION BAAR	12/16/05	04/01/09	(33.00)	895.09	(1,186.68)		(291.59)
NOBLE CORPORATION BAAR	12/21/07	04/01/09	(23.00)	641.56	(1,258.45)		(616.89)
TYCO ELECTRONICS LTD	12/21/01	06/26/09	(3.75)	68.75	(56.04)		12.71
TYCO ELECTRONICS LTD	06/21/02	06/26/09	(8.00)	146.68	(127.17)		19.51
TYCO ELECTRONICS LTD	06/18/04	06/26/09	(1.25)	22.92	(36.94)		(14.02)
TYCO ELECTRONICS LTD	12/21/07	06/26/09	(29.00)	531.70	(1,081.56)		(549.86)
TYCO ELECTRONICS LTD	03/21/05	06/26/09	(2.00)	36.67	(79.94)		(43.27)
TYCO ELECTRONICS LTD	12/17/04	06/26/09	(5.00)	91.67	(201.22)		(109.55)
TYCO ELECTRONICS LTD	12/21/01	06/26/09	(53.00)	971.73	(3,605.72)		(2,633.99)
VISTAPRINT NV	09/19/07	09/01/09	(28.00)	1,112.27	(1,043.98)		68.29
VISTAPRINT NV	07/10/07	09/01/09	(36.00)	1,430.06	(1,453.14)		(23.08)
ROYAL CARIBBEAN CRUISES LTD	11/21/08	04/01/09	(90.00)	1,193.68	(598.95)	594.73	
ROYAL CARIBBEAN CRUISES LTD	01/04/08	04/01/09	(51.00)	676.42	(1,978.04)		(1,301.62)
ROYAL CARIBBEAN CRUISES LTD	11/21/08	04/01/09	(69.00)	1,637.66	(459.20)	1,178.46	
PIMCO TOTAL RETURN FD-INST	04/02/03	04/01/09	(18,921.48)	200,000.00	(203,784.30)		(3,784.30)
PIMCO TOTAL RETURN FD-INST	04/02/03	04/01/09	(1,587.09)	17,315.16	(17,092.97)		222.19
PIMCO TOTAL RETURN FD-INST	08/31/09	08/31/09	(3,910.24)	42,660.75	(42,152.42)	508.33	-
PIMCO TOTAL RETURN FD-INST	09/30/09	09/30/09	(3,668.57)	<u>40,024.09</u>	<u>(40,060.77)</u>	<u>(36.68)</u>	-
TOTALS				6,253,155.07	(6,101,486.93)	105,631.15	46,036.99
TOTAL NET GAIN/LOSS						151,668.14	✓

FOREST FOUNDATION



Mission

The Forest Foundation is committed to strengthening and enriching the quality of life in Southwest Washington, with a particular emphasis on Tacoma and Pierce County.

The Foundation pursues its mission by supporting well-managed nonprofit organizations and citizen initiatives that achieve measurable, high-quality results.

Values

The Foundation strives to honor the following while carrying out its mission:

- We value honesty, integrity and respect in all our relationships.
- We value the power of community-based leadership.
- We value community-strengthening brought about by individuals who have a strong connection and commitment to where they live.
- We value investing Foundation resources in organizations that:
 - Demonstrate programmatic and fiscal accountability, transparency and strength.
 - Develop and implement innovative solutions.
 - Regularly engage in planning and evaluation.
 - Develop and maintain strategic alliances that support the mission.
 - Are governed by diverse leaders whose expertise is skillfully managed and employed.

Geographic Focus

The Foundation supports projects in the following Washington State counties: Clallam, Cowlitz, Clark, Grays Harbor, Jefferson, Kitsap, Lewis, Mason, Pacific, Pierce, Skamania, Thurston and Wahkiakum. **Grants outside of Pierce County will be made for capital projects only.**

Capital Project Restrictions

The Foundation does not accept unsolicited requests for facility construction (“bricks and mortar”) capital projects. Proposals seeking support for smaller capital items used to support ongoing operations and/or capacity building will be considered.

Charitable Status Requirement

The Foundation will only make grants to organizations that have been determined by the Internal Revenue Service to be a tax-exempt organization under Section 501(c)(3) of the Code, and “not a private foundation,” within the meaning of Code Section 509(a), or in the absence of such a determination, one that is a state or any political subdivision thereof within the meaning of Code Section 170(c)(1), or a state college or university within the meaning of Code Section 511(a)(2)(B), defined as a “Public Charity.”

PROGRAM AREAS

- **Children and Youth Development**
- **Community and the Environment**
- **Community Building and Development**
- **Culture and the Arts**
- **Self-Sufficiency**

Children and Youth Development

The Foundation supports efforts that promote the safety, security and physical and emotional health of children and youth. Attention is given to efforts which decrease social isolation and promote a sense of hope among those dealing with hardships or trauma.

Community and the Environment

The Foundation supports strategies that engage people as the fundamental stewards of the natural environment. We favor efforts which restore, enhance and conserve the natural environment, with a particular emphasis on organizations and projects that engage diverse stakeholders and promote volunteerism.

Community Building and Development

The Foundation envisions communities that are vibrant, diverse and benefit from active and engaged citizens. We support civic engagement that strengthens neighborhoods and communities by promoting community-based self determination, volunteerism and service.

Culture and the Arts

The Foundation believes in the power of culture and the arts to promote community and economic development. We support well-managed organizations and efforts that are responsive to the communities they serve and offer high-quality, relevant and accessible cultural and artistic experiences.

Self Sufficiency

The Foundation recognizes that the path toward greater levels of self sufficiency is influenced by many factors and supported by a range of assistance; from ensuring the availability of basic needs such as food and shelter, to skill-building that leads to wage progression, personal savings and financial stabilization. Support is offered for efforts that improve and/or increase access to such assistance, and especially for efforts that empower families to recognize their own power to influence and improve their condition.

Application Process

Prior to approaching the Forest Foundation for support, please review the Foundation's **Mission and Values, Geographic Focus, Capital Project Restrictions, Charitable Status Requirement** and the **Program Areas** supported.

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

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 charitable giving interests, you may submit a **Letter of Inquiry**. Follow the attached **Letter of Inquiry Submission Guidelines** and submit your Letter of Inquiry via **email** to grants@grantmakerconsultants.com or by faxing it to (253) 627-6249, Attention: Grants Administrator.

Decision Timeline

Letters of Inquiry must be received by Forest at least 45 days prior to the appropriate due date listed below.

Once a Letter of Inquiry has been reviewed, Forest will contact the applicant in writing or by phone to announce whether there is interest in learning more about the agency and its current funding priorities.

If a Proposal is invited, the deadline for submitting the proposal and all required financial documentation will be as follows:

SPECIAL EVENTS/CAMPS

If your event/camp takes place during June, July, August, or September
THE PROPOSAL DUE DATE IS **March 31**

If your event/camp takes place during October, November, December, or January
THE PROPOSAL DUE DATE IS **July 31**

If your event/camp takes place during February, March, April or May
THE PROPOSAL DUE DATE IS **November 30**

PROGRAM, PROJECT OR GENERAL OPERATING SUPPORT*:

If your organization's Fiscal Year End falls between July 31 – December 31
THE PROPOSAL DUE DATE IS **January 31**

If your organization's Fiscal Year End falls between January 31 – June 30
THE PROPOSAL DUE DATE IS **July 31**

If you are requesting funds for programs conducted on a school year calendar
THE PROPOSAL DUE DATE IS **July 31**

* Note: General Operating Support proposals are by invitation only.

CAPITAL PROJECTS

No due dates. All requests for qualifying capital support are considered upon receipt.

IMPORTANT: Unsolicited proposals received by the foundation will be disregarded.