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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
2009

For calendar year 2009, or tax year beginning , 2009, and ending , 20

G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change

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

Name of foundation	A Employer identification number
THE ANDREW W. MELLON FOUNDATION	13-1879954
Number and street (or P O box number if mail is not delivered to street address) / Room/suite	B Telephone number (see page 10 of the instructions)
140 EAST 62ND STREET,	(212) 838-8400
City or town, state, and ZIP code	C If exemption application is pending, check here ▶ ☐
NEW YORK, NY 10065	D 1 Foreign organizations, check here ▶ ☐
	2. Foreign organizations meeting the 85% test, check here and attach computation ▶ ☐

H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation

I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ $ 5,051,529,429.

J Accounting method: ☐ Cash ☒ Accrual ☐ Other (specify) _____ (Part I, column (d) must be on cash basis)

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 ▶ ☐

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)
Revenue	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	346,794.	346,794.	0.	STMT 1
	4 Dividends and interest from securities	35,823,082.	35,823,082.	0.	STMT 2
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	-119,199,870.			
	b Gross sales price for all assets on line 6a				
	7 Capital gain net income (from Part IV, line 2)				
	8 Net short-term capital gain				
	9 Income modifications				
	10 a Gross sales less returns and allowances				
	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)	193,507.	13,167,338.	0.	STMT 3
	12 Total. Add lines 1 through 11	-82,836,487.	49,337,214.	0.	
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	2,803,599.	741,342.	0.	2,062,257.
	14 Other employee salaries and wages	8,201,889.	2,108,886.	0.	5,838,699.
	15 Pension plans, employee benefits	3,879,221.	1,003,395.	0.	2,868,745.
	16 a Legal fees (attach schedule) STMT 4	336,830.	149,864.	0.	210,920.
	b Accounting fees (attach schedule) STMT 5	451,757.	211,404.	0.	283,103.
	c Other professional fees (attach schedule) *	12,430,579.	11,740,841.	0.	1,809,557.
	17 Interest STATEMENT 7	5,183,641.	0.	0.	193,420.
	18 Taxes (attach schedule) (see page 14 of the instructions) **	118,985.	0.	0.	0.
	19 Depreciation (attach schedule) and depletion	2,637,326.	336,374.	0.	STMT 7A
	20 Occupancy	873,015.	134,924.	0.	718,628.
	21 Travel, conferences, and meetings	788,588.	65,090.	0.	670,316.
	22 Printing and publications	146,036.	25,687.	0.	85,401.
	23 Other expenses (attach schedule) STMT 9	2,211,963.	596,764.	0.	1,602,892.
	24 Total operating and administrative expenses. Add lines 13 through 23	40,063,429.	17,114,571.	0.	16,343,938.
	25 Contributions, gifts, grants paid STMT 20	214,083,118.			216,162,235.
	26 Total expenses and disbursements Add lines 24 and 25	254,146,547.	17,114,571.	0.	232,506,173.
	27 Subtract line 26 from line 12.				
	a Excess of revenue over expenses and disbursements	-336,983,034.			
	b Net investment income (if negative, enter -0-)		32,222,643.		
	c Adjusted net income (if negative, enter -0-)			-0-.	

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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	3,375,336.	3,526,045.	3,526,045.
	2	Savings and temporary cash investments STMT 10A	240,340,944.	311,056,943.	311,056,943.
	3	Accounts receivable ▶ 7,231,315.			
		Less allowance for doubtful accounts ▶	-97,479,751.	7,231,315.	7,231,315.
	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 16 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	977,877.	3,585,490.	3,585,490.
	10a	Investments - U.S and state government obligations (attach schedule) **	161,251,316.	139,002,215.	139,002,215.
	b	Investments - corporate stock (attach schedule) STMT 12	1,203,381,686.	1,153,954,930.	1,153,954,930.
	c	Investments - corporate bonds (attach schedule) STMT 13	260,499,064.	367,119,740.	367,119,740.
	11	Investments - land, buildings, and equipment basis ▶ Less accumulated depreciation (attach schedule) ▶			
	12	Investments - mortgage loans			
	13	Investments - other (attach schedule) STMT 14	2,374,159,758.	3,018,837,866.	3,018,837,866.
	14	Land, buildings, and equipment basis ▶ 64,768,686. Less accumulated depreciation (attach schedule) ▶ 17,553,801.	49,852,212.	47,214,885.	47,214,885.
	15	Other assets (describe ▶ STMT 15)	167,204,739.	0.	0.
	16	**Total assets** (to be completed by all filers - see the instructions Also, see page 1, item I)	4,363,563,181.	5,051,529,429.	5,051,529,429.
Liabilities	17	Accounts payable and accrued expenses STMT 15A	176,547,850.	21,746,533.	
	18	Grants payable	52,693,237.	51,106,114.	
	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 ▶ STMT 16)	44,350,000.	274,350,000.	
	23	**Total liabilities** (add lines 17 through 22)	273,591,087.	347,202,647.	
Net Assets or Fund Balances		**Foundations that follow SFAS 117, check here ▶ [X] and complete lines 24 through 26 and lines 30 and 31.**			
	24	Unrestricted	4,089,972,094.	4,704,326,782.	
	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			
	28	Paid-in or capital surplus, or land, bldg , and equipment fund			
	29	Retained earnings, accumulated income, endowment, or other funds			
	30	**Total net assets or fund balances** (see page 17 of the instructions)	4,089,972,094.	4,704,326,782.	
	31	**Total liabilities and net assets/fund balances** (see page 17 of the instructions)	4,363,563,181.	5,051,529,429.	

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	4,089,972,094.
2	Enter amount from Part I, line 27a	2	-336,983,034.
3	Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 17	3	958,637,722.
4	Add lines 1, 2, and 3	4	4,711,626,782.
5	Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 18	5	7,300,000.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	4,704,326,782.

** STMT 11

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 - SEE STMT 2A			
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			(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
	(i) F M V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	
a				
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	-126,946,018.
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))
2008	281,992,855.	5,269,927,050.	0.053510
2007	311,805,609.	5,789,052,567.	0.053861
2006	196,116,195.	5,080,496,944.	0.038602
2005	216,501,242.	4,610,613,331.	0.046957
2004	196,373,928.	4,217,512,984.	0.046562

2	**Total** of line 1, column (d)	2	0.239492
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	0.047898
4	Enter the net value of noncharitable-use assets for 2009 from Part X, line 5	4	4,282,271,004.
5	Multiply line 4 by line 3	5	205,112,217.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	322,226.
7	Add lines 5 and 6	7	205,434,443.
8	Enter qualifying distributions from Part XII, line 4	8	233,771,173.

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 or determination 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 ▶ [X] and enter 1% of Part I, line 27b	1	322,226.
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	322,226.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	4	0.
5	**Tax based on investment income.** Subtract line 4 from line 3 If zero or less, enter -0-	5	322,226.
6	Credits/Payments.		
a	2009 estimated tax payments and 2008 overpayment credited to 2009 — 6a: 2,773,109.		
b	Exempt foreign organizations-tax withheld at source — 6b: 0.		
c	Tax paid with application for extension of time to file (Form 8868) — 6c: 0.		
d	Backup withholding erroneously withheld — 6d:		
7	Total credits and payments Add lines 6a through 6d	7	2,773,109.
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	2,450,883.
11	Enter the amount of line 10 to be **Credited to 2010 estimated tax** ▶ 2,450,883. **Refunded** ▶	11	

Part VII-A Statements Regarding Activities

			Yes	No
1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)?	1b		X
	*If the answer is "Yes" to **1a** or **1b**, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities*			
c	Did the foundation file **Form 1120-POL** for this year?	1c		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation ▶$ _____ (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? *If "Yes," attach a detailed description of the activities*	2		X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes*	3		X
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a	X	
b	If "Yes," has it filed a tax return on **Form 990-T** for this year?	4b	X	
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T*	5		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?	6	X	
7	Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col (c), and Part XV*	7	X	
8a	Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) ▶ NY,			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G? If "No," attach explanation*	8b	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 2009 or the taxable year beginning in 2009 (see instructions for Part XIV on page 27)? *If "Yes," complete Part XIV*	9		X
10	Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses*	10		X

Part VII-A Statements Regarding Activities *(continued)*

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ▶ WWW.MELLON.ORG

14 The books are in care of ▶ THOMAS SANDERS, CONTROLLER Telephone no ▶ 212-838-8400
Located at ▶ 140 EAST 62ND STREET, NEW YORK, NY ZIP + 4 ▶ 10065

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of **Form 1041** - Check here ▶ ☐
and enter the amount of tax-exempt interest received or accrued during the year ▶ 15

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

			Yes	No
	File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.			
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? STMT 18A & 18B ☒ 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)? Organizations relying on a current notice regarding disaster assistance check here ▶ ☐	1b		X
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2009?	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 2009, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2009? ☐ 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		
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 2009 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 2009)*	3b		
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2009?	4b		X

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

5a	During the year did the foundation pay or incur any amount to				
	(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?	☐ Yes	☒ No		
	(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?	☐ Yes	☒ No		
	(3) Provide a grant to an individual for travel, study, or other similar purposes?	☐ Yes	☒ No		
	(4) Provide a grant to an organization other than a charitable, etc , organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see page 22 of the instructions)	☒ Yes	☐ No		
	(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?	☐ Yes	☒ No		
b	If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see page 22 of the instructions)?			5b	X
	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? STMT 21	☒ Yes	☐ No		
	If "Yes," attach the statement required by Regulations section 53 4945-5(d)				
6a	Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	☐ Yes	☒ No		
b	Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?			6b	X
	If "Yes" to 6b, file Form 8870				
7a	At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?	☐ Yes	☒ No		
b	If yes, did the foundation receive any proceeds or have any net income attributable to the transaction?			7b	

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 18A		2,683,599.	349,947.	120,000.

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
SEE STATEMENT 18B		1,549,839.	392,545.	45,000.

Total number of other employees paid over $50,000 ▶ 59

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 19		5,774,683.
Total number of others receiving over $50,000 for professional services ▶		25

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 RESEARCH ACTIVITIES - SEE STATEMENT 18C	706,281.
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 THE FOUNDATION MADE A LOAN TO NONPROFIT FINANCE FUND TO FUND AND MANAGE A "CAPITAL POOL" USED SOLELY TO MAKE INTEREST-FREE UNSECURED LOANS TO ARTS ORGANIZATIONS.	1,000,000.
2 THE FOUNDATION MADE A LOAN TO THE METROPOLITAN MUSEUM OF ART FOR THE PURPOSE OF STRENGTHENING THE MUSEUM'S FELLOWSHIP PROGRAM FOR 2009-10, 2010-11, AND 2011-12.	265,000.
All other program-related investments See page 24 of the instructions	
3	
Total. Add lines 1 through 3 ▶	1,265,000.

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	4,339,296,647.
b	Average of monthly cash balances	1b	3,086,606.
c	Fair market value of all other assets (see page 24 of the instructions)	1c	5,100,000.
d	**Total** (add lines 1a, b, and c)	1d	4,347,483,253.
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	0.
3	Subtract line 2 from line 1d	3	4,347,483,253.
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see page 25 of the instructions)	4	65,212,249.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4	5	4,282,271,004.
6	**Minimum investment return.** Enter 5% of line 5	6	214,113,550.

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	214,113,550.
2a	Tax on investment income for 2009 from Part VI, line 5	2a	322,226.		
b	Income tax for 2009. (This does not include the tax from Part VI)	2b			
c	Add lines 2a and 2b			2c	322,226.
3	Distributable amount before adjustments. Subtract line 2c from line 1			3	213,791,324.
4	Recoveries of amounts treated as qualifying distributions			4	491,993.
5	Add lines 3 and 4			5	214,283,317.
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	214,283,317.

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	232,506,173.
b	Program-related investments - total from Part IX-B	1b	1,265,000.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	0.
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	0.
b	Cash distribution test (attach the required schedule)	3b	0.
4	**Qualifying distributions.** Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	233,771,173.
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	322,226.
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	233,448,947.

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 2008	(c) 2008	(d) 2009
1 Distributable amount for 2009 from Part XI, line 7				214,283,317.
2 Undistributed income, if any, as of the end of 2009:				
a Enter amount for 2008 only				
b Total for prior years 20 07 ,20 06 ,20 05				
3 Excess distributions carryover, if any, to 2009				
a From 2004 0.				
b From 2005 0.				
c From 2006 0.				
d From 2007 14,126,851.				
e From 2008 22,976,499.				
f **Total** of lines 3a through e	37,103,350.			
4 Qualifying distributions for 2009 from Part XII, line 4. ▶ $ 233,771,173.				
a Applied to 2008, 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 2009 distributable amount				214,283,317.
e Remaining amount distributed out of corpus	19,487,856.			
5 Excess distributions carryover applied to 2009 *(If an amount appears in column (d), the same amount must be shown in column (a).)*				
6 **Enter the net total of each column as indicated below:**				
a Corpus. Add lines 3f, 4c, and 4e Subtract line 5	56,591,206.			
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 2008 Subtract line 4a from line 2a Taxable amount - see page 27 of the instructions				
f Undistributed income for 2009. Subtract lines 4d and 5 from line 1 This amount must be distributed in 2010				
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 2004 not applied on line 5 or line 7 (see page 27 of the instructions)	0.			
9 **Excess distributions carryover to 2010.** Subtract lines 7 and 8 from line 6a	56,591,206.			
10 Analysis of line 9.				
a Excess from 2005 0.				
b Excess from 2006 0.				
c Excess from 2007 14,126,851.				
d Excess from 2008 22,976,499.				
e Excess from 2009 19,487,856.				

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

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2009, 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
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed	(a) 2009	(b) 2008	(c) 2007	(d) 2006	
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 28 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).)

NONE

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

NONE

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

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

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

SEE STATEMENT 19A

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

SEE STATEMENT 19A

c Any submission deadlines:

NONE

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

THE FOUNDATION DOES NOT MAKE GRANTS TO INDIVIDUALS.

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
SEE STATEMENT 20				216,162,235.
Total ▶ **3a**				216,162,235.
b *Approved for future payment*				
SEE STATEMENT 20				47,795,200.
			GRANT PAYABLE AND COMMITTED AS OF 12/31/09	90,671,672
			GRANTS APPROPRIATED IN PRIOR YEARS, UNPAID AS OF 12/31/09	(47,876,472)
			GRANTS APPROPRIATED IN 2009, UNPAID AS OF 12/31/09	47,795,200
Total ▶ **3b**				47,795,200.

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See page 28 of the instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments			14	346,794.	
4 Dividends and interest from securities			14	35,823,082.	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income	525990	-6,706,468.	14	6,899,975.	
8 Gain or (loss) from sales of assets other than inventory			18	-119,199,870.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a					
b					
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e)		-6,706,468.		-76,130,019.	
13 Total. Add line 12, columns (b), (d), and (e)				13	-82,836,487.

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

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See page 29 of the instructions)
	NOT APPLICABLE

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

			Yes	No
1	Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?			
a	Transfers from the reporting foundation to a noncharitable exempt organization of			
	(1) Cash	1a(1)	X	
	(2) Other assets	1a(2)		X
b	Other transactions			
	(1) Sales of assets to a noncharitable exempt organization	1b(1)		X
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)		X
	(3) Rental of facilities, equipment, or other assets	1b(3)		X
	(4) Reimbursement arrangements	1b(4)		X
	(5) Loans or loan guarantees	1b(5)		X
	(6) Performance of services or membership or fundraising solicitations	1b(6)		X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c		X

d If the answer to any of the above is "Yes," complete the following schedule Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
1A(1)	174,566.	EMPLOYER	ANDREW W. MELLON FOUNDATION
		CONTRIBUTION VEBA	HAS ESTABLISHED THE EMPLOYER
		TRUST FOR THE ANDREW	CONTRIBUTION VEBA TRUST FOR
		W. MELLON FOUNDATION	THE PRIMARY PURPOSE OF
			PROVIDING PERMISSIBLE HEALTH
			AND WELFARE BENEFITS UNDER
			CODE SECTION 501(C), TO
			ELIGIBLE RETIREES OF THE
			FOUNDATION.

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? [X] Yes [ ] No

b If "Yes," complete the following schedule

(a) Name of organization	(b) Type of organization	(c) Description of relationship
EMPLOYER	501(C)(9) ORG	ANDREW W. MELLON FOUNDATION IS
CONTRIBUTION VEBA		THE CREATOR AND SOLE DONOR TO
TRUST FOR THE ANDREW		THE EMPLOYER CONTRIBUTION VEBA
W. MELLON FOUNDATION		TRUST FOR THE ANDREW W. MELLON
		FOUNDATION.

Sign Here

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

Michael T. Warren — Signature of officer or trustee — 11/12/10 Date — General Counsel + Secretary Title

Paid Preparer's Use Only

Preparer's signature — Date 11/12/2010 — Check if self-employed [ ] — Preparer's identifying number (See Signature on page 30 of the instructions) P01080295

Firm's name (or yours if self-employed), address, and ZIP code: PRICEWATERHOUSECOOPERS LLP, 300 MADISON AVENUE, NEW YORK, NY 10017 — EIN 13-4008324 — Phone no 646-471-3000

- If you are filing for an **Additional (Not Automatic) 3-Month Extension, complete only Part II** and check this box . . . . . ▶ [X]

Note. Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868

- If you are filing for an **Automatic 3-Month Extension, complete only Part I** (on page 1)

Part II Additional (Not Automatic) 3-Month Extension of Time. Only file the original (no copies needed).

Type or print	Name of Exempt Organization	Employer identification number
File by the extended due date for filing the return See instructions	THE ANDREW W. MELLON FOUNDATION	13-1879954
	Number, street, and room or suite no If a P O box, see instructions 140 EAST 62ND STREET,	For IRS use only
	City, town or post office, state, and ZIP code For a foreign address, see instructions NEW YORK, NY 10065	

Check type of return to be filed (File a separate application for each return)

[ ] Form 990	[X] Form 990-PF	[ ] Form 1041-A	[ ] Form 6069
[ ] Form 990-BL	[ ] Form 990-T (sec. 401(a) or 408(a) trust)	[ ] Form 4720	[ ] Form 8870
[ ] Form 990-EZ	[ ] Form 990-T (trust other than above)	[ ] Form 5227	

STOP! Do not complete Part II if you were not already granted an automatic 3-month extension on a previously filed Form 8868.

- The books are in the care of ▶ THOMAS SANDERS, CONTROLLER
  Telephone No ▶ 212 838-8400 FAX No ▶
- If the organization does not have an office or place of business in the United States, check this box . . . . . ▶ [ ]
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) _____. If this is for the whole group, check this box . . . ▶ [ ] If it is for part of the group, check this box . . . ▶ [ ] and attach a list with the names and EINs of all members the extension is for

4 I request an additional 3-month extension of time until 11/15/2010

5 For calendar year 2009 , or other tax year beginning _____, and ending _____

6 If this tax year is for less than 12 months, check reason [ ] Initial return [ ] Final return [ ] Change in accounting period

7 State in detail why you need the extension ADDITIONAL TIME IS NEEDED TO GATHER INFORMATION IN ORDER TO FILE A COMPLETE AND ACCURATE TAX RETURN

8a	If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions	8a	$ 0.
b	If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868	8b	$ 2,773,109.
c	**Balance Due.** Subtract line 8b from line 8a Include your payment with this form, or, if required, deposit with FTD coupon or, if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions	8c	$

Signature and Verification

Under penalties of perjury, I declare that I have examined this form, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete, and that I am authorized to prepare this form

Signature ▶ Yuqing Li Title ▶ CPA Date ▶ 07.30.10

Form **8868** (Rev 4-2009)

PRICEWATERHOUSECOOPERS LLP
300 MADISON AVENUE
NEW YORK, NY 10017

JSA
9F8055 2 000
43461C 2532

Form **8868**
(Rev April 2009)

Department of the Treasury
Internal Revenue Service

Application for Extension of Time To File an Exempt Organization Return

▶ File a separate application for each return.

OMB No. 1545-1709

- If you are filing for an **Automatic 3-Month Extension, complete only Part I** and check this box . . . . . ▶ [X]
- If you are filing for an **Additional (Not Automatic) 3-Month Extension, complete only Part II** (on page 2 of this form)

Do not complete Part II unless you have already been granted an automatic 3-month extension on a previously filed Form 8868.

Part I **Automatic 3-Month Extension of Time.** Only submit original (no copies needed).

A corporation required to file Form 990-T and requesting an automatic 6-month extension - check this box and complete Part I only . . . . . ▶ [ ]

All other corporations (including 1120-C filers), partnerships, REMICs, and trusts must use Form 7004 to request an extension of time to file income tax returns

Electronic Filing ***(e-file)***. Generally, you can electronically file Form 8868 if you want a 3-month automatic extension of time to file one of the returns noted below (6 months for a corporation required to file Form 990-T) However, you cannot file Form 8868 electronically if (1) you want the additional (not automatic) 3-month extension or (2) you file Forms 990-BL, 6069, or 8870, group returns, or a composite or consolidated From 990-T. Instead, you must submit the fully completed and signed page 2 (Part II) of Form 8868 For more details on the electronic filing of this form, visit *www irs.gov/efile* and click on *e-file for Charities & Nonprofits.*

Type or print	Name of Exempt Organization	Employer identification number
File by the due date for filing your return See instructions	THE ANDREW W. MELLON FOUNDATION	13-1879954
	Number, street, and room or suite no If a P O. box, see instructions 140 EAST 62ND STREET,	
	City, town or post office, state, and ZIP code For a foreign address, see instructions NEW YORK, NY 10065	

Check type of return to be filed (file a separate application for each return):

[ ] Form 990	[ ] Form 990-T (corporation)	[ ] Form 4720
[ ] Form 990-BL	[ ] Form 990-T (sec. 401(a) or 408(a) trust)	[ ] Form 5227
[ ] Form 990-EZ	[ ] Form 990-T (trust other than above)	[ ] Form 6069
[X] Form 990-PF	[ ] Form 1041-A	[ ] Form 8870

- The books are in the care of ▶ THOMAS SANDERS, CONTROLLER

Telephone No. ▶ 212 838-8400 FAX No. ▶

- If the organization does not have an office or place of business in the United States, check this box . . . . . ▶ [ ]
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) _____ . If this is for the whole group, check this box . ▶ [ ] . If it is for part of the group, check this box . . ▶ [ ] and attach a list with the names and EINs of all members the extension will cover.

1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until 08/16, 2010, to file the exempt organization return for the organization named above. The extension is for the organization's return for:

▶ [X] calendar year 2009 or
▶ [ ] tax year beginning _____, _____, and ending _____, _____ .

2 If this tax year is for less than 12 months, check reason: [ ] Initial return [ ] Final return [ ] Change in accounting period

3a	If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions	3a	$ 0.
b	If this application is for Form 990-PF or 990-T, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit	3b	$ 3,773,109.
c	**Balance Due.** Subtract line 3b from line 3a. Include your payment with this form, or, if required, deposit with FTD coupon or, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions	3c	$

Caution. If you are going to make an electronic fund withdrawal with this Form 8868, see Form 8453-EO and Form 8879-EO for payment instructions

For Privacy Act and Paperwork Reduction Act Notice, see Instructions. Form **8868** (Rev 4-2009)

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)	
TOTAL GAIN (LOSS)							-126946018	STMT 2A

STATEMENT 1

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

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME
INTEREST BEARING ACCOUNTS	346,794.	346,794.	0.
TOTAL	346,794.	346,794.	0.

STATEMENT 2

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

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME
INTEREST ON BONDS & NOTES	17,460,455.	17,460,455.	0.
INTEREST ON GOVERNMENT OBLIGATIONS	1,356,134.	1,356,134.	0.
INTEREST ON GOVERNMENT SECURITIES	111,381.	111,381.	0.
DIVIDENDS	16,895,112.	16,895,112.	0.
TOTAL	35,823,082.	35,823,082.	0.

SUMMARY
Capital Gains and Losses on
Investment Property
Part I, Line 7 and Part IV

a) Kind of Property	b) How Acquired	c) Date Acquired	d) Date Sold	e) Proceeds	g) Cost or Other Basis	h) Gain (Loss)
Stocks:						
AXIOM Part 2 Page 81				274,063,701	278,659,124	(4,595,423)
BARCLAYS Part 3 Page 1				25,796,187	25,616,840	179,347
DODGE&COX Part 4 Page 36				55,527,568	118,059,703	(62,532,135)
DECCAN Part 5 Page 1				47,643,600	36,088,074	11,555,526
FRONTIER Part 6 Page 16				23,625,800	27,538,131	(3,912,331)
GRANTHAM MAYO MUTUAL FUND Part 7 Page 1				68,072,258	112,356,553	(44,284,295)
GRANTHAM MAYO INTL. Part 8 Page 70				141,689,797	169,641,635	(27,951,838)
IRIDIAN Part 9 - Page 35				27,384,405	37,342,211	(9,957,806)
JPMORGAN Part 10 Page 5				17,714,603	4,307,319	13,407,284
JOHN BRISTOL Part 11 Page 8				48,300,283	56,353,046	(8,052,763)
MORGAN STANLEY Part 12 Page 19				12,887,423	15,774,189	(2,886,766)
NORTHERN TRUST Part 13 Page 1				109,391	-	109,391
SOUTH EASTERN Part 14 Page 3				50,149,259	69,103,122	(18,953,863)
SPEARS GRISANTI Part 15 Page 6				102,900,216	102,088,056	812,160
WESTPORT Part 16 Page 1				5,192,780	527,876	4,664,904
WESTWOOD Part 17 Page 7				4,770,051	7,291,671	(2,521,620)
STANDISH Part 22 Page 1				42,488	-	42,488
PIMCO INV. GRADE Part 23 Page 6				260,775	169,978	90,797
PIMCO Part 24 Page 38				541,406	619,872	(78,466)
				906,671,991	**1,061,537,400**	**(154,865,410)**
Bonds:						
US Treasury (see part 1A page 1)				**1,347,809,912**	**1,345,617,976**	**2,191,935**
Other Bonds and Notes (see Part 1A page 1)				**692,348,233**	**693,189,043**	**(840,810)**
Other Fixed Income (see part 1A p 1)				**1,821,736,236**	**1,821,725,912**	**10,324**
				3,861,894,380	**3,860,532,931**	**1,361,449**
Options (see part 1A page 2)				**5,181,380**	**646,816**	**4,534,564**
Other Gains (see part 1B page 13)				**22,023,378**		**22,023,378**
Total				**4,795,771,129**	**4,922,717,147**	**(126,946,018)**

(a) Property Sold	(b) How Acquired	(c) Date Acquired	(d) Date Sold	(e)Gross Sales Price	(g)Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
Other Stock:						
Fixed Income:						
US Treasury Bonds and Notes:						
PIMCO Part 24 Page 48				909,208,842	908,854,061	354,781
PIMCO INVT. GRADE Part 23 Page 4				20,385,273	20,773,158	(387,885)
Standish Part 22 Page 8				12,059,128	11,790,488	268,640
Standish TIPS Part 20 Page 1				9,527,323	9,440,742	86,581
Standish Liquidity Part 19 Page 3				396,629,346	394,759,527	1,869,818
Total US Treasury Bonds and Notes				**1,347,809,912**	**1,345,617,976**	**2,191,935**
Other Bonds and Notes:						
Bonds and Notes PIMCO Part 24 Page 39				77,786,992	79,475,292	(1,688,300)
Asset-backed securities PIMCO Part 24 Page 37				330,890,579	329,316,869	1,573,710
Bonds and Notes PIMCO Invt Grade Part 23 Page 1				25,282,989	24,570,223	712,766
Asset-backed securities PIMCO Int Grade Part 23 Page 6				166,305	171,964	(5,658)
Bonds and Notes Standish Part 22 Page 8				16,479,786	17,941,678	(1,461,892)
Asset-backed securities Standish Part 22 Page 5				18,502,826	20,891,743	(2,388,917)
Bonds and Notes Standish Collateral Part 21 Page 4				429,000	429,001	(1)
Asset-backed securities Standish Collateral Part 21 Page 2				2,488,685	2,490,402	(1,718)
Bonds and Notes Standish Liquidity Part 19 Page 4				19,055,700	18,825,610	230,090
Asset-backed securities Standish Liquidity Part 19 Page 2				179,245,726	178,487,554	758,172
Bonds Morgan Stanley Part 12 Part 19				737,696	640,049	97,647
David Kempner Opportunity Fund Part 18 Page 1				21,281,948	19,948,658	1,333,291
Total Other Bonds and Notes				**692,348,233**	**693,189,043**	**(840,810)**
Other Fixed Income:						
US Treasury Bills John Bristol Part 11 Page 8				2,951,169	2,951,169	-
US Treasury Bills Standish Collateral Part 21 Page 4				11,694,128	11,687,176	6,952
US Treasury Bills Standish Liquidity Part 19 Page 4				220,285,324	220,285,324	(0)
US Treasury Bills PIMCO Part 24 Page 56				1,883,681	1,883,575	106
Commercial Paper PIMCO Part 24 Page 56				1,119,919,650	1,119,919,649	1
US Treasury Bills PIMCO Invt. Grade Part 23 Page 6				39,892,466	39,891,684	782
Commercial Paper PIMCO Invt. Grade Part 23 Page 6				180,498,745	180,499,171	(426)
Commercial Paper Standish Collateral Part 21 Page 3				33,558,315	33,555,322	2,994
Commercial Paper Standish Liquidity Part 19 Page 4				211,052,758	211,052,843	(85)
Total Other Fixed Income				**1,821,736,236**	**1,821,725,912**	**10,324**

Capital Gains and Losses on Investment Property
Part I, Line 7 and Part IV

(a) Property Sold	(b) How Acquired	(c) Date Acquired	(d) Date Sold	(e)Gross Sales Price	(g)Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
Options:						
Standish Part 22 Page 8				61,856	143,347	(81,491)
PIMCO Invt Grade Part 23 Page 3				508,932	313,518	195,414
PIMCO Part 24 Page 67				4,610,592	189,951	4,420,641
				5,181,380	**646,816**	**4,534,564**

Capital Gains and Losses on
Investment Property
Part I, Line 7 and Part IV

	Total Amount per Books	Reclassified to Other Income on Tax Return	Capital Gains per Books after Reclassification	Amount Per K1 or Other Tax Information
Other Gains -				
Limited Liquidity Investments:				
Accel VIII LP	356,469.00	(87,723.00)	444,192.00	441,932.00
Accel IX LP	172,282.00	(161,740.00)	334,022.00	336,746.00
Abingworth V	30,862.30	(7,751.48)	38,613.78	7,299.00
Abrams II	6,673,289.00	6,673,289.00		(237,301.00)
Adamas	5,437,588.00	(201,334.00)	5,638,922.00	334,054.00
Advent VII, LP	-			
Advent VIII, LP	(190,743.00)	31,081.00	(221,824.00)	(237,479.00)
Advent Realty II, LP	-			
TA IX, LP	3,587,132.00	99,120.00	3,488,012.00	3,589,479.00
TA Advent X, LP	(90,960.00)	(90,960.00)		
TA Subordinated Debt Fund LP	563,183.00	29,590.00	533,593.00	557,239.00
TA Subordinated Debt Fund II, LP	441,476.00	440,614.00	862.00	3,488.00
Aisling Capital III	(204,769.00)	(204,769.00)		
AIG Asian Infrastructure Fund	913.00	1,057.00	(144.00)	(144.00)
AIG Asian Infrastructure Fund II, LP	1,435.00	107.00	1,328.00	1,328.00
Altira Technology Fund V, LP	(371,829.00)	(371,829.00)		
Archlight AEP Feeder Fund III, LLLC	938,462.00	938,462.00		47,037.00
Archlight AEP Feeder Fund IV, LLLC	3,096,934.00	3,096,934.00		1,281,487.00
Aurora Equity Partners, L. P.	522.00	522.00		
Aurora Equity Partners II, L. P.	199,785.00	199,785.00		
Aurora Equity Partners III, LP (start date 10/13/2004)	(4,037,513.00)	(259,744.00)	(3,777,769.00)	(3,777,769.00)
Avanti	(201,331.45)	(201,331.45)		
Avenue Special Situations Fund, IV LP	(261,408.00)	(261,408.00)		455,084.00
Avenue Asia Special Situation IV LP	(999,996.00)	(999,996.00)		1,306,673.00
Avenue Special Situations Fund, V LP	(600,000.00)	(600,000.00)		1,576,246.00
Avenue Europe Situations Fund, V LP	(608,972.84)	(608,972.84)		2,217,462.00
AEA - LQ LLC	-			3,341.00
AEA - ASC Investors, LP	-			
AEA - HRD Investors II, LP	-			

	Total Amount per Books	Reclassified to Other Income on Tax Return	Capital Gains per Books after Reclassification	Amount Per K1 or Other Tax Information
AEA - IAG Investors II, LP	-			
AEA - LFD Investors II LP	-			
AEA - ION Investors II, LP	-			
AEA - MBI Investors, LP	-			
AEA - NBX Investors II, LP	-			
AEA - PLI Investors	-			
AEA - SSCI Investors, LP	-			
AEA - TPH Investors II, LP	-			
AEA - TRN Investors II, LP	-			
AEA - VNI Investors II, LP	-			
ABRY Senior Equity II, LP	264,594.00	264,653.00	(59.00)	32,513.00
ABRY Advanced Securities	1,281,669.00	(103,903.00)	1,385,572.00	794,746.00
ABRY Partners VI	(127,681.00)	(193,119.00)	65,438.00	98,200.00
Bain Europe	(500,876.44)	(500,876.44)		
Bain Capital Asia	1,570.00	1,623.00	(53.00)	
Bain Capital Fund VII, LP	(1,099,861.00)	(356,932.00)	(742,929.00)	(1,146,546.00)
Bain Capital Fund VIII, LP (start date 6/11/2004)	(601,202.00)	(581,902.00)	(19,300.00)	(143,567.00)
Bain Capital (TRU) VIII, LP	-			
Bain Capital AIV (LOEWS) II, LP (see Bain VIII)	-			
Bain Capital Venture Fund 2005	398,746.00	(225,319.00)	624,065.00	623,750.00
Bain Capital Venture Fund 2007	(318,821.00)	(318,821.00)		
Baupost	19,211,865.67	19,211,865.67		289,543.00
BC European Capital VII-9 LP	(1,776,507.55)		(1,776,507.55)	(2,486,055.00)
BC European Capital VIII-9	(290,967.32)	(281,211.02)	(9,756.30)	(482,811.00)
Benchmark Capital Partners II, LP	592.00	(867.00)	1,459.00	1,461.00
Benchmark Capital Partners III, LP	34,996.00	(2,061.00)	37,057.00	22,943.00
Benchmark Capital Partners IV, LP	786,322.00	(272,689.00)	1,059,011.00	(179,352.00)
Benchmark Capital Partners V, LP (start date 6/22/2004)	789,203.00	(252,754.00)	1,041,957.00	1,064,380.00
Benchmark Capital VI	19,507.00	(455,608.00)	475,115.00	485,935.00
Benchmark Europe I, LP	317,203.00	(169,326.00)	486,529.00	537,747.00
Benchmark Europe II, LP	(247,399.00)	(261,265.00)	13,866.00	(1,086,922.00)

	Total Amount per Books	Reclassified to Other Income on Tax Return	Capital Gains per Books after Reclassification	Amount Per K1 or Other Tax Information
Benchmark Europe III, LP	(454,917.00)	(400,498.00)	(54,419.00)	(57,553.00)
Bennet Restructuring Fund, LP	(447,045.00)	1,875,217.00	(2,322,262.00)	
Bennett Restructuring Fund II, LP	-			
Broadreach REIT II	(1,802,926.00)	(1,802,926.00)		
Brookside Capital Partners Fund, LP	7,651,428.00	7,651,428.00		
Bain Capital Partners IX Coinvestment, LP	(5,659.00)	(5,659.00)		
Bain Capital (SQ) VIII, LP	-			
Bain Capital Partners IX, LP	(487,912.00)	56,603.00	(544,515.00)	(544,515 00)
Bain Capital Partners X	(385,037.00)	(398,403.00)	13,366.00	
Bain Capital Partners X Coinvestment	(20,235.00)	(20,235.00)		
Bain Capital Special Situations X	-			
Cadent Energy Partners I, LP	(194,910.00)	(194,910.00)		
Cadent Energy Partners II, LP	(196,985.00)	(196,985.00)		
Cadmus Capital Fund, Ltd.	-			
Candover 1997 US #2 Limited Partnership	(1,614.85)	(1,614.85)		
Candover Partners Limited 2001 Fund	(1,096,020.79)	(1,810,028.72)	714,007.93	(2,024,485.00)
Candover 2005 Fund US #3 LP	(3,887,486.31)	(157,227.85)	(3,730,258.46)	(3,548,904.00)
Candover 2008	(100,184.99)	(98,507.69)	(1,677.30)	15,853.00
Canyon Johnson	(423,002.00)	(423,002.00)		
Centerbridge Capital Partners, LP	998,903.00	(723,748.00)	1,722,651.00	(13,640.00)
Centerbridge Capital Partners AIV I, LP	-			
Centerbridge Capital Partners AIV II, LP	-			2,311.00
Centerbridge Capital Partners AIV III, LP	-			(73,636.00)
Centerbridge Capital Partners Debt Acquisition	-			1,109,340.00
CCG Investment Fund, LP	(476,039.23)	(238,031.53)	(238,007.70)	(241,458.00)
CCG Investments BVI Fund, LP	3,513,572.35	108,807.87	3,404,764.48	3,578,438.00
CCG Investments, LLC (start date 6/7/2004)	-			
Clayton Dubilier & Rice V	(2,918.00)	(2,918.00)		
Clayton Dubilier & Rice VI	(42,580.00)	(42,580.00)		22,423.00
Clearwater III	-			
Convexity B Shares	13,929,820.08		13,929,820.08	
Convexity E Shares	-			

Capital Gains and Losses on
Investment Property
Part I, Line 7 and Part IV

	Total Amount per Books	Reclassified to Other Income on Tax Return	Capital Gains per Books after Reclassification	Amount Per K1 or Other Tax Information
Crow Holdings Realty Partners III-A	(6,247,766.00)	(6,274,893.00)	27,127.00	
Crow Holdings Realty Partners IV-A	(314,548.00)	(314,548.00)		5,192.00
Cypress Realty VI	(157,940.00)	(157,940.00)		
Deccan II	1,002,187.78	-	1,002,187.78	762,881.00
Electra European Fund II	(6,543,895.10)	(6,543,895.10)		(5,888,185.00)
Elevation Partners, LP	(338,372.00)	(325,111.00)	(13,261.00)	(13,491.00)
Enervest Energy	439,287.00	439,287.00		
EQT IV, LP	(246,876.43)	(346,115.22)	99,238.79	
EQT V, LP	(267,267.60)	(411,088.47)	143,820.87	
Elevation Dundee Partners, LP	-			
Europa III	(145,282.81)	(145,282.81)		
Farallon Capital Offshore Investors	-			109,051.00
Farallon Capital Institutional	-			
Frazier VI	(1,192,085.00)	(445,301.00)	(746,784.00)	(632,268.00)
Fremont Strategic Property Partners II, LP	132,978.00	132,978.00		
FSPP II Munoz Rivera, LLC - Fremont Realty Capital, LP	-			
General Atlantic - GETCO	170,976.00	170,976.00		
General Atlantic - Latin America	187,327.00	(5,426.00)	192,753.00	
General Atlantic - Bermuda	310,638.00	(25,756.00)	336,394.00	358,715.00
General Atlantic - Bermuda II	(3,368.00)	(3,368.00)		
General Atlantic - 79	(537.00)	(537.00)		
General Atlantic - 80	(529.00)	(529.00)		
General Atlantic - 81	207,553.00	(4,239.00)	211,792.00	167,975.00
General Atlantic - 82	630,308.00	(597.00)	630,905.00	630,905.00
General Atlantic - LLC	-			
General Atlantic - 83	1,953,363.00	(32,462.00)	1,985,825.00	1,957,760.00
General Atlantic - 84	374,471.00	(19,547.00)	394,018.00	374,665.00
General Atlantic - 85	311,209.00	311,209.00		
General Atlantic - 86	(120.00)	(120.00)		
General Atlantic - 83	-			

	Total Amount per Books	Reclassified to Other Income on Tax Return	Capital Gains per Books after Reclassification	Amount Per K1 or Other Tax Information
General Catalyst Group III, LP	959,221.00	(153,822.00)	1,113,043.00	1,087,775.00
General Catalyst Group IV, LP	30,324 00	(255,097.00)	285,421.00	260,216.00
General Catalyst Group V, LP	(290,285.00)	(290,285.00)		(1,566.00)
General Catalyst Group V Supplemental, LP	(18,556.00)	(18,556.00)		24,416.00
Global Private Equity II Limited Partnership	0.37		0.37	
Global Private Equity III Limited Partnership	127,628.00	(2,949.00)	130,577 00	(19,701.00)
Global Private Equity IV, LP	250,121.00	(69,095.00)	319,216.00	8,313.00
Global Private Equity V, LP	194,070.00	(263,422.00)	457,492.00	(1,028,655.00)
Global Private Equity VI, LP	(742,588.00)	(742,588.00)		
Golden Gate Capital Investment Fund II (start date 5/17/2004)	(230,459.98)	(427,178.11)	196,718.13	142,902.00
Golden Gate Annex II	(3,780.23)	(3,780.23)		
Golden Gate Capital Investment Fund II BVI (start date 9/15/2004)	(461,914.38)	34,119.03	(496,033.41)	243,426.00
Golden Gate Capital Investment Fund IIA (start date 5/17/2004)	(195,717.72)	1,618.68	(197,336.40)	(208,588.00)
GGC Investment Fund II-A (BVI), LP	(454,188.51)	37,175.72	(491,364.23)	
GGC Investment Fund II, LLC	-	-	-	
Golden Gate Opportunity	(2,207,348.00)	(2,207,348.00)		308,111.00
GS Global Trading Advisors, LLC	-			
GS Global Trading Tactical	-			
GS Vintage II Offshore LP	(682,243.00)	(650,018.00)	(32,225.00)	
GS Vintage IV	(836,552.00)	(781,298.00)	(55,254.00)	
GTCR Fund IX/A, LP	(341,850.00)	(299,148.00)	(42,702.00)	(42,702.00)
Greenfield Acquisition V	(122,789.00)	(134,161.00)	11,372.00	51,840.00
Greenfield Land II	(19,063.00)	(19,063.00)		66,427.00
Harbourvest International Private Equity Partners III Partnership Fund LP	246,457.00	(116,536.00)	362,993.00	89,803.00
Harbourvest International Private Equity Partners IV Partnership Fund LP	(749,854.00)	(252,422.00)	(497,432.00)	(3,450.00)
Highcross III Regional	(1,067,262.60)	(1,067,262.60)		

Capital Gains and Losses on
Investment Property
Part I, Line 7 and Part IV

	Total Amount per Books	Reclassified to Other Income on Tax Return	Capital Gains per Books after Reclassification	Amount Per K1 or Other Tax Information
Highcross II Regional	(2,455,619.38)	(2,455,619.38)		
Highfield Capital, Ltd.	-			(308,514.00)
Highland Capital Partners VII, LP	(163,578.00)	(219,696.00)	56,118.00	32,481.00
HIPEP V - Asia Pacific and Rest of World Partnership Fund, LP (Harbourvest V)	350,266.00	(152,064.00)	502,330.00	640,950.00
HIPEP VI	(103,695.00)	(88,800.00)	(14,895.00)	
Hutensky	(69,520.00)	(69,520.00)		
Hummer Winblad Venture Partners II, LP	(4,361.00)	(4,361.00)		
Hummer Winblad Venture Partners III, LP	(6,688.00)	(6,688.00)		
Hummer Winblad Venture Partners IV, LP	105,237.00	(2,467.00)	107,704.00	(43.00)
Hummer Winblad Venture Partners V, LP	(30,163.00)	(342,281.00)	312,118.00	112,708.00
Hellman & Friedman Capital Partners VI	1,968,370.00	1,968,370.00		
Hellman & Friedman Capital Partners VI - AIV	-			2,008.00
ING Clarion Development Ventures II, LP	(405,028.00)	(405,028.00)		3,422.00
ING Clarion Development Ventures III, LP	(314,865.00)	(314,865.00)		
Institutional Venture Partners V	-			
Institutional Venture Partners VI	79,764.00	101.00	79,663.00	79,663.00
Institutional Venture Partners VII	132,455.00	(52,755.00)	185,210.00	(105,143.00)
Institutional Venture Partners VIII	(174,047.00)	(9,679.00)	(164,368.00)	(164,368.00)
JC Flower II AIV E	(309.00)	(309.00)		
JCF HRE AIV II TE Trust	(3,000,305.00)	(42,942.00)	(2,957,363.00)	(297,851.00)
JC Flowers II, LP	82,715.00	82,493.00	222.00	(224,620.00)
JC Flowers AIV S	(479.00)	(479.00)		
JC Flowers II SideCare LP (the AIV)/Concord	(709.00)	(709.00)		
JC Flowers II AIV K	12,254.00	12,254.00		(6.00)
JC Flowers II LP, HSH AIV 1 Trust	38,158.00	37,754.00	404.00	
JC Flowers II AIV A-1 Investors LP	3,523.00		3,523.00	
JC Flowers Jupiter AIV II Special	32,449.00	32,449.00		
JL Partners	5,723,053.00		5,723,053.00	5,723,053.00
Joho Fund Ltd	-			
Kingstreet Capital LP	12,257,837.00	12,257,837.00		4,531,401.00
Kleiner Perkins Caufield & Byers VI, LP	(467.00)	(467.00)		

Capital Gains and Losses on
Investment Property
Part I, Line 7 and Part IV

	Total Amount per Books	Reclassified to Other Income on Tax Return	Capital Gains per Books after Reclassification	Amount Per K1 or Other Tax Information
Kleiner Perkins Caufield & Byers VII, LP	(759.05)	(759.05)		
Kleiner Perkins Caufield & Byers VIII, LP	31,642.91	(31,545.23)	63,188.14	68,194.00
Kleiner Perkins Caufield & Byers IX-A, LP	(228,352.95)	(135,670.97)	(92,681.98)	(184,843.00)
Kleiner Perkins Caufield & Byers X-A, LP	(566,579.71)	(6,908.60)	(559,671.11)	(920,988.00)
Kleiner Perkins Caufield & Byers XI-A, LP (start date 1/2004)	(559,894.48)	(186,000.74)	(373,893.74)	(222,129.00)
Kleiner Perkins Caufield & Byers XII, LLC	(220,846.56)	(193,923.84)	(26,922.72)	22,085.00
Kleiner Perkins Caufield & Byers XIII, LLC	(325,556.81)	(326,880.26)	1,323.45	
Kleiner Green Growth	(85,249.52)	(85,249.52)		
Kleiner Perkins Caufield & Byers Pandemic Preparedness & Biodefense	(144,679.95)	(77,566.44)	(67,113.51)	(72,021.00)
Kleiner Perkins Caufield & Byers China, LP	610,876.95	611,395.55	(518.60)	
Kohlberg VI	(309,820.00)	(344,774.00)	34,954.00	18,242.00
La Salle Medical Office Fund II	326,589.98	326,589.98		
La Salle Asia Opp III	(2,496,450.00)	(2,496,450.00)		
LS Power Equity Partners II PIE, LP	(559,098.00)	(597,247.00)	38,149.00	40,111.00
Lime Rock V	(175,682.00)	(175,682.00)		
Lionstone II	(2,857,915.00)		(2,857,915.00)	
Lone Cascade	-			795,198.00
Lone Dragon Pine	-			(2,647,054.00)
Madison Dearborn Capital Partners, LP	(193,588.33)	(1,247.00)	(192,341.33)	127,109.00
Madison Dearborn Capital Partners II, LP	(66,798.00)	(5,103.00)	(61,695.00)	94,454.00
Madison Dearborn Capital Partners III, LP	76,320.00	5,701.00	70,619.00	(13,662.00)
Madison Dearborn Capital Partners III Global Investments, LP	-			
Madison Dearborn Capital Partners IV, LP	819,827.00	148,566.00	671,261.00	(125,300.00)
Madison Dearborn Capital Partners IV Global Investments, LP	-			1,541,069.00
Madison Dearborn Capital Partners V - A	(150,487.00)	(150,487.00)		
Madison Dearborn Capital Partners V - B	-			(6,060.00)
Madison Dearborn Capital Partners VI	(632,165.00)	(638,083.00)	5,918.00	
Matrix Partners IV, LP	-			

Capital Gains and Losses on
Investment Property
Part I, Line 7 and Part IV

	Total Amount per Books	Reclassified to Other Income on Tax Return	Capital Gains per Books after Reclassification	Amount Per K1 or Other Tax Information
Matrix Partners V, LP	3,517.36	(1,712.00)	5,229.36	(1,270.00)
Matrix Partners VI, LP	4,162,790.00	(303,352.00)	4,466,142.00	2,147,773.00
Matrix Partners VII, LP	(130,466.00)	(349,587.00)	219,121.00	(1,002,039.00)
Matrix Partners VIII, LP	(506,935.52)	(466,724.50)	(40,211.02)	(158,539.00)
Matrix Partners China	(327,189.00)	(327,189.00)		
Matrix Partners India I, LLC	(210,889.00)	(210,883.00)	(6.00)	(6.00)
Mayfield VII	-			
Merit Energy Partners C-I, LP	1,689,578.00	1,689,578.00		
Merit Energy Partners D-I, LP	1,211,103.00	1,211,103.00		(12,139.00)
Merit Energy Partners E-1 (start date 3/31/2004 - no cc as of 8/2004)	227,648.00	227,648.00		(13,271.00)
Merit Energy Partners F-1, LP	(357,582.00)	(357,582.00)		
MLA II Liquidating Trust, LP (formerly Mezzanine Lending Associates II, LP)	5,534.00	(3,090.00)	8,624.00	
Millgate Master Fund Ltd, LLC	2,794,601.99		2,794,601.99	
Mineral Acquisition Parnters 2004, LP ("MAP")	-			
Moorfield II	(36,847.64)	(36,847.64)		
Narragansett Offshore Fund	-			
New Century Holding XI	-			(3,953,866.00)
OCM Mezzanine Fund, LP - Class A & B	612,366.00	603,845.00	8,521.00	10,333.00
OCM Mezzanine Fund, II	1,649,608.00	1,541,628.00	107,980.00	(13,926.00)
OCM Opportunities Fund, LP	95,767.00	(21,209.00)	116,976.00	116,979.00
OCM Opportunities Fund II, LP	51,749.00	(1,541.00)	53,290.00	56,037.00
OCM Opportunities Fund III, LP	39,530.00	50,865.00	(11,335.00)	28,493.00
OCM Opportunities Fund IV, LP	(28,712.00)	(1,816.00)	(26,896.00)	(15,783.00)
OCM Opportunities Fund V (Cayman) Ltd. (start date 6/30/2004)	76,997.00	9,643.00	67,354.00	
OCM Opportunities Fund VI, LP	591,597.00	271,881.00	319,716.00	(264,777.00)
OCM Opportunities Fund VII, LP	465,235.00	297,109.00	168,126.00	(745,398.00)
OCM Opportunities Fund VIIb, LP	713,939.00	306,737.00	407,202.00	335,638.00
OCM Principal Opportunites Fund, LP	28,828.00	(736.00)	29,564.00	(656.00)
OCM Principal Opportunities Fund II, LP	(114,499.00)	(22,401.00)	(92,098.00)	101,509.00

Capital Gains and Losses on
Investment Property
Part I, Line 7 and Part IV

	Total Amount per Books	Reclassified to Other Income on Tax Return	Capital Gains per Books after Reclassification	Amount Per K1 or Other Tax Information
OCM Principal Opportunities Fund III, L.P. (start date 2/18/2004)	857,562.00	(39,404.00)	896,966.00	1,427,166.00
OCM Principal Opportunities Fund IV, LP	389,630.00	312,768.00	76,862.00	61,472.00
OZ Overseas Fund Ltd.	-			
Old Lane Cayman	(355,914.00)	(355,914.00)		
Old Lane India	(748,216.16)	(975,542.10)	227,325.94	
Prudential Asia ("PAMA") Private Equity LP I	-			
Prudential Asia (PAMA") Private Equity LP II	(945.48)	(945.48)		
Prudential Senior Housing Fund III	464,627.00	464,627.00		
PLA Residential III	105,076.25	(14,530.37)	119,606.62	
Quantum Energy Partners IV, LP	(328,666.00)	(307,540.00)	(21,126.00)	6,188.00
Quantum Energy Partners V, LP	(573,914.00)	(548,922.00)	(24,992.00)	(18,389 00)
Quantum Resource A! LP	(1,893,121.00)	(1,893,121.00)		(87,818.00)
Realty Associates Fund III	-			
Realty Associates Fund IV	-			
Realty Associates Fund V	(1,070,174.00)	(1,070,174.00)		58,536.00
Realty Associates Fund VII	(5,523,525.00)	(5,523,525.00)		
Realty Associates Fund VIII (start date 3/31/2004)	(4,736,417.00)	(4,736,417.00)		
Realty Associates Fund IX	(258,868.00)	(258,868.00)		
Redpoint Ventures I, LP	(55,160.00)	(51,218.00)	(3,942.00)	(3,942.00)
Redpoint Ventures II, LP	1,298,371.00	(198,810.00)	1,497,181.00	1,520,718.00
Redpoint Ventures III, LP	(182,130.00)	(200,552.00)	18,422.00	13,067.00
Regiment Capital III, LP	-			
Regiment Capital LTD	-			
Regiment Capital SSF III (start date 10/15/2004)	311,796.27	383,419.89	(71,623.62)	(67,201.00)
Regiment Capital SSF IV	847,080.25	833,915.34	13,164.91	16,593.00
Riva Capital II	3,384,648.00	(1,186,225.00)	4,570,873.00	3,600,219.00
Roark II	(333,573.35)	(333,573.35)		
Sankaty Credit Opportunities II, LP	-			
Sankaty Credit Opportunities III, LP	-			
Savannah Baltimore	-			

Capital Gains and Losses on
Investment Property
Part I, Line 7 and Part IV

	Total Amount per Books	Reclassified to Other Income on Tax Return	Capital Gains per Books after Reclassification	Amount Per K1 or Other Tax Information
Seneca Capital Intl, Ltd.	(8,805,447.99)		(8,805,447.99)	
Sequoia India II	(357,007.00)	(357,007.00)		
Sequoia US IV	(67,486.00)	(67,486.00)		
Sierra Ventures IV, LP	-			
Sierra Ventures V, LP	(5,258.13)	(5,258.13)		
Sierra Ventures VI, LP	6,270.18	(13.50)	6,283.68	(233,571.00)
Sierra Ventures VII, LP	(615,743.33)	(30,636 92)	(585,106 41)	(655,616.00)
Sierra Ventures VIII-A, LP	(1,051,125.65)	(313,629.35)	(737,496.30)	(738,963.00)
Sierra Ventures IX LP	(1,550,978.92)	(462,502.60)	(1,088,476.32)	(1,001,131.00)
Standard Pacific	-			
Summit Ventures III, LP	(414.00)	(414.00)		
Summit Ventures IV, LP	(145,416.00)	1,695.00	(147,111.00)	(167,806.00)
Summit Ventures V, LP	(405,344.00)	(57,993.00)	(347,351.00)	(128,998.00)
Summit Ventures VI-B, LP	128,655.00	(347,796.00)	476,451.00	538,924.00
Summit Subordinated Debt Fund, LP	(706.00)	(706.00)		-
Summit Subordinated Debt Fund II, LP	(127,666.00)	(7,835.00)	(119,831.00)	(133,708.00)
Summit Subordinated Debt IIIB (start date 2/11/2004)	643,258.00	533,519.00	109,739.00	129,515 00
Summit Subordinated Debt Fund IV, LP	(22,616.00)	(22,616.00)		
Summit Partners Private Equity Fund VII-A, LP	(520,905.00)	(520,905.00)		294,547.00
Sun Capital V	561,026.00	343,769.00	217,257.00	(220,044.00)
SRI Nine REIT	(2,124,366.00)	(2,124,366.00)		
TCW Special Credits Fund IIIB	366.94	366.94		
TCW Special Credits Fund IV	102,368.27	(9,612.95)	111,981.22	56,479.00
TCW Special Credits Fund V	(8,699.46)	(818.62)	(7,880.84)	(7,881.00)
Thomas H. Lee Equity Fund V, LP	(1,039,135.00)	(1,039,135.00)		(343,846.00)
Thomas H. Lee Equity Fund (Alternative) V LP	-			173,936.00
TSG Capital Fund II, LP	(117,683.38)	(12,751.38)	(104,932.00)	(997,760.00)
U.S. Venture Partners IX, LP	(334,637.00)	(242,763.00)	(91,874.00)	(87,060.00)
U.S. Venture Partners X, LP	(264,827.00)	(264,827.00)	-	
Vestar Capital Partners V, LP	(193,323.00)	(193,323.00)		
Warburg Pincus Investors, LP	559.00	559.00		
W Capital Partners	(247,377.00)	(365,217.00)	117,840.00	93,144.00

	Total Amount per Books	Reclassified to Other Income on Tax Return	Capital Gains per Books after Reclassification	Amount Per K1 or Other Tax Information
Yorktown Energy Partners III, LP	5,542,508.00	203,140.00	5,339,368.00	2,128.00
Yorktown Energy Partners IV, LP	118,995.00	(14,906.00)	133,901.00	134,799.00
Yorktown Energy Partners V, LP	1,575,316.00	(229,558.00)	1,804,874.00	263,012.00
Yorktown Energy Partners VI, LP (start date 7/15/2004)	2,704,824.00	(144,629.00)	2,849,453.00	37,845.00
Yorktown Energy Partners VII, LP	648,967.00	(229,072.00)	878,039.00	861,190.00
Yorktown Energy Partners VIII, LP	(556,670.00)	(556,670.00)		2,765.00
	35,912,393.02	(7,827,528.66)	43,739,921.68	12,921,255.00
Adjustment from sale of securities acquired by distributions of limited partnerships	**8.24**		**8.24**	**8.24**
Other Investments which are pass-throughs (Silchester)	**(6,076,820.77)**	**5,917,567.00**	**(11,994,387.77)**	**(1,370,875.00)**
Other Investments which are pass-throughs (Sil-Japanese	**(484,687.00)**	**440,721.00**	**(925,408.00)**	**(1,143,841.00)**
Sub Total - Silchester	**(6,561,507.77)**	**6,358,288.00**	**(12,919,795.77)**	**(2,514,716.00)**
Somerset Emerging	**-**	**-**	**-**	**(1,721,560.00)**
Wellington Latin America	**(65,167.33)**	**-**	**(65,167.33)**	**(95,078.00)**
Capital Gains Distributions - Mutual Funds				
Capital Gains Distribution Realty 5	***42,661***		**42,661**	**-**
Capital Gain Dist. TA Realty 7	**-**		**-**	**-**
Sub Total - Capital Gains Distributions - Mutual Funds	**42,661**	**-**	**42,661**	**-**

Capital Gains and Losses on
Investment Property
Part I, Line 7 and Part IV

	Total Amount per Books	Reclassified to Other Income on Tax Return	Capital Gains per Books after Reclassification	Amount Per K1 or Other Tax Information
Capital Gains - Allocated share BGI	*398,067*		398,067	398,067
Capital Gains - Allocated share Standish Opportunistic Fund	*9,196,415*		9,196,415	9,196,415
Sub Total - Capital Gains - Allocated share from commingled funds	9,594,482		9,594,482	9,594,482
Other				
Realized Exchange Gains (Losses) AXM	*(328,077)*		(328,077)	(328,077)
Foreign Exchange Gain(Loss) GMI	*(488,550)*		(488,550)	(488,550)
Realized Foreign Exchange Gain(Loss) SAG	*(52,279)*		(52,279)	(52,279)
Realized Foreign Exch Gain(Loss)-Pimco	*(715,642)*		(715,642)	(715,642)
Realized Foreign Exch Gain(Loss)-Pimco Inv. Grade	*(91,620)*		(91,620)	(91,620)
Realized Foreign Exch Gain(Loss)-Westwood	*(4,180)*		(4,180)	(4,180)
Foreign Exchange Gain(Loss) NTR	*(136,602)*		(136,602)	(136,602)
Foreign Exchange Gain(Loss) MST	*1,084,255*		1,084,255	1,084,255
Sub Total - Foreign Exchange Gain/Loss	(732,694)		(732,694)	(732,694)
Net gain (loss) on futures contracts represented by daily receipts or payments of variation margins - PIMCO	(275,271)		(275,271)	(275,271)
Net gain (loss) on futures contracts represented by daily receipts or payments of variation margins - PIMCO Inv. Grade	409,334		409,334	409,334
Net gain (loss) on futures contracts represented by daily receipts or payments of variation margins - Standish Liquidity	863,400		863,400	863,400
Net gain (loss) on futures contracts represented by daily receipts or payments of variation margins - MST	3,621,310		3,621,310	3,621,310
	-			

Capital Gains and Losses on
Investment Property
Part I, Line 7 and Part IV

	Total Amount per Books	Reclassified to Other Income on Tax Return	Capital Gains per Books after Reclassification	Amount Per K1 or Other Tax Information
Adjustment for Accrued Income factor adjustment STL	**(35,348)**		**(35,348)**	**(35,348)**
Adjustment for Accrued Income factor adjustment SWG	**(11,744)**		**(11,744)**	**(11,744)**
Other Capital Gains - Total	42,761,848	(1,469,241)	44,231,089	22,023,378

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
0	#REORG/ROYAL DUTCH PETE CASH MERGER EFF 12/21/05		7/10/2009	$50	$0	$50
0	#REORG/ADR VODAFONE GROUP PLC SPONSORED ADR REVERSE SPLIT 2026812 EFF 07/13/06		1/22/2009	$96	$0	$96
0	ADR CHICAGO BRDG & IRON CO N V N Y REGISTRY SH NV		10/23/2009	$23,568	$0	$23,568
0	#REORG/TYCO INTL LTD REV SPLIT TO TYCO INTL LTD 2033035 EFF 6/29/07		3/11/2009	$5,085	$0	$5,085
1	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	2/6/2009	8/24/2009	$10	$8	$1
0	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	2/9/2009	8/24/2009	$0	$0	$0
0	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	2/20/2009	8/24/2009	$0	$0	$0
0	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	2/25/2009	8/24/2009	$0	$0	$0
0	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	3/17/2009	8/24/2009	$0	$0	$0
0	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	3/18/2009	8/24/2009	$0	$0	$0
0	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	3/19/2009	8/24/2009	$0	$0	$0
0	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	3/26/2009	8/24/2009	$0	$0	$0
0	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	3/31/2009	8/24/2009	$0	$0	$0
0	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	4/1/2009	8/24/2009	$0	$0	$0
0	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	4/8/2009	8/24/2009	$0	$0	$0
0	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	4/15/2009	8/24/2009	$0	$0	$0
0	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	4/16/2009	8/24/2009	$0	$0	$0
0	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	4/17/2009	8/24/2009	$0	$0	$0
0	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	4/21/2009	8/24/2009	$0	$0	$0
0	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	4/24/2009	8/24/2009	$0	$0	$0
0	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	7/15/2009	8/24/2009	$0	$0	$0
965	COMMONWEALTH BANK OF AUSTRALIA NPV	3/13/2009	9/28/2009	$42,237	$18,718	$23,519
3,100	COMMONWEALTH BANK OF AUSTRALIA NPV	3/17/2009	9/28/2009	$135,683	$65,719	$69,965
635	COMMONWEALTH BANK OF AUSTRALIA NPV	3/18/2009	9/28/2009	$27,793	$13,801	$13,992
3,138	COMMONWEALTH BANK OF AUSTRALIA NPV	2/6/2009	7/21/2009	$100,838	$60,438	$40,401
2,674	COMMONWEALTH BANK OF AUSTRALIA NPV	12/18/2008	6/12/2009	$82,266	$48,434	$33,832
1,226	COMMONWEALTH BANK OF AUSTRALIA NPV	12/31/2008	6/12/2009	$37,718	$24,481	$13,237
2,600	COMMONWEALTH BANK OF AUSTRALIA NPV	12/18/2008	3/10/2009	$45,080	$47,094	($2,013)
1,604	COMMONWEALTH BANK OF AUSTRALIA NPV	3/18/2009	9/30/2009	$72,162	$34,862	$37,301
6,000	COMMONWEALTH BANK OF AUSTRALIA NPV	12/18/2008	6/11/2009	$180,446	$108,677	$71,768
924	COMMONWEALTH BANK OF AUSTRALIA NPV	1/6/2009	7/2/2009	$28,127	$19,324	$8,803
5,557	COMMONWEALTH BANK OF AUSTRALIA NPV	1/28/2009	7/2/2009	$169,157	$96,112	$73,046
1,900	COMMONWEALTH BANK OF AUSTRALIA NPV	3/18/2009	10/1/2009	$85,822	$41,295	$44,527
3,310	COMMONWEALTH BANK OF AUSTRALIA NPV	12/18/2008	5/19/2009	$90,747	$59,954	$30,794
5,130	COMMONWEALTH BANK OF AUSTRALIA NPV	10/14/2008	1/20/2009	$90,095	$152,860	($62,765)
1,770	COMMONWEALTH BANK OF AUSTRALIA NPV	10/20/2008	1/20/2009	$31,085	$52,037	($20,952)
3,000	COMMONWEALTH BANK OF AUSTRALIA NPV	10/14/2008	1/16/2009	$54,050	$89,392	($35,341)
3,700	COMMONWEALTH BANK OF AUSTRALIA NPV	12/18/2008	5/7/2009	$98,841	$67,018	$31,823
340	COMMONWEALTH BANK OF AUSTRALIA NPV	12/11/2008	2/23/2009	$6,424	$6,338	$87
3,320	COMMONWEALTH BANK OF AUSTRALIA NPV	12/18/2008	2/23/2009	$62,733	$60,135	$2,598
2,022	COMMONWEALTH BANK OF AUSTRALIA NPV	2/6/2009	7/17/2009	$63,943	$38,944	$24,999

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,763	COMMONWEALTH BANK OF AUSTRALIA NPV	2/6/2009	7/24/2009	$57,347	$33,955	$23,392
1,437	COMMONWEALTH BANK OF AUSTRALIA NPV	2/13/2009	7/24/2009	$46,743	$29,125	$17,618
988	COMMONWEALTH BANK OF AUSTRALIA NPV	1/29/2009	7/16/2009	$31,238	$17,692	$13,547
1,018	COMMONWEALTH BANK OF AUSTRALIA NPV	2/6/2009	7/16/2009	$32,187	$19,607	$12,580
524	COMMONWEALTH BANK OF AUSTRALIA NPV	12/31/2008	6/26/2009	$16,029	$10,463	$5,566
2,376	COMMONWEALTH BANK OF AUSTRALIA NPV	1/6/2009	6/26/2009	$72,682	$49,691	$22,991
2,149	COMMONWEALTH BANK OF AUSTRALIA NPV	3/13/2009	9/21/2009	$91,244	$41,683	$49,560
850	COMMONWEALTH BANK OF AUSTRALIA NPV	12/31/2008	6/23/2009	$25,271	$16,973	$8,299
5,896	COMMONWEALTH BANK OF AUSTRALIA NPV	12/18/2008	3/2/2009	$107,396	$106,794	$602
6,500	COMMONWEALTH BANK OF AUSTRALIA NPV	10/14/2008	1/15/2009	$117,756	$193,682	($75,927)
1,504	COMMONWEALTH BANK OF AUSTRALIA NPV	2/13/2009	7/27/2009	$49,175	$30,483	$18,692
3,398	COMMONWEALTH BANK OF AUSTRALIA NPV	3/13/2009	7/27/2009	$111,102	$65,910	$45,192
1,888	COMMONWEALTH BANK OF AUSTRALIA NPV	3/13/2009	9/11/2009	$77,319	$36,621	$40,698
1,001	COMMONWEALTH BANK OF AUSTRALIA NPV	1/28/2009	7/13/2009	$28,735	$17,313	$11,422
1,022	COMMONWEALTH BANK OF AUSTRALIA NPV	1/29/2009	7/13/2009	$29,338	$18,300	$11,038
3,400	COMMONWEALTH BANK OF AUSTRALIA NPV	1/29/2009	7/15/2009	$103,407	$60,882	$42,526
230	COMMONWEALTH BANK OF AUSTRALIA NPV	10/21/2008	1/23/2009	$3,714	$6,939	($3,225)
3,300	COMMONWEALTH BANK OF AUSTRALIA NPV	10/29/2008	1/23/2009	$53,287	$84,186	($30,899)
2,910	COMMONWEALTH BANK OF AUSTRALIA NPV	11/25/2008	1/23/2009	$46,990	$60,022	($13,033)
3,100	COMMONWEALTH BANK OF AUSTRALIA NPV	12/10/2008	1/23/2009	$50,058	$59,185	($9,127)
4,360	COMMONWEALTH BANK OF AUSTRALIA NPV	12/11/2008	1/23/2009	$70,404	$81,274	($10,870)
2,300	COMMONWEALTH BANK OF AUSTRALIA NPV	3/13/2009	7/28/2009	$75,560	$44,612	$30,947
6,059	COMMONWEALTH BANK OF AUSTRALIA NPV	2/6/2009	7/23/2009	$192,260	$116,696	$75,564
2,830	COMMONWEALTH BANK OF AUSTRALIA NPV	10/20/2008	1/21/2009	$47,528	$83,201	($35,673)
8,470	COMMONWEALTH BANK OF AUSTRALIA NPV	10/21/2008	1/21/2009	$142,249	$255,518	($113,269)
4,102	CSL LTD NPV	7/18/2008	3/27/2009	$94,683	$146,994	($52,311)
1,698	CSL LTD NPV	8/15/2008	3/27/2009	$39,193	$55,546	($16,352)
702	CSL LTD NPV	8/23/2007	3/19/2009	$14,547	$18,042	($3,496)
6,100	CSL LTD NPV	2/20/2008	3/19/2009	$126,402	$194,578	($68,177)
2,598	CSL LTD NPV	4/16/2008	3/19/2009	$53,835	$91,272	($37,437)
5,002	CSL LTD NPV	4/16/2008	3/19/2009	$103,649	$175,673	($72,023)
8,198	CSL LTD NPV	4/18/2008	3/19/2009	$169,876	$291,761	($121,885)
2,202	CSL LTD NPV	4/18/2008	3/24/2009	$46,641	$78,368	($31,726)
3,700	CSL LTD NPV	4/21/2008	3/24/2009	$78,371	$132,651	($54,280)
9,800	CSL LTD NPV	5/15/2008	3/24/2009	$207,577	$388,197	($180,620)
15,098	CSL LTD NPV	7/18/2008	3/24/2009	$319,795	$541,031	($221,236)
4,900	CSL LTD NPV	2/21/2007	1/2/2009	$114,183	$99,438	$14,745
2,192	CSL LTD NPV	11/21/2008	5/5/2009	$54,178	$40,871	$13,307
2,806	CSL LTD NPV	2/4/2009	5/5/2009	$69,354	$63,496	$5,859
3,702	CSL LTD NPV	8/15/2008	4/3/2009	$83,084	$121,101	($38,017)
5,500	CSL LTD NPV	10/20/2008	4/3/2009	$123,437	$138,667	($15,230)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
498	CSL LTD NPV	11/19/2008	4/3/2009	$11,177	$11,197	($20)
1,352	CSL LTD NPV	11/20/2008	4/16/2009	$31,350	$28,884	$2,466
1,218	CSL LTD NPV	11/21/2008	4/16/2009	$28,243	$22,710	$5,532
1,741	CSL LTD NPV	3/9/2007	3/18/2009	$37,913	$34,981	$2,932
1,361	CSL LTD NPV	3/9/2007	3/18/2009	$29,626	$27,335	$2,291
802	CSL LTD NPV	8/23/2007	3/18/2009	$17,460	$20,610	($3,150)
2,315	CSL LTD NPV	8/23/2007	3/18/2009	$50,411	$59,506	($9,096)
1,504	CSL LTD NPV	8/23/2007	3/18/2009	$32,745	$38,653	($5,908)
977	CSL LTD NPV	8/23/2007	3/18/2009	$21,269	$25,107	($3,838)
1,798	CSL LTD NPV	2/21/2007	1/5/2009	$40,977	$36,489	$4,487
4,692	CSL LTD NPV	2/21/2007	1/5/2009	$106,925	$95,216	$11,710
603	CSL LTD NPV	11/19/2008	4/14/2009	$13,818	$13,558	$261
1,897	CSL LTD NPV	11/20/2008	4/14/2009	$43,472	$40,527	$2,945
1,002	CSL LTD NPV	2/21/2007	1/6/2009	$22,733	$20,334	$2,399
2,426	CSL LTD NPV	3/7/2007	1/6/2009	$55,030	$48,772	$6,258
49	CSL LTD NPV	3/7/2007	1/6/2009	$1,113	$986	$127
1,023	CSL LTD NPV	3/7/2007	1/6/2009	$23,219	$20,578	$2,640
1,576	CSL LTD NPV	3/7/2007	1/7/2009	$34,470	$31,680	$2,789
1,526	CSL LTD NPV	3/7/2007	1/7/2009	$33,396	$30,694	$2,703
884	CSL LTD NPV	3/9/2007	1/7/2009	$19,337	$17,756	$1,581
353	CSL LTD NPV	3/9/2007	1/7/2009	$7,733	$7,101	$632
1,361	CSL LTD NPV	3/9/2007	1/7/2009	$29,769	$27,335	$2,434
1,992	RIO TINTO LIMITED NPV	12/11/2008	7/13/2009	$72,710	$52,830	$19,880
12,400	RIO TINTO LIMITED NPV	12/11/2008	1/21/2009	$299,750	$328,864	($29,113)
10,601	RIO TINTO LIMITED NPV	12/9/2008	1/13/2009	$289,650	$235,113	$54,536
3,206	RIO TINTO LIMITED NPV	12/9/2008	1/20/2009	$81,977	$71,104	$10,873
2,667	RIO TINTO LIMITED NPV	12/10/2008	1/20/2009	$68,195	$61,950	$6,245
1,778	RIO TINTO LIMITED NPV	12/11/2008	1/20/2009	$45,463	$47,155	($1,692)
627	RIO TINTO LIMITED NPV	12/11/2008	11/2/2009	$35,540	$16,629	$18,911
3,805	RIO TINTO LIMITED NPV	12/11/2008	12/21/2009	$240,009	$100,913	$139,095
3,694	RIO TINTO LIMITED NPV	12/11/2008	3/4/2009	$101,339	$97,970	$3,370
2,209	RIO TINTO LIMITED NPV	12/11/2008	2/23/2009	$66,335	$58,585	$7,749
32,500	TELSTRA CORP LTD NPV	10/9/2008	3/17/2009	$64,555	$91,281	($26,726)
82,662	TELSTRA CORP LTD NPV	10/14/2008	3/19/2009	$162,193	$233,510	($71,317)
21,646	TELSTRA CORP LTD NPV	10/20/2008	3/19/2009	$42,472	$61,533	($19,061)
27,475	TELSTRA CORP LTD NPV	10/29/2008	3/19/2009	$53,909	$69,212	($15,303)
10,662	TELSTRA CORP LTD NPV	10/3/2008	3/16/2009	$21,183	$36,303	($15,120)
28,300	TELSTRA CORP LTD NPV	10/7/2008	3/16/2009	$56,225	$87,431	($31,206)
23,938	TELSTRA CORP LTD NPV	10/9/2008	3/16/2009	$47,559	$67,234	($19,675)
19,662	TELSTRA CORP LTD NPV	10/9/2008	3/18/2009	$39,291	$55,224	($15,933)
82,400	TELSTRA CORP LTD NPV	10/13/2008	3/18/2009	$164,660	$220,069	($55,409)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
14,938	TELSTRA CORP LTD NPV	10/14/2008	3/18/2009	$29,851	$42,198	($12,347)
28,500	TELSTRA CORP LTD NPV	9/19/2008	1/7/2009	$77,157	$94,478	($17,321)
18,472	TELSTRA CORP LTD NPV	9/19/2008	3/6/2009	$37,653	$61,235	($23,582)
11,978	TELSTRA CORP LTD NPV	10/3/2008	3/6/2009	$24,416	$40,784	($16,368)
45,271	TELSTRA CORP LTD NPV	9/19/2008	2/26/2009	$107,500	$150,074	($42,574)
17,498	TELSTRA CORP LTD NPV	10/29/2008	3/20/2009	$36,839	$44,079	($7,240)
13,278	TELSTRA CORP LTD NPV	11/14/2008	3/20/2009	$27,955	$35,683	($7,728)
28,499	TELSTRA CORP LTD NPV	11/20/2008	3/20/2009	$60,000	$74,149	($14,148)
26,773	TELSTRA CORP LTD NPV	11/25/2008	3/20/2009	$56,366	$72,268	($15,902)
24,071	TELSTRA CORP LTD NPV	12/15/2008	3/20/2009	$50,678	$60,867	($10,189)
21,667	TELSTRA CORP LTD NPV	12/16/2008	3/20/2009	$45,617	$49,779	($4,163)
54,031	TELSTRA CORP LTD NPV	9/19/2008	2/23/2009	$129,770	$179,114	($49,344)
97,226	TELSTRA CORP LTD NPV	9/19/2008	3/4/2009	$208,347	$322,306	($113,959)
12,460	TELSTRA CORP LTD NPV	10/3/2008	3/10/2009	$24,889	$42,425	($17,536)
824	BELGACOM SA NPV	10/13/2008	2/2/2009	$28,118	$29,263	($1,146)
1,810	BELGACOM SA NPV	10/14/2008	2/2/2009	$61,763	$67,460	($5,697)
990	BELGACOM SA NPV	10/14/2008	3/23/2009	$30,639	$36,898	($6,259)
1,966	BELGACOM SA NPV	10/16/2008	3/23/2009	$60,845	$65,638	($4,793)
4,144	BELGACOM SA NPV	10/17/2008	3/23/2009	$128,252	$142,141	($13,889)
6,400	BELGACOM SA NPV	10/14/2008	2/9/2009	$221,770	$238,532	($16,762)
110	BELGACOM SA NPV	10/14/2008	2/13/2009	$3,866	$4,100	($234)
4,490	BELGACOM SA NPV	10/14/2008	2/6/2009	$156,068	$167,345	($11,277)
1,656	BELGACOM SA NPV	10/17/2008	3/24/2009	$51,648	$56,802	($5,154)
4,710	BELGACOM SA NPV	10/21/2008	3/24/2009	$146,898	$164,936	($18,038)
5,560	BELGACOM SA NPV	10/27/2008	3/24/2009	$173,408	$181,982	($8,574)
2,640	BELGACOM SA NPV	10/28/2008	3/24/2009	$82,338	$85,173	($2,835)
2,141	BELGACOM SA NPV	10/29/2008	3/24/2009	$66,774	$71,384	($4,609)
640	BELGACOM SA NPV	3/4/2009	3/24/2009	$19,961	$19,022	$939
3,300	BELGACOM SA NPV	10/13/2008	1/6/2009	$128,807	$117,195	$11,612
166	COLRUYT SA NPV	11/13/2008	4/2/2009	$37,893	$35,600	$2,293
330	COLRUYT SA NPV	11/20/2008	4/2/2009	$75,329	$70,256	$5,073
5	COLRUYT SA NPV	11/28/2008	4/2/2009	$1,141	$1,076	$65
105	COLRUYT SA NPV	10/28/2008	3/26/2009	$24,629	$22,824	$1,804
45	COLRUYT SA NPV	11/13/2008	3/26/2009	$10,555	$9,651	$904
83	COLRUYT SA NPV	10/27/2008	2/13/2009	$18,269	$17,996	$273
464	COLRUYT SA NPV	11/28/2008	4/3/2009	$106,201	$99,890	$6,311
208	COLRUYT SA NPV	10/27/2008	3/25/2009	$48,730	$45,098	$3,633
271	COLRUYT SA NPV	10/28/2008	3/25/2009	$63,490	$58,909	$4,582
219	COLRUYT SA NPV	10/22/2008	1/6/2009	$45,833	$49,491	($3,658)
249	COLRUYT SA NPV	10/23/2008	1/6/2009	$52,111	$53,443	($1,332)
200	COLRUYT SA NPV	10/24/2008	1/6/2009	$41,856	$42,819	($963)

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22	COLRUYT SA NPV	10/27/2008	1/6/2009	$4,604	$4,770	($166)
1,674	DELHAIZE GROUP NPV	2/2/2009	4/30/2009	$115,196	$103,582	$11,614
590	DELHAIZE GROUP NPV	12/4/2008	4/9/2009	$37,740	$34,422	$3,318
900	DELHAIZE GROUP NPV	1/19/2009	4/9/2009	$57,570	$54,941	$2,629
1,950	DELHAIZE GROUP NPV	1/20/2009	4/9/2009	$124,735	$120,295	$4,440
751	DELHAIZE GROUP NPV	1/21/2009	4/9/2009	$48,039	$45,722	$2,317
1,250	DELHAIZE GROUP NPV	11/18/2008	4/2/2009	$82,276	$71,691	$10,585
1,450	DELHAIZE GROUP NPV	11/20/2008	4/2/2009	$95,441	$83,301	$12,140
250	DELHAIZE GROUP NPV	11/20/2008	4/3/2009	$16,725	$14,362	$2,363
930	DELHAIZE GROUP NPV	12/4/2008	4/3/2009	$62,218	$54,259	$7,959
1,660	DELHAIZE GROUP NPV	11/13/2008	3/19/2009	$102,886	$95,094	$7,793
710	DELHAIZE GROUP NPV	11/18/2008	3/19/2009	$44,006	$40,721	$3,285
339	DELHAIZE GROUP NPV	1/21/2009	4/16/2009	$21,373	$20,639	$734
562	DELHAIZE GROUP NPV	1/22/2009	4/16/2009	$35,432	$34,542	$890
400	DELHAIZE GROUP NPV	11/7/2008	1/6/2009	$25,444	$23,274	$2,170
810	DELHAIZE GROUP NPV	11/13/2008	1/6/2009	$51,525	$46,401	$5,124
348	DELHAIZE GROUP NPV	1/22/2009	4/17/2009	$22,211	$21,389	$822
1,060	DELHAIZE GROUP NPV	1/30/2009	4/17/2009	$67,654	$69,777	($2,123)
346	DELHAIZE GROUP NPV	2/2/2009	4/17/2009	$22,083	$21,409	$674
11,200	#REORG/COMPANHIA VALE DO RIO DOCE SPONS ADR N/C TO VALE SA 2052420 5/26/09	12/16/2008	1/14/2009	$135,918	$148,402	($12,484)
1,900	#REORG/COMPANHIA VALE DO RIO DOCE SPONS ADR N/C TO VALE SA 2052420 5/26/09	12/16/2008	2/23/2009	$22,818	$25,175	($2,357)
3,800	#REORG/COMPANHIA VALE DO RIO DOCE SPONS ADR N/C TO VALE SA 2052420 5/26/09	12/17/2008	2/23/2009	$45,637	$49,062	($3,425)
3,900	#REORG/COMPANHIA VALE DO RIO DOCE SPONS ADR N/C TO VALE SA 2052420 5/26/09	12/16/2008	1/16/2009	$50,132	$51,676	($1,544)
3,500	#REORG/COMPANHIA VALE DO RIO DOCE SPONS ADR N/C TO VALE SA 2052420 5/26/09	12/16/2008	2/20/2009	$47,283	$46,376	$908
400	#REORG/COMPANHIA VALE DO RIO DOCE SPONS ADR N/C TO VALE SA 2052420 5/26/09	12/17/2008	3/2/2009	$4,799	$5,164	($365)
5,000	#REORG/COMPANHIA VALE DO RIO DOCE SPONS ADR N/C TO VALE SA 2052420 5/26/09	12/30/2008	3/2/2009	$59,989	$58,959	$1,030
100	#REORG/COMPANHIA VALE DO RIO DOCE SPONS ADR N/C TO VALE SA 2052420 5/26/09	12/31/2008	3/2/2009	$1,200	$1,218	($18)
8,600	#REORG/COMPANHIA VALE DO RIO DOCE SPONS ADR N/C TO VALE SA 2052420 5/26/09	12/16/2008	1/22/2009	$107,338	$113,952	($6,614)
4,300	ADR FIBRIA CELULOSE S A SPONSORED ADR REPSTG COM SHS	8/20/2009	12/14/2009	$93,730	$73,295	$20,435
600	ADR FIBRIA CELULOSE S A SPONSORED ADR REPSTG COM SHS	8/20/2009	12/15/2009	$13,144	$10,227	$2,917
800	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	3/12/2009	8/31/2009	$31,606	$23,796	$7,810
300	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	3/17/2009	8/31/2009	$11,852	$9,063	$2,790
9,100	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	11/4/2008	1/14/2009	$213,288	$272,190	($58,902)
9,400	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	12/10/2008	1/14/2009	$220,320	$205,381	$14,939
4,000	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	12/11/2008	1/14/2009	$93,753	$95,001	($1,248)
400	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	3/26/2009	12/31/2009	$19,052	$13,701	$5,351
2,000	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	3/19/2009	9/4/2009	$82,583	$65,108	$17,475
2,500	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	12/11/2008	1/16/2009	$62,249	$59,376	$2,874
5,900	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	12/12/2008	1/16/2009	$146,909	$134,925	$11,984
3,400	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	12/15/2008	1/16/2009	$84,659	$79,345	$5,314
1,600	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	12/16/2008	1/16/2009	$39,840	$40,100	($260)

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900	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	12/31/2008	7/10/2009	$32,645	$22,166	$10,478
1,300	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	1/2/2009	7/10/2009	$47,153	$33,886	$13,267
2,300	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	1/6/2009	7/10/2009	$83,425	$65,022	$18,403
500	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	3/26/2009	12/18/2009	$23,284	$17,126	$6,158
10,300	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	3/17/2009	8/31/2009	$403,970	$311,151	$92,819
1,300	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	3/19/2009	8/31/2009	$50,987	$42,320	$8,666
800	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	12/17/2008	1/22/2009	$19,159	$20,060	($902)
1,700	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	12/31/2008	1/22/2009	$40,712	$41,870	($1,158)
7,500	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	3/17/2009	8/31/2009	$294,076	$226,566	$67,510
300	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	1/6/2009	8/31/2009	$11,787	$8,481	$3,306
6,400	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	1/28/2009	8/31/2009	$251,459	$170,679	$80,780
9,100	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	2/4/2009	8/31/2009	$357,543	$250,648	$106,895
10,100	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	2/6/2009	8/31/2009	$396,834	$299,684	$97,150
2,200	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	2/13/2009	8/31/2009	$86,439	$66,325	$20,114
6,300	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	2/19/2009	8/31/2009	$247,530	$174,201	$73,329
4,000	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	2/25/2009	8/31/2009	$157,162	$110,394	$46,768
1,300	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	3/6/2009	8/31/2009	$51,078	$34,523	$16,554
6,800	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	3/12/2009	8/31/2009	$267,175	$202,268	$64,907
2,800	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	3/19/2009	10/20/2009	$138,269	$91,151	$47,117
14,300	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	12/16/2008	1/20/2009	$338,210	$358,392	($20,182)
2,000	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	12/17/2008	1/20/2009	$47,302	$50,151	($2,849)
25,100	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	12/11/2008	1/15/2009	$588,077	$596,131	($8,053)
2,400	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	3/19/2009	12/14/2009	$116,108	$78,130	$37,979
900	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	3/20/2009	12/14/2009	$43,541	$30,041	$13,499
1,800	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	3/26/2009	12/14/2009	$87,081	$61,653	$25,428
700	ADR VALE S A ADR	2/5/2009	8/31/2009	$13,547	$11,382	$2,165
400	ADR VALE S A ADR	2/6/2009	8/31/2009	$7,741	$6,925	$817
4,900	ADR VALE S A ADR	3/16/2009	10/8/2009	$122,155	$67,349	$54,806
15,400	ADR VALE S A ADR	3/18/2009	10/8/2009	$383,915	$215,786	$168,129
7,300	ADR VALE S A ADR	3/19/2009	10/8/2009	$181,986	$104,138	$77,848
12,800	ADR VALE S A ADR	3/23/2009	10/8/2009	$319,098	$190,216	$128,883
5,500	ADR VALE S A ADR	3/26/2009	10/8/2009	$137,113	$81,565	$55,547
12,400	ADR VALE S A ADR	4/2/2009	10/20/2009	$324,962	$186,774	$138,188
2,700	ADR VALE S A ADR	1/2/2009	8/31/2009	$51,944	$35,504	$16,440
9,900	ADR VALE S A ADR	1/6/2009	8/31/2009	$190,462	$149,048	$41,414
4,900	ADR VALE S A ADR	1/28/2009	8/31/2009	$94,269	$73,299	$20,970
5,200	ADR VALE S A ADR	2/3/2009	8/31/2009	$100,041	$76,818	$23,223
18,100	ADR VALE S A ADR	2/4/2009	8/31/2009	$348,219	$285,624	$62,595
8,200	ADR VALE S A ADR	2/5/2009	8/31/2009	$157,757	$133,332	$24,425
6,100	ADR VALE S A ADR	3/16/2009	10/7/2009	$146,699	$83,843	$62,857
6,700	ADR VALE S A ADR	12/31/2008	7/10/2009	$108,028	$81,573	$26,455

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3,400	ADR VALE S A ADR	1/2/2009	7/10/2009	$54,820	$44,708	$10,112
9,000	ADR VALE S A ADR	2/6/2009	8/31/2009	$174,446	$155,806	$18,640
1,800	ADR VALE S A ADR	2/6/2009	8/31/2009	$34,781	$31,161	$3,620
3,000	ADR VALE S A ADR	2/9/2009	8/31/2009	$57,968	$50,852	$7,116
500	ADR VALE S A ADR	2/9/2009	9/2/2009	$9,599	$8,475	$1,124
3,700	ADR VALE S A ADR	2/10/2009	9/2/2009	$71,033	$59,734	$11,299
2,600	ADR VALE S A ADR	3/26/2009	10/13/2009	$64,898	$38,558	$26,340
7,400	ADR VALE S A ADR	4/2/2009	10/13/2009	$184,711	$111,462	$73,249
2,700	ADR VALE S A ADR	3/4/2009	9/4/2009	$53,489	$37,681	$15,808
3,600	ADR VALE S A ADR	3/13/2009	9/4/2009	$71,319	$48,639	$22,680
2,600	ADR VALE S A ADR	3/16/2009	9/4/2009	$51,508	$35,736	$15,772
27,700	BMFBOVESPA S A BO COM NPV	2/6/2009	2/19/2009	$72,879	$89,699	($16,820)
14,700	BMFBOVESPA S A BO COM NPV	2/9/2009	2/19/2009	$38,676	$49,672	($10,996)
30,800	BMFBOVESPA S A BO COM NPV	2/10/2009	2/19/2009	$81,035	$98,493	($17,458)
77,900	BMFBOVESPA S A BO COM NPV	5/22/2009	10/30/2009	$511,112	$387,631	$123,481
16,900	BMFBOVESPA S A BO COM NPV	5/28/2009	10/30/2009	$110,883	$90,522	$20,361
10,300	BMFBOVESPA S A BO COM NPV	6/10/2009	10/30/2009	$67,580	$62,879	$4,701
20,800	BMFBOVESPA S A BO COM NPV	4/29/2009	8/27/2009	$132,561	$84,900	$47,661
14,500	BMFBOVESPA S A BO COM NPV	4/24/2009	7/10/2009	$79,288	$61,720	$17,568
6,700	BMFBOVESPA S A BO COM NPV	4/29/2009	7/10/2009	$36,637	$27,348	$9,289
16,100	BMFBOVESPA S A BO COM NPV	4/29/2009	8/27/2009	$102,384	$65,716	$36,668
12,900	BMFBOVESPA S A BO COM NPV	4/29/2009	8/31/2009	$80,127	$51,514	$28,612
28,500	BMFBOVESPA S A BO COM NPV	4/29/2009	8/31/2009	$177,024	$116,329	$60,694
3,600	BMFBOVESPA S.A BO COM NPV	4/30/2009	8/31/2009	$22,361	$15,292	$7,069
13,000	BMFBOVESPA S A BO COM NPV	5/8/2009	9/28/2009	$95,046	$60,797	$34,248
13,700	BMFBOVESPA S.A BO COM NPV	4/30/2009	9/22/2009	$92,857	$57,460	$35,397
40,600	BMFBOVESPA S A BO COM NPV	5/4/2009	9/22/2009	$275,182	$177,336	$97,846
4,400	BMFBOVESPA S A BO COM NPV	5/8/2009	9/22/2009	$29,823	$20,578	$9,245
40,600	BMFBOVESPA S A BO COM NPV	4/29/2009	8/24/2009	$262,753	$165,718	$97,035
18,500	BMFBOVESPA S A BO COM NPV	4/30/2009	9/4/2009	$113,592	$77,592	$35,999
26,600	BMFBOVESPA S A BO COM NPV	4/30/2009	9/4/2009	$163,327	$112,742	$50,584
9,800	BMFBOVESPA S A BO COM NPV	5/22/2009	10/30/2009	$65,281	$48,765	$16,516
4,300	BMFBOVESPA S A BO COM NPV	4/30/2009	9/1/2009	$26,601	$18,225	$8,376
300	BMFBOVESPA S.A BO COM NPV	4/30/2009	9/1/2009	$1,856	$1,274	$582
4,000	BMFBOVESPA S A BO COM NPV	6/10/2009	11/3/2009	$25,510	$24,419	$1,091
11,000	BMFBOVESPA S A BO COM NPV	6/24/2009	11/3/2009	$70,151	$60,036	$10,116
18,400	BMFBOVESPA S A. BO COM NPV	5/18/2009	10/22/2009	$134,254	$97,222	$37,032
13,300	BMFBOVESPA S A BO COM NPV	5/22/2009	10/22/2009	$97,042	$66,181	$30,861
11,400	BMFBOVESPA S A BO COM NPV	5/8/2009	10/20/2009	$80,944	$53,315	$27,630
32,900	BMFBOVESPA S A BO COM NPV	5/18/2009	10/20/2009	$233,603	$173,837	$59,766
23,100	BRASILEIRA DE MEIO COM NPV	6/29/2009	8/27/2009	$204,736	$201,686	$3,050

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
9,500	BRASILEIRA DE MEIO COM NPV	6/29/2009	8/31/2009	$80,859	$82,945	($2,085)
8,500	BRASILEIRA DE MEIO COM NPV	7/1/2009	8/31/2009	$72,348	$77,626	($5,278)
13,600	BRASILEIRA DE MEIO COM NPV	7/31/2009	8/31/2009	$115,756	$128,928	($13,172)
18,800	BRASILEIRA DE MEIO COM NPV	6/29/2009	8/21/2009	$172,214	$164,143	$8,071
2,700	GAFISA SA COM NPV	4/28/2009	6/26/2009	$21,731	$21,292	$439
20,100	GAFISA SA COM NPV	4/29/2009	6/26/2009	$161,773	$175,031	($13,259)
6,500	GAFISA SA COM NPV	5/8/2009	6/26/2009	$52,315	$61,854	($9,539)
4,000	GAFISA SA COM NPV	4/24/2009	6/25/2009	$31,798	$31,033	$765
8,500	GAFISA SA COM NPV	4/27/2009	6/25/2009	$67,571	$67,630	($58)
14,200	GAFISA SA COM NPV	4/28/2009	6/25/2009	$112,884	$111,980	$904
12,900	REDECARD SA COM NPV	2/6/2009	2/20/2009	$136,047	$159,424	($23,377)
7,300	REDECARD SA COM NPV	4/1/2009	5/20/2009	$95,128	$82,876	$12,252
24,300	REDECARD SA COM NPV	4/2/2009	5/20/2009	$316,658	$271,251	$45,407
5,300	REDECARD SA COM NPV	4/8/2009	5/20/2009	$69,065	$60,283	$8,783
100	REDECARD SA COM NPV	2/9/2009	4/29/2009	$1,246	$1,304	($58)
7,100	REDECARD SA COM NPV	2/10/2009	4/29/2009	$88,432	$90,283	($1,852)
3,900	REDECARD SA COM NPV	2/6/2009	3/6/2009	$36,935	$48,198	($11,263)
2,300	REDECARD SA COM NPV	2/9/2009	3/6/2009	$21,782	$29,988	($8,205)
3,000	REDECARD SA COM NPV	2/5/2009	2/17/2009	$35,984	$35,563	$421
3,900	REDECARD SA COM NPV	2/5/2009	2/17/2009	$46,779	$46,325	$454
9,600	REDECARD SA COM NPV	4/1/2009	5/8/2009	$124,305	$108,988	$15,317
2,500	REDECARD SA COM NPV	2/10/2009	5/6/2009	$33,240	$31,790	$1,450
10,000	REDECARD SA COM NPV	3/19/2009	5/6/2009	$132,961	$107,535	$25,426
10,700	REDECARD SA COM NPV	3/25/2009	5/6/2009	$142,268	$116,186	$26,082
11,300	REDECARD SA COM NPV	4/1/2009	5/6/2009	$150,246	$128,288	$21,958
4,900	REDECARD SA COM NPV	2/9/2009	4/27/2009	$66,089	$63,887	$2,201
4,700	1ST QUANTUM MINLS COM NPV	5/7/2009	9/16/2009	$305,026	$222,606	$82,420
300	1ST QUANTUM MINLS COM NPV	5/6/2009	8/28/2009	$19,073	$13,286	$5,787
1,800	1ST QUANTUM MINLS COM NPV	5/7/2009	9/17/2009	$111,979	$85,253	$26,726
2,300	1ST QUANTUM MINLS COM NPV	5/19/2009	9/17/2009	$143,084	$99,829	$43,255
1,200	1ST QUANTUM MINLS COM NPV	6/11/2009	9/17/2009	$74,653	$61,131	$13,522
1,100	1ST QUANTUM MINLS COM NPV	5/4/2009	7/10/2009	$49,500	$47,075	$2,425
1,600	1ST QUANTUM MINLS COM NPV	5/5/2009	7/29/2009	$94,378	$66,370	$28,007
2,300	1ST QUANTUM MINLS COM NPV	5/6/2009	7/29/2009	$135,668	$101,857	$33,811
2,700	1ST QUANTUM MINLS COM NPV	5/7/2009	9/15/2009	$184,342	$127,880	$56,462
3,000	1ST QUANTUM MINLS COM NPV	5/7/2009	9/14/2009	$201,235	$142,089	$59,146
1,200	1ST QUANTUM MINLS COM NPV	5/6/2009	8/10/2009	$76,570	$53,143	$23,427
500	1ST QUANTUM MINLS COM NPV	5/7/2009	9/16/2009	$32,505	$23,681	$8,823
1,900	1ST QUANTUM MINLS COM NPV	5/6/2009	8/12/2009	$118,247	$84,143	$34,104
200	1ST QUANTUM MINLS COM NPV	5/7/2009	9/16/2009	$12,976	$9,473	$3,503
300	1ST QUANTUM MINLS COM NPV	5/6/2009	9/14/2009	$20,035	$13,286	$6,750

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
4,000	1ST QUANTUM MINLS COM NPV	5/7/2009	9/14/2009	$267,138	$189,452	$77,686
1,000	1ST QUANTUM MINLS COM NPV	5/6/2009	8/12/2009	$61,638	$44,286	$17,353
100	BARRICK GOLD CORP	10/27/2008	4/3/2009	$3,238	$1,960	$1,278
400	BARRICK GOLD CORP	11/4/2008	4/17/2009	$11,001	$9,992	$1,009
2,800	BARRICK GOLD CORP	11/17/2008	4/17/2009	$77,009	$60,971	$16,038
300	BARRICK GOLD CORP	9/15/2009	12/22/2009	$11,694	$11,085	$609
1,600	BARRICK GOLD CORP	9/16/2009	12/22/2009	$62,369	$61,963	$407
1,400	BARRICK GOLD CORP	2/11/2009	8/3/2009	$50,547	$54,504	($3,957)
1,800	BARRICK GOLD CORP	10/16/2008	1/20/2009	$63,229	$45,026	$18,203
400	BARRICK GOLD CORP	11/17/2008	5/1/2009	$11,603	$8,710	$2,893
1,900	BARRICK GOLD CORP	12/10/2008	5/1/2009	$55,115	$57,697	($2,583)
400	BARRICK GOLD CORP	12/11/2008	5/1/2009	$11,603	$12,756	($1,153)
600	BARRICK GOLD CORP	10/16/2008	1/26/2009	$24,171	$15,009	$9,163
3,900	BARRICK GOLD CORP	10/27/2008	4/7/2009	$114,276	$76,438	$37,838
700	BARRICK GOLD CORP	10/28/2008	4/7/2009	$20,511	$13,384	$7,127
800	BARRICK GOLD CORP	10/16/2008	4/2/2009	$25,920	$20,011	$5,909
2,700	BARRICK GOLD CORP	10/17/2008	4/2/2009	$87,482	$65,267	$22,215
2,400	BARRICK GOLD CORP	10/20/2008	4/2/2009	$77,761	$60,122	$17,639
2,600	BARRICK GOLD CORP	10/21/2008	4/2/2009	$84,242	$64,165	$20,077
3,100	BARRICK GOLD CORP	10/24/2008	4/2/2009	$100,442	$60,574	$39,868
3,900	BARRICK GOLD CORP	10/27/2008	4/2/2009	$126,362	$76,438	$49,924
4,400	BARRICK GOLD CORP	10/28/2008	4/8/2009	$126,835	$84,130	$42,704
2,400	BARRICK GOLD CORP	10/29/2008	4/8/2009	$69,183	$53,526	$15,657
3,200	BARRICK GOLD CORP	10/30/2008	4/8/2009	$92,243	$73,900	$18,344
400	BARRICK GOLD CORP	9/8/2009	12/21/2009	$15,468	$15,767	($299)
1,800	BARRICK GOLD CORP	9/9/2009	12/21/2009	$69,607	$67,385	$2,221
2,600	BARRICK GOLD CORP	9/14/2009	12/21/2009	$100,543	$97,278	$3,265
1,800	BARRICK GOLD CORP	9/15/2009	12/21/2009	$69,607	$66,510	$3,097
1,200	BARRICK GOLD CORP	12/16/2008	7/10/2009	$37,975	$41,025	($3,050)
3,100	BARRICK GOLD CORP	10/16/2008	3/23/2009	$101,937	$77,544	$24,393
500	BARRICK GOLD CORP	2/24/2009	12/11/2009	$19,829	$16,253	$3,577
2,200	BARRICK GOLD CORP	2/27/2009	12/11/2009	$87,249	$65,538	$21,711
1,500	BARRICK GOLD CORP	3/2/2009	12/11/2009	$59,488	$42,938	$16,550
1,400	BARRICK GOLD CORP	3/3/2009	12/11/2009	$55,522	$39,327	$16,195
2,100	BARRICK GOLD CORP	3/5/2009	12/11/2009	$83,283	$59,824	$23,459
1,500	BARRICK GOLD CORP	3/6/2009	12/11/2009	$59,488	$43,083	$16,405
1,700	BARRICK GOLD CORP	3/18/2009	12/11/2009	$67,420	$54,207	$13,212
3,400	BARRICK GOLD CORP	9/4/2009	12/11/2009	$134,839	$136,539	($1,699)
4,400	BARRICK GOLD CORP	2/20/2009	8/21/2009	$152,560	$162,990	($10,429)
1,500	BARRICK GOLD CORP	2/23/2009	8/21/2009	$52,009	$53,912	($1,902)
600	BARRICK GOLD CORP	2/24/2009	8/21/2009	$20,804	$19,503	$1,301

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800	BARRICK GOLD CORP	9/4/2009	12/15/2009	$31,300	$32,127	($827)
1,500	BARRICK GOLD CORP	9/8/2009	12/15/2009	$58,687	$59,127	($440)
1,500	BARRICK GOLD CORP	10/10/2008	1/15/2009	$49,307	$47,089	$2,218
2,700	BARRICK GOLD CORP	10/13/2008	1/15/2009	$88,752	$75,728	$13,024
2,700	BARRICK GOLD CORP	10/15/2008	1/15/2009	$88,752	$78,727	$10,025
300	BARRICK GOLD CORP	10/16/2008	1/15/2009	$9,861	$7,504	$2,357
2,200	BARRICK GOLD CORP	10/30/2008	4/16/2009	$61,983	$50,806	$11,176
4,300	BARRICK GOLD CORP	11/4/2008	4/16/2009	$121,148	$107,418	$13,729
2,300	BARRICK GOLD CORP	12/16/2008	7/23/2009	$81,390	$78,631	$2,759
2,100	BARRICK GOLD CORP	12/19/2008	7/23/2009	$74,312	$69,249	$5,063
1,500	BARRICK GOLD CORP	1/6/2009	7/23/2009	$53,080	$51,342	$1,738
1,600	BARRICK GOLD CORP	2/6/2009	7/23/2009	$56,619	$62,719	($6,100)
1,600	BARRICK GOLD CORP	2/9/2009	7/23/2009	$56,619	$60,357	($3,738)
200	BARRICK GOLD CORP	2/11/2009	7/23/2009	$7,077	$7,786	($709)
2,000	BARRICK GOLD CORP	12/11/2008	6/11/2009	$69,362	$63,782	$5,579
1,900	BARRICK GOLD CORP	12/15/2008	6/11/2009	$65,894	$62,360	$3,534
12,400	BCE INC COM NPV	12/4/2008	2/6/2009	$252,715	$218,805	$33,910
7,800	BCE INC COM NPV	12/8/2008	3/23/2009	$146,774	$146,054	$721
7,000	BCE INC COM NPV	12/9/2008	3/23/2009	$131,720	$126,742	$4,979
6,500	BCE INC COM NPV	12/11/2008	3/23/2009	$122,312	$115,350	$6,962
1,000	BCE INC COM NPV	12/12/2008	3/23/2009	$18,817	$17,339	$1,478
20,700	BCE INC COM NPV	12/4/2008	3/18/2009	$397,584	$365,264	$32,320
600	BCE INC COM NPV	12/5/2008	3/18/2009	$11,524	$10,660	$865
3,300	BCE INC COM NPV	12/5/2008	3/19/2009	$62,706	$58,627	$4,079
15,200	BCE INC COM NPV	12/8/2008	3/19/2009	$288,830	$284,617	$4,213
4,700	BCE INC COM NPV	12/12/2008	3/23/2009	$89,667	$81,495	$8,172
2,200	CAMECO CORP COM	5/5/2009	8/21/2009	$63,806	$54,410	$9,397
4,400	CAMECO CORP COM	5/7/2009	8/21/2009	$127,613	$110,043	$17,570
5,500	CAMECO CORP COM	5/4/2009	7/1/2009	$144,813	$137,556	$7,257
1,000	CAMECO CORP COM	5/26/2009	9/2/2009	$25,497	$25,873	($376)
2,200	CAMECO CORP COM	5/28/2009	9/2/2009	$56,093	$59,425	($3,332)
2,100	CAMECO CORP COM	5/29/2009	9/2/2009	$53,543	$57,980	($4,437)
300	CAMECO CORP COM	5/29/2009	9/4/2009	$8,017	$8,283	($266)
2,700	CAMECO CORP COM	6/1/2009	9/4/2009	$72,153	$77,958	($5,804)
3,900	CAMECO CORP COM	7/23/2009	9/4/2009	$104,222	$107,358	($3,137)
400	CAMECO CORP COM	5/7/2009	8/31/2009	$10,601	$10,004	$597
2,500	CAMECO CORP COM	5/8/2009	8/31/2009	$66,256	$63,978	$2,278
2,500	CAMECO CORP COM	5/11/2009	8/31/2009	$66,256	$63,589	$2,667
3,100	CAMECO CORP COM	5/22/2009	8/31/2009	$82,158	$81,238	$920
3,800	CAMECO CORP COM	5/26/2009	8/31/2009	$100,709	$98,318	$2,391
1,400	CAMECO CORP COM	5/4/2009	8/19/2009	$39,655	$35,014	$4,641

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3,500	CAMECO CORP COM	5/5/2009	8/19/2009	$99,137	$86,561	$12,577
1,300	CANADIAN IMP BANK COM NPV	1/28/2009	5/4/2009	$60,308	$51,414	$8,894
2,300	CANADIAN IMP BANK COM NPV	3/17/2009	6/2/2009	$114,942	$83,722	$31,221
3,000	CANADIAN IMP BANK COM NPV	3/23/2009	6/2/2009	$149,925	$116,497	$33,428
2,800	CANADIAN IMP BANK COM NPV	11/4/2008	2/23/2009	$86,422	$134,312	($47,890)
1,200	CANADIAN IMP BANK COM NPV	11/26/2008	2/23/2009	$37,038	$43,720	($6,682)
100	CANADIAN IMP BANK COM NPV	2/5/2009	5/28/2009	$4,886	$3,813	$1,074
3,200	CANADIAN IMP BANK COM NPV	2/6/2009	5/28/2009	$156,359	$126,301	$30,058
1,000	CANADIAN IMP BANK COM NPV	12/11/2008	3/9/2009	$28,699	$38,626	($9,927)
1,800	CANADIAN IMP BANK COM NPV	12/12/2008	3/9/2009	$51,657	$70,503	($18,846)
3,400	CANADIAN IMP BANK COM NPV	11/26/2008	3/6/2009	$98,712	$123,872	($25,160)
1,600	CANADIAN IMP BANK COM NPV	12/8/2008	3/6/2009	$46,453	$66,605	($20,153)
1,400	CANADIAN IMP BANK COM NPV	12/11/2008	3/6/2009	$40,646	$54,076	($13,430)
5,400	CANADIAN IMP BANK COM NPV	3/12/2009	6/1/2009	$268,986	$186,527	$82,458
5,000	CANADIAN IMP BANK COM NPV	3/13/2009	6/1/2009	$249,061	$173,119	$75,942
600	CANADIAN IMP BANK COM NPV	3/17/2009	6/1/2009	$29,887	$21,840	$8,047
500	CANADIAN IMP BANK COM NPV	12/12/2008	4/30/2009	$22,669	$19,584	$3,084
5,600	CANADIAN IMP BANK COM NPV	1/28/2009	4/30/2009	$253,887	$221,478	$32,409
1,900	CANADIAN IMP BANK COM NPV	2/5/2009	5/27/2009	$98,659	$72,440	$26,219
1,800	CANADIAN IMP BANK COM NPV	9/19/2008	1/16/2009	$68,048	$106,148	($38,101)
2,100	CANADIAN IMP BANK COM NPV	10/3/2008	1/20/2009	$74,421	$117,050	($42,629)
1,400	CANADIAN IMP BANK COM NPV	10/20/2008	1/20/2009	$49,614	$72,397	($22,783)
900	CANADIAN IMP BANK COM NPV	10/30/2008	1/20/2009	$31,895	$40,140	($8,245)
3,700	CANADIAN IMP BANK COM NPV	9/19/2008	1/19/2009	$139,600	$218,194	($78,594)
1,300	CANADIAN IMP BANK COM NPV	10/3/2008	1/19/2009	$49,049	$72,460	($23,411)
800	CANADIAN IMP BANK COM NPV	10/30/2008	2/20/2009	$25,335	$35,680	($10,345)
800	CANADIAN IMP BANK COM NPV	11/4/2008	2/20/2009	$25,335	$38,375	($13,040)
3,700	CANADIAN IMP BANK COM NPV	9/19/2008	1/15/2009	$141,574	$218,194	($76,620)
6,000	CANADIAN IMP BANK COM NPV	2/6/2009	5/29/2009	$287,879	$236,814	$51,064
500	CANADIAN IMP BANK COM NPV	3/12/2009	5/29/2009	$23,990	$17,271	$6,719
300	CANADIAN IMP BANK COM NPV	1/28/2009	5/19/2009	$14,688	$11,865	$2,823
1,300	CANADIAN IMP BANK COM NPV	2/3/2009	5/19/2009	$63,647	$48,959	$14,689
2,700	CANADIAN IMP BANK COM NPV	2/5/2009	5/19/2009	$132,191	$102,941	$29,249
5,200	CANADIAN IMP BANK COM NPV	9/19/2008	1/14/2009	$205,200	$306,651	($101,451)
1,600	CDN NATL RAILWAYS COM NPV	2/20/2009	7/7/2009	$63,288	$52,403	$10,885
1,100	CDN NATL RAILWAYS COM NPV	2/23/2009	7/7/2009	$43,511	$34,311	$9,200
1,300	CDN NATL RAILWAYS COM NPV	2/12/2009	7/2/2009	$55,175	$45,578	$9,597
1,700	CDN NATL RAILWAYS COM NPV	2/19/2009	7/2/2009	$72,152	$55,598	$16,554
1,600	CDN NATL RAILWAYS COM NPV	2/20/2009	7/2/2009	$67,907	$52,403	$15,505
600	CDN NATL RAILWAYS COM NPV	3/18/2009	8/21/2009	$29,171	$20,475	$8,696
2,200	CDN NATL RAILWAYS COM NPV	4/15/2009	8/21/2009	$106,960	$88,893	$18,066

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1,300	CDN NATL RAILWAYS COM NPV	4/24/2009	8/21/2009	$63,203	$52,453	$10,750
900	CDN NATL RAILWAYS COM NPV	2/23/2009	7/17/2009	$39,353	$28,073	$11,280
1,000	CDN NATL RAILWAYS COM NPV	3/18/2009	8/21/2009	$48,739	$34,125	$14,614
1,000	CDN NATL RAILWAYS COM NPV	2/10/2009	6/23/2009	$40,223	$36,465	$3,757
3,100	CDN NATL RAILWAYS COM NPV	2/11/2009	6/23/2009	$124,691	$112,840	$11,851
200	CDN NATL RAILWAYS COM NPV	2/12/2009	6/23/2009	$8,045	$7,012	$1,033
2,700	CDN NATL RAILWAYS COM NPV	2/6/2009	6/11/2009	$115,479	$102,246	$13,233
200	CDN NATL RAILWAYS COM NPV	2/10/2009	6/11/2009	$8,554	$7,293	$1,261
600	CDN NATL RAILWAYS COM NPV	2/23/2009	8/20/2009	$28,908	$18,715	$10,193
2,200	CDN NATL RAILWAYS COM NPV	2/24/2009	8/20/2009	$105,995	$73,404	$32,591
2,000	CDN NATL RAILWAYS COM NPV	2/25/2009	8/20/2009	$96,359	$66,452	$29,906
2,000	CDN NATL RAILWAYS COM NPV	2/27/2009	8/20/2009	$96,359	$66,291	$30,068
1,400	CDN NATL RAILWAYS COM NPV	3/4/2009	8/20/2009	$67,451	$44,501	$22,950
1,100	CDN NATL RAILWAYS COM NPV	3/5/2009	8/20/2009	$52,997	$33,194	$19,803
4,100	CDN NATL RAILWAYS COM NPV	3/6/2009	8/20/2009	$197,536	$124,130	$73,406
2,300	CDN NATL RAILWAYS COM NPV	3/12/2009	8/20/2009	$110,813	$78,173	$32,639
1,700	CDN NATL RAILWAYS COM NPV	3/16/2009	8/20/2009	$81,905	$59,213	$22,692
100	CDN NATL RAILWAYS COM NPV	3/18/2009	8/20/2009	$4,818	$3,412	$1,405
900	CDN NATL RAILWAYS COM NPV	2/6/2009	4/13/2009	$36,339	$34,082	$2,257
3,600	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)	5/7/2009	12/1/2009	$244,192	$187,421	$56,771
400	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)	5/20/2009	12/11/2009	$26,153	$22,057	$4,095
2,700	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)	5/22/2009	12/11/2009	$176,530	$143,523	$33,007
500	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)	5/28/2009	12/11/2009	$32,691	$29,037	$3,654
4,200	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)	5/8/2009	12/4/2009	$278,758	$226,775	$51,983
2,200	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)	5/7/2009	7/10/2009	$104,878	$114,535	($9,657)
1,000	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)	5/28/2009	12/18/2009	$67,095	$58,074	$9,021
1,500	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)	5/20/2009	12/10/2009	$97,157	$82,715	$14,442
2,400	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)	5/7/2009	12/2/2009	$163,119	$124,948	$38,171
4,200	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)	5/8/2009	12/2/2009	$285,458	$226,775	$58,683
2,200	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)	5/8/2009	12/3/2009	$148,634	$118,787	$29,847
4,700	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)	5/8/2009	12/9/2009	$295,626	$253,772	$41,854
2,500	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)	5/14/2009	12/9/2009	$157,248	$126,811	$30,437
400	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)	5/15/2009	12/9/2009	$25,160	$19,749	$5,410
1,800	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)	5/7/2009	11/17/2009	$124,761	$93,711	$31,050
1,100	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)	5/15/2009	12/9/2009	$68,889	$54,310	$14,578
3,400	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)	5/19/2009	12/9/2009	$212,928	$180,869	$32,059
400	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)	5/20/2009	12/9/2009	$25,050	$22,057	$2,993
1,300	ENCANA CORP COM NPV	5/7/2009	9/11/2009	$76,137	$67,825	$8,312
1,600	ENCANA CORP COM NPV	5/7/2009	7/10/2009	$73,640	$83,476	($9,836)
6,900	ENCANA CORP COM NPV	5/7/2009	12/3/2009	$191,908	$191,964	($56)
13,700	ENCANA CORP COM NPV	5/8/2009	12/3/2009	$381,035	$400,672	($19,637)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
2,500	ENCANA CORP COM NPV	5/14/2009	12/3/2009	$69,532	$68,649	$883
1,400	ENCANA CORP COM NPV	5/15/2009	12/3/2009	$38,938	$37,630	$1,308
2,500	ENCANA CORP COM NPV	5/20/2009	12/3/2009	$69,532	$72,445	($2,913)
3,500	ENCANA CORP COM NPV	5/28/2009	12/3/2009	$97,345	$101,061	($3,716)
1,500	ENCANA CORP COM NPV	5/29/2009	12/3/2009	$41,719	$43,646	($1,926)
1,100	ENCANA CORP COM NPV	6/10/2009	12/3/2009	$30,594	$32,622	($2,028)
1,300	ENCANA CORP COM NPV	6/11/2009	12/3/2009	$36,157	$39,450	($3,293)
1,500	ENCANA CORP COM NPV	6/11/2009	12/3/2009	$41,719	$45,077	($3,358)
1,000	ENCANA CORP COM NPV	7/31/2009	12/3/2009	$27,813	$28,574	($762)
2,000	ENCANA CORP COM NPV	9/16/2009	12/3/2009	$55,626	$62,828	($7,202)
1,300	ENCANA CORP COM NPV	9/30/2009	12/3/2009	$36,157	$39,337	($3,180)
1,200	ENCANA CORP COM NPV	10/15/2009	12/3/2009	$33,375	$40,343	($6,968)
1,300	ENCANA CORP COM NPV	10/29/2009	12/3/2009	$36,157	$39,741	($3,584)
3,800	HUSKY ENERGY INC COM NPV	12/31/2008	4/9/2009	$85,532	$95,009	($9,477)
600	HUSKY ENERGY INC COM NPV	2/4/2009	4/22/2009	$14,418	$14,464	($45)
1,300	HUSKY ENERGY INC COM NPV	2/18/2009	9/4/2009	$33,450	$28,018	$5,432
5,600	HUSKY ENERGY INC COM NPV	2/19/2009	9/4/2009	$144,091	$122,786	$21,305
2,300	HUSKY ENERGY INC COM NPV	2/20/2009	9/4/2009	$59,180	$48,953	$10,227
600	HUSKY ENERGY INC COM NPV	2/24/2009	9/4/2009	$15,438	$12,479	$2,960
200	HUSKY ENERGY INC COM NPV	2/6/2009	8/28/2009	$5,462	$4,833	$629
5,800	HUSKY ENERGY INC COM NPV	11/20/2008	1/15/2009	$150,041	$142,894	$7,147
6,200	HUSKY ENERGY INC COM NPV	11/21/2008	1/15/2009	$160,389	$140,420	$19,969
300	HUSKY ENERGY INC COM NPV	11/26/2008	1/20/2009	$7,421	$7,848	($426)
4,700	HUSKY ENERGY INC COM NPV	11/28/2008	1/20/2009	$116,269	$115,743	$526
4,300	HUSKY ENERGY INC COM NPV	12/2/2008	1/20/2009	$106,374	$102,048	$4,326
4,700	HUSKY ENERGY INC COM NPV	12/3/2008	1/20/2009	$116,269	$109,028	$7,242
3,400	HUSKY ENERGY INC COM NPV	12/5/2008	1/20/2009	$84,110	$73,864	$10,246
6,200	HUSKY ENERGY INC COM NPV	12/8/2008	1/20/2009	$153,377	$145,516	$7,861
2,200	HUSKY ENERGY INC COM NPV	12/10/2008	1/20/2009	$54,424	$55,445	($1,021)
1,100	HUSKY ENERGY INC COM NPV	11/21/2008	1/15/2009	$28,462	$24,913	$3,549
16,300	HUSKY ENERGY INC COM NPV	11/21/2008	1/15/2009	$421,754	$365,503	$56,251
4,700	HUSKY ENERGY INC COM NPV	11/26/2008	1/15/2009	$121,610	$122,945	($1,335)
5,200	HUSKY ENERGY INC COM NPV	2/24/2009	9/8/2009	$139,843	$108,148	$31,694
2,500	HUSKY ENERGY INC COM NPV	2/5/2009	5/26/2009	$71,638	$59,390	$12,248
2,300	HUSKY ENERGY INC COM NPV	2/13/2009	9/2/2009	$60,548	$53,361	$7,187
1,600	HUSKY ENERGY INC COM NPV	2/13/2009	9/2/2009	$42,120	$37,050	$5,070
1,200	HUSKY ENERGY INC COM NPV	2/18/2009	9/2/2009	$31,590	$25,863	$5,728
3,000	HUSKY ENERGY INC COM NPV	2/5/2009	5/27/2009	$86,626	$71,268	$15,358
2,800	HUSKY ENERGY INC COM NPV	12/10/2008	1/20/2009	$69,331	$70,567	($1,236)
500	HUSKY ENERGY INC COM NPV	12/15/2008	1/20/2009	$12,381	$12,066	$314
1,100	HUSKY ENERGY INC COM NPV	2/24/2009	9/8/2009	$29,551	$22,878	$6,673

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,900	HUSKY ENERGY INC COM NPV	2/25/2009	9/9/2009	$50,887	$42,695	$8,192
2,800	HUSKY ENERGY INC COM NPV	3/4/2009	9/9/2009	$74,991	$60,167	$14,824
2,000	HUSKY ENERGY INC COM NPV	3/12/2009	9/9/2009	$53,565	$42,424	$11,141
2,100	HUSKY ENERGY INC COM NPV	3/13/2009	9/9/2009	$56,243	$44,648	$11,595
200	HUSKY ENERGY INC COM NPV	7/31/2009	9/9/2009	$5,357	$5,898	($541)
4,000	HUSKY ENERGY INC COM NPV	2/6/2009	8/31/2009	$107,539	$96,660	$10,878
3,000	HUSKY ENERGY INC COM NPV	2/11/2009	8/31/2009	$80,654	$73,574	$7,080
5,600	HUSKY ENERGY INC COM NPV	2/13/2009	8/31/2009	$150,554	$129,923	$20,631
800	HUSKY ENERGY INC COM NPV	2/24/2009	9/9/2009	$21,471	$16,638	$4,833
500	HUSKY ENERGY INC COM NPV	2/25/2009	9/9/2009	$13,420	$11,236	$2,184
1,800	HUSKY ENERGY INC COM NPV	2/4/2009	5/20/2009	$51,331	$43,391	$7,940
3,200	HUSKY ENERGY INC COM NPV	2/5/2009	5/20/2009	$91,256	$76,019	$15,237
500	HUSKY ENERGY INC COM NPV	12/15/2008	4/8/2009	$10,959	$12,066	($1,108)
1,700	HUSKY ENERGY INC COM NPV	12/18/2008	4/8/2009	$37,260	$40,784	($3,524)
3,400	HUSKY ENERGY INC COM NPV	12/19/2008	4/8/2009	$74,520	$83,062	($8,542)
2,000	HUSKY ENERGY INC COM NPV	12/31/2008	4/8/2009	$43,835	$50,005	($6,169)
1,300	HUSKY ENERGY INC COM NPV	12/31/2008	4/16/2009	$31,483	$32,503	($1,020)
1,400	HUSKY ENERGY INC COM NPV	12/31/2008	4/16/2009	$33,905	$34,427	($522)
1,500	HUSKY ENERGY INC COM NPV	2/4/2009	4/16/2009	$36,327	$36,159	$168
1,700	HUSKY ENERGY INC COM NPV	7/31/2009	9/9/2009	$45,488	$50,129	($4,642)
2,500	HUSKY ENERGY INC COM NPV	11/26/2008	1/16/2009	$64,075	$65,396	($1,322)
2,300	HUSKY ENERGY INC COM NPV	2/4/2009	4/24/2009	$56,125	$55,444	$680
6,400	HUSKY ENERGY INC COM NPV	2/6/2009	8/28/2009	$175,088	$154,657	$20,431
11,000	IAMGOLD CORP COM STK	11/4/2009	12/21/2009	$166,385	$168,551	($2,166)
1,200	IAMGOLD CORP COM STK	11/5/2009	12/21/2009	$18,151	$19,008	($857)
5,200	IAMGOLD CORP COM STK	11/4/2009	12/15/2009	$86,243	$79,679	$6,564
6,500	IAMGOLD CORP COM STK	11/4/2009	12/11/2009	$106,698	$99,598	$7,100
5,000	IAMGOLD CORP COM STK	11/5/2009	12/22/2009	$77,104	$79,202	($2,098)
3,800	NEXEN INC COM NPV	12/10/2008	7/10/2009	$73,865	$64,386	$9,478
4,000	NEXEN INC COM NPV	2/9/2009	9/21/2009	$92,525	$61,610	$30,915
2,300	NEXEN INC COM NPV	3/12/2009	10/6/2009	$49,365	$33,115	$16,250
3,000	NEXEN INC COM NPV	3/13/2009	10/6/2009	$64,389	$42,377	$22,012
8,900	NEXEN INC COM NPV	4/8/2009	10/6/2009	$191,020	$169,501	$21,519
4,400	NEXEN INC COM NPV	4/9/2009	10/6/2009	$94,437	$84,771	$9,666
5,500	NEXEN INC COM NPV	4/16/2009	10/6/2009	$118,046	$109,928	$8,118
2,200	NEXEN INC COM NPV	6/24/2009	10/6/2009	$47,218	$45,008	$2,211
1,100	NEXEN INC COM NPV	12/8/2008	1/19/2009	$16,716	$17,652	($936)
1,500	NEXEN INC COM NPV	12/9/2008	1/19/2009	$22,795	$25,098	($2,303)
1,700	NEXEN INC COM NPV	12/9/2008	1/21/2009	$22,978	$28,445	($5,467)
3,700	NEXEN INC COM NPV	12/10/2008	1/21/2009	$50,010	$62,692	($12,681)
300	NEXEN INC COM NPV	2/9/2009	10/5/2009	$6,277	$4,621	$1,656

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7,300	NEXEN INC COM NPV	2/20/2009	10/5/2009	$152,739	$91,246	$61,493
11,700	NEXEN INC COM NPV	2/24/2009	10/5/2009	$244,800	$153,734	$91,066
3,800	NEXEN INC COM NPV	2/25/2009	10/5/2009	$79,508	$51,239	$28,269
3,000	NEXEN INC COM NPV	3/4/2009	10/5/2009	$62,769	$39,654	$23,115
3,200	NEXEN INC COM NPV	3/5/2009	10/5/2009	$66,954	$39,939	$27,014
2,400	NEXEN INC COM NPV	3/6/2009	10/5/2009	$50,215	$30,454	$19,762
35,000	NEXEN INC COM NPV	12/9/2008	1/20/2009	$502,048	$585,626	($83,577)
8,600	NEXEN INC COM NPV	12/11/2008	8/31/2009	$171,274	$153,738	$17,536
3,400	NEXEN INC COM NPV	12/12/2008	8/31/2009	$67,713	$59,526	$8,187
800	NEXEN INC COM NPV	12/18/2008	8/31/2009	$15,933	$13,644	$2,288
3,400	NEXEN INC COM NPV	12/8/2008	1/16/2009	$52,398	$54,560	($2,162)
16,100	NEXEN INC COM NPV	12/10/2008	1/22/2009	$213,545	$272,794	($59,250)
600	NEXEN INC COM NPV	12/18/2008	9/4/2009	$11,907	$10,233	$1,674
7,200	NEXEN INC COM NPV	2/6/2009	9/4/2009	$142,884	$108,033	$34,851
500	NEXEN INC COM NPV	2/9/2009	9/4/2009	$9,922	$7,701	$2,221
7,100	NEXEN INC COM NPV	12/8/2008	1/15/2009	$108,775	$113,934	($5,159)
2,100	NEXEN INC COM NPV	3/6/2009	10/6/2009	$45,267	$26,647	$18,620
3,100	NEXEN INC COM NPV	3/12/2009	10/6/2009	$66,823	$44,634	$22,189
4,100	NEXEN INC COM NPV	2/9/2009	9/21/2009	$95,022	$63,150	$31,872
1,100	OPEN TEXT CORP COM	1/28/2009	4/29/2009	$35,450	$35,903	($453)
1,800	OPEN TEXT CORP COM	2/4/2009	4/29/2009	$58,009	$63,688	($5,679)
200	OPEN TEXT CORP COM	1/28/2009	4/27/2009	$6,889	$6,528	$361
2,200	OPEN TEXT CORP COM	1/28/2009	4/28/2009	$73,609	$71,806	$1,803
1,700	OPEN TEXT CORP COM	1/28/2009	4/1/2009	$56,241	$55,486	$755
300	OPEN TEXT CORP COM	2/4/2009	5/6/2009	$9,246	$10,615	($1,369)
4,400	OPEN TEXT CORP COM	2/5/2009	5/6/2009	$135,601	$155,264	($19,663)
4,000	OPEN TEXT CORP COM	2/6/2009	5/6/2009	$123,274	$142,882	($19,608)
2,400	OPEN TEXT CORP COM	2/24/2009	5/6/2009	$73,964	$76,265	($2,301)
1,300	OPEN TEXT CORP COM	3/12/2009	5/6/2009	$40,064	$40,784	($720)
1,700	OPEN TEXT CORP COM	3/31/2009	5/6/2009	$52,391	$58,227	($5,835)
200	OPEN TEXT CORP COM	3/31/2009	5/6/2009	$6,164	$6,894	($730)
500	OPEN TEXT CORP COM	3/31/2009	5/6/2009	$15,409	$17,236	($1,827)
4,600	OPEN TEXT CORP COM	2/4/2009	5/4/2009	$148,943	$162,758	($13,815)
1,200	OPEN TEXT CORP COM	1/28/2009	4/24/2009	$41,058	$39,167	$1,891
1,900	RESEARCH IN MOTION LTD COM	9/3/2009	11/2/2009	$105,455	$144,126	($38,670)
2,400	RESEARCH IN MOTION LTD COM	9/4/2009	11/2/2009	$133,207	$185,915	($52,708)
900	RESEARCH IN MOTION LTD COM	9/10/2009	11/2/2009	$49,953	$71,056	($21,104)
2,000	RESEARCH IN MOTION LTD COM	9/25/2009	11/2/2009	$111,006	$138,031	($27,025)
1,200	RESEARCH IN MOTION LTD COM	9/28/2009	11/2/2009	$66,603	$80,586	($13,983)
900	RESEARCH IN MOTION LTD COM	2/6/2009	7/10/2009	$60,019	$53,498	$6,521
700	RESEARCH IN MOTION LTD COM	4/17/2009	10/30/2009	$41,348	$48,207	($6,859)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,700	RESEARCH IN MOTION LTD COM	4/22/2009	10/30/2009	$100,416	$117,047	($16,631)
600	RESEARCH IN MOTION LTD COM	5/7/2009	10/30/2009	$35,441	$43,921	($8,480)
700	RESEARCH IN MOTION LTD COM	5/8/2009	10/30/2009	$41,348	$51,511	($10,163)
1,800	RESEARCH IN MOTION LTD COM	9/1/2009	10/30/2009	$106,323	$134,326	($28,003)
100	RESEARCH IN MOTION LTD COM	9/1/2009	10/30/2009	$6,025	$7,463	($1,437)
1,100	RESEARCH IN MOTION LTD COM	9/2/2009	10/30/2009	$66,278	$81,603	($15,325)
200	RESEARCH IN MOTION LTD COM	9/3/2009	10/30/2009	$12,050	$15,171	($3,121)
3,100	RESEARCH IN MOTION LTD COM	2/6/2009	10/29/2009	$190,329	$184,271	$6,057
1,500	RESEARCH IN MOTION LTD COM	2/11/2009	10/29/2009	$92,094	$71,779	$20,315
1,500	RESEARCH IN MOTION LTD COM	4/3/2009	10/29/2009	$92,094	$89,309	$2,786
2,000	RESEARCH IN MOTION LTD COM	4/8/2009	10/29/2009	$122,793	$124,758	($1,965)
1,800	RESEARCH IN MOTION LTD COM	4/9/2009	10/29/2009	$110,513	$114,538	($4,025)
900	RESEARCH IN MOTION LTD COM	4/13/2009	10/29/2009	$55,257	$58,246	($2,989)
1,900	RESEARCH IN MOTION LTD COM	4/15/2009	10/29/2009	$116,653	$120,616	($3,963)
2,800	RESEARCH IN MOTION LTD COM	4/16/2009	10/29/2009	$171,910	$187,801	($15,891)
700	ROGERS COMMS INC CLASS'B'COM CAD1 62478	10/28/2008	4/2/2009	$16,298	$16,971	($673)
3,800	ROGERS COMMS INC CLASS'B'COM CAD1 62478	10/29/2008	4/2/2009	$88,475	$94,839	($6,364)
1,400	ROGERS COMMS INC CLASS'B'COM CAD1 62478	1/15/2009	4/24/2009	$33,007	$37,046	($4,040)
4,000	ROGERS COMMS INC CLASS'B'COM CAD1 62478	1/16/2009	4/24/2009	$94,305	$106,012	($11,707)
8,900	ROGERS COMMS INC CLASS'B'COM CAD1 62478	10/29/2008	4/9/2009	$194,034	$222,123	($28,089)
2,500	ROGERS COMMS INC CLASS'B'COM CAD1 62478	10/30/2008	4/9/2009	$54,504	$69,575	($15,072)
3,500	ROGERS COMMS INC CLASS'B'COM CAD1 62478	10/30/2008	4/14/2009	$75,857	$97,406	($21,549)
1,600	ROGERS COMMS INC CLASS'B'COM CAD1 62478	10/31/2008	4/14/2009	$34,677	$46,020	($11,343)
6,100	ROGERS COMMS INC CLASS'B'COM CAD1 62478	11/28/2007	3/23/2009	$148,150	$276,862	($128,712)
7,200	ROGERS COMMS INC CLASS'B'COM CAD1 62478	5/1/2008	3/23/2009	$174,866	$320,793	($145,927)
4,200	ROGERS COMMS INC CLASS'B'COM CAD1 62478	10/28/2008	3/23/2009	$102,005	$101,828	$177
2,400	ROGERS COMMS INC CLASS'B'COM CAD1 62478	11/4/2008	4/16/2009	$55,428	$72,917	($17,489)
2,300	ROGERS COMMS INC CLASS'B'COM CAD1 62478	11/17/2008	4/16/2009	$53,118	$62,323	($9,205)
2,400	ROGERS COMMS INC CLASS'B'COM CAD1 62478	11/24/2008	4/16/2009	$55,428	$65,370	($9,942)
2,300	ROGERS COMMS INC CLASS'B'COM CAD1 62478	11/26/2008	4/16/2009	$53,118	$64,292	($11,174)
2,200	ROGERS COMMS INC CLASS'B'COM CAD1 62478	12/12/2008	4/22/2009	$49,787	$58,711	($8,924)
2,600	ROGERS COMMS INC CLASS'B'COM CAD1 62478	1/15/2009	4/22/2009	$58,839	$68,800	($9,961)
1,200	ROGERS COMMS INC CLASS'B'COM CAD1 62478	11/26/2008	4/17/2009	$27,546	$33,544	($5,997)
2,400	ROGERS COMMS INC CLASS'B'COM CAD1 62478	12/8/2008	4/17/2009	$55,093	$65,732	($10,639)
500	ROGERS COMMS INC CLASS'B'COM CAD1 62478	12/12/2008	4/17/2009	$11,478	$13,343	($1,866)
1,600	ROGERS COMMS INC CLASS'B'COM CAD1 62478	10/31/2008	4/15/2009	$36,416	$46,020	($9,604)
900	ROGERS COMMS INC CLASS'B'COM CAD1 62478	11/4/2008	4/15/2009	$20,484	$27,344	($6,860)
900	ROGERS COMMS INC CLASS'B'COM CAD1 62478	11/28/2007	1/6/2009	$27,342	$40,849	($13,507)
1,300	ROYAL BK OF CANADA COM NPV	9/22/2008	1/14/2009	$36,289	$62,012	($25,723)
9,500	ROYAL BK OF CANADA COM NPV	10/1/2008	1/14/2009	$265,190	$449,284	($184,095)
3,300	ROYAL BK OF CANADA COM NPV	10/2/2008	1/14/2009	$92,118	$154,569	($62,451)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
6,400	ROYAL BK OF CANADA COM NPV	10/3/2008	1/14/2009	$178,654	$301,263	($122,609)
2,100	ROYAL BK OF CANADA COM NPV	12/12/2008	1/19/2009	$54,843	$59,400	($4,557)
8,600	ROYAL BK OF CANADA COM NPV	12/16/2008	1/19/2009	$224,594	$245,535	($20,942)
100	ROYAL BK OF CANADA COM NPV	12/16/2008	1/19/2009	$2,612	$2,785	($174)
1,800	ROYAL BK OF CANADA COM NPV	12/9/2008	1/16/2009	$47,623	$50,470	($2,847)
6,400	ROYAL BK OF CANADA COM NPV	12/10/2008	1/16/2009	$169,326	$177,665	($8,339)
3,500	ROYAL BK OF CANADA COM NPV	12/11/2008	1/16/2009	$92,600	$95,447	($2,847)
1,100	ROYAL BK OF CANADA COM NPV	12/12/2008	1/16/2009	$29,103	$31,114	($2,011)
1,400	ROYAL BK OF CANADA COM NPV	11/26/2008	1/15/2009	$37,896	$44,586	($6,690)
2,200	ROYAL BK OF CANADA COM NPV	12/8/2008	1/15/2009	$59,551	$64,921	($5,369)
5,900	ROYAL BK OF CANADA COM NPV	12/9/2008	1/15/2009	$159,706	$165,429	($5,724)
2,500	ROYAL BK OF CANADA COM NPV	10/3/2008	1/15/2009	$67,394	$117,681	($50,287)
1,400	ROYAL BK OF CANADA COM NPV	10/6/2008	1/15/2009	$37,741	$60,640	($22,900)
2,600	ROYAL BK OF CANADA COM NPV	10/14/2008	1/15/2009	$70,090	$104,560	($34,470)
1,900	ROYAL BK OF CANADA COM NPV	10/28/2008	1/15/2009	$51,219	$65,765	($14,545)
1,900	ROYAL BK OF CANADA COM NPV	10/29/2008	1/15/2009	$51,219	$66,857	($15,638)
3,200	ROYAL BK OF CANADA COM NPV	11/4/2008	1/15/2009	$86,264	$128,469	($42,205)
300	ROYAL BK OF CANADA COM NPV	11/26/2008	1/15/2009	$8,087	$9,554	($1,467)
6,200	ROYAL BK OF CANADA COM NPV	12/16/2008	1/20/2009	$155,387	$172,689	($17,302)
2,400	ROYAL BK OF CANADA COM NPV	12/17/2008	1/20/2009	$60,150	$67,715	($7,565)
2,500	ROYAL BK OF CANADA COM NPV	12/30/2008	1/20/2009	$62,656	$72,549	($9,893)
100	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	7/2/2009	10/1/2009	$3,502	$3,963	($462)
900	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	6/26/2009	9/30/2009	$32,221	$39,124	($6,903)
700	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	6/29/2009	9/30/2009	$25,061	$29,864	($4,803)
300	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	7/23/2009	10/8/2009	$9,914	$13,200	($3,286)
2,300	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	6/25/2009	9/17/2009	$93,857	$98,618	($4,761)
1,300	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	6/30/2009	10/1/2009	$43,505	$51,284	($7,779)
2,200	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	7/1/2009	10/1/2009	$73,624	$90,998	($17,374)
600	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	7/2/2009	10/1/2009	$20,079	$23,780	($3,701)
1,100	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	6/29/2009	9/30/2009	$39,568	$46,929	($7,362)
500	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	6/26/2009	9/29/2009	$18,156	$22,053	($3,897)
700	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	6/25/2009	9/29/2009	$25,416	$30,014	($4,598)
400	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	7/2/2009	10/5/2009	$13,291	$15,854	($2,563)
900	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	7/23/2009	10/5/2009	$29,904	$39,601	($9,696)
1,400	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	7/23/2009	10/8/2009	$46,207	$61,601	($15,394)
400	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	6/25/2009	9/29/2009	$14,529	$17,151	($2,622)
2,800	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	6/29/2009	9/30/2009	$100,264	$119,456	($19,192)
500	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	6/30/2009	9/30/2009	$17,904	$19,725	($1,820)
200	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	7/23/2009	10/9/2009	$6,322	$8,800	($2,478)
1,200	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	6/26/2009	9/29/2009	$43,625	$52,928	($9,302)
600	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	6/26/2009	9/29/2009	$21,813	$26,082	($4,270)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
2,500	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	7/23/2009	10/12/2009	$74,597	$110,003	($35,405)
1,500	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	7/24/2009	10/12/2009	$44,758	$62,412	($17,654)
400	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	7/23/2009	10/9/2009	$12,619	$17,600	($4,981)
500	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	6/29/2009	9/30/2009	$18,005	$21,331	($3,326)
1,500	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	7/23/2009	10/9/2009	$47,443	$66,002	($18,558)
400	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	6/25/2009	9/29/2009	$14,753	$16,689	($1,936)
2,800	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	6/26/2009	9/29/2009	$103,271	$123,498	($20,227)
900	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	6/25/2009	9/29/2009	$32,625	$37,551	($4,925)
1,200	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	6/25/2009	9/29/2009	$43,500	$50,099	($6,598)
300	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	6/25/2009	9/29/2009	$10,875	$12,863	($1,988)
2,900	ADR CHANGYOU COM LTD ADS REPSTG CL A SHS	6/26/2009	9/29/2009	$105,305	$127,908	($22,603)
1,700	ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	2/6/2009	5/8/2009	$92,229	$91,888	$341
1,500	ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	2/12/2009	5/8/2009	$81,379	$59,572	$21,806
500	ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	3/13/2009	5/8/2009	$27,126	$23,489	$3,637
800	ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	3/16/2009	5/8/2009	$43,402	$35,984	$7,418
1,500	ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	2/4/2009	4/13/2009	$79,187	$80,786	($1,599)
100	ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	2/4/2009	3/24/2009	$5,181	$5,386	($205)
800	ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	2/4/2009	4/14/2009	$43,123	$43,086	$38
3,400	ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	2/5/2009	5/7/2009	$190,367	$176,548	$13,818
1,000	ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	2/6/2009	5/7/2009	$55,990	$54,052	$1,938
500	ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	2/4/2009	3/25/2009	$25,729	$26,929	($1,199)
1,400	ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	2/4/2009	4/9/2009	$73,819	$75,400	($1,582)
2,600	ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	2/4/2009	5/6/2009	$145,911	$139,984	$5,927
1,600	ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	2/4/2009	5/6/2009	$89,791	$86,172	$3,620
1,300	ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	2/5/2009	5/6/2009	$72,955	$67,504	$5,452
1,600	ADR PERFECT WORLD CO LTD SPONSORED ADR REPSTG CL B	6/26/2009	9/23/2009	$78,316	$53,257	$25,058
1,100	ADR PERFECT WORLD CO LTD SPONSORED ADR REPSTG CL B	6/29/2009	10/1/2009	$51,644	$33,539	$18,104
1,300	ADR PERFECT WORLD CO LTD SPONSORED ADR REPSTG CL B	6/26/2009	9/17/2009	$56,782	$43,272	$13,510
1,600	ADR PERFECT WORLD CO LTD SPONSORED ADR REPSTG CL B	6/29/2009	9/30/2009	$76,608	$48,784	$27,823
100	ADR PERFECT WORLD CO LTD SPONSORED ADR REPSTG CL B	6/30/2009	10/1/2009	$4,699	$2,866	$1,834
600	ADR PERFECT WORLD CO LTD SPONSORED ADR REPSTG CL B	6/26/2009	9/29/2009	$28,144	$19,972	$8,172
2,700	ADR PERFECT WORLD CO LTD SPONSORED ADR REPSTG CL B	6/29/2009	9/29/2009	$126,648	$82,324	$44,324
200	ADR PERFECT WORLD CO LTD SPONSORED ADR REPSTG CL B	6/30/2009	10/12/2009	$8,347	$5,731	$2,616
3,800	ADR PERFECT WORLD CO LTD SPONSORED ADR REPSTG CL B	7/1/2009	10/12/2009	$158,593	$113,986	$44,607
2,600	ADR PERFECT WORLD CO LTD SPONSORED ADR REPSTG CL B	7/6/2009	10/12/2009	$108,511	$74,774	$33,737
2,900	ADR PERFECT WORLD CO LTD SPONSORED ADR REPSTG CL B	6/30/2009	10/9/2009	$127,045	$83,100	$43,944
1,300	ADR PERFECT WORLD CO LTD SPONSORED ADR REPSTG CL B	6/26/2009	9/21/2009	$57,827	$43,272	$14,556
2,800	ADR PERFECT WORLD CO LTD SPONSORED ADR REPSTG CL B	6/29/2009	10/1/2009	$130,498	$85,373	$45,126
100	ADR PERFECT WORLD CO LTD SPONSORED ADR REPSTG CL B	6/30/2009	10/1/2009	$4,661	$2,866	$1,795
100	ADR PERFECT WORLD CO LTD SPONSORED ADR REPSTG CL B	6/30/2009	10/1/2009	$4,700	$2,866	$1,834
10,000	ANHUI CONCH CEMENT 'H'CNY1	3/23/2009	8/27/2009	$67,191	$58,624	$8,567

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
28,000	ANHUI CONCH CEMENT 'H'CNY1	3/24/2009	9/30/2009	$186,516	$167,982	$18,534
8,000	ANHUI CONCH CEMENT 'H'CNY1	3/26/2009	9/30/2009	$53,290	$46,532	$6,758
24,000	ANHUI CONCH CEMENT 'H'CNY1	3/26/2009	10/23/2009	$161,052	$139,597	$21,455
14,000	ANHUI CONCH CEMENT 'H'CNY1	3/18/2009	8/25/2009	$94,574	$73,841	$20,734
6,000	ANHUI CONCH CEMENT 'H'CNY1	3/23/2009	8/25/2009	$40,532	$35,174	$5,357
12,000	ANHUI CONCH CEMENT 'H'CNY1	3/18/2009	5/14/2009	$77,284	$63,292	$13,992
12,000	ANHUI CONCH CEMENT 'H'CNY1	3/18/2009	7/13/2009	$74,721	$63,292	$11,429
4,000	ANHUI CONCH CEMENT 'H'CNY1	3/23/2009	9/14/2009	$28,093	$23,450	$4,643
4,000	ANHUI CONCH CEMENT 'H'CNY1	3/24/2009	9/14/2009	$28,093	$23,997	$4,096
32,500	BBMG CORPORATION - COMSTK	7/23/2009	7/29/2009	$42,522	$27,025	$15,497
100,000	CHINA CONSTRUCTION BANK'H'CNY1	12/15/2008	1/15/2009	$48,013	$57,863	($9,850)
433,000	CHINA CONSTRUCTION BANK'H'CNY1	12/17/2008	1/21/2009	$205,212	$256,472	($51,260)
13,000	CHINA CONSTRUCTION BANK'H'CNY1	1/9/2009	7/13/2009	$9,102	$6,596	$2,506
111,000	CHINA CONSTRUCTION BANK'H'CNY1	2/3/2009	7/13/2009	$77,721	$54,266	$23,455
3,000	CHINA CONSTRUCTION BANK'H'CNY1	2/4/2009	7/13/2009	$2,101	$1,521	$580
83,000	CHINA CONSTRUCTION BANK'H'CNY1	3/26/2009	8/28/2009	$62,601	$50,386	$12,215
8,000	CHINA CONSTRUCTION BANK'H'CNY1	3/27/2009	8/28/2009	$6,034	$4,812	$1,222
561,000	CHINA CONSTRUCTION BANK'H'CNY1	12/17/2008	5/6/2009	$338,065	$332,288	$5,777
123,000	CHINA CONSTRUCTION BANK'H'CNY1	12/18/2008	5/6/2009	$74,121	$73,110	$1,011
114,000	CHINA CONSTRUCTION BANK'H'CNY1	12/30/2008	5/6/2009	$68,698	$61,849	$6,849
125,000	CHINA CONSTRUCTION BANK'H'CNY1	12/31/2008	5/6/2009	$75,326	$69,773	$5,553
104,000	CHINA CONSTRUCTION BANK'H'CNY1	1/2/2009	5/6/2009	$62,672	$59,136	$3,536
104,000	CHINA CONSTRUCTION BANK'H'CNY1	1/5/2009	5/6/2009	$62,672	$61,823	$849
136,000	CHINA CONSTRUCTION BANK'H'CNY1	1/6/2009	5/6/2009	$81,955	$80,053	$1,902
101,000	CHINA CONSTRUCTION BANK'H'CNY1	1/7/2009	5/6/2009	$60,864	$51,377	$9,487
98,000	CHINA CONSTRUCTION BANK'H'CNY1	1/9/2009	5/6/2009	$59,056	$49,726	$9,330
76,000	CHINA CONSTRUCTION BANK'H'CNY1	2/4/2009	8/4/2009	$60,766	$38,524	$22,243
89,000	CHINA CONSTRUCTION BANK'H'CNY1	2/5/2009	8/4/2009	$71,161	$46,324	$24,837
7,000	CHINA CONSTRUCTION BANK'H'CNY1	2/6/2009	8/4/2009	$5,597	$3,664	$1,933
251,000	CHINA CONSTRUCTION BANK'H'CNY1	12/17/2008	2/23/2009	$125,937	$148,671	($22,733)
114,000	CHINA CONSTRUCTION BANK'H'CNY1	2/6/2009	8/21/2009	$85,959	$59,670	$26,288
71,000	CHINA CONSTRUCTION BANK'H'CNY1	3/5/2009	8/21/2009	$53,536	$36,548	$16,988
99,000	CHINA CONSTRUCTION BANK'H'CNY1	3/6/2009	8/21/2009	$74,648	$51,627	$23,022
305,000	CHINA CONSTRUCTION BANK'H'CNY1	3/13/2009	8/21/2009	$229,977	$159,035	$70,943
235,000	CHINA CONSTRUCTION BANK'H'CNY1	3/17/2009	8/21/2009	$177,195	$131,121	$46,074
39,000	CHINA CONSTRUCTION BANK'H'CNY1	3/18/2009	8/21/2009	$29,407	$21,906	$7,501
413,000	CHINA CONSTRUCTION BANK'H'CNY1	12/15/2008	1/20/2009	$203,181	$238,973	($35,792)
127,000	CHINA CONSTRUCTION BANK'H'CNY1	12/16/2008	1/20/2009	$62,479	$74,141	($11,662)
111,000	CHINA CONSTRUCTION BANK'H'CNY1	12/17/2008	1/20/2009	$54,608	$65,747	($11,139)
210,000	CHINA CONSTRUCTION BANK'H'CNY1	3/18/2009	8/26/2009	$161,604	$117,953	$43,651
143,000	CHINA CONSTRUCTION BANK'H'CNY1	3/26/2009	8/26/2009	$110,045	$86,810	$23,235

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
55,000	CHINA CONSTRUCTION BANK'H'CNY1	2/4/2009	7/31/2009	$44,182	$27,879	$16,303
130,000	CHINA CONSTRUCTION BANK'H'CNY1	12/17/2008	3/2/2009	$62,935	$77,001	($14,066)
160,000	CHINA COSCO HLDGS 'H'CNY1	2/5/2009	2/20/2009	$98,474	$113,820	($15,346)
125,500	CHINA COSCO HLDGS 'H'CNY1	1/7/2009	2/18/2009	$77,850	$107,354	($29,504)
94,828	CHINA COSCO HLDGS 'H'CNY1	1/9/2009	2/18/2009	$58,824	$70,498	($11,674)
93,500	CHINA COSCO HLDGS 'H'CNY1	2/2/2009	2/18/2009	$58,000	$57,347	$652
179,000	CHINA COSCO HLDGS 'H'CNY1	2/4/2009	2/18/2009	$111,037	$122,296	($11,259)
11,172	CHINA COSCO HLDGS 'H'CNY1	2/5/2009	2/18/2009	$6,930	$7,948	($1,017)
181,328	CHINA COSCO HLDGS 'H'CNY1	2/5/2009	2/23/2009	$111,163	$128,992	($17,830)
163,500	CHINA COSCO HLDGS 'H'CNY1	2/6/2009	2/23/2009	$100,233	$116,218	($15,985)
157,000	CHINA COSCO HLDGS 'H'CNY1	12/16/2008	1/19/2009	$94,521	$114,163	($19,642)
27,000	CHINA COSCO HLDGS 'H'CNY1	12/17/2008	1/19/2009	$16,255	$21,082	($4,827)
264,500	CHINA COSCO HLDGS 'H'CNY1	12/16/2008	1/15/2009	$151,379	$192,332	($40,953)
307,500	CHINA COSCO HLDGS 'H'CNY1	12/17/2008	1/21/2009	$167,679	$240,105	($72,425)
80,500	CHINA COSCO HLDGS 'H'CNY1	12/17/2008	2/17/2009	$49,558	$62,857	($13,298)
94,000	CHINA COSCO HLDGS 'H'CNY1	12/18/2008	2/17/2009	$57,869	$77,721	($19,852)
13,000	CHINA COSCO HLDGS 'H'CNY1	1/7/2009	2/17/2009	$8,003	$11,120	($3,117)
20,000	CHINA EVERBRIGHT HKD1	7/27/2009	11/2/2009	$47,364	$63,522	($16,158)
22,000	CHINA EVERBRIGHT HKD1	7/28/2009	11/2/2009	$52,100	$71,906	($19,806)
12,000	CHINA EVERBRIGHT HKD1	7/24/2009	10/2/2009	$26,327	$35,117	($8,790)
16,000	CHINA EVERBRIGHT HKD1	7/27/2009	10/2/2009	$35,103	$50,818	($15,715)
16,000	CHINA EVERBRIGHT HKD1	7/27/2009	10/28/2009	$39,686	$50,818	($11,132)
34,000	CHINA EVERBRIGHT HKD1	7/24/2009	9/30/2009	$78,474	$99,499	($21,025)
44,000	CHINA EVERBRIGHT HKD1	8/13/2009	12/17/2009	$97,430	$130,458	($33,027)
17,800	CHINA EVERBRIGHT HKD1	8/19/2009	12/23/2009	$39,113	$45,847	($6,734)
18,200	CHINA EVERBRIGHT HKD1	8/20/2009	12/23/2009	$39,992	$46,992	($7,000)
20,000	CHINA EVERBRIGHT HKD1	8/13/2009	12/15/2009	$46,011	$59,299	($13,288)
10,000	CHINA EVERBRIGHT HKD1	7/28/2009	11/4/2009	$23,638	$32,685	($9,046)
22,000	CHINA EVERBRIGHT HKD1	7/29/2009	11/4/2009	$52,004	$69,343	($17,339)
14,000	CHINA EVERBRIGHT HKD1	8/5/2009	11/4/2009	$33,094	$41,998	($8,904)
7,800	CHINA EVERBRIGHT HKD1	8/13/2009	12/22/2009	$16,723	$23,127	($6,404)
12,200	CHINA EVERBRIGHT HKD1	8/19/2009	12/22/2009	$26,157	$31,423	($5,267)
20,000	CHINA EVERBRIGHT HKD1	8/20/2009	12/24/2009	$43,973	$51,640	($7,667)
48,000	CHINA EVERBRIGHT HKD1	8/10/2009	12/14/2009	$111,173	$143,295	($32,121)
18,000	CHINA EVERBRIGHT HKD1	8/13/2009	12/14/2009	$41,690	$53,369	($11,679)
30,000	CHINA EVERBRIGHT HKD1	8/13/2009	12/21/2009	$64,291	$88,948	($24,657)
22,000	CHINA EVERBRIGHT HKD1	8/10/2009	11/6/2009	$52,165	$65,677	($13,512)
45,800	CHINA EVERBRIGHT HKD1	8/20/2009	12/28/2009	$102,782	$118,255	($15,473)
28,000	CHINA EVERBRIGHT HKD1	8/21/2009	12/28/2009	$62,836	$74,909	($12,073)
34,000	CHINA EVERBRIGHT HKD1	8/5/2009	11/5/2009	$80,293	$101,995	($21,702)
14,000	CHINA EVERBRIGHT HKD1	8/10/2009	11/5/2009	$33,062	$41,794	($8,733)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
37,000	CHINA HIGH SPEED T USD0 01	6/12/2009	9/21/2009	$80,567	$74,367	$6,200
15,000	CHINA HIGH SPEED T USD0 01	6/15/2009	9/21/2009	$32,662	$30,063	$2,599
17,000	CHINA HIGH SPEED T USD0 01	6/25/2009	10/21/2009	$36,869	$35,500	$1,370
5,000	CHINA HIGH SPEED T USD0 01	6/25/2009	10/22/2009	$10,875	$10,441	$434
2,000	CHINA HIGH SPEED T USD0.01	6/16/2009	10/7/2009	$4,351	$3,892	$459
1,000	CHINA HIGH SPEED T USD0.01	6/19/2009	10/7/2009	$2,175	$1,968	$207
16,000	CHINA HIGH SPEED T USD0 01	6/12/2009	7/13/2009	$33,283	$32,159	$1,124
3,000	CHINA HIGH SPEED T USD0 01	6/25/2009	10/23/2009	$6,396	$6,265	$131
31,000	CHINA HIGH SPEED T USD0 01	6/26/2009	10/23/2009	$66,091	$65,486	$604
18,000	CHINA HIGH SPEED T USD0 01	7/27/2009	10/23/2009	$38,375	$45,912	($7,536)
21,000	CHINA HIGH SPEED T USD0 01	6/19/2009	10/15/2009	$43,891	$41,330	$2,561
43,000	CHINA HIGH SPEED T USD0 01	6/22/2009	10/15/2009	$89,872	$88,948	$924
24,000	CHINA HIGH SPEED T USD0 01	6/25/2009	10/15/2009	$50,161	$50,117	$44
2,000	CHINA HIGH SPEED T USD0 01	6/15/2009	9/23/2009	$4,324	$4,008	$316
16,000	CHINA HIGH SPEED T USD0 01	6/19/2009	10/8/2009	$35,052	$31,489	$3,563
26,000	CHINA HIGH SPEED T USD0 01	6/15/2009	10/7/2009	$56,501	$52,109	$4,391
52,000	CHINA HIGH SPEED T USD0 01	6/16/2009	10/7/2009	$113,001	$101,193	$11,808
2,000	CHINA HIGH SPEED T USD0 01	6/25/2009	10/20/2009	$4,349	$4,176	$173
500	CHINA MOBILE LTD HKD0 10	10/14/2008	3/17/2009	$4,398	$4,987	($589)
29,500	CHINA MOBILE LTD HKD0 10	11/5/2008	3/17/2009	$259,489	$278,893	($19,404)
7,000	CHINA MOBILE LTD HKD0 10	10/14/2008	2/23/2009	$63,915	$69,818	($5,902)
2,500	CHINA MOBILE LTD HKD0 10	12/9/2008	3/26/2009	$21,988	$25,607	($3,618)
7,500	CHINA MOBILE LTD HKD0 10	12/11/2008	3/26/2009	$65,965	$79,191	($13,226)
13,000	CHINA MOBILE LTD HKD0 10	12/17/2008	4/1/2009	$110,536	$141,263	($30,727)
12,000	CHINA MOBILE LTD HKD0 10	10/14/2008	3/2/2009	$101,199	$119,687	($18,488)
18,000	CHINA MOBILE LTD HKD0 10	12/8/2008	3/24/2009	$155,026	$186,162	($31,136)
13,000	CHINA MOBILE LTD HKD0 10	12/9/2008	3/24/2009	$111,963	$133,155	($21,191)
5,500	CHINA MOBILE LTD HKD0 10	11/5/2008	3/20/2009	$44,970	$51,997	($7,027)
6,500	CHINA MOBILE LTD HKD0 10	11/21/2008	3/20/2009	$53,147	$56,682	($3,535)
8,000	CHINA MOBILE LTD HKD0 10	11/25/2008	3/20/2009	$65,412	$69,144	($3,732)
7,000	CHINA MOBILE LTD HKD0 10	12/4/2008	3/20/2009	$57,235	$67,035	($9,800)
5,500	CHINA MOBILE LTD HKD0 10	12/8/2008	3/20/2009	$44,970	$56,883	($11,912)
5,000	CHINA MOBILE LTD HKD0 10	12/17/2008	4/2/2009	$43,078	$54,332	($11,254)
6,500	CHINA MOBILE LTD HKD0 10	12/31/2008	4/2/2009	$56,002	$65,541	($9,540)
6,500	CHINA MOBILE LTD HKD0 10	1/2/2009	4/2/2009	$56,002	$67,216	($11,214)
4,500	CHINA MOBILE LTD HKD0 10	1/12/2009	4/2/2009	$38,771	$42,939	($4,169)
6,000	CHINA MOBILE LTD HKD0 10	2/3/2009	4/2/2009	$51,694	$53,787	($2,093)
12,500	CHINA MOBILE LTD HKD0 10	2/5/2009	4/2/2009	$107,696	$116,779	($9,083)
2,000	CHINA MOBILE LTD HKD0.10	2/6/2009	4/2/2009	$17,231	$19,263	($2,031)
6,000	CHINA MOBILE LTD HKD0 10	3/6/2009	4/2/2009	$51,694	$51,000	$694
19,000	CHINA MOBILE LTD HKD0 10	12/11/2008	3/27/2009	$170,067	$200,617	($30,549)

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7,500	CHINA MOBILE LTD HKD0 10	12/16/2008	3/27/2009	$67,132	$79,359	($12,228)
5,000	CHINA MOBILE LTD HKD0 10	12/17/2008	3/27/2009	$44,755	$54,332	($9,577)
2,500	CHINA RAILWAY CONS 'H'CNY1	5/7/2009	7/17/2009	$3,732	$3,576	$156
91,000	CHINA RAILWAY CONS 'H'CNY1	5/11/2009	7/17/2009	$135,835	$128,265	$7,570
30,500	CHINA RAILWAY CONS 'H'CNY1	5/19/2009	7/17/2009	$45,527	$45,078	$449
75,500	CHINA RAILWAY CONS 'H'CNY1	5/5/2009	6/11/2009	$111,398	$109,037	$2,361
79,500	CHINA RAILWAY CONS 'H'CNY1	5/19/2009	7/20/2009	$119,493	$117,498	$1,995
37,000	CHINA RAILWAY CONS 'H'CNY1	5/20/2009	7/20/2009	$55,613	$54,786	$827
4,000	CHINA RAILWAY CONS 'H'CNY1	6/1/2009	7/20/2009	$6,012	$5,910	$102
45,500	CHINA RAILWAY CONS 'H'CNY1	5/5/2009	6/25/2009	$70,586	$65,711	$4,874
25,500	CHINA RAILWAY CONS 'H'CNY1	5/5/2009	7/16/2009	$37,795	$36,827	$968
144,000	CHINA RAILWAY CONS 'H'CNY1	5/7/2009	7/16/2009	$213,433	$205,958	$7,475
73,000	CNOOC LTD HKD0 02	12/17/2008	3/2/2009	$59,958	$73,339	($13,381)
6,000	CNOOC LTD HKD0 02	12/15/2008	1/21/2009	$4,952	$5,894	($941)
78,000	CNOOC LTD HKD0 02	12/16/2008	1/21/2009	$64,379	$74,842	($10,464)
20,000	CNOOC LTD HKD0 02	12/17/2008	1/21/2009	$16,507	$20,093	($3,585)
164,000	CNOOC LTD HKD0 02	1/5/2009	8/21/2009	$218,341	$170,371	$47,970
56,000	CNOOC LTD HKD0 02	1/9/2009	8/21/2009	$74,555	$54,157	$20,398
72,000	CNOOC LTD HKD0 02	12/17/2008	7/24/2009	$96,560	$72,334	$24,226
66,000	CNOOC LTD HKD0 02	12/30/2008	7/24/2009	$88,514	$62,133	$26,380
66,000	CNOOC LTD HKD0 02	12/31/2008	7/24/2009	$88,514	$61,904	$26,610
144,000	CNOOC LTD HKD0 02	1/2/2009	7/24/2009	$193,121	$140,102	$53,019
299,000	CNOOC LTD HKD0 02	12/15/2008	1/20/2009	$251,575	$293,694	($42,119)
106,000	CNOOC LTD HKD0 02	1/5/2009	7/28/2009	$146,380	$110,118	$36,262
82,000	CNOOC LTD HKD0 02	1/2/2009	7/27/2009	$111,240	$79,780	$31,460
21,000	CNOOC LTD HKD0.02	1/5/2009	7/27/2009	$28,488	$21,816	$6,673
87,000	CNOOC LTD HKD0 02	12/17/2008	7/13/2009	$99,408	$87,404	$12,005
68,000	DONGFENG MOTOR GRO 'H'CNY1	5/8/2009	7/13/2009	$63,083	$51,344	$11,739
82,000	DONGFENG MOTOR GRO 'H'CNY1	5/11/2009	11/5/2009	$111,466	$68,080	$43,386
96,000	DONGFENG MOTOR GRO 'H'CNY1	5/8/2009	10/28/2009	$116,482	$72,486	$43,996
2,000	DONGFENG MOTOR GRO 'H'CNY1	5/11/2009	10/28/2009	$2,427	$1,660	$766
52,400	GUANGZHOU R&F PROP 'H'CNY0 25(POST SUBD)	5/11/2009	11/26/2009	$92,772	$101,334	($8,562)
95,200	GUANGZHOU R&F PROP 'H'CNY0 25(POST SUBD)	4/2/2009	5/14/2009	$174,123	$138,168	$35,955
33,600	GUANGZHOU R&F PROP 'H'CNY0 25(POST SUBD)	4/2/2009	7/13/2009	$66,521	$48,765	$17,756
33,600	GUANGZHOU R&F PROP 'H'CNY0 25(POST SUBD)	4/22/2009	8/26/2009	$61,566	$49,771	$11,795
32,400	GUANGZHOU R&F PROP 'H'CNY0 25(POST SUBD)	4/30/2009	8/26/2009	$59,368	$53,052	$6,315
34,800	GUANGZHOU R&F PROP 'H'CNY0 25(POST SUBD)	4/30/2009	11/24/2009	$62,934	$56,982	$5,952
63,600	GUANGZHOU R&F PROP 'H'CNY0 25(POST SUBD)	5/5/2009	11/24/2009	$115,017	$120,102	($5,086)
60,400	GUANGZHOU R&F PROP 'H'CNY0 25(POST SUBD)	4/3/2009	8/24/2009	$115,186	$88,043	$27,143
45,200	GUANGZHOU R&F PROP 'H'CNY0 25(POST SUBD)	4/9/2009	8/24/2009	$86,199	$63,941	$22,258
22,800	GUANGZHOU R&F PROP 'H'CNY0 25(POST SUBD)	4/14/2009	8/24/2009	$43,481	$35,444	$8,037

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52,400	GUANGZHOU R&F PROP 'H'CNY0 25(POST SUBD)	4/14/2009	8/25/2009	$96,414	$81,459	$14,955
72,800	GUANGZHOU R&F PROP 'H'CNY0 25(POST SUBD)	4/16/2009	8/25/2009	$133,949	$117,650	$16,300
30,400	GUANGZHOU R&F PROP 'H'CNY0 25(POST SUBD)	4/22/2009	8/25/2009	$55,935	$45,031	$10,904
4,000	GUANGZHOU R&F PROP 'H'CNY0.25(POST SUBD)	5/5/2009	11/25/2009	$7,195	$7,554	($359)
37,200	GUANGZHOU R&F PROP 'H'CNY0 25(POST SUBD)	5/7/2009	11/25/2009	$66,910	$73,761	($6,851)
11,200	GUANGZHOU R&F PROP 'H'CNY0 25(POST SUBD)	5/11/2009	11/25/2009	$20,145	$21,659	($1,514)
56,800	GUANGZHOU R&F PROP 'H'CNY0 25(POST SUBD)	4/2/2009	8/21/2009	$107,418	$82,436	$24,981
400	GUANGZHOU R&F PROP 'H'CNY0 25(POST SUBD)	4/3/2009	8/21/2009	$756	$583	$173
41,600	GUANGZHOU R&F PROP 'H'CNY0 25(POST SUBD)	4/30/2009	11/19/2009	$76,299	$68,117	$8,183
532,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	2/5/2009	5/6/2009	$317,098	$239,138	$77,960
874,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	2/6/2009	7/31/2009	$631,201	$405,592	$225,609
205,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	2/5/2009	2/23/2009	$87,041	$92,149	($5,108)
199,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	2/6/2009	8/4/2009	$140,055	$92,349	$47,706
109,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	2/6/2009	7/30/2009	$78,048	$50,583	$27,465
54,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	4/3/2009	8/26/2009	$36,817	$28,606	$8,211
53,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	5/27/2009	8/26/2009	$36,136	$32,820	$3,315
20,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	6/1/2009	8/26/2009	$13,636	$12,665	$971
164,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	6/11/2009	8/26/2009	$111,816	$107,460	$4,356
8,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	6/12/2009	8/26/2009	$5,454	$5,392	$62
270,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	3/17/2009	8/24/2009	$184,137	$120,781	$63,356
323,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	3/18/2009	8/24/2009	$220,282	$145,892	$74,391
123,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	4/2/2009	8/24/2009	$83,885	$65,107	$18,778
196,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	4/3/2009	8/24/2009	$133,670	$103,829	$29,841
25,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	6/12/2009	8/28/2009	$16,904	$16,851	$53
188,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	6/19/2009	8/28/2009	$127,117	$126,398	$719
100,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	6/26/2009	8/28/2009	$67,615	$70,191	($2,576)
185,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	2/6/2009	8/21/2009	$125,385	$85,852	$39,533
253,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	3/5/2009	8/21/2009	$171,472	$104,989	$66,483
113,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	3/6/2009	8/21/2009	$76,586	$45,987	$30,600
381,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	3/13/2009	8/21/2009	$258,225	$163,862	$94,363
8,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	3/17/2009	8/21/2009	$5,422	$3,579	$1,843
181,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	2/5/2009	7/13/2009	$115,298	$81,361	$33,937
1,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	2/6/2009	7/13/2009	$637	$464	$173
210,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	2/5/2009	3/2/2009	$83,011	$94,397	($11,386)
212,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	6/12/2009	8/27/2009	$143,072	$142,894	$178
135,000	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	2/5/2009	5/14/2009	$77,530	$60,684	$16,846
42,800	SINOPHARM GROUP COMSTK	9/16/2009	9/23/2009	$105,407	$89,252	$16,155
46,000	YANZHOU COAL MINING CO 'H' CNY1	5/4/2009	7/13/2009	$55,189	$48,869	$6,319
4,770	NOVO-NORDISK AS DKK1 SER'B'	7/31/2008	1/6/2009	$257,729	$301,449	($43,720)
490	NOVO-NORDISK AS DKK1 SER'B'	1/23/2009	5/7/2009	$23,740	$24,564	($824)
148	NOVO-NORDISK AS DKK1 SER'B'	1/27/2009	5/7/2009	$7,171	$7,640	($469)

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1,030	NOVO-NORDISK AS DKK1 SER'B'	11/25/2008	4/22/2009	$47,402	$47,726	($324)
250	NOVO-NORDISK AS DKK1 SER'B'	1/21/2009	4/22/2009	$11,505	$12,768	($1,262)
2,210	NOVO-NORDISK AS DKK1 SER'B'	7/31/2008	1/12/2009	$119,751	$139,665	($19,914)
70	NOVO-NORDISK AS DKK1 SER'B'	11/25/2008	4/20/2009	$3,256	$3,243	$12
1,072	NOVO-NORDISK AS DKK1 SER'B'	1/27/2009	5/7/2009	$51,424	$55,338	($3,914)
2,500	NOVO-NORDISK AS DKK1 SER'B'	2/27/2009	5/7/2009	$119,926	$123,039	($3,113)
870	NOVO-NORDISK AS DKK1 SER'B'	3/6/2009	5/7/2009	$41,734	$38,096	$3,639
2,810	NOVO-NORDISK AS DKK1 SER'B'	7/30/2008	1/2/2009	$144,547	$176,148	($31,601)
90	NOVO-NORDISK AS DKK1 SER'B'	7/31/2008	1/2/2009	$4,630	$5,688	($1,058)
1,850	NOVO-NORDISK AS DKK1 SER'B'	8/8/2008	3/25/2009	$90,067	$116,894	($26,827)
900	NOVO-NORDISK AS DKK1 SER'B'	8/15/2008	3/25/2009	$43,816	$55,887	($12,070)
1,050	NOVO-NORDISK AS DKK1 SER'B'	1/21/2009	5/5/2009	$51,455	$53,624	($2,169)
1,100	NOVO-NORDISK AS DKK1 SER'B'	1/22/2009	5/5/2009	$53,906	$55,902	($1,996)
2,360	NOVO-NORDISK AS DKK1 SER'B'	1/23/2009	5/5/2009	$115,652	$118,310	($2,658)
850	NOVO-NORDISK AS DKK1 SER'B'	8/15/2008	3/31/2009	$41,462	$52,782	($11,319)
2,150	NOVO-NORDISK AS DKK1 SER'B'	9/10/2008	3/31/2009	$104,875	$113,436	($8,561)
2,400	NOVO-NORDISK AS DKK1 SER'B'	11/18/2008	3/31/2009	$117,070	$119,108	($2,037)
1,280	NOVO-NORDISK AS DKK1 SER'B'	11/19/2008	3/31/2009	$62,437	$61,606	$832
220	NOVO-NORDISK AS DKK1 SER'B'	11/25/2008	3/31/2009	$10,731	$10,194	$538
1,470	NOVO-NORDISK AS DKK1 SER'B'	8/8/2008	3/23/2009	$67,038	$92,883	($25,845)
880	NOVO-NORDISK AS DKK1 SER'B'	7/31/2008	3/19/2009	$39,282	$55,613	($16,331)
2,200	NOVO-NORDISK AS DKK1 SER'B'	8/6/2008	3/19/2009	$98,205	$143,522	($45,317)
2,720	NOVO-NORDISK AS DKK1 SER'B'	8/7/2008	3/19/2009	$121,417	$170,101	($48,685)
3,660	NOVO-NORDISK AS DKK1 SER'B'	8/8/2008	3/19/2009	$163,377	$231,260	($67,883)
1,600	VESTAS WIND SYSTEM DKK1	4/29/2009	6/12/2009	$118,648	$100,365	$18,283
800	VESTAS WIND SYSTEM DKK1	4/29/2009	6/10/2009	$59,324	$50,183	$9,141
1,108	VESTAS WIND SYSTEM DKK1	5/5/2009	6/18/2009	$76,663	$83,055	($6,392)
988	VESTAS WIND SYSTEM DKK1	5/6/2009	6/18/2009	$68,360	$71,274	($2,914)
879	VESTAS WIND SYSTEM DKK1	5/7/2009	6/18/2009	$60,818	$64,230	($3,412)
360	VESTAS WIND SYSTEM DKK1	4/29/2009	6/17/2009	$24,909	$22,582	$2,327
575	VESTAS WIND SYSTEM DKK1	4/29/2009	6/17/2009	$39,786	$32,609	$7,177
3,001	VESTAS WIND SYSTEM DKK1	5/1/2009	6/17/2009	$207,647	$201,485	$6,162
1,032	VESTAS WIND SYSTEM DKK1	5/4/2009	6/17/2009	$71,407	$76,543	($5,136)
1,392	VESTAS WIND SYSTEM DKK1	5/5/2009	6/17/2009	$96,316	$104,344	($8,028)
3,532	NOKIA OYJ EUR0 06	11/21/2008	4/30/2009	$51,091	$44,299	$6,792
16,472	NOKIA OYJ EUR0 06	12/8/2008	4/30/2009	$238,271	$230,772	$7,499
7,530	NOKIA OYJ EUR0 06	11/20/2008	3/20/2009	$86,867	$97,820	($10,952)
9,540	NOKIA OYJ EUR0 06	11/21/2008	3/20/2009	$110,055	$123,425	($13,370)
171	NOKIA OYJ EUR0 06	11/21/2008	3/20/2009	$1,973	$2,145	($172)
4,190	NOKIA OYJ EUR0 06	11/21/2008	3/20/2009	$48,337	$54,471	($6,134)
6,207	NOKIA OYJ EUR0 06	11/21/2008	3/20/2009	$71,605	$77,850	($6,245)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
6,098	NOKIA OYJ EUR0 06	1/15/2009	5/5/2009	$92,460	$83,282	$9,178
700	NOKIA OYJ EUR0 06	1/22/2009	5/5/2009	$10,614	$8,958	$1,655
4,410	NOKIA OYJ EUR0 06	1/28/2009	5/5/2009	$66,866	$57,311	$9,556
8,700	NOKIA OYJ EUR0 06	2/4/2009	5/5/2009	$131,913	$110,432	$21,481
2,190	NOKIA OYJ EUR0 06	2/6/2009	5/5/2009	$33,206	$28,092	$5,114
4,700	NOKIA OYJ EUR0 06	2/18/2009	5/5/2009	$71,263	$52,747	$18,516
3,900	NOKIA OYJ EUR0 06	2/19/2009	5/5/2009	$59,133	$42,115	$17,018
4,260	NOKIA OYJ EUR0 06	3/3/2009	5/5/2009	$64,592	$39,884	$24,708
5,520	NOKIA OYJ EUR0 06	3/13/2009	5/5/2009	$83,696	$60,958	$22,738
4,180	NOKIA OYJ EUR0 06	3/16/2009	5/5/2009	$63,379	$48,152	$15,227
11,528	NOKIA OYJ EUR0 06	12/8/2008	5/4/2009	$170,511	$161,506	$9,005
5,270	NOKIA OYJ EUR0 06	12/9/2008	5/4/2009	$77,949	$78,505	($556)
3,900	NOKIA OYJ EUR0 06	12/30/2008	5/4/2009	$57,685	$60,763	($3,077)
7,700	NOKIA OYJ EUR0 06	1/2/2009	5/4/2009	$113,891	$120,793	($6,902)
3,880	NOKIA OYJ EUR0 06	1/8/2009	5/4/2009	$57,389	$59,084	($1,695)
2,822	NOKIA OYJ EUR0 06	1/15/2009	5/4/2009	$41,740	$38,541	$3,199
1,593	AIR LIQUIDE(L') EUR5 50	9/19/2008	5/5/2009	$134,971	$197,328	($62,356)
820	AIR LIQUIDE(L') EUR5 50	9/22/2008	5/5/2009	$69,477	$102,299	($32,822)
710	AIR LIQUIDE(L') EUR5 50	10/9/2008	5/5/2009	$60,157	$69,419	($9,263)
152	AIR LIQUIDE(L') EUR5 50	10/10/2008	5/5/2009	$12,879	$13,020	($142)
1,680	AIR LIQUIDE(L') EUR5 50	9/12/2008	1/14/2009	$138,135	$196,348	($58,212)
1,880	AIR LIQUIDE(L') EUR5 50	9/16/2008	4/30/2009	$155,952	$221,910	($65,958)
1,470	AIR LIQUIDE(L') EUR5 50	9/11/2008	1/13/2009	$125,976	$170,821	($44,844)
30	AIR LIQUIDE(L') EUR5 50	9/12/2008	1/13/2009	$2,571	$3,506	($935)
148	AIR LIQUIDE(L') EUR5 50	10/10/2008	5/7/2009	$12,264	$12,678	($414)
770	AIR LIQUIDE(L') EUR5 50	10/13/2008	5/7/2009	$63,804	$73,124	($9,320)
1,700	AIR LIQUIDE(L') EUR5 50	10/14/2008	5/7/2009	$140,866	$171,140	($30,274)
2,320	AIR LIQUIDE(L') EUR5 50	12/10/2008	5/7/2009	$192,240	$189,318	$2,923
2,423	AIR LIQUIDE(L') EUR5 50	3/13/2009	5/7/2009	$200,775	$191,874	$8,902
730	AIR LIQUIDE(L') EUR5 50	9/16/2008	5/4/2009	$60,707	$86,167	($25,460)
1,670	AIR LIQUIDE(L') EUR5 50	9/17/2008	5/4/2009	$138,878	$193,985	($55,107)
1,117	AIR LIQUIDE(L') EUR5 50	9/19/2008	5/4/2009	$92,890	$138,365	($45,474)
10	AIR LIQUIDE(L') EUR5 50	9/12/2008	4/17/2009	$872	$1,169	($297)
1,040	AIR LIQUIDE(L') EUR5 50	9/16/2008	4/17/2009	$90,663	$122,759	($32,096)
2,100	ALSTOM EUR7 0	2/4/2009	5/29/2009	$132,292	$112,960	$19,333
50	ALSTOM EUR7 0	2/6/2009	5/29/2009	$3,150	$2,852	$298
1,780	ALSTOM EUR7 0	2/9/2009	10/20/2009	$133,680	$102,268	$31,412
1,100	ALSTOM EUR7.0	2/24/2009	10/20/2009	$82,611	$51,451	$31,160
2,900	ALSTOM EUR7 0	3/13/2009	10/20/2009	$217,794	$150,486	$67,308
1,090	ALSTOM EUR7 0	3/23/2009	10/20/2009	$81,860	$60,934	$20,927
760	ALSTOM EUR7 0	3/25/2009	10/20/2009	$57,077	$40,414	$16,663

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
4,300	ALSTOM EUR7 0	1/28/2009	5/11/2009	$266,589	$224,023	$42,567
1,040	ALSTOM EUR7 0	2/6/2009	8/14/2009	$69,892	$59,314	$10,578
369	ALSTOM EUR7 0	5/4/2009	11/16/2009	$26,463	$24,307	$2,156
1,000	ALSTOM EUR7.0	2/6/2009	6/10/2009	$61,877	$57,032	$4,845
874	ALSTOM EUR7 0	4/17/2009	10/26/2009	$63,928	$55,081	$8,846
1,476	ALSTOM EUR7 0	4/29/2009	10/26/2009	$107,960	$91,824	$16,136
1,100	ALSTOM EUR7 0	2/6/2009	7/10/2009	$60,373	$62,736	($2,363)
1,130	ALSTOM EUR7 0	2/6/2009	9/11/2009	$84,271	$64,447	$19,825
230	ALSTOM EUR7 0	3/25/2009	10/20/2009	$17,262	$12,230	$5,032
80	ALSTOM EUR7 0	4/2/2009	10/20/2009	$6,004	$4,403	$1,601
1,300	ALSTOM EUR7 0	1/28/2009	5/19/2009	$81,371	$67,728	$13,643
3,000	ALSTOM EUR7 0	2/4/2009	5/19/2009	$187,779	$161,371	$26,408
2,124	ALSTOM EUR7 0	4/29/2009	11/16/2009	$151,084	$132,137	$18,947
1,120	ALSTOM EUR7 0	4/30/2009	11/16/2009	$79,668	$72,087	$7,580
504	ALSTOM EUR7 0	5/4/2009	11/16/2009	$35,850	$33,199	$2,651
2,780	ALSTOM EUR7 0	2/6/2009	10/19/2009	$211,777	$158,550	$53,227
320	ALSTOM EUR7 0	2/9/2009	10/19/2009	$24,377	$18,385	$5,992
1,500	ALSTOM EUR7 0	4/2/2009	10/23/2009	$110,311	$82,559	$27,753
516	ALSTOM EUR7 0	4/17/2009	10/23/2009	$37,947	$32,520	$5,428
3,852	ARCELORMITTAL NPV	4/22/2009	12/18/2009	$164,880	$102,719	$62,161
1,800	ARCELORMITTAL NPV	4/17/2009	7/10/2009	$52,778	$52,690	$87
3,600	ARCELORMITTAL NPV	4/17/2009	10/27/2009	$131,924	$105,381	$26,543
3,600	ARCELORMITTAL NPV	4/17/2009	10/30/2009	$124,449	$105,381	$19,068
3,590	ARCELORMITTAL NPV	4/17/2009	11/5/2009	$122,868	$105,088	$17,780
1,635	ARCELORMITTAL NPV	4/17/2009	11/9/2009	$59,003	$47,860	$11,143
515	ARCELORMITTAL NPV	4/22/2009	11/9/2009	$18,585	$13,733	$4,852
3,052	ARCELORMITTAL NPV	4/22/2009	12/21/2009	$132,769	$81,386	$51,383
413	ARCELORMITTAL NPV	4/30/2009	12/21/2009	$17,966	$9,888	$8,078
154	BNP PARIBAS EUR2	12/19/2008	1/22/2009	$4,597	$6,925	($2,328)
2,610	BNP PARIBAS EUR2	1/2/2009	1/22/2009	$77,917	$115,165	($37,247)
400	BNP PARIBAS EUR2	1/6/2009	1/22/2009	$11,941	$18,548	($6,607)
574	BNP PARIBAS EUR2	12/11/2008	1/20/2009	$18,497	$35,034	($16,537)
970	BNP PARIBAS EUR2	12/12/2008	1/20/2009	$31,258	$56,201	($24,943)
1,430	BNP PARIBAS EUR2	12/17/2008	1/20/2009	$46,081	$67,382	($21,301)
1,080	BNP PARIBAS EUR2	12/18/2008	1/20/2009	$34,803	$51,121	($16,319)
1,386	BNP PARIBAS EUR2	12/19/2008	1/20/2009	$44,663	$62,326	($17,662)
308	BNP PARIBAS EUR2	9/29/2008	1/15/2009	$12,060	$29,306	($17,246)
2,330	BNP PARIBAS EUR2	10/1/2008	1/15/2009	$91,233	$214,584	($123,352)
1,420	BNP PARIBAS EUR2	10/2/2008	1/15/2009	$55,601	$133,284	($77,683)
574	BNP PARIBAS EUR2	10/3/2008	1/15/2009	$22,475	$55,544	($33,069)
176	BNP PARIBAS EUR2	10/3/2008	1/19/2009	$6,098	$17,031	($10,933)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
950	BNP PARIBAS EUR2	10/10/2008	1/19/2009	$32,917	$77,139	($44,222)
740	BNP PARIBAS EUR2	10/13/2008	1/19/2009	$25,641	$62,457	($36,816)
1,810	BNP PARIBAS EUR2	10/14/2008	1/19/2009	$62,716	$153,805	($91,089)
3,100	BNP PARIBAS EUR2	10/21/2008	1/19/2009	$107,414	$242,763	($135,348)
624	BNP PARIBAS EUR2	12/11/2008	1/19/2009	$21,621	$38,086	($16,464)
2,300	BNP PARIBAS EUR2	1/6/2009	2/17/2009	$70,538	$106,650	($36,112)
3,960	BNP PARIBAS EUR2	1/28/2009	2/17/2009	$121,449	$152,170	($30,722)
5,488	BNP PARIBAS EUR2	9/19/2008	1/14/2009	$222,095	$534,522	($312,427)
1,292	BNP PARIBAS EUR2	9/29/2008	1/14/2009	$52,286	$122,931	($70,645)
1,160	CAP GEMINI EUR8	2/4/2009	4/28/2009	$41,027	$41,565	($538)
10	CAP GEMINI EUR8	2/5/2009	4/28/2009	$354	$367	($13)
750	CAP GEMINI EUR8	2/6/2009	5/29/2009	$28,684	$28,222	$461
1,200	CAP GEMINI EUR8	2/9/2009	5/29/2009	$45,894	$44,718	$1,175
680	CAP GEMINI EUR8	2/10/2009	5/29/2009	$26,006	$25,723	$283
3,240	CAP GEMINI EUR8	2/13/2009	6/11/2009	$120,647	$104,324	$16,322
3,560	CAP GEMINI EUR8	2/6/2009	5/11/2009	$129,516	$133,962	($4,446)
1,500	CAP GEMINI EUR8	1/28/2009	4/3/2009	$53,300	$54,533	($1,233)
660	CAP GEMINI EUR8	2/4/2009	4/3/2009	$23,452	$23,649	($197)
4,590	CAP GEMINI EUR8	2/5/2009	4/29/2009	$162,932	$168,299	($5,366)
6,790	CAP GEMINI EUR8	2/6/2009	4/29/2009	$241,026	$255,506	($14,480)
3,000	CAP GEMINI EUR8	1/28/2009	3/31/2009	$95,048	$109,065	($14,017)
1,500	CAP GEMINI EUR8	2/6/2009	4/30/2009	$55,984	$56,445	($461)
1,580	CAP GEMINI EUR8	2/4/2009	4/9/2009	$53,201	$56,614	($3,413)
450	CAP GEMINI EUR8	2/10/2009	6/10/2009	$16,490	$17,023	($533)
1,730	CAP GEMINI EUR8	2/12/2009	6/10/2009	$63,395	$57,428	$5,966
1,600	CAP GEMINI EUR8	2/13/2009	6/10/2009	$58,631	$51,518	$7,113
2,000	CAP GEMINI EUR8	2/10/2009	6/1/2009	$77,893	$75,656	$2,237
2,040	FRANCE TELECOM EUR4	9/18/2008	2/6/2009	$48,875	$58,366	($9,491)
12,631	FRANCE TELECOM EUR4	9/19/2008	2/6/2009	$302,617	$369,794	($67,177)
9,129	FRANCE TELECOM EUR4	10/3/2008	2/6/2009	$218,715	$256,680	($37,964)
1,774	FRANCE TELECOM EUR4	10/9/2008	3/23/2009	$41,653	$45,374	($3,721)
1,203	FRANCE TELECOM EUR4	10/13/2008	3/23/2009	$28,246	$29,494	($1,248)
2,770	FRANCE TELECOM EUR4	10/21/2008	3/23/2009	$65,040	$74,866	($9,827)
3,035	FRANCE TELECOM EUR4	10/29/2008	3/23/2009	$71,262	$75,361	($4,100)
7,200	FRANCE TELECOM EUR4	10/30/2008	3/23/2009	$169,056	$179,956	($10,900)
2,020	FRANCE TELECOM EUR4	3/4/2009	3/23/2009	$47,430	$45,367	$2,062
1,900	FRANCE TELECOM EUR4	3/5/2009	3/23/2009	$44,612	$41,369	$3,243
2,400	FRANCE TELECOM EUR4	3/6/2009	3/23/2009	$56,352	$53,041	$3,311
3,511	FRANCE TELECOM EUR4	10/3/2008	2/9/2009	$82,840	$98,719	($15,878)
2,589	FRANCE TELECOM EUR4	10/8/2008	2/9/2009	$61,086	$66,851	($5,765)
4,700	FRANCE TELECOM EUR4	9/18/2008	1/6/2009	$130,185	$134,471	($4,285)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
10,611	FRANCE TELECOM EUR4	10/8/2008	3/19/2009	$242,095	$273,988	($31,893)
15,189	FRANCE TELECOM EUR4	10/9/2008	3/19/2009	$346,544	$388,493	($41,949)
1,041	GDF SUEZ EUR1	1/21/2008	2/6/2009	$40,916	$61,068	($20,152)
3,054	GDF SUEZ EUR1	1/22/2008	2/6/2009	$119,984	$170,132	($50,148)
1,774	GDF SUEZ EUR1	1/23/2008	2/6/2009	$69,710	$95,032	($25,322)
2,292	GDF SUEZ EUR1	6/27/2008	3/25/2009	$86,707	$148,192	($61,485)
668	GDF SUEZ EUR1	6/30/2008	3/25/2009	$25,287	$43,166	($17,879)
595	GDF SUEZ EUR1	7/2/2008	3/27/2009	$21,720	$38,030	($16,310)
1,350	GDF SUEZ EUR1	7/3/2008	3/27/2009	$49,333	$85,392	($36,059)
1,957	GDF SUEZ EUR1	1/23/2008	3/24/2009	$73,124	$104,788	($31,664)
859	GDF SUEZ EUR1	6/18/2008	3/24/2009	$32,103	$56,849	($24,747)
2,672	GDF SUEZ EUR1	6/20/2008	3/24/2009	$99,875	$170,700	($70,825)
2,386	GDF SUEZ EUR1	6/23/2008	3/24/2009	$89,174	$156,529	($67,355)
476	GDF SUEZ EUR1	6/27/2008	3/24/2009	$17,794	$30,788	($12,994)
4,376	GDF SUEZ EUR1	7/3/2008	4/2/2009	$148,450	$276,707	($128,258)
1,700	GDF SUEZ EUR1	10/8/2008	4/2/2009	$57,670	$70,119	($12,449)
1,645	GDF SUEZ EUR1	10/9/2008	4/2/2009	$55,804	$63,955	($8,150)
1,893	GDF SUEZ EUR1	10/10/2008	4/2/2009	$64,217	$59,190	$5,027
443	GDF SUEZ EUR1	10/13/2008	4/2/2009	$15,028	$16,594	($1,566)
5,000	GDF SUEZ EUR1	2/24/2009	4/2/2009	$169,618	$165,250	$4,368
1,240	GDF SUEZ EUR1	6/30/2008	3/26/2009	$45,918	$80,118	($34,200)
2,460	GDF SUEZ EUR1	7/2/2008	3/26/2009	$91,043	$157,318	($66,275)
1,206	GDF SUEZ EUR1	12/17/2007	1/13/2009	$52,861	$75,684	($22,823)
1,336	GDF SUEZ EUR1	1/14/2008	1/13/2009	$58,575	$84,407	($25,832)
764	GDF SUEZ EUR1	1/14/2008	1/13/2009	$33,471	$48,273	($14,801)
2,959	GDF SUEZ EUR1	1/15/2008	1/13/2009	$129,702	$189,288	($59,586)
1,976	GDF SUEZ EUR1	1/16/2008	1/13/2009	$86,616	$126,297	($39,680)
1,900	GDF SUEZ EUR1	1/23/2008	2/17/2009	$68,031	$101,758	($33,727)
1,937	GDF SUEZ EUR1	1/16/2008	1/23/2009	$77,937	$123,830	($45,892)
963	GDF SUEZ EUR1	1/21/2008	1/23/2009	$38,733	$56,452	($17,719)
2,870	SOCIETE GENERALE EUR1 25	1/28/2009	2/17/2009	$83,525	$131,188	($47,663)
14,000	SOCIETE GENERALE EUR1 25	3/23/2009	5/7/2009	$759,410	$599,802	$159,608
17,900	SOCIETE GENERALE EUR1 25	3/24/2009	5/7/2009	$970,959	$761,019	$209,940
3,445	SOCIETE GENERALE EUR1 25	3/25/2009	5/7/2009	$186,869	$146,538	$40,331
5,730	SOCIETE GENERALE EUR1 25	1/28/2009	3/2/2009	$167,816	$261,919	($94,102)
3,152	SOCIETE GENERALE EUR1 25	4/2/2009	5/11/2009	$164,427	$132,143	$32,284
1,300	SOCIETE GENERALE EUR1 25	4/9/2009	5/11/2009	$67,816	$61,227	$6,588
1,540	SOCIETE GENERALE EUR1 25	5/6/2009	5/11/2009	$80,335	$90,004	($9,668)
4,400	SOCIETE GENERALE EUR1 25	1/28/2009	2/20/2009	$126,655	$201,124	($74,470)
855	SOCIETE GENERALE EUR1 25	3/25/2009	5/8/2009	$45,216	$36,369	$8,847
2,000	SOCIETE GENERALE EUR1 25	3/26/2009	5/8/2009	$105,769	$85,516	$20,253

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
3,700	SOCIETE GENERALE EUR1 25	4/1/2009	5/8/2009	$195,672	$144,935	$50,737
2,048	SOCIETE GENERALE EUR1 25	4/2/2009	5/8/2009	$108,307	$85,859	$22,448
960	SUEZ ENVIRONNEMENT EUR4	9/18/2008	4/17/2009	$15,182	$24,502	($9,320)
6,866	SUEZ ENVIRONNEMENT EUR4	9/19/2008	4/17/2009	$108,579	$185,081	($76,501)
2,524	SUEZ ENVIRONNEMENT EUR4	10/3/2008	4/29/2009	$38,341	$59,819	($21,478)
520	SUEZ ENVIRONNEMENT EUR4	10/13/2008	4/29/2009	$7,899	$11,074	($3,174)
7,600	SUEZ ENVIRONNEMENT EUR4	9/18/2008	4/3/2009	$118,467	$193,973	($75,507)
6,900	SUEZ ENVIRONNEMENT EUR4	9/18/2008	4/9/2009	$108,882	$176,107	($67,225)
10,634	SUEZ ENVIRONNEMENT EUR4	9/19/2008	4/23/2009	$164,485	$286,651	($122,167)
966	SUEZ ENVIRONNEMENT EUR4	10/3/2008	4/23/2009	$14,942	$22,894	($7,952)
3,200	SUEZ ENVIRONNEMENT EUR4	9/17/2008	1/27/2009	$49,026	$82,402	($33,376)
300	SUEZ ENVIRONNEMENT EUR4	9/18/2008	1/27/2009	$4,596	$7,657	($3,061)
35	TOTAL EUR2 5	2/25/2009	4/30/2009	$1,796	$1,683	$113
2,140	TOTAL EUR2 5	12/11/2008	4/16/2009	$101,166	$115,729	($14,563)
2,680	TOTAL EUR2 5	12/15/2008	4/16/2009	$126,694	$144,978	($18,285)
1,120	TOTAL EUR2 5	12/19/2008	4/16/2009	$52,947	$64,501	($11,555)
1,020	TOTAL EUR2 5	1/26/2009	4/16/2009	$48,219	$49,906	($1,687)
1,040	TOTAL EUR2 5	2/2/2009	4/16/2009	$49,165	$51,374	($2,209)
2,870	TOTAL EUR2 5	12/11/2008	4/14/2009	$138,744	$155,206	($16,463)
2,260	TOTAL EUR2 5	2/2/2009	4/17/2009	$107,776	$111,640	($3,864)
7,500	TOTAL EUR2.5	2/4/2009	4/17/2009	$357,663	$397,394	($39,730)
310	TOTAL EUR2 5	2/11/2009	4/17/2009	$14,783	$16,189	($1,406)
1,390	TOTAL EUR2 5	11/24/2008	3/26/2009	$73,207	$68,674	$4,533
890	TOTAL EUR2 5	2/11/2009	4/22/2009	$41,106	$46,478	($5,372)
1,170	TOTAL EUR2.5	2/12/2009	4/22/2009	$54,038	$60,794	($6,756)
2,270	TOTAL EUR2 5	2/20/2009	4/22/2009	$104,844	$110,119	($5,275)
5,970	TOTAL EUR2 5	2/24/2009	4/22/2009	$275,734	$286,243	($10,509)
190	TOTAL EUR2 5	2/26/2009	5/5/2009	$9,955	$9,203	$752
2,200	TOTAL EUR2 5	2/27/2009	5/5/2009	$115,272	$104,161	$11,111
910	TOTAL EUR2 5	3/2/2009	5/5/2009	$47,681	$40,858	$6,822
1,060	TOTAL EUR2 5	3/3/2009	5/5/2009	$55,540	$46,412	$9,128
1,740	TOTAL EUR2.5	3/4/2009	5/5/2009	$91,170	$80,654	$10,515
780	TOTAL EUR2 5	3/13/2009	5/5/2009	$40,869	$38,036	$2,833
1,160	TOTAL EUR2 5	3/20/2009	5/5/2009	$60,780	$60,277	$503
1,300	TOTAL EUR2 5	11/24/2008	4/6/2009	$64,541	$64,227	$313
2,350	TOTAL EUR2 5	12/3/2008	4/6/2009	$116,669	$115,785	$884
460	TOTAL EUR2 5	2/25/2009	5/4/2009	$23,906	$22,120	$1,786
2,910	TOTAL EUR2 5	2/26/2009	5/4/2009	$151,231	$140,953	$10,278
820	TOTAL EUR2 5	12/3/2008	4/9/2009	$40,014	$40,402	($387)
5,800	TOTAL EUR2 5	12/4/2008	4/9/2009	$283,028	$290,820	($7,792)
1,520	TOTAL EUR2 5	12/5/2008	4/9/2009	$74,173	$69,399	$4,774

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
6,540	TOTAL EUR2 5	12/8/2008	4/9/2009	$319,139	$325,444	($6,305)
2,830	TOTAL EUR2 5	12/11/2008	4/9/2009	$138,098	$153,043	($14,945)
1,380	TOTAL EUR2 5	2/24/2009	4/30/2009	$70,741	$66,167	$4,574
1,785	TOTAL EUR2 5	2/25/2009	4/30/2009	$91,502	$85,836	$5,666
318	VALLOUREC(USIN A T EUR4	7/31/2009	12/18/2009	$55,301	$41,337	$13,964
1,607	ADIDAS AG NPV	9/9/2008	1/14/2009	$54,110	$89,305	($35,195)
1,770	ADIDAS AG NPV	9/11/2008	1/14/2009	$59,599	$92,668	($33,069)
3,800	ADIDAS AG NPV	9/19/2008	1/14/2009	$127,952	$208,160	($80,208)
4,602	BASF SE NPV	4/30/2009	9/17/2009	$246,921	$175,707	$71,214
1,560	BASF SE NPV	4/30/2009	7/10/2009	$60,336	$59,562	$774
198	BASF SE NPV	4/30/2009	9/17/2009	$10,632	$7,560	$3,073
2,748	DAIMLERCHRYSLER ORD NPV(REGD)	10/19/2009	12/21/2009	$144,265	$154,546	($10,281)
1,673	DEUTSCHE BOERSE AG NPV(REGD)	2/4/2009	7/29/2009	$131,980	$84,538	$47,442
2,460	DEUTSCHE BOERSE AG NPV(REGD)	3/13/2009	7/29/2009	$194,065	$116,141	$77,924
1,580	DEUTSCHE BOERSE AG NPV(REGD)	3/16/2009	7/29/2009	$124,643	$80,433	$44,210
1,599	DEUTSCHE BOERSE AG NPV(REGD)	3/19/2009	7/29/2009	$126,142	$84,151	$41,991
1,001	DEUTSCHE BOERSE AG NPV(REGD)	3/26/2009	7/31/2009	$78,819	$58,387	$20,432
1,399	DEUTSCHE BOERSE AG NPV(REGD)	4/2/2009	7/31/2009	$110,158	$89,334	$20,824
1,400	DEUTSCHE BOERSE AG NPV(REGD)	12/17/2008	2/24/2009	$64,004	$108,517	($44,513)
801	DEUTSCHE BOERSE AG NPV(REGD)	4/2/2009	8/3/2009	$65,313	$51,148	$14,165
900	DEUTSCHE BOERSE AG NPV(REGD)	4/3/2009	8/3/2009	$73,385	$58,043	$15,342
803	DEUTSCHE BOERSE AG NPV(REGD)	4/16/2009	8/3/2009	$65,476	$53,336	$12,140
336	DEUTSCHE BOERSE AG NPV(REGD)	4/29/2009	8/3/2009	$27,397	$23,529	$3,868
18	DEUTSCHE BOERSE AG NPV(REGD)	1/20/2009	3/6/2009	$695	$961	($266)
1,360	DEUTSCHE BOERSE AG NPV(REGD)	1/21/2009	3/6/2009	$52,493	$70,040	($17,547)
4,007	DEUTSCHE BOERSE AG NPV(REGD)	1/28/2009	3/6/2009	$154,660	$221,186	($66,526)
415	DEUTSCHE BOERSE AG NPV(REGD)	2/4/2009	3/6/2009	$16,018	$20,970	($4,952)
564	DEUTSCHE BOERSE AG NPV(REGD)	4/29/2009	8/5/2009	$43,139	$39,495	$3,644
800	DEUTSCHE BOERSE AG NPV(REGD)	4/30/2009	8/5/2009	$61,190	$60,323	$868
2,468	DEUTSCHE BOERSE AG NPV(REGD)	5/7/2009	8/5/2009	$188,772	$183,830	$4,942
576	DEUTSCHE BOERSE AG NPV(REGD)	5/8/2009	8/5/2009	$44,057	$42,468	$1,589
840	DEUTSCHE BOERSE AG NPV(REGD)	5/18/2009	8/5/2009	$64,250	$68,590	($4,340)
640	DEUTSCHE BOERSE AG NPV(REGD)	5/26/2009	8/5/2009	$48,952	$53,500	($4,548)
2,100	DEUTSCHE BOERSE AG NPV(REGD)	12/17/2008	2/23/2009	$93,957	$162,775	($68,818)
1,300	DEUTSCHE BOERSE AG NPV(REGD)	2/4/2009	7/10/2009	$93,286	$65,690	$27,596
720	DEUTSCHE BOERSE AG NPV(REGD)	12/17/2008	3/3/2009	$30,196	$55,809	($25,613)
1,310	DEUTSCHE BOERSE AG NPV(REGD)	12/18/2008	3/3/2009	$54,940	$103,587	($48,647)
30	DEUTSCHE BOERSE AG NPV(REGD)	1/13/2009	3/3/2009	$1,258	$1,966	($708)
5,001	DEUTSCHE BOERSE AG NPV(REGD)	3/19/2009	7/30/2009	$400,092	$263,190	$136,902
2,100	DEUTSCHE BOERSE AG NPV(REGD)	3/23/2009	7/30/2009	$168,005	$114,578	$53,427
1,500	DEUTSCHE BOERSE AG NPV(REGD)	3/24/2009	7/30/2009	$120,004	$83,505	$36,499

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
930	DEUTSCHE BOERSE AG NPV(REGD)	3/25/2009	7/30/2009	$74,402	$50,700	$23,702
369	DEUTSCHE BOERSE AG NPV(REGD)	3/26/2009	7/30/2009	$29,521	$21,523	$7,997
1,252	DEUTSCHE BOERSE AG NPV(REGD)	11/5/2008	2/20/2009	$58,743	$107,654	($48,911)
1,290	DEUTSCHE BOERSE AG NPV(REGD)	11/19/2008	2/20/2009	$60,526	$87,119	($26,593)
990	DEUTSCHE BOERSE AG NPV(REGD)	12/9/2008	2/20/2009	$46,450	$74,300	($27,850)
1,050	DEUTSCHE BOERSE AG NPV(REGD)	12/10/2008	2/20/2009	$49,265	$75,479	($26,214)
1,980	DEUTSCHE BOERSE AG NPV(REGD)	12/11/2008	2/20/2009	$92,900	$141,923	($49,023)
578	DEUTSCHE BOERSE AG NPV(REGD)	12/17/2008	2/20/2009	$27,119	$44,802	($17,683)
30	DEUTSCHE BOERSE AG NPV(REGD)	3/26/2009	7/30/2009	$2,416	$1,750	$666
1,130	DEUTSCHE BOERSE AG NPV(REGD)	1/13/2009	3/5/2009	$46,432	$74,064	($27,632)
1,077	DEUTSCHE BOERSE AG NPV(REGD)	1/15/2009	3/5/2009	$44,254	$61,918	($17,664)
782	DEUTSCHE BOERSE AG NPV(REGD)	1/20/2009	3/5/2009	$32,132	$41,731	($9,599)
3,460	DEUTSCHE BOERSE AG NPV(REGD)	11/4/2008	2/17/2009	$167,053	$299,835	($132,783)
1,148	DEUTSCHE BOERSE AG NPV(REGD)	11/5/2008	2/17/2009	$55,427	$98,712	($43,285)
8,050	DEUTSCHE TELEKOM NPV(REGD)	10/30/2008	3/19/2009	$98,926	$116,291	($17,365)
7,130	DEUTSCHE TELEKOM NPV(REGD)	11/18/2008	3/19/2009	$87,620	$98,311	($10,691)
13,340	DEUTSCHE TELEKOM NPV(REGD)	11/19/2008	3/19/2009	$163,934	$184,912	($20,978)
3,910	DEUTSCHE TELEKOM NPV(REGD)	11/21/2008	3/19/2009	$48,050	$51,463	($3,414)
2,210	DEUTSCHE TELEKOM NPV(REGD)	12/2/2008	3/19/2009	$27,158	$30,032	($2,873)
4,780	DEUTSCHE TELEKOM NPV(REGD)	1/15/2009	3/19/2009	$58,741	$63,607	($4,866)
8,360	DEUTSCHE TELEKOM NPV(REGD)	1/20/2009	3/19/2009	$102,735	$114,614	($11,879)
6,900	DEUTSCHE TELEKOM NPV(REGD)	1/21/2009	3/19/2009	$84,793	$92,394	($7,600)
4,490	DEUTSCHE TELEKOM NPV(REGD)	1/22/2009	3/19/2009	$55,177	$58,617	($3,440)
14,390	DEUTSCHE TELEKOM NPV(REGD)	1/27/2009	3/19/2009	$176,837	$189,156	($12,319)
8,840	DEUTSCHE TELEKOM NPV(REGD)	10/28/2008	1/6/2009	$136,477	$112,786	$23,691
35,850	DEUTSCHE TELEKOM NPV(REGD)	1/27/2009	3/23/2009	$450,981	$471,248	($20,267)
5,420	DEUTSCHE TELEKOM NPV(REGD)	2/2/2009	3/23/2009	$68,182	$65,724	$2,458
15,910	DEUTSCHE TELEKOM NPV(REGD)	10/28/2008	2/6/2009	$205,796	$202,990	$2,806
27,920	DEUTSCHE TELEKOM NPV(REGD)	10/30/2008	2/6/2009	$361,146	$403,335	($42,189)
4,200	DEUTSCHE TELEKOM NPV(REGD)	10/30/2008	2/9/2009	$52,742	$60,674	($7,931)
700	HEIDELBERGCEMENT NPV	9/17/2009	12/18/2009	$48,275	$49,532	($1,257)
1,170	SAP AG ORD NPV	2/6/2009	5/5/2009	$44,554	$44,257	$297
4,300	SAP AG ORD NPV	1/28/2009	3/31/2009	$150,272	$157,987	($7,715)
3,220	SAP AG ORD NPV	1/28/2009	2/17/2009	$116,050	$118,307	($2,256)
410	SAP AG ORD NPV	2/4/2009	5/4/2009	$15,798	$15,194	$603
4,100	SAP AG ORD NPV	2/5/2009	5/4/2009	$157,978	$153,522	$4,456
1,070	SAP AG ORD NPV	2/6/2009	5/4/2009	$41,228	$40,474	$754
2,850	SAP AG ORD NPV	2/2/2009	4/30/2009	$109,818	$100,385	$9,433
2,200	SAP AG ORD NPV	2/3/2009	4/30/2009	$84,772	$77,922	$6,850
9,290	SAP AG ORD NPV	2/4/2009	4/30/2009	$357,968	$344,283	$13,685
2,250	SAP AG ORD NPV	1/28/2009	4/29/2009	$86,851	$82,668	$4,184

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350	SAP AG ORD NPV	2/2/2009	4/29/2009	$13,510	$12,328	$1,182
2,330	SAP AG ORD NPV	1/28/2009	4/9/2009	$89,299	$85,607	$3,692
3,600	SAP AG ORD NPV	1/28/2009	4/28/2009	$142,724	$132,268	$10,455
8,060	SAP AG ORD NPV	2/6/2009	5/7/2009	$302,737	$304,881	($2,144)
1,600	SAP AG ORD NPV	2/24/2009	5/7/2009	$60,097	$53,546	$6,550
3,270	SAP AG ORD NPV	2/26/2009	5/7/2009	$122,822	$107,769	$15,054
1,650	SAP AG ORD NPV	3/13/2009	5/7/2009	$61,975	$55,220	$6,755
1,360	SAP AG ORD NPV	3/16/2009	5/7/2009	$51,082	$46,433	$4,650
3,000	DIANA SHIPPING INC COM STK	4/24/2009	9/24/2009	$37,400	$46,987	($9,587)
1,000	DIANA SHIPPING INC COM STK	4/24/2009	9/24/2009	$12,440	$15,662	($3,223)
6,700	DIANA SHIPPING INC COM STK	5/7/2009	9/25/2009	$80,555	$112,895	($32,340)
3,000	DIANA SHIPPING INC COM STK	4/24/2009	9/24/2009	$37,436	$46,987	($9,551)
1,200	DIANA SHIPPING INC COM STK	4/22/2009	9/16/2009	$17,274	$18,024	($750)
8,100	DIANA SHIPPING INC COM STK	4/22/2009	9/16/2009	$116,602	$122,115	($5,513)
5,700	DIANA SHIPPING INC COM STK	4/23/2009	9/16/2009	$82,053	$84,450	($2,397)
1,500	DIANA SHIPPING INC COM STK	4/24/2009	9/24/2009	$18,795	$23,494	($4,698)
6,800	DIANA SHIPPING INC COM STK	5/4/2009	9/24/2009	$85,205	$118,683	($33,478)
8,600	DIANA SHIPPING INC COM STK	5/6/2009	9/24/2009	$107,760	$155,799	($48,040)
9,500	DIANA SHIPPING INC COM STK	5/6/2009	9/25/2009	$114,509	$172,104	($57,595)
300	DIANA SHIPPING INC COM STK	4/22/2009	9/1/2009	$3,960	$4,523	($563)
4,200	DIANA SHIPPING INC COM STK	4/22/2009	7/10/2009	$55,497	$63,319	($7,822)
4,800	DIANA SHIPPING INC COM STK	4/22/2009	9/4/2009	$60,274	$72,364	($12,090)
300	DIANA SHIPPING INC COM STK	5/6/2009	9/25/2009	$3,671	$5,435	($1,764)
2,400	DIANA SHIPPING INC COM STK	4/23/2009	9/23/2009	$31,852	$35,558	($3,706)
4,100	DIANA SHIPPING INC COM STK	4/24/2009	9/23/2009	$54,414	$64,216	($9,802)
6,400	DIANA SHIPPING INC COM STK	5/7/2009	9/28/2009	$77,991	$107,840	($29,849)
2,200	DIANA SHIPPING INC COM STK	5/7/2009	9/28/2009	$26,809	$35,030	($8,220)
2,200	DIANA SHIPPING INC COM STK	4/24/2009	9/23/2009	$29,566	$34,457	($4,892)
1,800	DIANA SHIPPING INC COM STK	4/24/2009	9/23/2009	$24,393	$28,192	($3,799)
3,500	DIANA SHIPPING INC COM STK	5/6/2009	9/25/2009	$42,096	$63,407	($21,311)
3,200	DIANA SHIPPING INC COM STK	5/7/2009	9/25/2009	$38,488	$53,920	($15,432)
1,300	DIANA SHIPPING INC COM STK	4/24/2009	9/23/2009	$17,475	$20,361	($2,886)
1,692	NATL BK OF GREECE EUR5(REGD)	9/29/2009	12/28/2009	$44,872	$60,484	($15,612)
2,000	NATL BK OF GREECE EUR5(REGD)	10/6/2009	12/28/2009	$53,040	$70,786	($17,746)
680	NATL BK OF GREECE EUR5(REGD)	11/27/2009	12/28/2009	$18,034	$20,415	($2,382)
2,350	NATL BK OF GREECE EUR5(REGD)	9/11/2009	12/16/2009	$59,730	$78,312	($18,582)
4,250	NATL BK OF GREECE EUR5(REGD)	9/14/2009	12/16/2009	$108,022	$137,857	($29,836)
2,900	NATL BK OF GREECE EUR5(REGD)	9/2/2009	12/10/2009	$77,349	$94,261	($16,912)
5,130	NATL BK OF GREECE EUR5(REGD)	9/2/2009	12/15/2009	$131,480	$166,744	($35,264)
2,100	NATL BK OF GREECE EUR5(REGD)	9/3/2009	12/15/2009	$53,822	$65,887	($12,064)
2,800	NATL BK OF GREECE EUR5(REGD)	9/4/2009	12/15/2009	$71,763	$87,364	($15,601)

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1,030	NATL BK OF GREECE EUR5(REGD)	9/11/2009	12/15/2009	$26,399	$34,324	($7,925)
2,230	NATL BK OF GREECE EUR5(REGD)	9/1/2009	11/25/2009	$71,780	$72,657	($877)
3,370	NATL BK OF GREECE EUR5(REGD)	9/2/2009	11/25/2009	$108,475	$109,538	($1,062)
2,410	NATL BK OF GREECE EUR5(REGD)	9/29/2009	12/23/2009	$63,067	$86,150	($23,083)
4,002	NATL BK OF GREECE EUR5(REGD)	9/24/2009	12/22/2009	$102,016	$140,369	($38,353)
2,398	NATL BK OF GREECE EUR5(REGD)	9/29/2009	12/22/2009	$61,128	$85,721	($24,593)
223	NATL BK OF GREECE EUR5(REGD)	9/14/2009	12/21/2009	$5,391	$7,233	($1,843)
3,579	NATL BK OF GREECE EUR5(REGD)	9/15/2009	12/21/2009	$86,519	$115,633	($29,113)
298	NATL BK OF GREECE EUR5(REGD)	9/24/2009	12/21/2009	$7,204	$10,452	($3,248)
31,000	CLP HOLDINGS HKD5	10/23/2008	3/26/2009	$211,317	$214,730	($3,413)
9,000	CLP HOLDINGS HKD5	10/17/2008	1/2/2009	$60,639	$62,384	($1,745)
6,100	CLP HOLDINGS HKD5	10/27/2008	4/1/2009	$41,431	$36,717	$4,713
2,900	CLP HOLDINGS HKD5	10/28/2008	4/1/2009	$19,697	$16,841	$2,855
1,100	CLP HOLDINGS HKD5	10/23/2008	3/27/2009	$7,428	$7,619	($191)
11,000	CLP HOLDINGS HKD5	10/24/2008	3/27/2009	$74,284	$72,283	$2,001
10,400	CLP HOLDINGS HKD5	10/27/2008	3/27/2009	$70,232	$62,600	$7,632
100	CLP HOLDINGS HKD5	10/21/2008	1/9/2009	$665	$700	($35)
10,900	CLP HOLDINGS HKD5	10/22/2008	1/9/2009	$72,488	$77,599	($5,111)
25,100	CLP HOLDINGS HKD5	10/22/2008	3/24/2009	$174,612	$178,691	($4,080)
13,900	CLP HOLDINGS HKD5	10/23/2008	3/24/2009	$96,697	$96,282	$415
7,600	CLP HOLDINGS HKD5	10/28/2008	4/2/2009	$51,262	$44,136	$7,126
11,500	CLP HOLDINGS HKD5	10/29/2008	4/2/2009	$77,567	$75,161	$2,406
2,500	CLP HOLDINGS HKD5	11/14/2008	4/2/2009	$16,862	$16,950	($87)
6,500	CLP HOLDINGS HKD5	2/27/2009	4/2/2009	$43,842	$47,606	($3,763)
6,000	CLP HOLDINGS HKD5	3/5/2009	4/2/2009	$40,470	$41,531	($1,061)
14,500	CLP HOLDINGS HKD5	3/6/2009	4/2/2009	$97,802	$101,467	($3,665)
1,500	CLP HOLDINGS HKD5	10/17/2008	1/5/2009	$9,970	$10,397	($427)
8,600	CLP HOLDINGS HKD5	10/20/2008	1/5/2009	$57,162	$60,493	($3,332)
11,400	CLP HOLDINGS HKD5	10/21/2008	1/5/2009	$75,772	$79,746	($3,974)
34,200	ESPRIT HOLDINGS HKD0 10	3/19/2009	6/15/2009	$200,910	$193,500	$7,411
4,100	ESPRIT HOLDINGS HKD0 10	3/23/2009	6/15/2009	$24,086	$26,096	($2,010)
2,800	ESPRIT HOLDINGS HKD0 10	1/29/2009	6/12/2009	$16,973	$14,811	$2,163
11,400	ESPRIT HOLDINGS HKD0 10	2/2/2009	6/12/2009	$69,106	$60,038	$9,068
18,700	ESPRIT HOLDINGS HKD0 10	3/19/2009	6/12/2009	$113,358	$105,802	$7,555
11,700	ESPRIT HOLDINGS HKD0 10	3/23/2009	6/16/2009	$67,015	$74,468	($7,453)
13,100	ESPRIT HOLDINGS HKD0 10	3/24/2009	6/16/2009	$75,034	$79,091	($4,057)
14,000	ESPRIT HOLDINGS HKD0 10	3/26/2009	6/16/2009	$80,189	$86,970	($6,781)
3,600	ESPRIT HOLDINGS HKD0 10	3/27/2009	6/16/2009	$20,620	$20,459	$161
10,400	ESPRIT HOLDINGS HKD0 10	12/15/2008	1/21/2009	$51,794	$64,955	($13,161)
19,900	ESPRIT HOLDINGS HKD0 10	12/17/2008	5/29/2009	$126,934	$119,000	$7,934
6,400	ESPRIT HOLDINGS HKD0 10	12/19/2008	5/29/2009	$40,823	$37,010	$3,813

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7,300	ESPRIT HOLDINGS HKD0 10	3/27/2009	6/17/2009	$42,298	$41,486	$812
11,800	ESPRIT HOLDINGS HKD0 10	4/2/2009	6/17/2009	$68,372	$63,128	$5,244
3,600	ESPRIT HOLDINGS HKD0 10	12/19/2008	6/11/2009	$21,788	$20,818	$970
10,800	ESPRIT HOLDINGS HKD0 10	12/30/2008	6/11/2009	$65,364	$57,963	$7,401
10,000	ESPRIT HOLDINGS HKD0 10	12/31/2008	6/11/2009	$60,522	$56,225	$4,297
12,600	ESPRIT HOLDINGS HKD0 10	1/7/2009	6/11/2009	$76,258	$74,995	$1,263
16,600	ESPRIT HOLDINGS HKD0 10	1/29/2009	6/11/2009	$100,467	$87,806	$12,661
1,700	ESPRIT HOLDINGS HKD0 10	12/15/2008	2/23/2009	$9,813	$10,618	($804)
8,300	ESPRIT HOLDINGS HKD0 10	12/16/2008	2/23/2009	$47,912	$51,544	($3,632)
8,200	ESPRIT HOLDINGS HKD0 10	12/17/2008	2/23/2009	$47,334	$49,035	($1,701)
7,600	HONG KONG ELECTRIC HOLDINGS HKD1	10/13/2008	1/5/2009	$41,075	$43,236	($2,161)
6,400	HONG KONG ELECTRIC HOLDINGS HKD1	10/15/2008	1/5/2009	$34,590	$35,377	($788)
7,900	HONG KONG ELECTRIC HOLDINGS HKD1	3/6/2009	4/3/2009	$45,326	$46,878	($1,552)
13,500	HONG KONG ELECTRIC HOLDINGS HKD1	3/10/2009	4/3/2009	$77,456	$80,163	($2,707)
12,000	HONG KONG ELECTRIC HOLDINGS HKD1	10/13/2008	1/2/2009	$65,699	$68,267	($2,568)
39,000	HONG KONG ELECTRIC HOLDINGS HKD1	10/16/2008	3/24/2009	$234,981	$207,150	$27,832
2,900	HONG KONG ELECTRIC HOLDINGS HKD1	10/27/2008	4/2/2009	$16,942	$15,078	$1,864
12,500	HONG KONG ELECTRIC HOLDINGS HKD1	10/28/2008	4/2/2009	$73,028	$61,813	$11,214
12,500	HONG KONG ELECTRIC HOLDINGS HKD1	11/14/2008	4/2/2009	$73,028	$69,397	$3,631
8,500	HONG KONG ELECTRIC HOLDINGS HKD1	2/27/2009	4/2/2009	$49,659	$52,429	($2,770)
7,500	HONG KONG ELECTRIC HOLDINGS HKD1	3/5/2009	4/2/2009	$43,817	$44,049	($232)
9,100	HONG KONG ELECTRIC HOLDINGS HKD1	3/6/2009	4/2/2009	$53,164	$53,999	($835)
8,100	HONG KONG ELECTRIC HOLDINGS HKD1	10/15/2008	1/9/2009	$43,839	$44,775	($935)
5,400	HONG KONG ELECTRIC HOLDINGS HKD1	10/16/2008	1/9/2009	$29,226	$28,682	$544
10,100	HONG KONG ELECTRIC HOLDINGS HKD1	10/17/2008	3/27/2009	$59,375	$55,772	$3,603
3,800	HONG KONG ELECTRIC HOLDINGS HKD1	10/20/2008	3/27/2009	$22,339	$20,798	$1,541
12,000	HONG KONG ELECTRIC HOLDINGS HKD1	10/23/2008	3/27/2009	$70,545	$65,700	$4,845
100	HONG KONG ELECTRIC HOLDINGS HKD1	10/27/2008	3/27/2009	$588	$520	$68
16,100	HONG KONG ELECTRIC HOLDINGS HKD1	10/16/2008	3/26/2009	$97,587	$85,516	$12,071
24,400	HONG KONG ELECTRIC HOLDINGS HKD1	10/17/2008	3/26/2009	$147,895	$134,737	$13,159
10,500	HONG KONG ELECTRIC HOLDINGS HKD1	10/27/2008	4/1/2009	$61,917	$54,593	$7,324
7,500	HONG KONG EXCHANGES & CLEAR	12/18/2008	1/15/2009	$66,801	$76,203	($9,402)
6,000	HONG KONG EXCHANGES & CLEAR	12/19/2008	1/15/2009	$53,441	$61,449	($8,008)
5,300	HONG KONG EXCHANGES & CLEAR	4/2/2009	10/9/2009	$95,525	$53,723	$41,802
6,700	HONG KONG EXCHANGES & CLEAR	4/3/2009	10/9/2009	$120,758	$71,527	$49,231
6,200	HONG KONG EXCHANGES & CLEAR	4/9/2009	10/9/2009	$111,746	$66,355	$45,391
6,400	HONG KONG EXCHANGES & CLEAR	4/14/2009	10/9/2009	$115,351	$73,373	$41,978
4,500	HONG KONG EXCHANGES & CLEAR	4/17/2009	10/9/2009	$81,106	$52,593	$28,513
3,300	HONG KONG EXCHANGES & CLEAR	4/29/2009	10/9/2009	$59,478	$36,619	$22,859
1,600	HONG KONG EXCHANGES & CLEAR	3/27/2009	10/7/2009	$28,917	$16,174	$12,743
2,100	HONG KONG EXCHANGES & CLEAR	4/2/2009	10/7/2009	$37,954	$21,286	$16,668

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1,100	HONG KONG EXCHANGES & CLEAR	5/5/2009	10/20/2009	$20,291	$14,347	$5,944
11,300	HONG KONG EXCHANGES & CLEAR	5/7/2009	10/20/2009	$208,442	$162,183	$46,259
4,700	HONG KONG EXCHANGES & CLEAR	5/11/2009	10/20/2009	$86,697	$73,473	$13,224
7,800	HONG KONG EXCHANGES & CLEAR	3/24/2009	7/13/2009	$115,667	$72,952	$42,716
14,700	HONG KONG EXCHANGES & CLEAR	3/24/2009	9/28/2009	$262,980	$137,486	$125,494
5,700	HONG KONG EXCHANGES & CLEAR	4/29/2009	10/14/2009	$102,066	$63,251	$38,815
3,100	HONG KONG EXCHANGES & CLEAR	4/30/2009	10/14/2009	$55,510	$36,247	$19,262
13,200	HONG KONG EXCHANGES & CLEAR	3/24/2009	8/28/2009	$238,728	$123,456	$115,271
800	HONG KONG EXCHANGES & CLEAR	5/11/2009	10/23/2009	$15,010	$12,506	$2,504
4,700	HONG KONG EXCHANGES & CLEAR	5/19/2009	10/23/2009	$88,184	$69,257	$18,926
900	HONG KONG EXCHANGES & CLEAR	5/20/2009	10/23/2009	$16,886	$13,497	$3,389
8,400	HONG KONG EXCHANGES & CLEAR	4/30/2009	10/19/2009	$152,425	$98,219	$54,207
4,400	HONG KONG EXCHANGES & CLEAR	5/4/2009	10/19/2009	$79,842	$54,487	$25,355
8,700	HONG KONG EXCHANGES & CLEAR	5/5/2009	10/19/2009	$157,869	$113,472	$44,397
400	HONG KONG EXCHANGES & CLEAR	3/24/2009	10/6/2009	$7,002	$3,741	$3,261
4,500	HONG KONG EXCHANGES & CLEAR	3/27/2009	10/6/2009	$78,776	$45,490	$33,286
5,000	HONG KONG EXCHANGES & CLEAR	4/30/2009	10/15/2009	$91,012	$58,464	$32,548
3,200	HONG KONG EXCHANGES & CLEAR	5/20/2009	10/28/2009	$58,173	$47,990	$10,183
5,000	HONG KONG EXCHANGES & CLEAR	5/27/2009	10/28/2009	$90,896	$74,820	$16,076
6,400	HONG KONG EXCHANGES & CLEAR	6/11/2009	10/28/2009	$116,347	$107,221	$9,126
17,600	HONG KONG EXCHANGES & CLEAR	6/12/2009	10/28/2009	$319,954	$296,569	$23,385
4,000	HONG KONG EXCHANGES & CLEAR	6/25/2009	10/28/2009	$72,717	$63,906	$8,811
4,400	HONG KONG EXCHANGES & CLEAR	6/26/2009	10/28/2009	$79,989	$71,881	$8,108
6,100	HONG KONG EXCHANGES & CLEAR	3/24/2009	5/14/2009	$82,493	$57,052	$25,441
16,400	HSBC HLDGS ORD USD0 50(HONGKONG REG)	3/24/2009	7/23/2009	$151,085	$94,959	$56,126
14,400	HSBC HLDGS ORD USD0 50(HONGKONG REG)	3/24/2009	7/16/2009	$124,273	$83,379	$40,894
7,200	HSBC HLDGS ORD USD0 50(HONGKONG REG)	11/5/2008	2/23/2009	$51,261	$87,987	($36,727)
13,600	HSBC HLDGS ORD USD0 50(HONGKONG REG)	12/11/2008	2/23/2009	$96,826	$151,672	($54,847)
6,800	HSBC HLDGS ORD USD0 50(HONGKONG REG)	9/19/2008	1/15/2009	$57,914	$107,928	($50,014)
28,800	HSBC HLDGS ORD USD0 50(HONGKONG REG)	9/19/2008	1/20/2009	$215,250	$457,108	($241,859)
2,000	HSBC HLDGS ORD USD0 50(HONGKONG REG)	9/22/2008	1/20/2009	$14,948	$32,351	($17,403)
32,000	HSBC HLDGS ORD USD0 50(HONGKONG REG)	9/22/2008	1/21/2009	$228,030	$517,612	($289,582)
2,400	HSBC HLDGS ORD USD0 50(HONGKONG REG)	3/24/2009	7/13/2009	$19,009	$13,896	$5,112
8,000	HSBC HLDGS ORD USD0 50(HONGKONG REG)	3/24/2009	6/30/2009	$67,816	$46,321	$21,495
7,600	HSBC HLDGS ORD USD0 50(HONGKONG REG)	9/19/2008	1/19/2009	$60,723	$120,626	($59,902)
3,600	HSBC HLDGS ORD USD0 50(HONGKONG REG)	1/29/2009	6/26/2009	$30,271	$28,935	$1,335
9,600	HSBC HLDGS ORD USD0 50(HONGKONG REG)	2/6/2009	6/26/2009	$80,722	$75,787	$4,934
29,200	HSBC HLDGS ORD USD0 50(HONGKONG REG)	3/24/2009	6/26/2009	$245,528	$169,073	$76,455
1,200	HSBC HLDGS ORD USD0 50(HONGKONG REG)	12/11/2008	3/6/2009	$6,732	$13,383	($6,651)
6,400	HSBC HLDGS ORD USD0 50(HONGKONG REG)	12/15/2008	3/6/2009	$35,902	$70,455	($34,553)
2,000	HSBC HLDGS ORD USD0 50(HONGKONG REG)	12/19/2008	3/6/2009	$11,219	$20,128	($8,909)

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11,200	HSBC HLDGS ORD USD0 50(HONGKONG REG)	1/29/2009	3/12/2009	$51,667	$90,021	($38,354)
7,200	HSBC HLDGS ORD USD0 50(HONGKONG REG)	9/22/2008	1/23/2009	$53,833	$116,463	($62,630)
10,400	HSBC HLDGS ORD USD0 50(HONGKONG REG)	9/29/2008	1/23/2009	$77,758	$165,967	($88,209)
10,800	HSBC HLDGS ORD USD0 50(HONGKONG REG)	10/21/2008	1/23/2009	$80,749	$150,023	($69,274)
400	HSBC HLDGS ORD USD0 50(HONGKONG REG)	11/5/2008	1/23/2009	$2,991	$4,888	($1,897)
19,200	HSBC HLDGS ORD USD0 50(HONGKONG REG)	3/24/2009	7/24/2009	$179,348	$111,171	$68,176
17,200	HSBC HLDGS ORD USD0 50(HONGKONG REG)	3/27/2009	7/24/2009	$160,666	$97,159	$63,507
4,800	HSBC HLDGS ORD USD0 50(HONGKONG REG)	12/19/2008	3/10/2009	$23,272	$48,308	($25,035)
5,600	HSBC HLDGS ORD USD0 50(HONGKONG REG)	12/31/2008	3/10/2009	$27,151	$53,452	($26,301)
7,200	HSBC HLDGS ORD USD0 50(HONGKONG REG)	1/2/2009	3/10/2009	$34,909	$70,314	($35,406)
2,400	HSBC HLDGS ORD USD0 50(HONGKONG REG)	1/29/2009	3/10/2009	$11,636	$19,290	($7,654)
43,300	MELCO CROWN ENTERTAINMENT LTD	10/6/2009	11/10/2009	$193,039	$303,364	($110,325)
2,100	MELCO CROWN ENTERTAINMENT LTD	10/6/2009	11/10/2009	$9,362	$14,686	($5,324)
400	MELCO CROWN ENTERTAINMENT LTD	10/6/2009	11/10/2009	$1,783	$2,779	($996)
11,400	MELCO CROWN ENTERTAINMENT LTD	10/7/2009	11/10/2009	$50,823	$78,458	($27,635)
3,700	MELCO CROWN ENTERTAINMENT LTD	10/8/2009	11/10/2009	$16,495	$26,466	($9,971)
6,800	MELCO CROWN ENTERTAINMENT LTD	10/2/2009	11/9/2009	$34,113	$43,180	($9,067)
23,400	MELCO CROWN ENTERTAINMENT LTD	10/2/2009	11/9/2009	$117,390	$150,420	($33,030)
23,900	MELCO CROWN ENTERTAINMENT LTD	10/5/2009	11/9/2009	$119,898	$159,284	($39,386)
6,900	MELCO CROWN ENTERTAINMENT LTD	10/8/2009	11/11/2009	$32,489	$49,356	($16,867)
10,700	MELCO CROWN ENTERTAINMENT LTD	10/9/2009	11/11/2009	$50,382	$76,644	($26,262)
14,200	MELCO CROWN ENTERTAINMENT LTD	10/12/2009	11/11/2009	$66,862	$96,479	($29,617)
1,200	MELCO CROWN ENTERTAINMENT LTD	10/5/2009	11/10/2009	$5,229	$7,998	($2,769)
8,200	MELCO CROWN ENTERTAINMENT LTD	10/6/2009	11/10/2009	$35,730	$57,450	($21,720)
2,300	MELCO CROWN ENTERTAINMENT LTD	10/2/2009	11/9/2009	$11,491	$15,021	($3,530)
200	MELCO CROWN ENTERTAINMENT LTD	10/2/2009	11/9/2009	$999	$1,286	($286)
7,000	SUN HUNG KAI PROP HKD0 50	3/24/2009	11/24/2009	$103,204	$64,302	$38,902
6,000	SUN HUNG KAI PROP HKD0 50	3/24/2009	8/28/2009	$85,276	$55,116	$30,160
16,000	SUN HUNG KAI PROP HKD0 50	12/17/2008	1/20/2009	$134,392	$142,277	($7,885)
6,000	SUN HUNG KAI PROP HKD0 50	12/18/2008	1/20/2009	$50,397	$55,138	($4,741)
7,000	SUN HUNG KAI PROP HKD0 50	3/24/2009	7/13/2009	$82,627	$64,302	$18,325
2,000	SUN HUNG KAI PROP HKD0 50	12/18/2008	1/21/2009	$16,471	$18,379	($1,908)
10,000	SUN HUNG KAI PROP HKD0 50	12/19/2008	1/21/2009	$82,356	$89,751	($7,395)
3,000	SUN HUNG KAI PROP HKD0 50	1/2/2009	1/21/2009	$24,707	$25,777	($1,070)
5,000	SUN HUNG KAI PROP HKD0 50	3/24/2009	6/2/2009	$63,622	$45,930	$17,692
34,000	SUN HUNG KAI PROP HKD0 50	12/17/2008	1/15/2009	$272,878	$302,339	($29,462)
4,000	SUN HUNG KAI PROP HKD0 50	1/2/2009	2/20/2009	$30,962	$34,370	($3,408)
7,000	SUN HUNG KAI PROP HKD0 50	1/6/2009	2/20/2009	$54,183	$66,281	($12,098)
8,000	SUN HUNG KAI PROP HKD0 50	1/7/2009	2/20/2009	$61,924	$77,293	($15,369)
8,000	SUN HUNG KAI PROP HKD0 50	1/9/2009	2/20/2009	$61,924	$73,329	($11,405)
1,200	ADR ICICI BK LTD	5/18/2009	10/27/2009	$41,444	$35,379	$6,065

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800	ADR ICICI BK LTD	5/20/2009	10/27/2009	$27,629	$23,237	$4,392
3,500	ADR ICICI BK LTD	5/18/2009	9/4/2009	$105,822	$103,189	$2,633
3,600	ADR ICICI BK LTD	5/18/2009	9/14/2009	$124,135	$106,137	$17,998
1,200	ADR ICICI BK LTD	5/20/2009	10/30/2009	$40,072	$34,856	$5,216
800	ADR ICICI BK LTD	5/28/2009	10/30/2009	$25,195	$24,512	$683
1,500	ADR ICICI BK LTD	8/13/2009	10/30/2009	$47,241	$47,408	($166)
9,100	ADR ICICI BK LTD	5/20/2009	10/30/2009	$285,777	$264,324	$21,453
4,700	ADR ICICI BK LTD	5/21/2009	10/30/2009	$147,599	$129,820	$17,779
1,900	ADR ICICI BK LTD	5/28/2009	10/30/2009	$59,668	$58,216	$1,452
67,500	BK RAKYAT IDR500	4/17/2009	7/13/2009	$43,318	$33,234	$10,084
610	BANK OF IRELAND ORD STK EUR0 64	9/17/2009	10/28/2009	$1,861	$3,068	($1,207)
39,630	BANK OF IRELAND ORD STK EUR0 64	9/17/2009	10/29/2009	$98,092	$199,320	($101,228)
56,200	BANK OF IRELAND ORD STK EUR0 64	9/18/2009	10/29/2009	$139,107	$276,497	($137,391)
20,800	BANK OF IRELAND ORD STK EUR0 64	9/21/2009	10/29/2009	$51,484	$95,612	($44,128)
1,270	BANK OF IRELAND ORD STK EUR0.64	9/22/2009	10/29/2009	$3,144	$5,853	($2,709)
24,130	BANK OF IRELAND ORD STK EUR0 64	9/22/2009	10/30/2009	$64,398	$111,202	($46,804)
11,700	BANK OF IRELAND ORD STK EUR0 64	9/23/2009	10/30/2009	$31,225	$54,845	($23,621)
22,900	BANK OF IRELAND ORD STK EUR0 64	9/30/2009	10/30/2009	$61,115	$112,832	($51,717)
14,200	BANK OF IRELAND ORD STK EUR0 64	10/6/2009	10/30/2009	$37,897	$65,685	($27,788)
17,800	BANK OF IRELAND ORD STK EUR0 64	10/8/2009	10/30/2009	$47,504	$78,549	($31,045)
25,600	BANK OF IRELAND ORD STK EUR0 64	10/12/2009	10/30/2009	$68,321	$121,353	($53,032)
7,460	BANK OF IRELAND ORD STK EUR0 64	9/17/2009	10/28/2009	$20,940	$37,520	($16,580)
450	CRH ORD EUR0 32(DUBLIN LISTING)	12/10/2008	1/20/2009	$10,305	$11,590	($1,285)
5,000	CRH ORD EUR0 32(DUBLIN LISTING)	1/6/2009	1/20/2009	$114,502	$138,358	($23,856)
2,900	CRH ORD EUR0 32(DUBLIN LISTING)	12/9/2008	1/14/2009	$66,177	$76,150	($9,972)
1,300	CRH ORD EUR0 32(DUBLIN LISTING)	12/9/2008	1/19/2009	$30,980	$34,090	($3,110)
300	CRH ORD EUR0 32(DUBLIN LISTING)	12/9/2008	1/19/2009	$7,149	$7,878	($728)
5,250	CRH ORD EUR0 32(DUBLIN LISTING)	12/10/2008	1/19/2009	$125,110	$135,220	($10,110)
25,615	RYANAIR HLDGS ORD EUR0 00635	2/5/2009	3/6/2009	$92,546	$110,378	($17,831)
13,485	RYANAIR HLDGS ORD EUR0 00635	2/5/2009	3/5/2009	$49,819	$58,108	($8,290)
500	ADR TEVA PHARMACEUTICAL INDS	10/27/2008	5/7/2009	$22,218	$19,525	$2,693
1,800	ADR TEVA PHARMACEUTICAL INDS	12/30/2008	5/7/2009	$79,986	$75,981	$4,005
2,700	ADR TEVA PHARMACEUTICAL INDS	1/20/2009	5/7/2009	$119,979	$115,395	$4,584
1,300	ADR TEVA PHARMACEUTICAL INDS	1/22/2009	5/7/2009	$57,768	$55,297	$2,471
800	ADR TEVA PHARMACEUTICAL INDS	3/2/2009	5/7/2009	$35,549	$34,901	$648
1,900	ADR TEVA PHARMACEUTICAL INDS	3/14/2008	3/17/2009	$86,356	$86,474	($118)
3,800	ADR TEVA PHARMACEUTICAL INDS	3/18/2008	3/17/2009	$172,712	$175,461	($2,750)
1,100	ADR TEVA PHARMACEUTICAL INDS	2/6/2008	2/17/2009	$50,560	$51,133	($573)
600	ADR TEVA PHARMACEUTICAL INDS	5/6/2008	5/6/2009	$26,659	$27,884	($1,225)
2,600	ADR TEVA PHARMACEUTICAL INDS	6/3/2008	5/6/2009	$115,522	$116,083	($561)
2,800	ADR TEVA PHARMACEUTICAL INDS	6/10/2008	5/6/2009	$124,409	$122,322	$2,086

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3,900	ADR TEVA PHARMACEUTICAL INDS	6/20/2008	5/6/2009	$173,283	$173,171	$113
2,600	ADR TEVA PHARMACEUTICAL INDS	8/1/2008	5/6/2009	$115,522	$119,829	($4,306)
3,000	ADR TEVA PHARMACEUTICAL INDS	8/15/2008	5/6/2009	$133,295	$144,681	($11,386)
3,900	ADR TEVA PHARMACEUTICAL INDS	8/26/2008	5/6/2009	$173,283	$183,165	($9,882)
1,700	ADR TEVA PHARMACEUTICAL INDS	9/11/2008	5/6/2009	$75,534	$79,007	($3,473)
200	ADR TEVA PHARMACEUTICAL INDS	9/30/2008	5/6/2009	$8,886	$8,782	$104
2,700	ADR TEVA PHARMACEUTICAL INDS	10/7/2008	5/6/2009	$119,965	$118,682	$1,283
1,000	ADR TEVA PHARMACEUTICAL INDS	10/10/2008	5/6/2009	$44,432	$38,662	$5,769
5,400	ADR TEVA PHARMACEUTICAL INDS	10/13/2008	5/6/2009	$239,931	$216,269	$23,662
2,500	ADR TEVA PHARMACEUTICAL INDS	10/20/2008	5/6/2009	$111,079	$102,040	$9,039
1,200	ADR TEVA PHARMACEUTICAL INDS	10/27/2008	5/6/2009	$53,318	$46,860	$6,458
1,000	ADR TEVA PHARMACEUTICAL INDS	5/6/2008	3/23/2009	$45,249	$46,473	($1,223)
3,900	ADR TEVA PHARMACEUTICAL INDS	3/18/2008	3/18/2009	$175,472	$180,079	($4,606)
2,300	ADR TEVA PHARMACEUTICAL INDS	3/24/2008	3/18/2009	$103,484	$105,128	($1,645)
700	ADR TEVA PHARMACEUTICAL INDS	5/6/2008	3/18/2009	$31,495	$32,531	($1,036)
1,800	ADR TEVA PHARMACEUTICAL INDS	2/6/2008	2/20/2009	$83,091	$83,672	($581)
400	ADR TEVA PHARMACEUTICAL INDS	3/7/2008	2/20/2009	$18,465	$18,989	($524)
800	ADR TEVA PHARMACEUTICAL INDS	12/5/2007	2/13/2009	$34,998	$36,050	($1,051)
400	ADR TEVA PHARMACEUTICAL INDS	1/2/2008	2/13/2009	$17,499	$18,808	($1,309)
6,900	ADR TEVA PHARMACEUTICAL INDS	12/3/2007	2/6/2009	$290,009	$311,650	($21,641)
3,100	ADR TEVA PHARMACEUTICAL INDS	12/5/2007	2/6/2009	$130,294	$139,693	($9,400)
4,200	ADR TEVA PHARMACEUTICAL INDS	1/2/2008	2/17/2009	$193,195	$197,484	($4,289)
2,800	ADR TEVA PHARMACEUTICAL INDS	1/3/2008	2/17/2009	$128,796	$136,127	($7,330)
3,000	ADR TEVA PHARMACEUTICAL INDS	1/4/2008	2/17/2009	$137,996	$144,932	($6,935)
5,300	ADR TEVA PHARMACEUTICAL INDS	1/10/2008	2/17/2009	$243,793	$251,330	($7,537)
2,400	ADR TEVA PHARMACEUTICAL INDS	2/6/2008	2/17/2009	$110,397	$111,562	($1,165)
4,100	ADR TEVA PHARMACEUTICAL INDS	3/7/2008	3/16/2009	$184,653	$194,636	($9,983)
800	ADR TEVA PHARMACEUTICAL INDS	3/14/2008	3/16/2009	$36,030	$36,410	($380)
1,800	CHECK PT SOFTWARE TECHNOLOGIES ORDILS 01	10/22/2007	4/24/2009	$45,357	$46,857	($1,500)
6,900	CHECK PT SOFTWARE TECHNOLOGIES ORDILS 01	9/10/2007	1/15/2009	$145,064	$165,885	($20,821)
4,100	CHECK PT SOFTWARE TECHNOLOGIES ORDILS 01	9/11/2007	1/15/2009	$86,198	$101,134	($14,936)
8,300	CHECK PT SOFTWARE TECHNOLOGIES ORDILS 01	10/22/2007	1/15/2009	$174,497	$216,064	($41,567)
4,000	CHECK PT SOFTWARE TECHNOLOGIES ORDILS 01	8/26/2008	5/7/2009	$89,531	$97,748	($8,218)
3,800	CHECK PT SOFTWARE TECHNOLOGIES ORDILS 01	8/29/2008	5/7/2009	$85,054	$93,101	($8,047)
10,400	CHECK PT SOFTWARE TECHNOLOGIES ORDILS 01	10/28/2008	5/7/2009	$232,779	$191,372	$41,407
3,800	CHECK PT SOFTWARE TECHNOLOGIES ORDILS 01	10/29/2008	5/7/2009	$85,054	$73,690	$11,364
2,700	CHECK PT SOFTWARE TECHNOLOGIES ORDILS 01	2/24/2009	5/7/2009	$60,433	$60,004	$429
1,800	CHECK PT SOFTWARE TECHNOLOGIES ORDILS 01	3/12/2009	5/7/2009	$40,289	$38,479	$1,810
10,000	CHECK PT SOFTWARE TECHNOLOGIES ORDILS 01	10/22/2007	5/6/2009	$230,115	$260,318	($30,203)
6,700	CHECK PT SOFTWARE TECHNOLOGIES ORDILS 01	10/23/2007	5/6/2009	$154,177	$170,667	($16,490)
10,300	CHECK PT SOFTWARE TECHNOLOGIES ORDILS 01	5/1/2008	5/6/2009	$237,019	$249,381	($12,362)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
2,100	CHECK PT SOFTWARE TECHNOLOGIES ORDILS 01	5/2/2008	5/6/2009	$48,324	$50,315	($1,991)
1,600	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	7/29/2008	5/6/2009	$36,818	$37,597	($779)
3,000	CHECK PT SOFTWARE TECHNOLOGIES ORDILS 01	7/30/2008	5/6/2009	$69,035	$69,388	($354)
5,100	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	8/1/2008	5/6/2009	$117,359	$114,386	$2,972
500	CHECK PT SOFTWARE TECHNOLOGIES ORDILS 01	8/26/2008	5/6/2009	$11,506	$12,219	($713)
2,400	CHECK PT SOFTWARE TECHNOLOGIES ORDILS 01	10/22/2007	1/20/2009	$50,440	$62,476	($12,037)
3,200	CHECK PT SOFTWARE TECHNOLOGIES ORDILS 01	10/22/2007	3/2/2009	$68,303	$83,302	($14,999)
5,100	CHECK PT SOFTWARE TECHNOLOGIES ORDILS 01	10/22/2007	1/16/2009	$105,443	$132,762	($27,319)
1,200	BRIDGESTONE CORP NPV	12/12/2008	6/12/2009	$16,995	$18,260	($1,265)
3,700	BRIDGESTONE CORP NPV	2/25/2009	6/12/2009	$52,402	$52,581	($179)
6,600	BRIDGESTONE CORP NPV	2/26/2009	6/12/2009	$93,473	$92,900	$574
3,200	BRIDGESTONE CORP NPV	3/5/2009	6/12/2009	$45,320	$45,178	$143
8,000	BRIDGESTONE CORP NPV	3/13/2009	6/12/2009	$113,301	$113,869	($568)
1,900	BRIDGESTONE CORP NPV	9/22/2008	1/20/2009	$26,485	$36,114	($9,628)
4,900	BRIDGESTONE CORP NPV	10/14/2008	1/20/2009	$68,304	$83,074	($14,770)
1,500	BRIDGESTONE CORP NPV	10/21/2008	6/11/2009	$21,282	$28,546	($7,264)
11,100	BRIDGESTONE CORP NPV	12/9/2008	6/11/2009	$157,485	$183,844	($26,359)
10,600	BRIDGESTONE CORP NPV	12/11/2008	6/11/2009	$150,391	$173,470	($23,080)
3,100	BRIDGESTONE CORP NPV	12/12/2008	6/11/2009	$43,982	$47,172	($3,190)
3,900	BRIDGESTONE CORP NPV	4/30/2009	10/1/2009	$69,093	$59,117	$9,976
4,600	BRIDGESTONE CORP NPV	5/7/2009	10/1/2009	$81,494	$73,077	$8,417
2,900	BRIDGESTONE CORP NPV	4/10/2009	9/28/2009	$51,750	$45,549	$6,201
10,400	BRIDGESTONE CORP NPV	4/30/2009	9/28/2009	$185,585	$157,645	$27,940
2,600	BRIDGESTONE CORP NPV	4/10/2009	7/13/2009	$42,589	$40,837	$1,752
4,600	BRIDGESTONE CORP NPV	10/21/2008	1/21/2009	$61,387	$87,542	($26,154)
8,700	BRIDGESTONE CORP NPV	5/7/2009	10/9/2009	$151,391	$138,211	$13,180
7,800	BRIDGESTONE CORP NPV	4/30/2009	9/30/2009	$138,885	$118,234	$20,651
1,800	BRIDGESTONE CORP NPV	5/7/2009	10/14/2009	$31,144	$28,595	$2,548
7,300	BRIDGESTONE CORP NPV	7/31/2009	10/14/2009	$126,304	$125,817	$488
3,600	BRIDGESTONE CORP NPV	8/3/2009	10/14/2009	$62,287	$65,398	($3,111)
11,000	BRIDGESTONE CORP NPV	8/24/2009	10/14/2009	$190,322	$204,089	($13,768)
8,600	BRIDGESTONE CORP NPV	5/7/2009	10/13/2009	$153,968	$136,623	$17,346
9,700	BRIDGESTONE CORP NPV	9/19/2008	1/15/2009	$137,762	$189,427	($51,665)
3,100	BRIDGESTONE CORP NPV	9/22/2008	1/15/2009	$44,027	$58,922	($14,895)
5,800	BRIDGESTONE CORP NPV	3/13/2009	6/25/2009	$84,990	$82,555	$2,435
19,600	BRIDGESTONE CORP NPV	3/24/2009	6/25/2009	$287,207	$301,810	($14,603)
4,600	BRIDGESTONE CORP NPV	4/1/2009	6/25/2009	$67,406	$68,628	($1,222)
3,700	BRIDGESTONE CORP NPV	4/2/2009	6/25/2009	$54,218	$59,434	($5,217)
8,300	BRIDGESTONE CORP NPV	4/3/2009	6/25/2009	$121,624	$137,291	($15,668)
5,600	BRIDGESTONE CORP NPV	4/10/2009	6/25/2009	$82,059	$87,957	($5,898)
900	FANUC LTD NPV	12/15/2008	1/15/2009	$57,240	$58,596	($1,357)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
800	FANUC LTD NPV	12/19/2008	1/15/2009	$50,880	$54,460	($3,581)
1,900	FANUC LTD NPV	12/15/2008	1/13/2009	$125,642	$123,703	$1,939
3,300	HITACHI CONST MACH NPV	5/27/2009	11/24/2009	$78,551	$53,981	$24,570
10,100	HITACHI CONST MACH NPV	5/7/2009	9/28/2009	$212,252	$153,554	$58,698
8,300	HITACHI CONST MACH NPV	5/8/2009	9/28/2009	$174,425	$130,196	$44,229
1,300	HITACHI CONST MACH NPV	5/11/2009	9/28/2009	$27,320	$20,819	$6,500
8,200	HITACHI CONST MACH NPV	5/7/2009	9/14/2009	$175,863	$124,667	$51,195
4,200	HITACHI CONST MACH NPV	5/7/2009	7/13/2009	$62,468	$63,854	($1,386)
7,500	HITACHI CONST MACH NPV	5/11/2009	10/19/2009	$182,576	$120,110	$62,466
2,000	HITACHI CONST MACH NPV	5/11/2009	11/19/2009	$48,018	$32,029	$15,988
2,800	HITACHI CONST MACH NPV	5/27/2009	11/19/2009	$67,225	$45,802	$21,423
2,300	HONDA MOTOR CO NPV	12/11/2008	7/15/2009	$60,367	$53,418	$6,949
800	HONDA MOTOR CO NPV	9/19/2008	1/13/2009	$17,442	$25,292	($7,850)
5,500	HONDA MOTOR CO NPV	9/22/2008	1/13/2009	$119,914	$181,532	($61,618)
1,400	HONDA MOTOR CO NPV	10/14/2008	1/13/2009	$30,524	$34,353	($3,829)
7,300	HONDA MOTOR CO NPV	3/5/2009	9/14/2009	$223,952	$167,322	$56,631
5,900	HONDA MOTOR CO NPV	11/25/2008	1/21/2009	$136,680	$124,734	$11,946
2,400	HONDA MOTOR CO NPV	3/18/2009	10/26/2009	$75,379	$57,141	$18,237
1,200	HONDA MOTOR CO NPV	10/21/2008	1/20/2009	$27,588	$28,559	($971)
2,800	HONDA MOTOR CO NPV	11/25/2008	1/20/2009	$64,372	$59,196	$5,176
700	HONDA MOTOR CO NPV	10/14/2008	1/15/2009	$14,738	$17,176	($2,438)
6,400	HONDA MOTOR CO NPV	10/21/2008	1/15/2009	$134,749	$152,315	($17,565)
5,100	HONDA MOTOR CO NPV	12/11/2008	7/16/2009	$135,591	$118,449	$17,142
2,800	HONDA MOTOR CO NPV	3/18/2009	10/23/2009	$85,927	$66,665	$19,262
2,600	HONDA MOTOR CO NPV	3/13/2009	10/5/2009	$75,682	$58,188	$17,494
2,600	HONDA MOTOR CO NPV	3/13/2009	9/30/2009	$78,791	$58,188	$20,603
2,600	HONDA MOTOR CO NPV	3/5/2009	9/18/2009	$79,567	$59,594	$19,973
2,200	HONDA MOTOR CO NPV	3/13/2009	9/18/2009	$67,326	$49,236	$18,090
2,100	HONDA MOTOR CO NPV	12/11/2008	7/17/2009	$55,564	$48,773	$6,791
2,900	HONDA MOTOR CO NPV	12/12/2008	7/17/2009	$76,732	$60,366	$16,365
1,800	HONDA MOTOR CO NPV	2/25/2009	7/17/2009	$47,627	$43,763	$3,863
2,400	HONDA MOTOR CO NPV	2/26/2009	7/17/2009	$63,502	$60,154	$3,348
600	HONDA MOTOR CO NPV	3/4/2009	7/17/2009	$15,876	$13,436	$2,440
1,800	HONDA MOTOR CO NPV	3/4/2009	9/11/2009	$56,420	$40,307	$16,113
1,200	HONDA MOTOR CO NPV	3/5/2009	9/11/2009	$37,614	$27,505	$10,109
6,200	HONDA MOTOR CO NPV	3/13/2009	9/28/2009	$183,828	$138,756	$45,072
2,500	HONDA MOTOR CO NPV	11/25/2008	7/13/2009	$64,993	$52,853	$12,140
1,900	HONDA MOTOR CO NPV	12/11/2008	7/13/2009	$49,395	$44,128	$5,267
300	HONDA MOTOR CO NPV	3/13/2009	10/6/2009	$8,783	$6,714	$2,069
2,900	HONDA MOTOR CO NPV	3/16/2009	10/6/2009	$84,905	$67,190	$17,716
300	HONDA MOTOR CO NPV	3/18/2009	10/6/2009	$8,783	$7,143	$1,641

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
43	KDDI CORP NPV	12/5/2008	3/18/2009	$186,683	$296,469	($109,786)
18	KDDI CORP NPV	12/8/2008	3/18/2009	$78,146	$125,886	($47,739)
20	KDDI CORP NPV	1/20/2009	3/18/2009	$86,829	$119,907	($33,078)
37	KDDI CORP NPV	1/20/2009	3/24/2009	$171,000	$221,828	($50,828)
69	KDDI CORP NPV	1/21/2009	3/24/2009	$318,891	$423,452	($104,561)
27	KDDI CORP NPV	1/22/2009	3/24/2009	$124,784	$172,661	($47,878)
11	KDDI CORP NPV	1/23/2009	3/24/2009	$50,838	$71,803	($20,965)
20	KDDI CORP NPV	1/26/2009	3/24/2009	$92,432	$127,059	($34,627)
19	KDDI CORP NPV	1/27/2009	3/24/2009	$87,811	$124,612	($36,801)
7	KDDI CORP NPV	2/3/2009	3/24/2009	$32,351	$41,994	($9,643)
10	KDDI CORP NPV	2/26/2009	3/24/2009	$46,216	$51,142	($4,926)
9	KDDI CORP NPV	2/27/2009	3/24/2009	$41,595	$46,915	($5,320)
9	KDDI CORP NPV	3/4/2009	3/24/2009	$41,595	$43,876	($2,281)
10	KDDI CORP NPV	3/10/2009	3/24/2009	$46,216	$46,842	($626)
13	KDDI CORP NPV	3/12/2009	3/24/2009	$60,081	$57,798	$2,283
3,200	MITSUBISHI CORP NPV	3/24/2009	12/7/2009	$79,067	$45,320	$33,747
9,900	MITSUBISHI CORP NPV	2/4/2009	9/28/2009	$197,843	$145,797	$52,047
7,600	MITSUBISHI CORP NPV	2/5/2009	9/28/2009	$151,880	$114,918	$36,962
4,900	MITSUBISHI CORP NPV	1/7/2009	1/15/2009	$67,296	$73,540	($6,244)
3,300	MITSUBISHI CORP NPV	3/24/2009	12/10/2009	$80,708	$46,737	$33,971
4,800	MITSUBISHI CORP NPV	1/9/2009	7/13/2009	$82,203	$70,979	$11,224
2,600	MITSUBISHI CORP NPV	1/29/2009	7/13/2009	$44,527	$37,950	$6,577
7,500	MITSUBISHI CORP NPV	2/6/2009	10/6/2009	$145,964	$112,129	$33,836
8,100	MITSUBISHI CORP NPV	3/18/2009	10/6/2009	$157,641	$100,576	$57,065
6,300	MITSUBISHI CORP NPV	3/18/2009	11/17/2009	$140,274	$78,226	$62,048
500	MITSUBISHI CORP NPV	2/3/2009	9/18/2009	$10,743	$6,888	$3,855
6,700	MITSUBISHI CORP NPV	2/4/2009	9/18/2009	$143,955	$98,670	$45,285
3,800	MITSUBISHI CORP NPV	1/29/2009	9/14/2009	$79,803	$55,465	$24,338
3,800	MITSUBISHI CORP NPV	2/3/2009	9/14/2009	$79,803	$52,347	$27,457
3,500	MITSUBISHI CORP NPV	3/24/2009	11/24/2009	$74,734	$49,569	$25,165
1,200	MITSUBISHI CORP NPV	2/5/2009	9/30/2009	$23,958	$18,145	$5,813
5,700	MITSUBISHI CORP NPV	2/6/2009	9/30/2009	$113,802	$85,218	$28,585
12,200	MITSUBISHI CORP NPV	1/7/2009	1/20/2009	$168,595	$183,101	($14,506)
8,500	MITSUBISHI CORP NPV	1/7/2009	1/21/2009	$115,886	$127,570	($11,684)
3,500	MITSUBISHI CORP NPV	2/6/2009	10/5/2009	$67,791	$52,327	$15,464
1,700	MITSUBISHI CORP NPV	3/18/2009	11/19/2009	$36,251	$21,109	$15,142
7,100	MITSUBISHI CORP NPV	3/24/2009	11/19/2009	$151,401	$100,555	$50,847
6,300	MITSUBISHI CORP NPV	1/7/2009	2/23/2009	$79,097	$94,552	($15,455)
3,400	MITSUBISHI CORP NPV	1/7/2009	3/6/2009	$38,882	$51,028	($12,146)
2,100	MITSUBISHI CORP NPV	1/9/2009	3/6/2009	$24,016	$31,053	($7,038)
7,600	MITSUBISHI CORP NPV	1/7/2009	3/4/2009	$85,606	$114,063	($28,457)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
4,070	MITSUBISHI UFJ FIN NPV	12/11/2008	5/14/2009	$25,384	$21,358	$4,026
28,300	MITSUBISHI UFJ FIN NPV	12/17/2008	5/14/2009	$176,502	$162,908	$13,594
10,600	MITSUBISHI UFJ FIN NPV	12/19/2008	5/14/2009	$66,110	$66,657	($547)
13,230	MITSUBISHI UFJ FIN NPV	1/5/2009	5/14/2009	$82,513	$83,219	($706)
9,600	MITSUBISHI UFJ FIN NPV	3/26/2009	7/29/2009	$55,252	$53,351	$1,901
2,500	MITSUBISHI UFJ FIN NPV	3/27/2009	7/29/2009	$14,388	$13,839	$550
4,900	MITSUBISHI UFJ FIN NPV	12/8/2008	3/2/2009	$21,349	$23,537	($2,188)
15,800	MITSUBISHI UFJ FIN NPV	12/8/2008	1/26/2009	$83,167	$75,896	$7,272
68,170	MITSUBISHI UFJ FIN NPV	3/24/2009	7/28/2009	$399,089	$375,705	$23,384
2,000	MITSUBISHI UFJ FIN NPV	3/26/2009	7/28/2009	$11,709	$11,115	$594
42,970	MITSUBISHI UFJ FIN NPV	10/21/2008	1/20/2009	$239,144	$353,902	($114,758)
3,030	MITSUBISHI UFJ FIN NPV	12/8/2008	1/20/2009	$16,863	$14,555	$2,308
1,970	MITSUBISHI UFJ FIN NPV	1/5/2009	7/13/2009	$11,545	$12,392	($847)
21,430	MITSUBISHI UFJ FIN NPV	1/6/2009	7/13/2009	$125,587	$131,931	($6,345)
6,470	MITSUBISHI UFJ FIN NPV	12/8/2008	3/6/2009	$26,664	$31,079	($4,415)
14,000	MITSUBISHI UFJ FIN NPV	12/9/2008	3/6/2009	$57,696	$68,953	($11,257)
44,830	MITSUBISHI UFJ FIN NPV	12/11/2008	3/6/2009	$184,751	$235,256	($50,505)
12,700	MITSUBISHI UFJ FIN NPV	10/2/2008	1/16/2009	$73,678	$109,854	($36,176)
7,800	MITSUBISHI UFJ FIN NPV	10/14/2008	1/16/2009	$45,251	$62,776	($17,525)
18,300	MITSUBISHI UFJ FIN NPV	10/1/2008	1/15/2009	$105,361	$159,031	($53,670)
23,100	MITSUBISHI UFJ FIN NPV	10/2/2008	1/15/2009	$132,997	$199,813	($66,816)
35,270	MITSUBISHI UFJ FIN NPV	1/6/2009	7/15/2009	$204,233	$217,136	($12,903)
8,600	MITSUBISHI UFJ FIN NPV	2/3/2009	7/15/2009	$49,799	$46,489	$3,310
8,130	MITSUBISHI UFJ FIN NPV	2/6/2009	7/15/2009	$47,077	$43,629	$3,449
12,070	MITSUBISHI UFJ FIN NPV	10/14/2008	1/19/2009	$68,637	$97,141	($28,504)
4,430	MITSUBISHI UFJ FIN NPV	10/21/2008	1/19/2009	$25,192	$36,486	($11,294)
42,370	MITSUBISHI UFJ FIN NPV	3/18/2009	7/23/2009	$251,880	$208,029	$43,851
14,130	MITSUBISHI UFJ FIN NPV	3/19/2009	7/23/2009	$84,000	$70,643	$13,357
53,400	MITSUBISHI UFJ FIN NPV	3/19/2009	7/24/2009	$310,319	$266,973	$43,345
6,900	MITSUBISHI UFJ FIN NPV	3/27/2009	7/30/2009	$39,176	$38,195	$981
11,200	MITSUBISHI UFJ FIN NPV	4/1/2009	7/30/2009	$63,589	$55,846	$7,743
9,700	MITSUBISHI UFJ FIN NPV	4/2/2009	7/30/2009	$55,073	$51,319	$3,754
7,700	MITSUBISHI UFJ FIN NPV	5/27/2009	7/30/2009	$43,718	$50,831	($7,113)
33,870	MITSUBISHI UFJ FIN NPV	3/13/2009	7/22/2009	$201,144	$145,166	$55,978
13,700	MITSUBISHI UFJ FIN NPV	3/16/2009	7/22/2009	$81,360	$62,264	$19,097
12,030	MITSUBISHI UFJ FIN NPV	3/18/2009	7/22/2009	$71,443	$59,065	$12,378
4,470	MITSUBISHI UFJ FIN NPV	2/13/2009	7/17/2009	$25,757	$23,491	$2,265
16,930	MITSUBISHI UFJ FIN NPV	3/13/2009	7/17/2009	$97,553	$72,562	$24,991
26,000	MITSUBISHI UFJ FIN NPV	12/11/2008	3/10/2009	$102,164	$136,441	($34,277)
59,000	MITSUBISHI UFJ FIN NPV	12/8/2008	1/23/2009	$317,207	$283,409	$33,799
46,070	MITSUBISHI UFJ FIN NPV	3/19/2009	7/27/2009	$270,716	$230,327	$40,389

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
65,230	MITSUBISHI UFJ FIN NPV	3/24/2009	7/27/2009	$383,303	$359,501	$23,802
17,170	MITSUBISHI UFJ FIN NPV	2/6/2009	7/16/2009	$99,491	$92,141	$7,350
5,230	MITSUBISHI UFJ FIN NPV	2/13/2009	7/16/2009	$30,305	$27,486	$2,819
1,000	NINTENDO CO LTD NPV	7/24/2008	5/11/2009	$261,148	$521,121	($259,973)
300	NINTENDO CO LTD NPV	7/30/2008	5/11/2009	$78,344	$158,898	($80,553)
300	NINTENDO CO LTD NPV	8/6/2008	5/11/2009	$78,344	$149,425	($71,080)
200	NINTENDO CO LTD NPV	8/7/2008	5/11/2009	$52,230	$99,338	($47,109)
100	NINTENDO CO LTD NPV	3/26/2009	6/12/2009	$25,967	$30,770	($4,803)
200	NINTENDO CO LTD NPV	3/27/2009	6/12/2009	$51,934	$61,094	($9,160)
400	NINTENDO CO LTD NPV	7/24/2008	1/21/2009	$138,327	$208,448	($70,122)
300	NINTENDO CO LTD NPV	8/20/2008	5/15/2009	$81,613	$137,898	($56,285)
300	NINTENDO CO LTD NPV	8/25/2008	5/15/2009	$81,613	$138,431	($56,818)
300	NINTENDO CO LTD NPV	8/29/2008	5/15/2009	$81,613	$140,419	($58,805)
400	NINTENDO CO LTD NPV	12/11/2008	5/22/2009	$107,636	$153,812	($46,176)
600	NINTENDO CO LTD NPV	12/15/2008	5/22/2009	$161,454	$228,836	($67,382)
500	NINTENDO CO LTD NPV	3/24/2009	5/29/2009	$132,580	$156,123	($23,543)
100	NINTENDO CO LTD NPV	2/23/2009	5/27/2009	$27,047	$26,394	$653
300	NINTENDO CO LTD NPV	2/25/2009	5/27/2009	$81,140	$85,603	($4,462)
200	NINTENDO CO LTD NPV	2/26/2009	5/27/2009	$54,094	$57,147	($3,053)
100	NINTENDO CO LTD NPV	3/24/2009	5/27/2009	$27,047	$31,225	($4,178)
500	NINTENDO CO LTD NPV	8/29/2008	5/19/2009	$134,407	$234,031	($99,624)
200	NINTENDO CO LTD NPV	9/11/2008	5/19/2009	$53,763	$90,806	($37,043)
500	NINTENDO CO LTD NPV	9/19/2008	5/19/2009	$134,407	$221,895	($87,488)
100	NINTENDO CO LTD NPV	9/19/2008	5/20/2009	$26,618	$44,379	($17,761)
400	NINTENDO CO LTD NPV	9/22/2008	5/20/2009	$106,472	$185,522	($79,050)
300	NINTENDO CO LTD NPV	10/29/2008	5/20/2009	$79,854	$86,513	($6,659)
400	NINTENDO CO LTD NPV	11/5/2008	5/20/2009	$106,472	$144,317	($37,845)
600	NINTENDO CO LTD NPV	11/25/2008	5/20/2009	$159,708	$180,691	($20,984)
200	NINTENDO CO LTD NPV	12/11/2008	5/20/2009	$53,236	$76,906	($23,670)
600	NINTENDO CO LTD NPV	3/24/2009	6/5/2009	$157,542	$187,347	($29,806)
100	NINTENDO CO LTD NPV	8/7/2008	5/14/2009	$27,543	$49,669	($22,126)
200	NINTENDO CO LTD NPV	7/18/2008	1/20/2009	$71,338	$105,539	($34,201)
800	NINTENDO CO LTD NPV	1/5/2009	5/26/2009	$212,741	$312,845	($100,104)
300	NINTENDO CO LTD NPV	1/6/2009	5/26/2009	$79,778	$117,303	($37,525)
200	NINTENDO CO LTD NPV	3/24/2009	6/11/2009	$52,750	$62,449	($9,699)
100	NINTENDO CO LTD NPV	3/26/2009	6/11/2009	$26,375	$30,770	($4,395)
12,000	NIPPON ELECTRIC GLASS CO LTD	3/24/2009	9/17/2009	$118,635	$94,050	$24,585
4,000	NIPPON ELECTRIC GLASS CO LTD	3/24/2009	9/30/2009	$36,213	$31,350	$4,863
15,000	NIPPON ELECTRIC GLASS CO LTD	3/27/2009	9/30/2009	$135,800	$111,467	$24,333
7,000	NIPPON ELECTRIC GLASS CO LTD	3/24/2009	5/14/2009	$58,738	$54,863	$3,876
17,000	NIPPON ELECTRIC GLASS CO LTD	4/10/2009	11/19/2009	$187,983	$138,386	$49,597

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
7,000	NIPPON ELECTRIC GLASS CO LTD	4/2/2009	10/6/2009	$66,280	$52,893	$13,388
13,000	NIPPON ELECTRIC GLASS CO LTD	4/3/2009	10/6/2009	$123,092	$100,291	$22,801
17,000	NIPPON ELECTRIC GLASS CO LTD	3/24/2009	9/18/2009	$163,513	$133,237	$30,276
1,000	NIPPON ELECTRIC GLASS CO LTD	3/27/2009	10/5/2009	$9,257	$7,431	$1,826
8,000	NIPPON ELECTRIC GLASS CO LTD	4/2/2009	10/5/2009	$74,054	$60,449	$13,605
4,000	NIPPON ELECTRIC GLASS CO LTD	4/10/2009	11/24/2009	$44,860	$32,561	$12,299
2,000	NIPPON ELECTRIC GLASS CO LTD	4/30/2009	11/24/2009	$22,430	$16,344	$6,085
11,000	NIPPON ELECTRIC GLASS CO LTD	3/24/2009	7/13/2009	$114,329	$86,212	$28,116
7,000	NIPPON ELECTRIC GLASS CO LTD	4/3/2009	10/15/2009	$74,761	$54,003	$20,758
8,000	NIPPON ELECTRIC GLASS CO LTD	4/9/2009	10/15/2009	$85,441	$63,582	$21,859
8,000	NIPPON ELECTRIC GLASS CO LTD	3/24/2009	9/28/2009	$75,325	$62,700	$12,625
3,200	NIPPON TELEGRAPH & TELEPHONE CORP NPV	10/7/2008	3/24/2009	$121,675	$144,510	($22,836)
7,800	NIPPON TELEGRAPH & TELEPHONE CORP NPV	10/8/2008	3/24/2009	$296,582	$345,492	($48,910)
6,700	NIPPON TELEGRAPH & TELEPHONE CORP NPV	10/9/2008	3/24/2009	$254,757	$290,539	($35,782)
1,600	NIPPON TELEGRAPH & TELEPHONE CORP NPV	10/10/2008	3/24/2009	$60,837	$61,040	($203)
16,100	NIPPON TELEGRAPH & TELEPHONE CORP NPV	10/14/2008	3/24/2009	$612,176	$652,100	($39,924)
500	NIPPON TELEGRAPH & TELEPHONE CORP NPV	10/28/2008	3/24/2009	$19,012	$20,254	($1,242)
2,200	NIPPON TELEGRAPH & TELEPHONE CORP NPV	9/18/2008	1/7/2009	$107,790	$97,592	$10,198
7,900	NIPPON TELEGRAPH & TELEPHONE CORP NPV	9/19/2008	1/7/2009	$387,064	$360,207	$26,857
1,000	NIPPON TELEGRAPH & TELEPHONE CORP NPV	11/17/2008	4/2/2009	$39,019	$42,773	($3,754)
1,600	NIPPON TELEGRAPH & TELEPHONE CORP NPV	11/21/2008	4/2/2009	$62,431	$67,138	($4,708)
1,100	NIPPON TELEGRAPH & TELEPHONE CORP NPV	12/5/2008	4/2/2009	$42,921	$55,375	($12,454)
100	NIPPON TELEGRAPH & TELEPHONE CORP NPV	1/16/2009	4/2/2009	$3,902	$4,924	($1,022)
1,500	NIPPON TELEGRAPH & TELEPHONE CORP NPV	1/23/2009	4/2/2009	$58,529	$79,965	($21,436)
1,000	NIPPON TELEGRAPH & TELEPHONE CORP NPV	2/3/2009	4/2/2009	$39,019	$47,924	($8,904)
900	NIPPON TELEGRAPH & TELEPHONE CORP NPV	3/4/2009	4/2/2009	$35,117	$36,124	($1,007)
1,200	NIPPON TELEGRAPH & TELEPHONE CORP NPV	3/6/2009	4/2/2009	$46,823	$46,551	$272
1,500	NIPPON TELEGRAPH & TELEPHONE CORP NPV	3/10/2009	4/2/2009	$58,529	$57,153	$1,376
1,500	NIPPON TELEGRAPH & TELEPHONE CORP NPV	3/12/2009	4/2/2009	$58,529	$53,168	$5,361
1,300	NIPPON TELEGRAPH & TELEPHONE CORP NPV	9/19/2008	3/18/2009	$47,306	$59,275	($11,968)
2,600	NIPPON TELEGRAPH & TELEPHONE CORP NPV	10/3/2008	3/18/2009	$94,613	$121,882	($27,270)
2,600	NIPPON TELEGRAPH & TELEPHONE CORP NPV	10/6/2008	3/18/2009	$94,613	$117,868	($23,255)
300	NIPPON TELEGRAPH & TELEPHONE CORP NPV	10/7/2008	3/18/2009	$10,917	$13,548	($2,631)
1,900	NIPPON TELEGRAPH & TELEPHONE CORP NPV	10/28/2008	3/27/2009	$75,635	$76,964	($1,329)
3,100	NIPPON TELEGRAPH & TELEPHONE CORP NPV	10/29/2008	3/27/2009	$123,404	$127,290	($3,886)
2,400	NIPPON TELEGRAPH & TELEPHONE CORP NPV	11/13/2008	3/27/2009	$95,539	$106,331	($10,793)
100	NIPPON TELEGRAPH & TELEPHONE CORP NPV	11/14/2008	3/27/2009	$3,981	$4,431	($450)
1,700	NIPPON TELEGRAPH & TELEPHONE CORP NPV	11/14/2008	4/1/2009	$66,062	$75,323	($9,261)
600	NIPPON TELEGRAPH & TELEPHONE CORP NPV	11/17/2008	4/1/2009	$23,316	$25,664	($2,348)
1,900	NITORI CO LTD NPV	9/14/2009	11/27/2009	$157,334	$153,707	$3,627
4,900	NOMURA HOLDINGS NPV	3/24/2009	11/19/2009	$32,762	$27,895	$4,867

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10,600	NOMURA HOLDINGS NPV	3/24/2009	12/1/2009	$77,461	$60,344	$17,117
40,500	NOMURA HOLDINGS NPV	3/24/2009	5/14/2009	$273,834	$230,560	$43,274
9,700	NOMURA HOLDINGS NPV	3/24/2009	11/20/2009	$65,610	$55,220	$10,389
6,500	NOMURA HOLDINGS NPV	3/24/2009	12/21/2009	$47,893	$37,003	$10,890
25,500	NOMURA HOLDINGS NPV	3/24/2009	12/2/2009	$190,443	$145,167	$45,276
10,100	NOMURA HOLDINGS NPV	3/24/2009	7/13/2009	$75,312	$57,498	$17,814
5,100	SHIN-ETSU CHEMICAL NPV	4/3/2009	6/12/2009	$248,016	$262,834	($14,818)
3,700	SHIN-ETSU CHEMICAL NPV	4/2/2009	5/22/2009	$195,866	$182,685	$13,181
500	SHIN-ETSU CHEMICAL NPV	4/2/2009	5/14/2009	$25,991	$24,687	$1,304
2,700	SHIN-ETSU CHEMICAL NPV	4/2/2009	6/11/2009	$130,979	$133,311	($2,332)
4,800	SHIN-ETSU CHEMICAL NPV	4/3/2009	6/11/2009	$232,851	$247,373	($14,522)
3,600	SHIN-ETSU CHEMICAL NPV	4/2/2009	5/27/2009	$187,662	$177,748	$9,914
2,800	SHIN-ETSU CHEMICAL NPV	4/2/2009	5/26/2009	$145,596	$138,248	$7,348
4,400	SUZUKI MOTOR CORP NPV	5/7/2009	7/13/2009	$100,196	$89,266	$10,930
100	SUZUKI MOTOR CORP NPV	5/7/2009	5/14/2009	$2,011	$2,029	($18)
9,100	SUZUKI MOTOR CORP NPV	5/11/2009	9/28/2009	$208,459	$184,412	$24,047
4,200	SUZUKI MOTOR CORP NPV	6/26/2009	11/19/2009	$98,727	$96,067	$2,660
5,400	SUZUKI MOTOR CORP NPV	7/2/2009	11/19/2009	$126,934	$124,271	$2,664
3,900	SUZUKI MOTOR CORP NPV	7/16/2009	11/19/2009	$91,675	$88,007	$3,668
5,700	SUZUKI MOTOR CORP NPV	7/17/2009	11/19/2009	$133,986	$129,762	$4,224
2,900	SUZUKI MOTOR CORP NPV	7/24/2009	11/19/2009	$68,168	$68,579	($411)
7,400	SUZUKI MOTOR CORP NPV	5/7/2009	9/14/2009	$169,548	$150,129	$19,419
4,300	SUZUKI MOTOR CORP NPV	7/24/2009	11/24/2009	$99,907	$101,687	($1,780)
500	SUZUKI MOTOR CORP NPV	7/27/2009	11/24/2009	$11,617	$12,129	($512)
3,500	SUZUKI MOTOR CORP NPV	7/28/2009	11/24/2009	$81,320	$84,780	($3,460)
1,300	SUZUKI MOTOR CORP NPV	8/21/2009	11/24/2009	$30,205	$31,175	($971)
3,100	SUZUKI MOTOR CORP NPV	5/27/2009	11/17/2009	$74,225	$68,069	$6,156
4,900	SUZUKI MOTOR CORP NPV	5/29/2009	11/17/2009	$117,323	$106,525	$10,799
4,100	SUZUKI MOTOR CORP NPV	6/25/2009	11/17/2009	$98,169	$88,919	$9,249
1,500	SUZUKI MOTOR CORP NPV	6/26/2009	11/17/2009	$35,915	$34,310	$1,606
5,700	SUZUKI MOTOR CORP NPV	5/19/2009	11/4/2009	$134,030	$125,802	$8,228
4,600	SUZUKI MOTOR CORP NPV	5/7/2009	9/11/2009	$107,240	$93,323	$13,916
1,800	SUZUKI MOTOR CORP NPV	5/19/2009	11/16/2009	$43,437	$39,727	$3,710
3,300	SUZUKI MOTOR CORP NPV	5/27/2009	11/16/2009	$79,635	$72,460	$7,175
13,300	SUZUKI MOTOR CORP NPV	5/7/2009	9/17/2009	$308,101	$269,827	$38,274
17,100	SUZUKI MOTOR CORP NPV	5/7/2009	9/18/2009	$389,083	$346,920	$42,164
6,500	SUZUKI MOTOR CORP NPV	5/8/2009	9/18/2009	$147,897	$131,869	$16,028
2,600	SUZUKI MOTOR CORP NPV	5/11/2009	9/18/2009	$59,159	$52,689	$6,470
200	SUZUKI MOTOR CORP NPV	5/11/2009	11/2/2009	$4,770	$4,053	$717
4,700	SUZUKI MOTOR CORP NPV	5/19/2009	11/2/2009	$112,093	$103,731	$8,362
2,000	TOKYO ELEC POWER NPV	10/23/2008	1/6/2009	$61,689	$53,824	$7,865

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2,400	TOKYO ELEC POWER NPV	10/24/2008	1/6/2009	$74,026	$67,930	$6,096
3,800	TOKYO ELEC POWER NPV	10/27/2008	1/6/2009	$117,208	$113,602	$3,607
3,600	TOKYO ELEC POWER NPV	10/27/2008	1/7/2009	$103,627	$107,622	($3,995)
100	TOKYO ELEC POWER NPV	10/28/2008	1/7/2009	$2,879	$2,920	($42)
8,800	TOKYO ELEC POWER NPV	1/13/2009	3/24/2009	$226,946	$273,801	($46,855)
3,200	TOKYO ELEC POWER NPV	1/15/2009	3/24/2009	$82,526	$97,618	($15,092)
4,000	TOKYO ELEC POWER NPV	1/16/2009	3/24/2009	$103,157	$122,484	($19,327)
5,500	TOKYO ELEC POWER NPV	1/20/2009	3/24/2009	$141,841	$167,782	($25,941)
1,300	TOKYO ELEC POWER NPV	10/28/2008	2/26/2009	$36,204	$37,962	($1,758)
2,800	TOKYO ELEC POWER NPV	10/28/2008	3/10/2009	$71,529	$81,764	($10,235)
2,500	TOKYO ELEC POWER NPV	10/29/2008	3/10/2009	$63,865	$72,972	($9,107)
1,900	TOKYO ELEC POWER NPV	11/12/2008	3/10/2009	$48,537	$55,731	($7,194)
200	TOKYO ELEC POWER NPV	11/17/2008	3/10/2009	$5,109	$5,975	($865)
2,200	TOKYO ELEC POWER NPV	11/17/2008	3/18/2009	$54,737	$65,721	($10,984)
2,000	TOKYO ELEC POWER NPV	12/8/2008	3/18/2009	$49,761	$66,387	($16,627)
3,800	TOKYO ELEC POWER NPV	1/13/2009	3/18/2009	$94,545	$118,232	($23,687)
4,000	TOKYO ELEC POWER NPV	10/9/2008	1/5/2009	$131,068	$99,980	$31,088
8,800	TOKYO ELEC POWER NPV	10/14/2008	1/5/2009	$288,350	$218,125	$70,225
900	TOKYO ELEC POWER NPV	10/23/2008	1/5/2009	$29,490	$24,221	$5,270
2,000	TREND MICRO INC NPV	4/30/2009	6/30/2009	$65,094	$61,185	$3,909
2,000	TREND MICRO INC NPV	3/16/2009	5/14/2009	$60,325	$52,621	$7,703
500	TREND MICRO INC NPV	3/18/2009	5/14/2009	$15,081	$13,421	$1,661
3,500	TREND MICRO INC NPV	2/26/2009	5/11/2009	$101,325	$82,390	$18,935
2,000	TREND MICRO INC NPV	3/5/2009	5/11/2009	$57,900	$45,605	$12,295
2,500	TREND MICRO INC NPV	3/13/2009	5/11/2009	$72,375	$65,156	$7,219
1,000	TREND MICRO INC NPV	1/29/2009	4/27/2009	$26,744	$27,926	($1,182)
500	TREND MICRO INC NPV	1/30/2009	4/27/2009	$13,372	$13,846	($474)
500	TREND MICRO INC NPV	2/6/2009	5/8/2009	$15,284	$14,920	$364
2,500	TREND MICRO INC NPV	2/25/2009	5/8/2009	$76,420	$59,158	$17,262
1,000	TREND MICRO INC NPV	2/26/2009	5/8/2009	$30,568	$23,540	$7,028
2,500	TREND MICRO INC NPV	3/24/2009	6/18/2009	$83,180	$72,548	$10,632
1,000	TREND MICRO INC NPV	4/2/2009	6/18/2009	$33,272	$30,384	$2,887
2,500	TREND MICRO INC NPV	3/18/2009	6/12/2009	$83,142	$67,103	$16,039
500	TREND MICRO INC NPV	3/18/2009	6/17/2009	$16,483	$13,421	$3,062
2,000	TREND MICRO INC NPV	3/24/2009	6/17/2009	$65,932	$58,038	$7,894
2,500	TREND MICRO INC NPV	1/30/2009	5/7/2009	$76,576	$69,230	$7,345
3,000	TREND MICRO INC NPV	2/4/2009	5/7/2009	$91,891	$89,874	$2,017
3,000	TREND MICRO INC NPV	2/6/2009	5/7/2009	$91,891	$89,519	$2,372
5,000	TREND MICRO INC NPV	3/13/2009	5/12/2009	$144,692	$130,311	$14,381
2,500	TREND MICRO INC NPV	3/18/2009	6/11/2009	$82,154	$67,103	$15,051
1,000	TREND MICRO INC NPV	4/2/2009	6/26/2009	$32,298	$30,384	$1,914

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1,500	TREND MICRO INC NPV	4/3/2009	6/26/2009	$48,447	$46,248	$2,199
500	TREND MICRO INC NPV	4/3/2009	6/29/2009	$16,261	$15,416	$845
2,000	TREND MICRO INC NPV	4/9/2009	6/29/2009	$65,045	$58,289	$6,756
500	TREND MICRO INC NPV	4/30/2009	6/29/2009	$16,261	$15,296	$965
170	DAEWOO SECURITIES KRW5000	3/27/2009	11/4/2009	$2,653	$2,366	$288
5,190	DAEWOO SECURITIES KRW5000	4/2/2009	11/4/2009	$81,009	$75,133	$5,875
8,510	DAEWOO SECURITIES KRW5000	4/3/2009	11/4/2009	$132,830	$128,191	$4,639
8,210	DAEWOO SECURITIES KRW5000	4/9/2009	11/4/2009	$128,147	$118,814	$9,333
1,200	DAEWOO SECURITIES KRW5000	4/16/2009	11/4/2009	$18,730	$18,959	($229)
1,960	DAEWOO SECURITIES KRW5000	4/30/2009	11/17/2009	$32,805	$30,647	$2,159
12,530	DAEWOO SECURITIES KRW5000	5/7/2009	11/17/2009	$209,720	$228,193	($18,473)
740	DAEWOO SECURITIES KRW5000	8/4/2009	11/26/2009	$12,811	$14,772	($1,962)
4,580	DAEWOO SECURITIES KRW5000	8/5/2009	11/26/2009	$79,288	$92,583	($13,295)
4,740	DAEWOO SECURITIES KRW5000	8/21/2009	11/26/2009	$82,058	$88,752	($6,695)
2,130	DAEWOO SECURITIES KRW5000	9/15/2009	11/26/2009	$36,874	$40,001	($3,127)
1,300	DAEWOO SECURITIES KRW5000	5/11/2009	11/25/2009	$22,719	$24,633	($1,914)
3,190	DAEWOO SECURITIES KRW5000	7/31/2009	11/25/2009	$55,749	$61,162	($5,413)
4,960	DAEWOO SECURITIES KRW5000	8/4/2009	11/25/2009	$86,682	$99,014	($12,331)
4,610	DAEWOO SECURITIES KRW5000	3/24/2009	7/13/2009	$70,235	$64,354	$5,881
3,190	DAEWOO SECURITIES KRW5000	3/24/2009	6/23/2009	$48,101	$44,531	$3,569
6,340	DAEWOO SECURITIES KRW5000	4/16/2009	11/5/2009	$99,292	$100,168	($875)
2,640	DAEWOO SECURITIES KRW5000	9/15/2009	11/30/2009	$42,344	$49,579	($7,235)
4,720	DAEWOO SECURITIES KRW5000	9/22/2009	11/30/2009	$75,705	$95,507	($19,802)
4,650	DAEWOO SECURITIES KRW5000	9/23/2009	11/30/2009	$74,582	$91,815	($17,232)
16,030	DAEWOO SECURITIES KRW5000	5/7/2009	11/24/2009	$283,503	$291,934	($8,431)
5,760	DAEWOO SECURITIES KRW5000	5/11/2009	11/24/2009	$101,870	$109,145	($7,275)
12,970	DAEWOO SECURITIES KRW5000	3/24/2009	11/2/2009	$195,735	$181,056	$14,679
5,180	DAEWOO SECURITIES KRW5000	4/30/2009	11/16/2009	$83,517	$80,994	$2,523
70	DAEWOO SECURITIES KRW5000	4/16/2009	11/6/2009	$1,143	$1,106	$37
8,650	DAEWOO SECURITIES KRW5000	4/17/2009	11/6/2009	$141,227	$138,102	$3,125
290	DAEWOO SECURITIES KRW5000	4/30/2009	11/6/2009	$4,735	$4,534	$200
7,930	DAEWOO SECURITIES KRW5000	3/24/2009	11/3/2009	$119,392	$110,700	$8,692
4,840	DAEWOO SECURITIES KRW5000	3/27/2009	11/3/2009	$72,870	$67,352	$5,518
7,420	DAEWOO SECURITIES KRW5000	3/24/2009	5/14/2009	$132,001	$103,580	$28,420
820	KT&G CORPORATION KRW5000	6/23/2008	3/24/2009	$44,100	$70,938	($26,838)
2,668	KT&G CORPORATION KRW5000	7/3/2008	3/24/2009	$143,486	$230,479	($86,993)
3,316	KT&G CORPORATION KRW5000	7/25/2008	3/24/2009	$178,336	$298,019	($119,683)
1,516	KT&G CORPORATION KRW5000	7/28/2008	3/24/2009	$81,531	$135,729	($54,198)
1,348	KT&G CORPORATION KRW5000	7/29/2008	3/24/2009	$72,496	$120,664	($48,168)
3,744	KT&G CORPORATION KRW5000	8/5/2008	3/24/2009	$201,354	$333,081	($131,727)
1,370	KT&G CORPORATION KRW5000	8/7/2008	3/24/2009	$73,679	$122,405	($48,725)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
213	KT&G CORPORATION KRW5000	10/29/2008	3/24/2009	$11,455	$10,505	$951
937	KT&G CORPORATION KRW5000	4/24/2008	3/18/2009	$52,274	$77,935	($25,661)
1,563	KT&G CORPORATION KRW5000	6/23/2008	3/18/2009	$87,198	$135,214	($48,015)
1,606	KT&G CORPORATION KRW5000	10/29/2008	3/26/2009	$88,135	$79,203	$8,932
1,342	KT&G CORPORATION KRW5000	12/15/2008	3/26/2009	$73,647	$78,119	($4,472)
733	KT&G CORPORATION KRW5000	3/5/2009	3/26/2009	$40,226	$35,452	$4,774
43	KT&G CORPORATION KRW5000	3/11/2009	3/26/2009	$2,360	$2,172	$188
1	SAMSUNG ELECTRONIC KRW5000	11/25/2008	5/11/2009	$449	$296	$153
182	SAMSUNG ELECTRONIC KRW5000	12/9/2008	5/11/2009	$81,631	$57,988	$23,643
113	SAMSUNG ELECTRONIC KRW5000	12/11/2008	5/11/2009	$50,683	$38,786	$11,897
264	SAMSUNG ELECTRONIC KRW5000	11/20/2008	5/7/2009	$116,413	$77,609	$38,804
195	SAMSUNG ELECTRONIC KRW5000	11/21/2008	5/7/2009	$85,987	$54,650	$31,337
190	SAMSUNG ELECTRONIC KRW5000	11/25/2008	5/7/2009	$83,782	$56,174	$27,608
98	SAMSUNG ELECTRONIC KRW5000	12/18/2008	7/13/2009	$47,928	$34,155	$13,772
34	SAMSUNG ELECTRONIC KRW5000	12/30/2008	7/13/2009	$16,628	$12,360	$4,268
269	SAMSUNG ELECTRONIC KRW5000	12/17/2008	6/11/2009	$126,586	$91,438	$35,147
61	SAMSUNG ELECTRONIC KRW5000	11/19/2008	3/16/2009	$21,739	$17,934	$3,806
60	SAMSUNG ELECTRONIC KRW5000	11/20/2008	3/16/2009	$21,383	$17,638	$3,744
524	SAMSUNG ELECTRONIC KRW5000	12/17/2008	6/12/2009	$244,239	$178,118	$66,121
103	SAMSUNG ELECTRONIC KRW5000	12/18/2008	6/12/2009	$48,009	$35,898	$12,111
328	SAMSUNG ELECTRONIC KRW5000	12/11/2008	5/19/2009	$146,943	$112,582	$34,361
203	SAMSUNG ELECTRONIC KRW5000	12/15/2008	5/19/2009	$90,943	$70,564	$20,379
116	SAMSUNG ELECTRONIC KRW5000	12/17/2008	5/19/2009	$51,967	$39,431	$12,537
842	SK TELECOM KRW500	1/16/2009	3/24/2009	$113,106	$130,036	($16,930)
938	SK TELECOM KRW500	1/19/2009	3/24/2009	$126,002	$145,512	($19,510)
509	SK TELECOM KRW500	1/16/2009	3/18/2009	$67,379	$78,608	($11,230)
1,132	SK TELECOM KRW500	1/28/2009	4/2/2009	$152,414	$177,732	($25,318)
274	SK TELECOM KRW500	3/4/2009	4/2/2009	$36,892	$32,361	$4,531
517	SK TELECOM KRW500	3/16/2009	4/2/2009	$69,610	$65,093	$4,517
1,008	SK TELECOM KRW500	1/22/2009	4/1/2009	$136,365	$154,016	($17,651)
952	SK TELECOM KRW500	1/28/2009	4/1/2009	$128,789	$149,471	($20,682)
677	SK TELECOM KRW500	1/19/2009	3/27/2009	$98,408	$105,023	($6,615)
764	SK TELECOM KRW500	1/21/2009	3/27/2009	$111,055	$116,345	($5,290)
859	SK TELECOM KRW500	1/22/2009	3/27/2009	$124,864	$131,250	($6,386)
400	ADR DESARROLLADORA HOMEX SAB DE CV SPONSORED ADR	10/8/2009	11/20/2009	$12,707	$16,343	($3,636)
200	ADR DESARROLLADORA HOMEX SAB DE CV SPONSORED ADR	10/5/2009	11/20/2009	$6,333	$7,211	($878)
2,700	ADR DESARROLLADORA HOMEX SAB DE CV SPONSORED ADR	10/6/2009	11/20/2009	$85,498	$102,910	($17,412)
1,900	ADR DESARROLLADORA HOMEX SAB DE CV SPONSORED ADR	10/7/2009	11/20/2009	$60,165	$73,637	($13,471)
1,100	ADR DESARROLLADORA HOMEX SAB DE CV SPONSORED ADR	10/8/2009	11/20/2009	$34,833	$44,944	($10,111)
400	ADR DESARROLLADORA HOMEX SAB DE CV SPONSORED ADR	10/8/2009	11/23/2009	$13,208	$16,343	($3,135)
500	ADR DESARROLLADORA HOMEX SAB DE CV SPONSORED ADR	10/9/2009	11/23/2009	$16,510	$20,768	($4,258)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
100	ADR DESARROLLADORA HOMEX SAB DE CV SPONSORED ADR	10/9/2009	11/23/2009	$3,302	$4,154	($852)
1,400	ADR DESARROLLADORA HOMEX SAB DE CV SPONSORED ADR	10/9/2009	11/23/2009	$46,227	$58,143	($11,916)
700	ADR DESARROLLADORA HOMEX SAB DE CV SPONSORED ADR	10/9/2009	11/23/2009	$23,114	$29,060	($5,946)
400	ADR DESARROLLADORA HOMEX SAB DE CV SPONSORED ADR	10/13/2009	11/23/2009	$13,208	$17,004	($3,797)
4,300	ADR DESARROLLADORA HOMEX SAB DE CV SPONSORED ADR	10/5/2009	11/18/2009	$144,801	$155,041	($10,240)
1,200	ADR DESARROLLADORA HOMEX SAB DE CV SPONSORED ADR	10/13/2009	11/23/2009	$39,539	$51,013	($11,474)
1,900	ADR DESARROLLADORA HOMEX SAB DE CV SPONSORED ADR	10/2/2009	11/17/2009	$65,183	$66,120	($937)
600	ADR DESARROLLADORA HOMEX SAB DE CV SPONSORED ADR	10/5/2009	11/17/2009	$20,584	$21,812	($1,228)
600	ADR DESARROLLADORA HOMEX SAB DE CV SPONSORED ADR	10/5/2009	11/17/2009	$20,584	$21,634	($1,050)
2,500	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	10/27/2008	2/12/2009	$65,529	$51,469	$14,060
4,100	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	10/20/2008	2/10/2009	$108,243	$119,444	($11,201)
3,800	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	9/18/2008	1/16/2009	$111,638	$152,037	($40,399)
1,500	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	9/30/2008	1/16/2009	$44,068	$55,216	($11,148)
100	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	10/6/2008	1/16/2009	$2,938	$3,196	($258)
2,800	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	10/16/2008	2/4/2009	$76,803	$76,089	$714
600	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	10/20/2008	2/4/2009	$16,458	$17,480	($1,022)
200	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	10/6/2008	1/22/2009	$5,685	$6,392	($708)
700	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	10/10/2008	1/22/2009	$19,897	$18,749	$1,147
2,700	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	10/13/2008	1/22/2009	$76,744	$82,649	($5,905)
200	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	10/16/2008	1/22/2009	$5,685	$5,435	$250
1,200	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	9/17/2008	1/15/2009	$34,125	$47,177	($13,053)
2,100	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	9/18/2008	1/15/2009	$59,718	$84,021	($24,302)
900	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	10/27/2008	2/17/2009	$22,343	$18,529	$3,815
2,700	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	10/30/2008	2/17/2009	$67,030	$67,897	($867)
2,400	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	11/4/2008	2/17/2009	$59,582	$69,527	($9,945)
1,800	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	9/10/2008	1/14/2009	$49,148	$78,572	($29,424)
2,500	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	9/11/2008	1/14/2009	$68,261	$111,821	($43,560)
2,100	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	9/17/2008	1/14/2009	$57,340	$82,560	($25,221)
1,000	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	11/4/2008	2/19/2009	$27,877	$33,389	($5,512)
3,100	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	11/26/2008	2/19/2009	$86,418	$95,114	($8,696)
5,200	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	12/8/2008	2/19/2009	$144,960	$162,174	($17,215)
4,000	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	12/10/2008	2/19/2009	$111,507	$131,521	($20,014)
1,900	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	12/12/2008	2/19/2009	$52,966	$60,123	($7,157)
4,000	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	2/6/2009	2/23/2009	$102,027	$124,338	($22,311)
2,700	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	10/27/2008	1/20/2009	$74,611	$65,705	$8,907
1,500	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	10/30/2008	1/20/2009	$41,451	$47,005	($5,554)
500	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	12/12/2008	2/20/2009	$13,419	$15,822	($2,403)
2,700	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	12/16/2008	2/20/2009	$72,460	$88,616	($16,156)
3,600	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	12/18/2008	2/20/2009	$96,614	$121,000	($24,386)
2,100	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	12/19/2008	2/20/2009	$56,358	$68,114	($11,756)
2,600	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	12/30/2008	2/20/2009	$69,777	$78,316	($8,539)

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2,500	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	2/6/2009	2/20/2009	$67,093	$77,711	($10,618)
2,900	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	11/4/2008	2/18/2009	$81,117	$96,827	($15,710)
500	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	10/17/2008	1/14/2009	$14,688	$17,771	($3,083)
7,900	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	10/20/2008	1/14/2009	$232,069	$281,129	($49,060)
4,100	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	11/4/2008	2/4/2009	$117,832	$136,894	($19,062)
5,900	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	2/6/2009	2/25/2009	$148,182	$183,398	($35,216)
700	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	10/30/2008	1/22/2009	$19,035	$21,936	($2,901)
1,500	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	10/31/2008	1/22/2009	$40,789	$46,411	($5,621)
600	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	11/4/2008	1/22/2009	$16,316	$20,033	($3,717)
7,900	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	10/20/2008	1/16/2009	$226,782	$281,129	($54,347)
4,500	ASML HOLDING NEW	7/15/2009	12/18/2009	$149,798	$103,755	$46,043
4,420	ING GROEP NV CVA EUR0 24	4/16/2009	7/30/2009	$55,169	$38,875	$16,294
6,780	ING GROEP NV CVA EUR0 24	4/17/2009	7/30/2009	$84,626	$59,382	$25,243
14,376	ING GROEP NV CVA EUR0 24	4/9/2009	7/10/2009	$128,643	$117,593	$11,050
1,320	ING GROEP NV CVA EUR0 24	4/9/2009	7/21/2009	$15,267	$10,797	$4,470
5,720	ING GROEP NV CVA EUR0 24	4/9/2009	7/21/2009	$67,432	$46,788	$20,644
6,350	ING GROEP NV CVA EUR0 24	4/9/2009	7/21/2009	$72,750	$51,942	$20,808
15,780	ING GROEP NV CVA EUR0 24	4/9/2009	7/21/2009	$183,028	$129,077	$53,951
500	ING GROEP NV CVA EUR0 24	5/18/2009	11/11/2009	$7,632	$5,380	$2,252
5,600	ING GROEP NV CVA EUR0 24	5/20/2009	11/11/2009	$85,482	$62,479	$23,003
16,431	ING GROEP NV CVA EUR0 24	4/14/2009	7/22/2009	$183,083	$147,166	$35,917
46,620	ING GROEP NV CVA EUR0 24	4/17/2009	11/4/2009	$626,140	$408,320	$217,820
8,500	ING GROEP NV CVA EUR0 24	4/22/2009	11/4/2009	$114,161	$69,147	$45,015
7,500	ING GROEP NV CVA EUR0 24	4/24/2009	11/4/2009	$100,730	$60,499	$40,232
14,332	ING GROEP NV CVA EUR0 24	4/29/2009	11/4/2009	$192,489	$122,568	$69,922
2,568	ING GROEP NV CVA EUR0 24	4/29/2009	11/4/2009	$34,490	$21,940	$12,550
21,600	ING GROEP NV CVA EUR0 24	4/30/2009	11/4/2009	$290,104	$208,471	$81,633
4,338	ING GROEP NV CVA EUR0 24	5/5/2009	11/4/2009	$58,262	$44,287	$13,975
14,359	ING GROEP NV CVA EUR0.24	5/6/2009	11/4/2009	$192,852	$147,656	$45,196
950	ING GROEP NV CVA EUR0 24	4/9/2009	7/21/2009	$10,975	$7,771	$3,205
4,109	ING GROEP NV CVA EUR0 24	4/14/2009	7/22/2009	$45,839	$36,803	$9,036
6,190	ING GROEP NV CVA EUR0 24	4/16/2009	7/27/2009	$75,504	$54,443	$21,062
6,800	ING GROEP NV CVA EUR0 24	5/18/2009	11/9/2009	$98,329	$73,172	$25,156
120	ING GROEP NV CVA EUR0 24	4/9/2009	7/21/2009	$1,384	$982	$402
10,640	ING GROEP NV CVA EUR0 24	4/9/2009	7/21/2009	$122,283	$87,033	$35,250
18,100	ING GROEP NV CVA EUR0 24	4/9/2009	5/12/2009	$198,407	$148,054	$50,353
2,441	ING GROEP NV CVA EUR0 24	5/6/2009	11/5/2009	$33,612	$25,101	$8,511
12,550	ING GROEP NV CVA EUR0 24	5/7/2009	11/5/2009	$172,809	$134,590	$38,219
15,300	ING GROEP NV CVA EUR0 24	5/8/2009	11/5/2009	$210,676	$170,786	$39,889
5,809	ING GROEP NV CVA EUR0 24	5/11/2009	11/5/2009	$79,988	$64,584	$15,404
5,300	ING GROEP NV CVA EUR0 24	5/18/2009	11/5/2009	$72,979	$57,031	$15,948

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1,124	ING GROEP NV CVA EURO 24	4/9/2009	7/10/2009	$10,139	$9,194	$945
4,540	ING GROEP NV CVA EURO 24	4/9/2009	7/21/2009	$52,148	$37,136	$15,012
5,370	ING GROEP NV CVA EURO 24	4/9/2009	7/21/2009	$61,695	$43,925	$17,770
13,880	ING GROEP NV CVA EURO 24	4/14/2009	7/21/2009	$159,466	$124,317	$35,148
11,570	ING GROEP NV CVA EURO 24	4/16/2009	7/24/2009	$136,669	$101,761	$34,908
5,810	ING GROEP NV CVA EURO 24	4/9/2009	7/21/2009	$67,469	$47,525	$19,944
20,880	ING GROEP NV CVA EURO 24	4/14/2009	7/23/2009	$240,505	$187,014	$53,492
11,220	ING GROEP NV CVA EURO 24	4/16/2009	7/23/2009	$129,237	$98,683	$30,554
18,046	KONINKLIJKE AHOLD EUR 0 3	8/8/2008	3/19/2009	$190,268	$237,830	($47,562)
1,080	KONINKLIJKE AHOLD EUR 0 3	8/15/2008	3/19/2009	$11,387	$14,408	($3,022)
8,870	KONINKLIJKE AHOLD EUR 0 3	10/13/2008	4/16/2009	$96,565	$82,506	$14,059
1,610	KONINKLIJKE AHOLD EUR 0 3	1/15/2009	4/16/2009	$17,528	$18,049	($521)
8,800	KONINKLIJKE AHOLD EUR 0 3	8/7/2008	1/6/2009	$105,134	$115,855	($10,722)
4,920	KONINKLIJKE AHOLD EUR 0 3	8/15/2008	4/2/2009	$54,036	$65,331	($11,295)
8,100	KONINKLIJKE AHOLD EUR 0 3	8/25/2008	4/2/2009	$88,962	$104,999	($16,037)
1,480	KONINKLIJKE AHOLD EUR 0 3	8/26/2008	4/2/2009	$16,255	$18,911	($2,656)
4,923	KONINKLIJKE AHOLD EUR 0 3	1/15/2009	4/30/2009	$54,632	$55,188	($556)
5,100	KONINKLIJKE AHOLD EUR 0 3	1/21/2009	4/30/2009	$56,597	$60,459	($3,863)
2,401	KONINKLIJKE AHOLD EUR 0 3	1/22/2009	4/30/2009	$26,645	$28,235	($1,590)
4,120	KONINKLIJKE AHOLD EUR 0 3	8/27/2008	4/9/2009	$44,564	$52,336	($7,772)
7,900	KONINKLIJKE AHOLD EUR 0 3	9/17/2008	4/9/2009	$85,451	$95,231	($9,780)
13,000	KONINKLIJKE AHOLD EUR 0 3	10/8/2008	4/9/2009	$140,615	$133,842	$6,773
8,100	KONINKLIJKE AHOLD EUR 0 3	10/9/2008	4/9/2009	$87,614	$82,241	$5,373
13,600	KONINKLIJKE AHOLD EUR 0 3	10/10/2008	4/9/2009	$147,105	$127,563	$19,542
2,330	KONINKLIJKE AHOLD EUR 0.3	10/13/2008	4/9/2009	$25,203	$21,673	$3,530
5,157	KONINKLIJKE AHOLD EUR 0 3	8/26/2008	4/3/2009	$56,835	$65,895	($9,060)
2,843	KONINKLIJKE AHOLD EUR 0 3	8/27/2008	4/3/2009	$31,333	$36,115	($4,782)
980	KONINKLIJKE AHOLD EUR 0 3	8/15/2008	3/23/2009	$10,657	$13,013	($2,356)
14,720	KONINKLIJKE AHOLD EUR 0 3	8/15/2008	3/23/2009	$160,068	$196,382	($36,314)
15,400	KONINKLIJKE AHOLD EUR 0.3	8/7/2008	2/6/2009	$178,596	$202,747	($24,151)
1,000	KONINKLIJKE AHOLD EUR 0 3	8/8/2008	2/6/2009	$11,597	$13,179	($1,582)
6,967	KONINKLIJKE AHOLD EUR 0 3	1/15/2009	4/17/2009	$75,967	$78,102	($2,135)
4,600	KONINKLIJKE AHOLD EUR 0 3	8/8/2008	2/13/2009	$51,532	$60,624	($9,092)
7,754	KONINKLIJKE AHOLD EUR 0 3	8/8/2008	3/19/2009	$84,733	$102,191	($17,457)
6,899	KONINKLIJKE AHOLD EUR 0 3	1/22/2009	6/2/2009	$82,606	$81,130	$1,476
6,000	KONINKLIJKE AHOLD EUR 0 3	1/27/2009	6/2/2009	$71,841	$71,353	$488
3,900	KONINKLIJKE AHOLD EUR 0 3	3/5/2009	6/2/2009	$46,697	$40,150	$6,547
80	KONINKLIJKE AHOLD EUR 0 3	3/6/2009	6/2/2009	$958	$813	$145
4,000	KONINKLIJKE AHOLD EUR 0 3	3/12/2009	6/2/2009	$47,894	$44,765	$3,129
400	KONINKLIJKE KPN	10/3/2008	3/24/2009	$5,398	$5,840	($442)
6,700	KONINKLIJKE KPN	10/8/2008	3/24/2009	$90,411	$85,708	$4,702

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
6,600	KONINKLIJKE KPN	10/10/2008	3/24/2009	$89,061	$74,251	$14,810
6,300	KONINKLIJKE KPN	10/10/2008	3/24/2009	$85,013	$72,218	$12,795
15,000	KONINKLIJKE KPN	10/17/2008	3/24/2009	$202,412	$191,914	$10,498
10,500	KONINKLIJKE KPN	10/27/2008	3/24/2009	$141,688	$135,084	$6,604
12,000	KONINKLIJKE KPN	10/29/2008	3/24/2009	$161,930	$163,829	($1,899)
5,000	KONINKLIJKE KPN	1/22/2009	3/24/2009	$67,471	$62,657	$4,813
1,500	KONINKLIJKE KPN	7/25/2008	2/6/2009	$20,742	$25,538	($4,796)
20,600	KONINKLIJKE KPN	7/28/2008	2/6/2009	$284,858	$351,981	($67,123)
6,300	KONINKLIJKE KPN	7/29/2008	2/6/2009	$87,117	$107,486	($20,370)
15,700	KONINKLIJKE KPN	9/18/2008	2/6/2009	$217,100	$246,884	($29,784)
7,600	KONINKLIJKE KPN	9/18/2008	2/13/2009	$104,254	$119,511	($15,257)
9,300	KONINKLIJKE KPN	9/18/2008	3/19/2009	$120,042	$146,244	($26,201)
23,200	KONINKLIJKE KPN	9/19/2008	3/19/2009	$299,460	$372,740	($73,280)
9,700	KONINKLIJKE KPN	7/25/2008	1/6/2009	$140,012	$165,149	($25,137)
9,900	KONINKLIJKE KPN	9/18/2008	2/9/2009	$136,294	$155,679	($19,384)
5,300	KONINKLIJKE KPN	9/19/2008	3/23/2009	$72,685	$85,152	($12,467)
6,500	KONINKLIJKE KPN	10/1/2008	3/23/2009	$89,141	$94,397	($5,255)
5,300	KONINKLIJKE KPN	10/3/2008	3/23/2009	$72,685	$77,375	($4,691)
5,100	KONINKLIJKE KPN	9/18/2008	3/3/2009	$63,611	$80,198	($16,587)
1,169	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	11/3/2008	4/16/2009	$25,023	$31,960	($6,936)
5,300	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	11/4/2008	4/16/2009	$113,451	$156,560	($43,108)
2,860	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	11/14/2008	4/16/2009	$61,221	$71,379	($10,158)
2,400	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	11/17/2008	4/16/2009	$51,374	$59,126	($7,752)
1,891	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	11/20/2008	4/16/2009	$40,479	$42,580	($2,102)
18,948	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	1/27/2009	4/22/2009	$401,884	$470,761	($68,877)
3,652	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	2/20/2009	4/22/2009	$77,458	$86,826	($9,368)
6,710	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	10/30/2008	4/14/2009	$144,220	$177,354	($33,134)
2,500	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	10/31/2008	4/14/2009	$53,733	$68,273	($14,539)
2,031	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	11/3/2008	4/14/2009	$43,653	$55,526	($11,873)
10,300	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	10/27/2008	4/6/2009	$232,751	$238,764	($6,013)
9,640	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	10/27/2008	4/9/2009	$207,390	$223,465	($16,074)
15,200	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	10/28/2008	4/9/2009	$327,006	$362,303	($35,298)
14,390	ROYAL DUTCH SHELL 'A'SHS EURO.07 (DUTCH LIST)	10/30/2008	4/9/2009	$309,580	$380,347	($70,768)
338	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	2/20/2009	4/29/2009	$7,687	$8,036	($349)
4,580	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	2/24/2009	4/29/2009	$104,158	$105,665	($1,507)
2,670	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	2/25/2009	4/29/2009	$60,721	$60,835	($114)
7,300	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	2/26/2009	4/29/2009	$166,016	$165,527	$488
1,332	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	2/27/2009	4/29/2009	$30,292	$29,323	$970
1,109	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	11/20/2008	4/17/2009	$23,940	$24,972	($1,032)
6,280	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	11/21/2008	4/17/2009	$135,567	$139,990	($4,423)
5,390	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	12/11/2008	4/17/2009	$116,355	$141,782	($25,427)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
2,220	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	12/12/2008	4/17/2009	$47,923	$57,505	($9,582)
2,550	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	12/19/2008	4/17/2009	$55,047	$70,547	($15,500)
2,600	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	12/31/2008	4/17/2009	$56,127	$69,530	($13,404)
2,300	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	1/26/2009	4/17/2009	$49,650	$55,671	($6,021)
1,252	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	1/27/2009	4/17/2009	$27,027	$31,106	($4,079)
1,468	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	2/27/2009	4/30/2009	$34,476	$32,316	$2,159
1,900	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	3/2/2009	4/30/2009	$44,621	$39,000	$5,621
2,290	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	3/3/2009	4/30/2009	$53,781	$44,888	$8,892
3,600	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	3/4/2009	4/30/2009	$84,546	$73,269	$11,277
3,700	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	3/18/2009	4/30/2009	$86,894	$79,951	$6,943
2,600	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	3/20/2009	4/30/2009	$61,061	$59,736	$1,325
6,000	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	10/27/2008	3/26/2009	$140,223	$139,086	$1,137
5,860	ROYAL DUTCH SHELL 'A'SHS EURO 07 (DUTCH LIST)	10/27/2008	4/3/2009	$138,294	$135,841	$2,454
11,400	TOMTOM GROUP COM STK	10/2/2009	10/30/2009	$109,514	$178,345	($68,831)
10,200	TOMTOM GROUP COM STK	10/5/2009	10/30/2009	$97,986	$159,461	($61,475)
6,103	TOMTOM GROUP COM STK	10/6/2009	10/30/2009	$58,628	$99,508	($40,879)
13,882	TOMTOM GROUP COM STK	10/6/2009	10/30/2009	$133,357	$226,278	($92,921)
2,315	TOMTOM GROUP COM STK	10/6/2009	10/30/2009	$22,239	$37,710	($15,471)
29,200	TOMTOM GROUP COM STK	10/1/2009	10/29/2009	$321,196	$491,866	($170,670)
15,000	TOMTOM GROUP COM STK	10/2/2009	10/29/2009	$164,998	$234,664	($69,666)
5,230	UNILEVER NV CVA EUR0.16	10/30/2008	2/10/2009	$112,136	$120,790	($8,654)
1,058	UNILEVER NV CVA EUR0 16	10/13/2008	2/6/2009	$22,516	$24,573	($2,057)
3,360	UNILEVER NV CVA EUR0 16	10/29/2008	2/6/2009	$71,506	$78,350	($6,844)
1,861	UNILEVER NV CVA EUR0 16	10/30/2008	2/6/2009	$39,605	$42,981	($3,376)
219	UNILEVER NV CVA EUR0 16	10/30/2008	2/17/2009	$4,421	$5,058	($637)
3,570	UNILEVER NV CVA EUR0 16	10/31/2008	2/17/2009	$72,062	$86,440	($14,377)
2,692	UNILEVER NV CVA EUR0 16	1/20/2009	2/17/2009	$54,340	$64,081	($9,741)
4,577	UNILEVER NV CVA EUR0 16	7/28/2008	2/4/2009	$102,391	$136,361	($33,969)
10,500	UNILEVER NV CVA EUR0 16	7/29/2008	2/4/2009	$234,894	$315,039	($80,145)
3,600	UNILEVER NV CVA EUR0 16	7/30/2008	2/4/2009	$80,535	$108,141	($27,606)
4,000	UNILEVER NV CVA EUR0 16	8/1/2008	2/4/2009	$89,483	$107,988	($18,504)
4,500	UNILEVER NV CVA EUR0 16	8/26/2008	2/4/2009	$100,669	$126,356	($25,687)
1,682	UNILEVER NV CVA EUR0 16	10/13/2008	2/4/2009	$37,628	$39,066	($1,438)
3,170	UNILEVER NV CVA EUR0 16	7/28/2008	2/3/2009	$70,668	$94,443	($23,774)
4,800	TANDBERG ASA NOK1	2/4/2009	5/7/2009	$76,157	$61,810	$14,347
2,900	TANDBERG ASA NOK1	2/5/2009	5/7/2009	$46,012	$37,088	$8,924
4,000	TANDBERG ASA NOK1	2/4/2009	5/5/2009	$61,581	$51,509	$10,073
4,600	TANDBERG ASA NOK1	2/4/2009	4/30/2009	$66,190	$59,235	$6,955
7,900	TANDBERG ASA NOK1	2/5/2009	5/11/2009	$120,886	$101,032	$19,854
2,800	TANDBERG ASA NOK1	2/6/2009	5/27/2009	$44,908	$38,197	$6,711
3,800	TANDBERG ASA NOK1	2/24/2009	5/27/2009	$60,947	$52,378	$8,569

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5,400	TANDBERG ASA NOK1	3/23/2009	5/27/2009	$86,608	$78,053	$8,555
3,500	TANDBERG ASA NOK1	3/31/2009	5/27/2009	$56,135	$50,753	$5,382
800	TANDBERG ASA NOK1	2/5/2009	5/26/2009	$13,166	$10,231	$2,935
7,900	TANDBERG ASA NOK1	2/6/2009	5/26/2009	$130,017	$107,770	$22,248
2,900	YARA INTERNATIONAL NOK1 7	12/15/2008	1/19/2009	$65,545	$55,010	$10,535
13,500	YARA INTERNATIONAL NOK1 7	12/10/2008	1/14/2009	$267,539	$243,547	$23,992
3,330	YARA INTERNATIONAL NOK1.7	12/11/2008	1/14/2009	$65,993	$61,547	$4,446
4,150	YARA INTERNATIONAL NOK1 7	12/16/2008	2/2/2009	$93,658	$84,119	$9,539
2,770	YARA INTERNATIONAL NOK1 7	12/16/2008	1/30/2009	$64,597	$56,147	$8,450
4,720	YARA INTERNATIONAL NOK1 7	12/15/2008	1/20/2009	$105,199	$89,533	$15,666
1,180	YARA INTERNATIONAL NOK1 7	12/16/2008	1/20/2009	$26,300	$23,918	$2,382
7,100	YARA INTERNATIONAL NOK1 7	1/6/2009	2/17/2009	$158,774	$165,858	($7,084)
1,180	YARA INTERNATIONAL NOK1 7	12/16/2008	2/3/2009	$25,784	$23,918	$1,865
2,120	YARA INTERNATIONAL NOK1 7	1/6/2009	2/3/2009	$46,323	$49,524	($3,201)
3,420	YARA INTERNATIONAL NOK1 7	12/11/2008	1/15/2009	$68,885	$63,211	$5,675
30	YARA INTERNATIONAL NOK1 7	12/15/2008	1/15/2009	$604	$569	$35
19,000	CITY DEVELOPMENTS LTD	5/7/2009	12/21/2009	$154,323	$103,684	$50,639
7,000	CITY DEVELOPMENTS LTD	5/7/2009	7/13/2009	$38,488	$38,199	$288
13,000	CITY DEVELOPMENTS LTD	5/7/2009	12/1/2009	$94,469	$70,942	$23,528
254,000	GOLDEN AGRI-RESOURCES LTD USD0 025	5/11/2009	7/15/2009	$52,896	$83,886	($30,990)
904,000	GOLDEN AGRI-RESOURCES LTD USD0.025	5/5/2009	7/14/2009	$183,263	$274,594	($91,331)
110,000	GOLDEN AGRI-RESOURCES LTD USD0 025	5/11/2009	7/14/2009	$22,300	$36,329	($14,029)
448,000	GOLDEN AGRI-RESOURCES LTD USD0 025	5/5/2009	5/28/2009	$127,544	$136,082	($8,537)
629,000	GOLDEN AGRI-RESOURCES LTD USD0 025	5/5/2009	7/13/2009	$128,806	$191,061	($62,256)
266,000	GOLDEN AGRI-RESOURCES LTD USD0 025	5/5/2009	5/29/2009	$76,176	$80,799	($4,623)
55,000	SINGAPORE TELECOMMUNICATIONS NEW COM STK	3/6/2009	3/27/2009	$94,434	$88,193	$6,241
2,000	SINGAPORE TELECOMMUNICATIONS NEW COM STK	3/10/2009	3/27/2009	$3,434	$3,172	$262
90,000	SINGAPORE TELECOMMUNICATIONS NEW COM STK	1/28/2009	3/24/2009	$151,329	$155,352	($4,024)
38,000	SINGAPORE TELECOMMUNICATIONS NEW COM STK	2/2/2009	3/24/2009	$63,894	$65,523	($1,628)
37,000	SINGAPORE TELECOMMUNICATIONS NEW COM STK	3/10/2009	4/2/2009	$61,808	$58,684	$3,125
92,000	SINGAPORE TELECOMMUNICATIONS NEW COM STK	3/11/2009	4/2/2009	$153,686	$146,997	$6,689
2,000	SINGAPORE TELECOMMUNICATIONS NEW COM STK	2/2/2009	3/26/2009	$3,364	$3,449	($84)
68,000	SINGAPORE TELECOMMUNICATIONS NEW COM STK	2/3/2009	3/26/2009	$114,381	$114,333	$48
7,000	SINGAPORE TELECOMMUNICATIONS NEW COM STK	3/6/2009	3/26/2009	$11,775	$11,225	$550
10,000	UTD O/S BANK NPV	12/15/2008	2/27/2009	$65,807	$88,974	($23,167)
8,000	UTD O/S BANK NPV	3/24/2009	10/7/2009	$94,325	$54,494	$39,831
14,000	UTD O/S BANK NPV	12/11/2008	1/21/2009	$106,913	$124,260	($17,348)
11,000	UTD O/S BANK NPV	12/11/2008	2/20/2009	$73,934	$97,633	($23,699)
2,000	UTD O/S BANK NPV	12/15/2008	2/20/2009	$13,443	$17,795	($4,352)
3,000	UTD O/S BANK NPV	12/10/2008	1/20/2009	$23,046	$27,276	($4,231)
4,000	UTD O/S BANK NPV	12/11/2008	1/20/2009	$30,727	$35,503	($4,775)

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9,000	UTD O/S BANK NPV	3/19/2009	9/4/2009	$104,771	$54,882	$49,889
2,000	UTD O/S BANK NPV	1/6/2009	5/14/2009	$19,147	$18,709	$438
2,000	UTD O/S BANK NPV	1/28/2009	5/14/2009	$19,147	$15,824	$3,323
9,000	UTD O/S BANK NPV	1/29/2009	5/14/2009	$86,161	$72,186	$13,975
3,000	UTD O/S BANK NPV	3/19/2009	5/14/2009	$28,720	$18,294	$10,426
3,000	UTD O/S BANK NPV	12/9/2008	1/19/2009	$23,910	$26,378	($2,469)
5,000	UTD O/S BANK NPV	12/10/2008	1/19/2009	$39,850	$45,460	($5,611)
8,000	UTD O/S BANK NPV	3/19/2009	7/13/2009	$78,859	$48,784	$30,076
11,000	UTD O/S BANK NPV	3/19/2009	9/17/2009	$132,044	$67,078	$64,967
9,000	UTD O/S BANK NPV	3/23/2009	9/17/2009	$108,036	$57,279	$50,757
1,000	UTD O/S BANK NPV	3/23/2009	10/7/2009	$11,790	$6,364	$5,425
1,000	UTD O/S BANK NPV	12/17/2008	3/12/2009	$5,383	$9,091	($3,709)
9,000	UTD O/S BANK NPV	12/18/2008	3/12/2009	$48,444	$81,178	($32,734)
3,000	UTD O/S BANK NPV	1/6/2009	3/12/2009	$16,148	$28,063	($11,915)
14,000	UTD O/S BANK NPV	12/9/2008	1/15/2009	$110,897	$123,098	($12,201)
10,000	UTD O/S BANK NPV	12/17/2008	3/10/2009	$53,074	$90,913	($37,839)
16,000	UTD O/S BANK NPV	12/15/2008	2/23/2009	$107,480	$142,358	($34,879)
6,000	UTD O/S BANK NPV	12/15/2008	3/2/2009	$36,221	$53,384	($17,164)
4,000	UTD O/S BANK NPV	12/17/2008	3/2/2009	$24,147	$36,365	($12,218)
3,482	GRIFOLS SA EUR0 5	2/4/2009	5/27/2009	$63,143	$59,583	$3,560
3,440	GRIFOLS SA EUR0 5	2/6/2009	5/27/2009	$62,382	$59,501	$2,881
3,230	GRIFOLS SA EUR0.5	3/5/2009	5/27/2009	$58,574	$44,105	$14,469
3,800	GRIFOLS SA EUR0 5	4/28/2009	5/27/2009	$68,910	$65,281	$3,629
5,522	GRIFOLS SA EUR0 5	1/20/2009	5/7/2009	$96,081	$102,410	($6,329)
7,200	GRIFOLS SA EUR0 5	1/21/2009	5/7/2009	$125,278	$131,573	($6,295)
5,943	GRIFOLS SA EUR0 5	1/22/2009	5/7/2009	$103,406	$109,701	($6,295)
3,310	GRIFOLS SA EUR0 5	1/23/2009	5/11/2009	$59,356	$60,914	($1,559)
5,510	GRIFOLS SA EUR0 5	1/27/2009	5/11/2009	$98,807	$98,546	$261
4,180	GRIFOLS SA EUR0 5	1/30/2009	5/11/2009	$74,957	$75,365	($408)
2,532	GRIFOLS SA EUR0 5	2/3/2009	5/11/2009	$45,404	$43,530	$1,874
3,637	GRIFOLS SA EUR0 5	1/22/2009	5/8/2009	$64,861	$67,135	($2,274)
463	GRIFOLS SA EUR0 5	1/23/2009	5/8/2009	$8,257	$8,521	($264)
3,850	GRIFOLS SA EUR0 5	1/14/2009	3/27/2009	$56,848	$70,745	($13,897)
600	GRIFOLS SA EUR0 5	1/15/2009	3/27/2009	$8,859	$11,110	($2,251)
8,700	GRIFOLS SA EUR0 5	1/20/2009	5/5/2009	$151,938	$161,348	($9,411)
4,606	GRIFOLS SA EUR0 5	1/15/2009	4/14/2009	$69,137	$85,290	($16,153)
394	GRIFOLS SA EUR0 5	1/20/2009	4/14/2009	$5,914	$7,307	($1,393)
3,600	GRIFOLS SA EUR0 5	1/13/2009	3/24/2009	$50,507	$65,276	($14,769)
7,600	GRIFOLS SA EUR0 5	1/14/2009	3/24/2009	$106,627	$139,652	($33,025)
3,434	GRIFOLS SA EUR0 5	1/20/2009	5/4/2009	$60,454	$63,686	($3,233)
768	GRIFOLS SA EUR0 5	2/3/2009	5/26/2009	$14,204	$13,204	$1,001

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
3,128	GRIFOLS SA EUR0 5	2/4/2009	5/26/2009	$57,853	$53,526	$4,327
1,600	ERICSSON(LM)TEL SER'B' NPV	2/4/2009	3/20/2009	$14,009	$13,306	$703
26,400	ERICSSON(LM)TEL SER'B' NPV	2/4/2009	4/30/2009	$234,423	$219,556	$14,867
10,300	ERICSSON(LM)TEL SER'B' NPV	2/5/2009	4/30/2009	$91,461	$84,273	$7,188
200	ERICSSON(LM)TEL SER'B' NPV	2/6/2009	4/30/2009	$1,776	$1,682	$94
25,900	ERICSSON(LM)TEL SER'B' NPV	2/6/2009	5/4/2009	$222,224	$217,760	$4,464
22,400	SECURITAS SER'B'NPV	8/27/2008	3/19/2009	$159,233	$246,855	($87,622)
200	SECURITAS SER'B'NPV	8/28/2008	3/19/2009	$1,422	$2,260	($838)
3,701	SECURITAS SER'B'NPV	9/11/2008	5/4/2009	$31,242	$37,859	($6,617)
10,700	SECURITAS SER'B'NPV	8/28/2008	3/25/2009	$80,482	$120,884	($40,402)
13,714	SECURITAS SER'B'NPV	9/2/2008	4/29/2009	$112,513	$154,243	($41,729)
4,590	SECURITAS SER'B'NPV	8/28/2008	3/26/2009	$34,214	$51,856	($17,642)
9,600	SECURITAS SER'B'NPV	8/26/2008	1/21/2009	$74,744	$105,883	($31,138)
400	SECURITAS SER'B'NPV	8/27/2008	1/21/2009	$3,114	$4,408	($1,294)
219	SECURITAS SER'B'NPV	8/29/2008	4/20/2009	$1,674	$2,500	($825)
9,047	SECURITAS SER'B'NPV	9/2/2008	4/20/2009	$69,168	$101,752	($32,585)
6,959	SECURITAS SER'B'NPV	8/29/2008	4/14/2009	$53,809	$79,425	($25,616)
441	SECURITAS SER'B'NPV	9/11/2008	5/5/2009	$3,776	$4,511	($735)
11,500	SECURITAS SER'B'NPV	9/19/2008	5/5/2009	$98,474	$118,268	($19,794)
4,650	SECURITAS SER'B'NPV	3/13/2009	5/5/2009	$39,818	$34,321	$5,497
2,650	SECURITAS SER'B'NPV	3/13/2009	5/6/2009	$22,826	$19,559	$3,266
11,502	SECURITAS SER'B'NPV	8/29/2008	4/17/2009	$91,153	$131,275	($40,122)
13,900	SECURITAS SER'B'NPV	8/28/2008	3/24/2009	$105,973	$157,036	($51,063)
1,939	SECURITAS SER'B'NPV	9/8/2008	5/4/2009	$16,435	$20,935	($4,500)
20,900	SECURITAS SER'B'NPV	9/9/2008	5/4/2009	$177,148	$228,409	($51,261)
2,658	SECURITAS SER'B'NPV	9/11/2008	5/4/2009	$22,529	$27,190	($4,660)
1,639	SECURITAS SER'B'NPV	9/2/2008	4/30/2009	$13,684	$18,434	($4,750)
10,800	SECURITAS SER'B'NPV	9/3/2008	4/30/2009	$90,170	$120,329	($30,159)
5,661	SECURITAS SER'B'NPV	9/8/2008	4/30/2009	$47,264	$61,120	($13,856)
3,410	SECURITAS SER'B'NPV	8/28/2008	4/3/2009	$27,083	$38,525	($11,441)
820	SECURITAS SER'B'NPV	8/29/2008	4/3/2009	$6,513	$9,359	($2,846)
4,720	SWEDISH MATCH NPV	8/14/2008	3/19/2009	$66,754	$93,383	($26,629)
2,200	SWEDISH MATCH NPV	8/15/2008	3/19/2009	$31,114	$43,787	($12,673)
7,400	SWEDISH MATCH NPV	8/26/2008	3/19/2009	$104,657	$148,499	($43,842)
3,490	SWEDISH MATCH NPV	8/27/2008	3/19/2009	$49,359	$69,701	($20,342)
1,350	SWEDISH MATCH NPV	9/2/2008	3/24/2009	$19,941	$27,187	($7,245)
8,400	SWEDISH MATCH NPV	9/5/2008	3/24/2009	$124,080	$163,774	($39,694)
1,050	SWEDISH MATCH NPV	9/10/2008	3/24/2009	$15,510	$20,187	($4,677)
3,400	SWEDISH MATCH NPV	8/5/2008	1/7/2009	$46,780	$69,179	($22,399)
3,400	SWEDISH MATCH NPV	8/8/2008	1/7/2009	$46,780	$68,602	($21,823)
1,650	SWEDISH MATCH NPV	1/14/2009	3/27/2009	$23,728	$21,523	$2,205

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
5,000	SWEDISH MATCH NPV	1/21/2009	3/27/2009	$71,902	$66,302	$5,600
3,100	SWEDISH MATCH NPV	1/22/2009	3/27/2009	$44,579	$41,494	$3,086
3,900	SWEDISH MATCH NPV	1/30/2009	3/27/2009	$56,084	$54,902	$1,182
2,900	SWEDISH MATCH NPV	8/8/2008	2/6/2009	$39,784	$58,514	($18,729)
4,100	SWEDISH MATCH NPV	8/11/2008	2/6/2009	$56,247	$80,917	($24,670)
4,350	SWEDISH MATCH NPV	9/10/2008	3/25/2009	$62,677	$83,631	($20,954)
7,600	SWEDISH MATCH NPV	9/11/2008	3/25/2009	$109,505	$143,448	($33,943)
4,500	SWEDISH MATCH NPV	9/16/2008	3/25/2009	$64,838	$84,091	($19,253)
5,400	SWEDISH MATCH NPV	10/27/2008	3/25/2009	$77,806	$73,269	$4,537
3,750	SWEDISH MATCH NPV	10/30/2008	3/25/2009	$54,032	$53,890	$142
2,400	SWEDISH MATCH NPV	8/14/2008	3/18/2009	$34,077	$47,483	($13,406)
5,450	SWEDISH MATCH NPV	10/30/2008	3/26/2009	$78,724	$78,320	$404
4,000	SWEDISH MATCH NPV	11/18/2008	3/26/2009	$57,779	$60,331	($2,552)
16,550	SWEDISH MATCH NPV	1/14/2009	3/26/2009	$239,060	$215,884	$23,176
280	SWEDISH MATCH NPV	8/14/2008	3/16/2009	$4,013	$5,540	($1,527)
1,700	SWEDISH MATCH NPV	8/11/2008	2/13/2009	$22,569	$33,551	($10,982)
5,600	SWEDISH MATCH NPV	8/13/2008	2/13/2009	$74,346	$109,495	($35,149)
1,300	SWEDISH MATCH NPV	8/14/2008	2/13/2009	$17,259	$25,720	($8,461)
1,810	SWEDISH MATCH NPV	8/27/2008	3/23/2009	$26,361	$36,148	($9,788)
4,050	SWEDISH MATCH NPV	9/2/2008	3/23/2009	$58,984	$81,560	($22,576)
1,100	ABB LTD CHF1 54 (REGD)	12/12/2008	4/29/2009	$15,337	$14,692	$645
4,300	ABB LTD CHF1 54 (REGD)	3/13/2009	4/29/2009	$59,953	$56,883	$3,071
16,500	ABB LTD CHF1 54 (REGD)	3/24/2009	4/29/2009	$230,053	$233,690	($3,637)
6,300	ABB LTD CHF1 54 (REGD)	12/10/2008	4/23/2009	$90,928	$85,075	$5,853
3,000	ABB LTD CHF1 54 (REGD)	12/12/2008	4/23/2009	$43,299	$40,068	$3,231
18,100	ABB LTD CHF1 54 (REGD)	12/8/2008	1/14/2009	$218,890	$227,711	($8,821)
8,200	ABB LTD CHF1.54 (REGD)	12/9/2008	1/14/2009	$99,166	$111,859	($12,694)
5,500	ABB LTD CHF1 54 (REGD)	12/9/2008	3/2/2009	$63,589	$75,028	($11,439)
13,000	ABB LTD CHF1 54 (REGD)	12/9/2008	4/17/2009	$198,104	$177,338	$20,766
2,300	ABB LTD CHF1 54 (REGD)	12/10/2008	4/17/2009	$35,049	$31,059	$3,990
400	ALCON INC COM CHF0 20	1/15/2009	9/10/2009	$53,826	$33,131	$20,694
300	ALCON INC COM CHF0 20	1/12/2009	4/16/2009	$27,628	$27,586	$41
1,000	ALCON INC COM CHF0 20	1/12/2009	4/16/2009	$92,093	$89,613	$2,480
2,900	ALCON INC COM CHF0 20	1/12/2009	5/11/2009	$277,555	$259,877	$17,678
1,900	ALCON INC COM CHF0 20	1/13/2009	5/11/2009	$181,846	$168,541	$13,305
400	ALCON INC COM CHF0 20	1/13/2009	8/3/2009	$51,668	$35,183	$16,485
700	ALCON INC COM CHF0.20	1/9/2009	4/6/2009	$64,990	$63,932	$1,058
100	ALCON INC COM CHF0 20	1/15/2009	9/10/2009	$13,457	$8,283	$5,174
100	ALCON INC COM CHF0 20	1/16/2009	9/10/2009	$13,457	$8,381	$5,076
500	ALCON INC COM CHF0 20	1/16/2009	9/10/2009	$67,742	$41,907	$25,835
700	ALCON INC COM CHF0 20	1/20/2009	9/10/2009	$94,839	$56,757	$38,082

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
600	ALCON INC COM CHF0 20	1/9/2009	4/15/2009	$55,589	$54,799	$790
100	ALCON INC COM CHF0 20	1/12/2009	4/15/2009	$9,265	$9,196	$69
300	ALCON INC COM CHF0 20	1/12/2009	4/15/2009	$27,794	$27,586	$208
900	ALCON INC COM CHF0 20	1/12/2009	5/8/2009	$86,600	$80,651	$5,948
400	ALCON INC COM CHF0 20	1/13/2009	7/10/2009	$45,212	$35,183	$10,029
1,400	ALCON INC COM CHF0 20	1/14/2009	8/21/2009	$185,666	$120,135	$65,531
300	ALCON INC COM CHF0 20	1/15/2009	8/21/2009	$39,785	$24,848	$14,937
200	ALCON INC COM CHF0 20	1/20/2009	9/10/2009	$26,904	$16,216	$10,687
300	ALCON INC COM CHF0 20	1/20/2009	9/11/2009	$40,626	$24,324	$16,302
600	ALCON INC COM CHF0 20	1/21/2009	9/11/2009	$81,252	$49,527	$31,725
500	ALCON INC COM CHF0 20	3/3/2009	9/11/2009	$67,710	$39,091	$28,619
200	ALCON INC COM CHF0 20	1/16/2009	9/10/2009	$26,908	$16,763	$10,145
200	ALCON INC COM CHF0 20	3/3/2009	9/14/2009	$26,916	$15,636	$11,279
300	ALCON INC COM CHF0 20	1/13/2009	8/14/2009	$38,287	$26,388	$11,899
200	ALCON INC COM CHF0 20	1/14/2009	8/14/2009	$25,525	$17,162	$8,362
2,649	CIE FINANCIE RICHEMONT CHF	9/19/2008	2/23/2009	$36,997	$72,672	($35,674)
3,874	CIE FINANCIE RICHEMONT CHF	12/9/2008	2/23/2009	$54,106	$70,287	($16,181)
6,840	CIE FINANCIE RICHEMONT CHF	1/28/2009	2/23/2009	$95,531	$108,735	($13,205)
7,900	CREDIT SUISSE AG CHF0 04(REGD)	3/23/2009	11/10/2009	$445,731	$256,030	$189,701
1,573	CREDIT SUISSE AG CHF0 04(REGD)	3/23/2009	11/25/2009	$84,444	$50,979	$33,465
2,350	CREDIT SUISSE AG CHF0 04(REGD)	2/10/2009	3/10/2009	$49,899	$63,849	($13,950)
5,600	CREDIT SUISSE AG CHF0 04(REGD)	2/4/2009	2/27/2009	$136,460	$158,018	($21,558)
3,200	CREDIT SUISSE AG CHF0 04(REGD)	3/23/2009	7/10/2009	$140,774	$103,708	$37,066
9,800	CREDIT SUISSE AG CHF0 04(REGD)	2/4/2009	2/20/2009	$225,035	$276,532	($51,497)
27	CREDIT SUISSE AG CHF0 04(REGD)	3/23/2009	11/25/2009	$1,454	$875	$579
2,850	CREDIT SUISSE AG CHF0 04(REGD)	2/4/2009	3/5/2009	$61,596	$80,420	($18,824)
250	CREDIT SUISSE AG CHF0 04(REGD)	2/5/2009	3/5/2009	$5,403	$6,817	($1,414)
2,700	CREDIT SUISSE AG CHF0 04(REGD)	2/4/2009	2/24/2009	$57,910	$76,187	($18,277)
3,050	CREDIT SUISSE AG CHF0 04(REGD)	2/5/2009	3/6/2009	$62,912	$83,172	($20,260)
2,400	CREDIT SUISSE AG CHF0 04(REGD)	2/6/2009	3/6/2009	$49,504	$66,907	($17,403)
50	CREDIT SUISSE AG CHF0 04(REGD)	2/10/2009	3/6/2009	$1,031	$1,358	($327)
313	GIVAUDAN AG CHF10	10/27/2008	3/26/2009	$173,192	$203,589	($30,397)
30	GIVAUDAN AG CHF10	3/4/2009	3/26/2009	$16,600	$17,603	($1,003)
1	GIVAUDAN AG CHF10	10/21/2008	3/23/2009	$585	$726	($141)
79	GIVAUDAN AG CHF10	10/23/2008	3/23/2009	$46,209	$53,340	($7,131)
299	GIVAUDAN AG CHF10	10/21/2008	3/19/2009	$165,416	$217,010	($51,594)
76	GIVAUDAN AG CHF10	10/23/2008	3/24/2009	$43,628	$51,314	($7,686)
40	GIVAUDAN AG CHF10	10/24/2008	3/24/2009	$22,962	$26,130	($3,167)
114	GIVAUDAN AG CHF10	10/27/2008	3/24/2009	$65,442	$74,151	($8,708)
599	HOLCIM CHF2(REGD)	9/1/2009	12/18/2009	$44,492	$40,524	$3,968
465	LONZA GROUP AG CHF1(REGD)	10/2/2008	4/2/2009	$45,306	$57,013	($11,707)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,640	LONZA GROUP AG CHF1(REGD)	10/3/2008	4/2/2009	$159,788	$189,096	($29,308)
700	LONZA GROUP AG CHF1(REGD)	10/8/2008	4/2/2009	$68,202	$74,632	($6,430)
736	LONZA GROUP AG CHF1(REGD)	10/13/2008	4/2/2009	$71,710	$78,272	($6,562)
275	LONZA GROUP AG CHF1(REGD)	10/17/2008	4/2/2009	$26,794	$29,298	($2,504)
356	LONZA GROUP AG CHF1(REGD)	8/27/2008	3/25/2009	$37,102	$49,343	($12,241)
72	LONZA GROUP AG CHF1(REGD)	9/9/2008	3/25/2009	$7,504	$9,579	($2,076)
355	LONZA GROUP AG CHF1(REGD)	10/17/2008	4/3/2009	$33,440	$37,821	($4,381)
570	LONZA GROUP AG CHF1(REGD)	10/20/2008	4/3/2009	$53,692	$63,095	($9,403)
760	LONZA GROUP AG CHF1(REGD)	10/27/2008	4/3/2009	$71,589	$61,982	$9,607
604	LONZA GROUP AG CHF1(REGD)	10/28/2008	4/3/2009	$56,895	$43,976	$12,918
485	LONZA GROUP AG CHF1(REGD)	10/1/2008	4/1/2009	$46,747	$61,218	($14,470)
2,755	LONZA GROUP AG CHF1(REGD)	10/2/2008	4/1/2009	$265,544	$337,786	($72,242)
565	LONZA GROUP AG CHF1(REGD)	7/31/2008	2/20/2009	$55,910	$83,268	($27,358)
422	LONZA GROUP AG CHF1(REGD)	7/31/2008	1/13/2009	$37,914	$62,193	($24,279)
728	LONZA GROUP AG CHF1(REGD)	9/9/2008	3/26/2009	$73,469	$96,858	($23,389)
1,072	LONZA GROUP AG CHF1(REGD)	9/10/2008	3/26/2009	$108,185	$143,662	($35,476)
495	LONZA GROUP AG CHF1(REGD)	9/10/2008	3/27/2009	$49,314	$66,336	($17,023)
400	LONZA GROUP AG CHF1(REGD)	9/11/2008	3/27/2009	$39,849	$53,173	($13,324)
205	LONZA GROUP AG CHF1(REGD)	10/1/2008	3/27/2009	$20,423	$25,876	($5,453)
86	LONZA GROUP AG CHF1(REGD)	7/31/2008	3/19/2009	$8,271	$12,674	($4,403)
1,076	LONZA GROUP AG CHF1(REGD)	8/5/2008	3/19/2009	$103,488	$159,965	($56,478)
238	LONZA GROUP AG CHF1(REGD)	8/6/2008	3/19/2009	$22,890	$35,208	($12,318)
559	LONZA GROUP AG CHF1(REGD)	8/6/2008	3/24/2009	$58,365	$82,695	($24,330)
220	LONZA GROUP AG CHF1(REGD)	8/26/2008	3/24/2009	$22,970	$30,048	($7,078)
1,031	LONZA GROUP AG CHF1(REGD)	8/27/2008	3/24/2009	$107,646	$142,900	($35,253)
207	LONZA GROUP AG CHF1(REGD)	10/28/2008	4/6/2009	$19,265	$15,071	$4,193
190	LONZA GROUP AG CHF1(REGD)	1/27/2009	4/6/2009	$17,683	$17,451	$231
1,800	NESTLE SA COMSTK	10/23/2008	2/10/2009	$60,490	$69,068	($8,578)
1,478	NESTLE SA COMSTK	7/28/2008	2/3/2009	$50,723	$64,047	($13,323)
2,607	NESTLE SA COMSTK	7/29/2008	2/3/2009	$89,470	$116,137	($26,667)
2,815	NESTLE SA COMSTK	8/5/2008	2/3/2009	$96,608	$126,193	($29,585)
2,306	NESTLE SA COMSTK	10/8/2008	2/6/2009	$74,992	$89,584	($14,593)
2,300	NESTLE SA COMSTK	10/13/2008	2/6/2009	$74,797	$84,676	($9,880)
1,994	NESTLE SA COMSTK	10/23/2008	2/6/2009	$64,845	$76,512	($11,666)
120	NESTLE SA COMSTK	1/9/2009	4/3/2009	$4,109	$4,436	($326)
5,180	NESTLE SA COMSTK	1/14/2009	4/3/2009	$177,390	$181,022	($3,632)
4,026	NESTLE SA COMSTK	10/23/2008	3/19/2009	$125,414	$154,481	($29,068)
74	NESTLE SA COMSTK	10/24/2008	3/19/2009	$2,305	$2,751	($445)
1,600	NESTLE SA COMSTK	10/23/2008	2/13/2009	$51,371	$61,394	($10,022)
8,403	NESTLE SA COMSTK	7/25/2008	1/30/2009	$293,200	$357,715	($64,515)
137	NESTLE SA COMSTK	7/28/2008	1/30/2009	$4,780	$5,937	($1,156)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,220	NESTLE SA COMSTK	1/15/2009	4/30/2009	$40,277	$43,762	($3,485)
4,000	NESTLE SA COMSTK	3/4/2009	4/30/2009	$132,055	$121,318	$10,737
3,420	NESTLE SA COMSTK	1/14/2009	4/9/2009	$117,641	$119,516	($1,876)
10	NESTLE SA COMSTK	1/15/2009	4/9/2009	$344	$359	($15)
2,900	NESTLE SA COMSTK	1/15/2009	4/22/2009	$92,730	$104,024	($11,294)
2,720	NESTLE SA COMSTK	7/28/2008	2/2/2009	$93,418	$117,866	($24,448)
2,050	NESTLE SA COMSTK	7/25/2008	1/6/2009	$79,333	$87,268	($7,936)
426	NESTLE SA COMSTK	10/24/2008	3/23/2009	$13,981	$15,835	($1,854)
3,890	NESTLE SA COMSTK	10/27/2008	3/23/2009	$127,663	$144,159	($16,497)
3,414	NESTLE SA COMSTK	10/29/2008	3/23/2009	$112,041	$131,413	($19,371)
515	NESTLE SA COMSTK	8/5/2008	2/4/2009	$17,743	$23,087	($5,344)
4,973	NESTLE SA COMSTK	8/6/2008	2/4/2009	$171,329	$222,600	($51,272)
4,790	NESTLE SA COMSTK	8/8/2008	2/4/2009	$165,024	$218,232	($53,208)
2,478	NESTLE SA COMSTK	8/25/2008	2/4/2009	$85,371	$109,951	($24,580)
12,440	NESTLE SA COMSTK	8/26/2008	2/4/2009	$428,580	$552,289	($123,709)
7,130	NESTLE SA COMSTK	9/2/2008	2/4/2009	$245,641	$317,139	($71,498)
3,840	NESTLE SA COMSTK	9/4/2008	2/4/2009	$132,295	$167,072	($34,777)
1,694	NESTLE SA COMSTK	10/8/2008	2/4/2009	$58,361	$65,809	($7,448)
2,518	NESTLE SA COMSTK	10/29/2008	3/24/2009	$83,845	$96,924	($13,079)
1,500	NESTLE SA COMSTK	10/30/2008	3/24/2009	$49,947	$57,987	($8,039)
1,312	NESTLE SA COMSTK	11/13/2008	3/24/2009	$43,687	$50,127	($6,440)
1,660	NESTLE SA COMSTK	1/9/2009	3/24/2009	$55,275	$61,359	($6,084)
1,160	NOVARTIS AG CHF0 50(REGD)	9/10/2008	1/28/2009	$50,119	$62,779	($12,660)
1,340	NOVARTIS AG CHF0 50(REGD)	10/9/2008	1/28/2009	$57,896	$64,697	($6,801)
600	NOVARTIS AG CHF0 50(REGD)	10/13/2008	1/28/2009	$25,924	$27,337	($1,414)
1,193	NOVARTIS AG CHF0 50(REGD)	8/5/2008	1/5/2009	$60,079	$72,783	($12,703)
2,807	NOVARTIS AG CHF0 50(REGD)	8/26/2008	1/5/2009	$141,360	$154,149	($12,789)
2,483	NOVARTIS AG CHF0 50(REGD)	8/26/2008	1/6/2009	$123,233	$136,356	($13,123)
840	NOVARTIS AG CHF0.50(REGD)	9/10/2008	1/6/2009	$41,690	$45,461	($3,771)
99	ROCHE HLDGS AG GENUSSCHEINE NPV	10/13/2008	1/5/2009	$15,549	$13,540	$2,009
500	ROCHE HLDGS AG GENUSSCHEINE NPV	10/27/2008	1/5/2009	$78,532	$71,327	$7,205
480	ROCHE HLDGS AG GENUSSCHEINE NPV	10/28/2008	1/5/2009	$75,391	$68,563	$6,828
470	ROCHE HLDGS AG GENUSSCHEINE NPV	10/29/2008	1/5/2009	$73,820	$67,572	$6,248
68	SGS SA CHF1(REGD)	2/6/2009	3/6/2009	$62,430	$70,504	($8,074)
35	SGS SA CHF1(REGD)	2/6/2009	6/10/2009	$45,203	$36,289	$8,914
48	SGS SA CHF1(REGD)	2/9/2009	7/15/2009	$55,119	$49,304	$5,815
115	SGS SA CHF1(REGD)	2/10/2009	7/15/2009	$132,055	$119,516	$12,539
5	SGS SA CHF1(REGD)	2/13/2009	7/15/2009	$5,742	$4,733	$1,008
56	SGS SA CHF1(REGD)	3/13/2009	7/15/2009	$64,305	$54,919	$9,386
105	SGS SA CHF1(REGD)	3/25/2009	7/15/2009	$120,572	$115,167	$5,405
105	SGS SA CHF1(REGD)	3/26/2009	7/15/2009	$120,572	$111,493	$9,079

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
51	SGS SA CHF1(REGD)	4/9/2009	7/15/2009	$58,563	$54,775	$3,789
35	SGS SA CHF1(REGD)	2/9/2009	7/10/2009	$41,875	$35,951	$5,924
43	SGS SA CHF1(REGD)	2/9/2009	6/25/2009	$53,587	$44,168	$9,419
27	SGS SA CHF1(REGD)	2/6/2009	6/11/2009	$34,805	$27,994	$6,811
26	SGS SA CHF1(REGD)	2/9/2009	6/11/2009	$33,516	$26,706	$6,810
145	SYNGENTA AG REG CHF0 1	1/28/2009	7/21/2009	$34,575	$29,956	$4,619
295	SYNGENTA AG REG CHF0 1	2/6/2009	7/21/2009	$70,343	$60,358	$9,985
23	SYNGENTA AG REG CHF0 1	2/6/2009	7/24/2009	$5,326	$4,706	$620
600	SYNGENTA AG REG CHF0 1	1/28/2009	5/27/2009	$142,024	$123,956	$18,068
374	SYNGENTA AG REG CHF0 1	1/28/2009	6/11/2009	$94,946	$77,266	$17,680
832	SYNGENTA AG REG CHF0 1	2/6/2009	7/24/2009	$187,915	$170,231	$17,684
350	SYNGENTA AG REG CHF0 1	2/10/2009	7/24/2009	$79,051	$72,423	$6,627
1,270	SYNGENTA AG REG CHF0 1	3/13/2009	7/24/2009	$286,841	$244,194	$42,647
310	SYNGENTA AG REG CHF0 1	4/9/2009	7/24/2009	$70,016	$61,344	$8,672
471	SYNGENTA AG REG CHF0 1	1/28/2009	7/15/2009	$107,580	$97,305	$10,275
800	SYNGENTA AG REG CHF0 1	1/28/2009	7/20/2009	$189,231	$165,275	$23,956
200	SYNGENTA AG REG CHF0 1	1/28/2009	7/10/2009	$45,046	$41,319	$3,727
860	SYNGENTA AG REG CHF0 1	1/28/2009	5/29/2009	$206,050	$177,670	$28,380
377	SYNTHES INC CHF0 001	1/13/2009	5/7/2009	$36,015	$44,424	($8,409)
2,920	SYNTHES INC CHF0 001	1/14/2009	5/7/2009	$278,947	$351,385	($72,438)
550	SYNTHES INC CHF0 001	1/15/2009	5/7/2009	$52,541	$65,743	($13,202)
162	SYNTHES INC CHF0 001	1/27/2009	5/7/2009	$15,476	$19,564	($4,089)
298	SYNTHES INC CHF0 001	1/27/2009	5/8/2009	$28,929	$35,989	($7,060)
210	SYNTHES INC CHF0 001	2/19/2009	5/8/2009	$20,386	$25,873	($5,487)
342	SYNTHES INC CHF0 001	2/27/2009	5/8/2009	$33,200	$39,825	($6,625)
607	SYNTHES INC CHF0 001	10/14/2008	5/4/2009	$60,143	$77,169	($17,026)
62	SYNTHES INC CHF0 001	10/21/2008	5/4/2009	$6,143	$7,870	($1,727)
548	SYNTHES INC CHF0 001	10/21/2008	5/5/2009	$52,410	$69,564	($17,154)
460	SYNTHES INC CHF0 001	10/27/2008	5/5/2009	$43,994	$57,226	($13,232)
567	SYNTHES INC CHF0 001	11/21/2008	5/5/2009	$54,227	$59,924	($5,697)
233	SYNTHES INC CHF0 001	1/13/2009	5/5/2009	$22,284	$27,456	($5,172)
650	SYNTHES INC CHF0 001	10/14/2008	4/30/2009	$65,979	$82,635	($16,657)
380	SYNTHES INC CHF0 001	2/27/2009	5/11/2009	$38,673	$44,250	($5,577)
400	SYNTHES INC CHF0 001	3/5/2009	5/11/2009	$40,708	$45,603	($4,895)
400	SYNTHES INC CHF0 001	3/6/2009	5/11/2009	$40,708	$44,169	($3,461)
491	SYNTHES INC CHF0 001	3/10/2009	5/11/2009	$49,970	$52,700	($2,731)
960	SYNTHES INC CHF0 001	3/11/2009	5/11/2009	$97,700	$102,873	($5,173)
500	TRANSOCEAN LTD	5/29/2009	7/10/2009	$34,413	$39,686	($5,273)
1,000	TRANSOCEAN LTD	5/29/2009	9/4/2009	$76,135	$79,373	($3,238)
600	TRANSOCEAN LTD	6/11/2009	11/17/2009	$53,210	$50,664	$2,546
800	TRANSOCEAN LTD	6/25/2009	11/17/2009	$70,947	$60,814	$10,133

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
900	TRANSOCEAN LTD	6/29/2009	11/17/2009	$79,815	$68,171	$11,644
700	TRANSOCEAN LTD	7/23/2009	11/20/2009	$58,773	$55,599	$3,174
400	TRANSOCEAN LTD	9/15/2009	11/20/2009	$33,585	$33,341	$244
4,400	TRANSOCEAN LTD	6/1/2009	11/16/2009	$395,031	$365,976	$29,055
2,200	TRANSOCEAN LTD	6/10/2009	11/16/2009	$197,516	$184,589	$12,927
100	TRANSOCEAN LTD	6/11/2009	11/16/2009	$8,978	$8,444	$534
400	TRANSOCEAN LTD	9/15/2009	11/30/2009	$34,220	$33,341	$879
800	TRANSOCEAN LTD	9/16/2009	11/30/2009	$68,440	$68,560	($121)
1,000	TRANSOCEAN LTD	10/15/2009	11/30/2009	$85,549	$91,346	($5,796)
1,500	TRANSOCEAN LTD	10/21/2009	11/30/2009	$128,324	$139,271	($10,947)
1,200	TRANSOCEAN LTD	10/26/2009	11/30/2009	$102,659	$107,036	($4,377)
1,000	TRANSOCEAN LTD	10/29/2009	11/30/2009	$85,549	$87,051	($1,502)
100	TRANSOCEAN LTD	6/29/2009	11/18/2009	$8,739	$7,575	$1,164
1,500	TRANSOCEAN LTD	7/23/2009	11/18/2009	$131,083	$119,141	$11,941
5,042	UBS AG CHF0 10	12/17/2008	2/20/2009	$47,486	$64,137	($16,651)
13,258	UBS AG CHF0 10	1/6/2009	2/20/2009	$124,866	$192,206	($67,340)
15,200	UBS AG CHF0 10	12/9/2008	1/15/2009	$182,384	$205,015	($22,630)
1,512	UBS AG CHF0 10	1/6/2009	2/23/2009	$12,850	$21,920	($9,070)
8,488	UBS AG CHF0 10	1/28/2009	2/23/2009	$72,135	$117,883	($45,748)
15,702	UBS AG CHF0 10	1/28/2009	2/24/2009	$132,330	$218,072	($85,743)
3,141	UBS AG CHF0 10	2/3/2009	2/24/2009	$26,471	$35,551	($9,080)
392	UBS AG CHF0 10	2/5/2009	3/5/2009	$3,202	$4,435	($1,233)
5,600	UBS AG CHF0.10	2/6/2009	3/5/2009	$45,743	$62,451	($16,709)
1,208	UBS AG CHF0 10	2/10/2009	3/5/2009	$9,867	$14,517	($4,649)
9,700	UBS AG CHF0 10	12/11/2008	1/20/2009	$102,859	$126,906	($24,048)
10,700	UBS AG CHF0 10	12/12/2008	1/20/2009	$113,463	$132,410	($18,947)
15,000	UBS AG CHF0 10	12/17/2008	1/20/2009	$159,060	$190,809	($31,749)
3,592	UBS AG CHF0 10	2/10/2009	3/6/2009	$28,236	$43,165	($14,929)
4,790	UBS AG CHF0 10	2/13/2009	3/6/2009	$37,653	$55,792	($18,139)
12,500	UBS AG CHF0 10	2/19/2009	3/6/2009	$98,260	$134,574	($36,314)
1,494	UBS AG CHF0 10	2/3/2009	2/27/2009	$14,029	$16,910	($2,880)
5,700	UBS AG CHF0 10	2/4/2009	2/27/2009	$53,526	$68,259	($14,733)
7,808	UBS AG CHF0 10	2/5/2009	2/27/2009	$73,321	$88,342	($15,022)
16,900	UBS AG CHF0 10	12/9/2008	1/19/2009	$188,680	$227,944	($39,264)
13,400	UBS AG CHF0 10	12/10/2008	1/19/2009	$149,604	$175,706	($26,102)
4,000	UBS AG CHF0 10	12/11/2008	1/19/2009	$44,658	$52,333	($7,675)
6,600	UBS AG CHF0.10	12/17/2008	1/22/2009	$76,557	$83,956	($7,399)
800	ZURICH FINL SVCS CHF0 10	1/28/2009	2/23/2009	$106,938	$152,947	($46,008)
547	ZURICH FINL SVCS CHF0 10	1/28/2009	3/2/2009	$72,079	$104,577	($32,499)
40	ZURICH FINL SVCS CHF0 10	2/5/2009	3/2/2009	$5,271	$7,179	($1,908)
189	ZURICH FINL SVCS CHF0 10	2/5/2009	3/6/2009	$21,241	$33,921	($12,680)

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1,070	ZURICH FINL SVCS CHF0 10	2/6/2009	3/6/2009	$120,252	$183,098	($62,846)
41	ZURICH FINL SVCS CHF0 10	2/17/2009	3/6/2009	$4,608	$6,334	($1,726)
293	ZURICH FINL SVCS CHF0 10	10/14/2008	2/20/2009	$39,946	$62,698	($22,751)
770	ZURICH FINL SVCS CHF0 10	1/6/2009	2/20/2009	$104,978	$168,010	($63,032)
557	ZURICH FINL SVCS CHF0 10	1/28/2009	2/20/2009	$75,939	$106,489	($30,550)
339	ZURICH FINL SVCS CHF0 10	2/17/2009	3/10/2009	$38,875	$52,368	($13,493)
325	ZURICH FINL SVCS CHF0 10	2/19/2009	3/10/2009	$37,270	$49,561	($12,291)
457	ZURICH FINL SVCS CHF0 10	2/5/2009	3/5/2009	$56,150	$82,020	($25,870)
431	ZURICH FINL SVCS CHF0 10	10/14/2008	1/22/2009	$74,769	$92,228	($17,458)
829	ZURICH FINL SVCS CHF0 10	1/28/2009	2/24/2009	$109,566	$158,491	($48,925)
117	ZURICH FINL SVCS CHF0 10	1/28/2009	3/2/2009	$15,417	$22,368	($6,951)
29,000	ACER INC TWD10	4/9/2009	7/13/2009	$55,565	$49,977	$5,588
72,000	ACER INC TWD10	4/9/2009	5/6/2009	$139,892	$124,080	$15,812
761	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	3/26/2009	10/9/2009	$7,626	$6,981	$645
2,039	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	3/31/2009	10/9/2009	$20,432	$18,400	$2,032
11,000	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	2/5/2009	8/3/2009	$115,929	$89,229	$26,700
300	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	2/6/2009	8/3/2009	$3,162	$2,577	$585
7,500	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	11/18/2008	1/22/2009	$56,017	$48,565	$7,452
6,661	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	2/9/2009	9/17/2009	$72,526	$56,544	$15,983
9,739	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	2/20/2009	9/17/2009	$106,039	$73,052	$32,987
3,200	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	11/19/2008	5/7/2009	$33,273	$20,121	$13,152
3,200	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	11/20/2008	5/7/2009	$33,273	$18,948	$14,325
18,238	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	2/6/2009	8/21/2009	$189,875	$156,640	$33,234
1,061	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	4/8/2009	10/16/2009	$10,407	$10,154	$254
4,800	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	4/15/2009	10/16/2009	$47,082	$46,056	$1,026
5,900	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	4/16/2009	10/16/2009	$57,872	$56,159	$1,712
5,100	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	4/17/2009	10/16/2009	$50,025	$49,080	$944
4,600	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	4/21/2009	10/16/2009	$45,120	$42,177	$2,943
5,400	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	4/24/2009	10/16/2009	$52,967	$49,170	$3,797
1,039	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	7/15/2009	10/16/2009	$10,191	$0	$10,191
4,600	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	11/20/2008	5/27/2009	$50,602	$27,238	$23,364
8,400	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	12/11/2008	5/27/2009	$92,404	$62,858	$29,546
7,000	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	12/12/2008	5/27/2009	$77,004	$54,002	$23,002
7,500	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	12/19/2008	5/27/2009	$82,504	$58,834	$23,670
6,700	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	1/6/2009	5/27/2009	$73,703	$56,085	$17,618
6,800	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	1/7/2009	5/27/2009	$74,804	$52,655	$22,148
500	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	1/8/2009	5/27/2009	$5,500	$3,761	$1,739
9,561	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	2/6/2009	9/16/2009	$104,334	$82,117	$22,217
739	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	2/9/2009	9/16/2009	$8,064	$6,273	$1,791
8,400	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	2/4/2009	6/10/2009	$86,988	$66,694	$20,294
1,200	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	11/18/2008	1/23/2009	$9,213	$7,770	$1,443

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6,900	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	11/19/2008	1/23/2009	$52,976	$43,386	$9,590
12,200	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	2/4/2009	6/11/2009	$128,305	$96,865	$31,440
12,900	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	11/17/2008	1/15/2009	$93,821	$87,468	$6,353
2,800	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	11/18/2008	1/15/2009	$20,364	$18,131	$2,233
13,861	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	3/18/2009	10/8/2009	$137,253	$125,469	$11,784
6,700	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	3/19/2009	10/8/2009	$66,344	$58,645	$7,699
11,239	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	3/26/2009	10/8/2009	$111,289	$103,098	$8,191
7,500	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	2/6/2009	9/11/2009	$81,765	$64,415	$17,350
14,200	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	1/8/2009	5/27/2009	$156,131	$106,820	$49,311
8,100	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	2/4/2009	5/27/2009	$89,060	$64,312	$24,748
4,661	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	3/17/2009	10/7/2009	$47,195	$41,598	$5,597
10,439	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	3/18/2009	10/7/2009	$105,699	$94,492	$11,207
3,561	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	2/25/2009	10/6/2009	$37,009	$27,525	$9,484
16,239	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	3/17/2009	10/6/2009	$168,767	$144,927	$23,840
2,500	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	11/20/2008	5/20/2009	$26,596	$14,804	$11,792
17,061	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	3/31/2009	10/14/2009	$175,859	$153,966	$21,893
6,200	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	4/1/2009	10/14/2009	$63,907	$58,200	$5,707
6,239	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	4/8/2009	10/14/2009	$64,309	$59,704	$4,605
1,561	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	2/20/2009	9/22/2009	$16,894	$11,709	$5,185
2,939	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	2/25/2009	9/22/2009	$31,807	$22,716	$9,090
13,700	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	3/26/2009	10/9/2009	$137,518	$125,674	$11,845
1,000	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	2/4/2009	7/10/2009	$9,665	$7,940	$1,725
7,800	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	2/5/2009	7/10/2009	$75,389	$63,272	$12,117
75,000	YUANTA FINL HOLDS TWD10	5/7/2009	12/21/2009	$48,680	$57,572	($8,892)
55,000	YUANTA FINL HOLDS TWD10	5/7/2009	12/22/2009	$35,910	$42,219	($6,309)
226,000	YUANTA FINL HOLDS TWD10	5/7/2009	12/18/2009	$148,376	$173,483	($25,107)
37,100	T GARANTI BANKASI TRY1	4/30/2009	10/28/2009	$148,335	$77,578	$70,758
29,975	T GARANTI BANKASI TRY1	4/30/2009	8/26/2009	$116,106	$62,679	$53,427
88,165	T GARANTI BANKASI TRY1	5/8/2009	12/21/2009	$347,650	$197,030	$150,620
52,875	T GARANTI BANKASI TRY1	5/15/2009	12/21/2009	$208,495	$118,625	$89,870
41,500	T GARANTI BANKASI TRY1	5/8/2009	11/25/2009	$145,709	$92,744	$52,965
73,725	T GARANTI BANKASI TRY1	4/30/2009	10/30/2009	$275,445	$154,163	$121,283
36,500	T GARANTI BANKASI TRY1	5/4/2009	10/30/2009	$136,368	$76,720	$59,648
89,935	T GARANTI BANKASI TRY1	5/5/2009	10/30/2009	$336,008	$197,801	$138,206
26,165	T GARANTI BANKASI TRY1	5/5/2009	11/2/2009	$96,537	$57,547	$38,990
335	T GARANTI BANKASI TRY1	5/7/2009	11/2/2009	$1,236	$800	$436
21,265	T GARANTI BANKASI TRY1	5/7/2009	11/10/2009	$82,824	$50,796	$32,028
11,735	T GARANTI BANKASI TRY1	5/8/2009	11/10/2009	$45,706	$26,225	$19,481
4,090	ANTOFAGASTA ORD GBP0 05	5/8/2009	12/18/2009	$59,860	$39,156	$20,704
1,360	ANTOFAGASTA ORD GBP0 05	5/29/2009	12/22/2009	$19,844	$13,721	$6,123
13,300	ANTOFAGASTA ORD GBP0 05	5/7/2009	10/30/2009	$170,777	$120,011	$50,766

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2,720	ANTOFAGASTA ORD GBP0 05	5/8/2009	10/30/2009	$34,926	$26,040	$8,886
3,120	ANTOFAGASTA ORD GBP0 05	5/8/2009	12/18/2009	$45,636	$29,870	$15,766
4,600	ANTOFAGASTA ORD GBP0 05	5/29/2009	12/23/2009	$67,444	$46,409	$21,035
220	ANTOFAGASTA ORD GBP0.05	5/8/2009	12/21/2009	$3,208	$2,106	$1,102
12,287	ANTOFAGASTA ORD GBP0 05	5/11/2009	12/21/2009	$179,154	$115,559	$63,595
1,213	ANTOFAGASTA ORD GBP0 05	5/11/2009	12/21/2009	$17,647	$11,408	$6,238
910	ANTOFAGASTA ORD GBP0 05	5/29/2009	12/21/2009	$13,239	$9,181	$4,058
3,350	ANTOFAGASTA ORD GBP0 05	5/8/2009	10/30/2009	$42,997	$32,072	$10,926
2,100	ANTOFAGASTA ORD GBP0 05	5/29/2009	12/22/2009	$30,918	$21,187	$9,731
4,000	ANTOFAGASTA ORD GBP0 05	5/7/2009	7/10/2009	$38,203	$36,093	$2,110
1,550	ASTRAZENECA ORD USD0 25	8/26/2008	1/16/2009	$61,038	$76,320	($15,282)
480	ASTRAZENECA ORD USD0 25	10/8/2008	2/6/2009	$18,118	$19,480	($1,362)
2,230	ASTRAZENECA ORD USD0 25	10/9/2008	2/6/2009	$84,172	$88,358	($4,185)
1,860	ASTRAZENECA ORD USD0 25	10/10/2008	2/6/2009	$70,206	$65,509	$4,698
2,090	ASTRAZENECA ORD USD0 25	10/13/2008	2/6/2009	$78,888	$76,782	$2,106
5,100	ASTRAZENECA ORD USD0 25	10/29/2008	2/6/2009	$192,502	$192,417	$85
7,110	ASTRAZENECA ORD USD0 25	8/26/2008	2/4/2009	$268,384	$350,087	($81,704)
1,900	ASTRAZENECA ORD USD0 25	9/3/2008	2/4/2009	$71,720	$91,938	($20,218)
2,400	ASTRAZENECA ORD USD0 25	9/5/2008	2/4/2009	$90,594	$111,883	($21,290)
1,090	ASTRAZENECA ORD USD0 25	9/11/2008	2/4/2009	$41,145	$49,244	($8,100)
1,810	ASTRAZENECA ORD USD0 25	9/11/2008	2/5/2009	$68,696	$81,772	($13,077)
1,220	ASTRAZENECA ORD USD0.25	10/8/2008	2/5/2009	$46,303	$49,511	($3,207)
2,078	AUTONOMY CORP ORD GBP0 003333	4/30/2009	9/11/2009	$49,982	$44,084	$5,898
2,366	AUTONOMY CORP ORD GBP0 003333	4/30/2009	9/18/2009	$61,844	$50,194	$11,650
934	AUTONOMY CORP ORD GBP0 003333	5/1/2009	9/18/2009	$24,413	$20,535	$3,879
301	AUTONOMY CORP ORD GBP0 003333	7/7/2009	9/30/2009	$7,836	$7,032	$804
561	AUTONOMY CORP ORD GBP0 003333	7/7/2009	9/30/2009	$14,604	$13,114	$1,490
3,325	AUTONOMY CORP ORD GBP0 003333	7/7/2009	9/30/2009	$86,556	$77,763	$8,793
6,029	AUTONOMY CORP ORD GBP0 003333	7/7/2009	9/30/2009	$156,946	$141,226	$15,720
2,460	AUTONOMY CORP ORD GBP0 003333	7/16/2009	9/30/2009	$64,038	$46,795	$17,244
4,766	AUTONOMY CORP ORD GBP0 003333	5/1/2009	9/28/2009	$119,431	$104,784	$14,647
3,000	AUTONOMY CORP ORD GBP0 003333	5/18/2009	9/28/2009	$75,177	$68,110	$7,067
2,200	AUTONOMY CORP ORD GBP0 003333	6/26/2009	9/28/2009	$55,130	$52,130	$2,999
2,076	AUTONOMY CORP ORD GBP0 003333	7/3/2009	9/28/2009	$52,022	$48,402	$3,621
258	AUTONOMY CORP ORD GBP0 003333	7/7/2009	9/28/2009	$6,465	$6,044	$422
4,000	AUTONOMY CORP ORD GBP0 003333	4/30/2009	9/14/2009	$93,955	$84,858	$9,097
271	AUTONOMY CORP ORD GBP0 003333	4/29/2009	7/10/2009	$5,704	$5,468	$236
4,009	AUTONOMY CORP ORD GBP0 003333	4/29/2009	7/29/2009	$78,536	$80,890	($2,355)
7,926	AUTONOMY CORP ORD GBP0 003333	4/30/2009	7/29/2009	$155,269	$168,147	($12,877)
12,691	BAE SYSTEMS ORD GBP0 025	4/11/2008	3/26/2009	$60,714	$120,635	($59,921)
17,200	BAE SYSTEMS ORD GBP0 025	4/18/2008	3/26/2009	$82,285	$158,829	($76,544)

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14,100	BAE SYSTEMS ORD GBP0 025	4/22/2008	3/26/2009	$67,454	$129,087	($61,632)
38,609	BAE SYSTEMS ORD GBP0 025	6/3/2008	3/26/2009	$184,706	$349,041	($164,335)
9,503	BAE SYSTEMS ORD GBP0 025	9/5/2008	4/17/2009	$48,811	$77,084	($28,273)
3,926	BAE SYSTEMS ORD GBP0 025	9/8/2008	4/17/2009	$20,165	$31,855	($11,689)
27,200	BAE SYSTEMS ORD GBP0 025	2/19/2009	5/6/2009	$145,574	$155,135	($9,561)
591	BAE SYSTEMS ORD GBP0 025	6/3/2008	4/2/2009	$2,873	$5,343	($2,469)
15,600	BAE SYSTEMS ORD GBP0 025	6/6/2008	4/2/2009	$75,848	$141,611	($65,763)
22,800	BAE SYSTEMS ORD GBP0 025	6/20/2008	4/2/2009	$110,855	$190,119	($79,265)
4,709	BAE SYSTEMS ORD GBP0 025	7/25/2008	4/2/2009	$22,895	$41,933	($19,037)
26,383	BAE SYSTEMS ORD GBP0 025	7/25/2008	4/9/2009	$130,255	$234,935	($104,680)
11,600	BAE SYSTEMS ORD GBP0 025	9/2/2008	4/9/2009	$57,270	$101,262	($43,992)
1,096	BAE SYSTEMS ORD GBP0 025	9/4/2008	4/9/2009	$5,411	$9,213	($3,802)
3,321	BAE SYSTEMS ORD GBP0 025	9/4/2008	4/9/2009	$16,396	$27,902	($11,506)
9,283	BAE SYSTEMS ORD GBP0 025	9/4/2008	4/14/2009	$44,399	$77,994	($33,595)
3,417	BAE SYSTEMS ORD GBP0 025	9/5/2008	4/14/2009	$16,343	$27,717	($11,374)
199	BAE SYSTEMS ORD GBP0 025	3/4/2009	5/8/2009	$1,047	$995	$51
8,000	BAE SYSTEMS ORD GBP0 025	3/5/2009	5/8/2009	$42,082	$38,609	$3,473
8,800	BAE SYSTEMS ORD GBP0 025	3/10/2009	5/8/2009	$46,290	$40,687	$5,603
23,671	BAE SYSTEMS ORD GBP0 025	2/19/2009	5/7/2009	$129,338	$135,007	($5,670)
16,700	BAE SYSTEMS ORD GBP0 025	2/25/2009	5/7/2009	$91,248	$92,907	($1,659)
8,800	BAE SYSTEMS ORD GBP0 025	2/26/2009	5/7/2009	$48,083	$47,864	$219
39,500	BAE SYSTEMS ORD GBP0 025	2/27/2009	5/7/2009	$215,827	$211,966	$3,861
10,401	BAE SYSTEMS ORD GBP0 025	3/4/2009	5/7/2009	$56,831	$52,030	$4,801
3,774	BAE SYSTEMS ORD GBP0 025	9/8/2008	5/5/2009	$20,666	$30,621	($9,955)
25,500	BAE SYSTEMS ORD GBP0 025	9/10/2008	5/5/2009	$139,636	$206,838	($67,202)
24,800	BAE SYSTEMS ORD GBP0 025	9/16/2008	5/5/2009	$135,803	$187,113	($51,310)
13,220	BAE SYSTEMS ORD GBP0 025	9/18/2008	5/5/2009	$72,392	$98,345	($25,953)
177	BAE SYSTEMS ORD GBP0 025	10/10/2008	5/5/2009	$969	$997	($28)
20,429	BAE SYSTEMS ORD GBP0 025	2/19/2009	5/5/2009	$111,868	$116,517	($4,649)
58,484	BARCLAYS ORD GBP0 25	3/19/2009	11/10/2009	$318,188	$93,516	$224,672
39,240	BARCLAYS ORD GBP0 25	3/23/2009	12/1/2009	$189,633	$68,065	$121,567
4,020	BARCLAYS ORD GBP0 25	3/24/2009	12/1/2009	$19,427	$7,060	$12,367
54,790	BARCLAYS ORD GBP0 25	3/23/2009	11/18/2009	$292,700	$95,038	$197,662
50,600	BARCLAYS ORD GBP0 25	3/19/2009	7/10/2009	$236,536	$80,909	$155,627
5,440	BARCLAYS ORD GBP0 25	3/24/2009	12/1/2009	$26,814	$9,554	$17,260
18,600	BARCLAYS ORD GBP0 25	3/19/2009	8/10/2009	$111,176	$29,741	$81,434
24,100	BARCLAYS ORD GBP0 25	3/19/2009	5/5/2009	$107,784	$38,536	$69,249
34,700	BARCLAYS ORD GBP0 25	3/23/2009	11/24/2009	$182,097	$60,190	$121,907
26,300	BARCLAYS ORD GBP0 25	3/23/2009	11/25/2009	$138,063	$45,620	$92,443
4,230	BARCLAYS ORD GBP0 25	3/23/2009	11/18/2009	$22,632	$7,337	$15,295
54,200	BARCLAYS ORD GBP0 25	3/19/2009	4/30/2009	$224,680	$86,666	$138,015

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211,661	BARCLAYS ORD GBP0 25	3/19/2009	11/10/2009	$1,164,823	$338,445	$826,377
99,040	BARCLAYS ORD GBP0 25	3/23/2009	11/10/2009	$545,042	$171,794	$373,248
33,600	BARCLAYS ORD GBP0 25	3/19/2009	8/3/2009	$181,220	$53,726	$127,494
13,215	BARCLAYS ORD GBP0 25	3/19/2009	11/10/2009	$73,100	$21,131	$51,969
55,440	BARCLAYS ORD GBP0 25	3/19/2009	3/27/2009	$136,168	$88,648	$47,519
8,100	BG GROUP ORD GBP0 10	5/6/2009	7/31/2009	$133,422	$135,902	($2,479)
5,400	BG GROUP ORD GBP0 10	5/6/2009	8/13/2009	$91,185	$90,601	$584
11,600	BG GROUP ORD GBP0 10	5/6/2009	8/14/2009	$196,996	$194,624	$2,371
6,880	BG GROUP ORD GBP0 10	5/7/2009	8/14/2009	$116,839	$117,285	($446)
3,600	BG GROUP ORD GBP0 10	5/11/2009	8/14/2009	$61,137	$60,316	$821
2,200	BG GROUP ORD GBP0 10	5/6/2009	7/10/2009	$34,964	$36,912	($1,947)
12,162	BHP BILLITON PLC USD0 50	3/16/2009	10/30/2009	$334,385	$229,675	$104,710
4,764	BHP BILLITON PLC USD0 50	3/16/2009	12/18/2009	$144,640	$89,966	$54,673
774	BHP BILLITON PLC USD0 50	3/16/2009	12/18/2009	$23,520	$14,617	$8,903
1,972	BHP BILLITON PLC USD0 50	3/17/2009	12/18/2009	$59,924	$36,601	$23,323
5,400	BHP BILLITON PLC USD0 50	3/16/2009	8/24/2009	$145,823	$101,977	$43,845
4,800	BHP BILLITON PLC USD0 50	3/16/2009	7/10/2009	$101,178	$90,646	$10,532
25,900	BP ORD USD0 25	10/30/2008	4/14/2009	$167,228	$210,239	($43,011)
27,200	BP ORD USD0 25	10/30/2008	4/6/2009	$182,554	$220,791	($38,237)
10,100	BP ORD USD0 25	11/4/2009	12/4/2009	$97,766	$96,932	$834
39,600	BP ORD USD0 25	10/30/2008	4/9/2009	$257,174	$321,446	($64,272)
5,300	BP ORD USD0 25	2/24/2009	5/6/2009	$39,960	$34,950	$5,009
10,200	BP ORD USD0 25	2/25/2009	5/6/2009	$76,903	$68,365	$8,538
19,200	BP ORD USD0 25	2/26/2009	5/6/2009	$144,759	$126,358	$18,401
5,500	BP ORD USD0 25	3/2/2009	5/6/2009	$41,467	$33,336	$8,131
8,300	BP ORD USD0 25	3/3/2009	5/6/2009	$62,578	$47,530	$15,048
11,600	BP ORD USD0 25	3/4/2009	5/6/2009	$87,459	$68,190	$19,269
10,100	BP ORD USD0 25	11/3/2008	4/17/2009	$67,147	$83,473	($16,326)
19,600	BP ORD USD0 25	11/4/2008	4/17/2009	$130,305	$166,490	($36,185)
6,200	BP ORD USD0 25	11/14/2008	4/17/2009	$41,219	$46,116	($4,897)
19,800	BP ORD USD0 25	12/10/2008	4/17/2009	$131,634	$151,292	($19,658)
24,700	BP ORD USD0 25	12/11/2008	4/17/2009	$164,211	$196,649	($32,438)
3,400	BP ORD USD0 25	12/19/2008	4/30/2009	$24,385	$26,584	($2,199)
6,100	BP ORD USD0 25	1/2/2009	4/30/2009	$43,749	$47,528	($3,779)
8,900	BP ORD USD0 25	2/3/2009	4/30/2009	$63,831	$61,127	$2,704
2,700	BP ORD USD0 25	2/20/2009	4/30/2009	$19,364	$18,117	$1,248
43,000	BP ORD USD0 25	10/30/2008	4/16/2009	$282,019	$349,045	($67,025)
7,700	BP ORD USD0 25	10/31/2008	4/16/2009	$50,501	$63,381	($12,880)
8,100	BP ORD USD0.25	11/3/2008	4/16/2009	$53,125	$66,943	($13,819)
8,900	BP ORD USD0 25	10/30/2008	3/26/2009	$62,051	$72,244	($10,193)
5,300	BP ORD USD0 25	10/30/2008	4/3/2009	$37,083	$43,022	($5,939)

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3,200	BP ORD USD0 25	12/11/2008	4/22/2009	$21,062	$25,477	($4,414)
8,300	BP ORD USD0 25	12/12/2008	4/22/2009	$54,630	$64,654	($10,023)
52,700	BP ORD USD0 25	12/15/2008	4/22/2009	$346,870	$414,873	($68,004)
10,600	BP ORD USD0 25	12/19/2008	4/22/2009	$69,769	$82,880	($13,111)
13,900	BP ORD USD0 25	2/20/2009	5/5/2009	$102,439	$93,268	$9,172
7,600	BP ORD USD0 25	2/24/2009	5/5/2009	$56,010	$50,117	$5,893
1,250	BRITISH AMERICAN TOBACCO ORD GBP0 25	10/6/2008	2/13/2009	$32,523	$40,720	($8,197)
850	BRITISH AMERICAN TOBACCO ORD GBP0 25	10/8/2008	2/13/2009	$22,116	$25,632	($3,517)
2,771	BRITISH AMERICAN TOBACCO ORD GBP0 25	7/14/2008	2/4/2009	$73,943	$95,449	($21,506)
6,100	BRITISH AMERICAN TOBACCO ORD GBP0 25	7/15/2008	2/4/2009	$162,777	$207,475	($44,698)
8,629	BRITISH AMERICAN TOBACCO ORD GBP0 25	7/25/2008	2/4/2009	$230,262	$316,278	($86,016)
6,500	BRITISH AMERICAN TOBACCO ORD GBP0 25	10/9/2008	3/24/2009	$150,042	$188,349	($38,307)
531	BRITISH AMERICAN TOBACCO ORD GBP0 25	9/10/2008	2/9/2009	$14,827	$20,415	($5,588)
1,235	BRITISH AMERICAN TOBACCO ORD GBP0 25	9/11/2008	2/9/2009	$34,482	$46,067	($11,585)
2,900	BRITISH AMERICAN TOBACCO ORD GBP0 25	9/16/2008	2/9/2009	$80,978	$94,356	($13,378)
300	BRITISH AMERICAN TOBACCO ORD GBP0 25	9/18/2008	2/9/2009	$8,377	$9,205	($827)
2,384	BRITISH AMERICAN TOBACCO ORD GBP0 25	9/19/2008	2/9/2009	$66,574	$88,973	($22,399)
3,950	BRITISH AMERICAN TOBACCO ORD GBP0 25	10/6/2008	2/9/2009	$110,298	$128,674	($18,376)
671	BRITISH AMERICAN TOBACCO ORD GBP0 25	6/23/2008	1/6/2009	$17,521	$23,015	($5,494)
4,400	BRITISH AMERICAN TOBACCO ORD GBP0 25	7/3/2008	1/6/2009	$114,889	$149,905	($35,016)
5,029	BRITISH AMERICAN TOBACCO ORD GBP0 25	7/9/2008	1/6/2009	$131,313	$178,928	($47,615)
1,479	BRITISH AMERICAN TOBACCO ORD GBP0 25	10/10/2008	4/2/2009	$34,684	$37,115	($2,431)
1,818	BRITISH AMERICAN TOBACCO ORD GBP0 25	10/10/2008	4/2/2009	$42,634	$46,256	($3,622)
5,800	BRITISH AMERICAN TOBACCO ORD GBP0 25	10/13/2008	4/2/2009	$136,015	$148,629	($12,614)
2,550	BRITISH AMERICAN TOBACCO ORD GBP0 25	10/16/2008	4/2/2009	$59,800	$71,012	($11,212)
248	BRITISH AMERICAN TOBACCO ORD GBP0 25	10/17/2008	4/2/2009	$5,816	$7,033	($1,217)
500	BRITISH AMERICAN TOBACCO ORD GBP0 25	10/24/2008	4/2/2009	$11,725	$12,082	($356)
2,305	BRITISH AMERICAN TOBACCO ORD GBP0 25	10/31/2008	4/2/2009	$54,054	$63,527	($9,473)
5,200	BRITISH AMERICAN TOBACCO ORD GBP0 25	1/14/2009	4/2/2009	$121,944	$131,791	($9,847)
2,100	BRITISH AMERICAN TOBACCO ORD GBP0.25	1/15/2009	4/2/2009	$49,247	$53,368	($4,121)
1,800	BRITISH AMERICAN TOBACCO ORD GBP0 25	2/24/2009	4/2/2009	$42,212	$44,774	($2,563)
771	BRITISH AMERICAN TOBACCO ORD GBP0 25	7/9/2008	1/9/2009	$21,676	$27,432	($5,756)
6,000	BRITISH AMERICAN TOBACCO ORD GBP0 25	7/11/2008	1/9/2009	$168,683	$205,365	($36,682)
729	BRITISH AMERICAN TOBACCO ORD GBP0 25	7/14/2008	1/9/2009	$20,495	$25,111	($4,616)
2,200	BRITISH AMERICAN TOBACCO ORD GBP0 25	2/24/2009	4/3/2009	$51,181	$54,724	($3,544)
2,400	BRITISH AMERICAN TOBACCO ORD GBP0 25	3/4/2009	4/3/2009	$55,833	$56,285	($452)
5,800	BRITISH AMERICAN TOBACCO ORD GBP0 25	10/8/2008	3/19/2009	$129,438	$174,904	($45,466)
4,300	BRITISH AMERICAN TOBACCO ORD GBP0 25	7/25/2008	2/5/2009	$114,966	$157,607	($42,641)
360	BRITISH AMERICAN TOBACCO ORD GBP0 25	10/8/2008	3/23/2009	$8,227	$10,856	($2,630)
1,840	BRITISH AMERICAN TOBACCO ORD GBP0 25	10/9/2008	3/23/2009	$42,047	$53,317	($11,271)
671	BRITISH AMERICAN TOBACCO ORD GBP0 25	7/25/2008	2/6/2009	$18,017	$24,594	($6,577)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
3,200	BRITISH AMERICAN TOBACCO ORD GBP0 25	8/1/2008	2/6/2009	$85,922	$115,837	($29,915)
3,400	BRITISH AMERICAN TOBACCO ORD GBP0 25	8/8/2008	2/6/2009	$91,293	$121,113	($29,820)
5,100	BRITISH AMERICAN TOBACCO ORD GBP0 25	8/26/2008	2/6/2009	$136,939	$173,427	($36,488)
1,168	BRITISH AMERICAN TOBACCO ORD GBP0 25	8/29/2008	2/6/2009	$31,351	$49,286	($17,935)
3,509	BRITISH AMERICAN TOBACCO ORD GBP0 25	9/2/2008	2/6/2009	$94,219	$152,152	($57,933)
1,467	BRITISH AMERICAN TOBACCO ORD GBP0 25	9/4/2008	2/6/2009	$39,395	$62,602	($23,207)
3,000	BRITISH AMERICAN TOBACCO ORD GBP0 25	9/5/2008	2/6/2009	$80,552	$97,361	($16,809)
3,882	BRITISH AMERICAN TOBACCO ORD GBP0.25	9/8/2008	2/6/2009	$104,231	$164,045	($59,813)
1,926	BRITISH AMERICAN TOBACCO ORD GBP0 25	9/9/2008	2/6/2009	$51,705	$80,175	($28,470)
478	BRITISH AMERICAN TOBACCO ORD GBP0 25	9/10/2008	2/6/2009	$12,826	$18,366	($5,539)
310	BRITISH AMERICAN TOBACCO ORD GBP0 25	10/9/2008	3/26/2009	$7,036	$8,983	($1,946)
2,190	BRITISH AMERICAN TOBACCO ORD GBP0 25	10/10/2008	3/26/2009	$49,708	$55,721	($6,012)
12,200	BRITISH SKY BROADCASTING GROUP ORD GBP0 50	1/28/2009	4/9/2009	$76,103	$83,299	($7,196)
15,500	BRITISH SKY BROADCASTING GROUP ORD GBP0 50	2/2/2009	4/9/2009	$96,688	$108,593	($11,905)
1,900	BRITISH SKY BROADCASTING GROUP ORD GBP0 50	2/3/2009	4/9/2009	$11,852	$12,998	($1,146)
14,190	BRITISH SKY BROADCASTING GROUP ORD GBP0 50	2/4/2009	4/9/2009	$88,516	$102,240	($13,724)
12,400	BRITISH SKY BROADCASTING GROUP ORD GBP0 50	2/4/2009	4/14/2009	$76,498	$89,343	($12,846)
19,000	BRITISH SKY BROADCASTING GROUP ORD GBP0 50	1/28/2009	4/3/2009	$117,280	$129,728	($12,447)
3,777	BRITISH SKY BROADCASTING GROUP ORD GBP0 50	2/5/2009	5/20/2009	$27,148	$26,654	$495
11,423	BRITISH SKY BROADCASTING GROUP ORD GBP0 50	2/6/2009	5/20/2009	$82,107	$82,237	($130)
410	BRITISH SKY BROADCASTING GROUP ORD GBP0 50	2/4/2009	4/16/2009	$2,684	$2,954	($270)
9,090	BRITISH SKY BROADCASTING GROUP ORD GBP0 50	2/5/2009	4/16/2009	$59,513	$64,146	($4,633)
4,477	BRITISH SKY BROADCASTING GROUP ORD GBP0 50	2/6/2009	5/21/2009	$31,539	$32,231	($692)
9,300	BRITISH SKY BROADCASTING GROUP ORD GBP0 50	2/9/2009	5/21/2009	$65,515	$64,417	$1,099
13,390	BRITISH SKY BROADCASTING GROUP ORD GBP0 50	3/13/2009	5/21/2009	$94,328	$83,595	$10,733
15,400	BRITISH SKY BROADCASTING GROUP ORD GBP0 50	3/16/2009	5/21/2009	$108,488	$100,653	$7,835
8,980	BRITISH SKY BROADCASTING GROUP ORD GBP0 50	3/27/2009	5/21/2009	$63,261	$55,412	$7,849
11,500	BRITISH SKY BROADCASTING GROUP ORD GBP0 50	1/28/2009	4/8/2009	$72,990	$78,519	($5,529)
4,249	DE LA RUE ORD GBP0 4486857	1/4/2008	2/18/2009	$59,546	$80,224	($20,677)
2,162	DE LA RUE ORD GBP0 4486857	1/8/2008	2/18/2009	$30,304	$41,013	($10,709)
1,232	DE LA RUE ORD GBP0 4486857	1/22/2008	2/23/2009	$17,698	$20,582	($2,884)
3,333	DE LA RUE ORD GBP0 4486857	1/23/2008	2/23/2009	$47,895	$57,969	($10,074)
3,735	DE LA RUE ORD GBP0 4486857	1/8/2008	2/20/2009	$53,204	$70,846	($17,641)
435	DE LA RUE ORD GBP0 4486857	1/22/2008	2/20/2009	$6,195	$7,268	($1,072)
4,321	DE LA RUE ORD GBP0 4486857	1/2/2008	1/23/2009	$55,374	$85,615	($30,241)
879	DE LA RUE ORD GBP0.4486857	1/4/2008	1/23/2009	$11,270	$16,604	($5,334)
5,300	DIAGEO ORD GBX28 935185	10/6/2008	1/27/2009	$67,984	$79,184	($11,199)
9,600	DIAGEO ORD GBX28 935185	10/7/2008	1/27/2009	$123,141	$149,219	($26,078)
5,200	DIAGEO ORD GBX28 935185	10/6/2008	1/5/2009	$74,214	$77,689	($3,476)
11,200	DIAGEO ORD GBX28.935185	10/9/2008	2/4/2009	$153,016	$169,057	($16,041)
1,200	DIAGEO ORD GBX28.935185	10/7/2008	2/2/2009	$15,905	$18,652	($2,748)

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3,300	DIAGEO ORD GBX28 935185	10/9/2008	2/2/2009	$43,738	$49,811	($6,073)
7,800	DIAGEO ORD GBX28.935185	10/9/2008	2/6/2009	$106,020	$117,736	($11,715)
6,900	DIAGEO ORD GBX28 935185	10/14/2008	2/6/2009	$93,787	$108,404	($14,616)
1,100	DIAGEO ORD GBX28 935185	10/24/2008	2/6/2009	$14,952	$14,951	$1
4,400	DIAGEO ORD GBX28.935185	10/28/2008	2/6/2009	$59,806	$61,756	($1,949)
4,100	DIAGEO ORD GBX28 935185	10/29/2008	2/6/2009	$55,729	$59,245	($3,516)
4,400	DIAGEO ORD GBX28 935185	10/30/2008	2/6/2009	$59,806	$67,246	($7,440)
10,600	DIAGEO ORD GBX28 935185	10/6/2008	1/22/2009	$132,973	$158,367	($25,394)
2,500	ENTERPRISE INNS ORD GBP0 025	5/5/2009	9/17/2009	$6,121	$6,774	($653)
42,900	ENTERPRISE INNS ORD GBP0 025	5/7/2009	9/22/2009	$99,867	$118,146	($18,280)
4,800	ENTERPRISE INNS ORD GBP0 025	5/5/2009	9/17/2009	$11,752	$13,006	($1,254)
1,300	ENTERPRISE INNS ORD GBP0 025	5/5/2009	9/17/2009	$3,158	$3,522	($365)
58,300	ENTERPRISE INNS ORD GBP0 025	5/6/2009	9/18/2009	$141,081	$157,528	($16,447)
24,300	ENTERPRISE INNS ORD GBP0 025	5/5/2009	7/10/2009	$47,727	$65,841	($18,114)
28,072	ENTERPRISE INNS ORD GBP0 025	5/6/2009	9/21/2009	$64,544	$75,851	($11,307)
3,728	ENTERPRISE INNS ORD GBP0 025	5/7/2009	9/21/2009	$8,572	$10,267	($1,695)
23,500	ENTERPRISE INNS ORD GBP0 025	5/5/2009	6/25/2009	$48,331	$63,674	($15,342)
1,200	ENTERPRISE INNS ORD GBP0 025	5/7/2009	9/23/2009	$2,629	$3,305	($676)
26,930	ENTERPRISE INNS ORD GBP0 025	8/21/2009	9/23/2009	$58,992	$71,042	($12,051)
14,930	ENTERPRISE INNS ORD GBP0 025	8/25/2009	9/23/2009	$32,705	$39,982	($7,277)
4,200	ENTERPRISE INNS ORD GBP0 025	8/25/2009	9/24/2009	$9,276	$11,247	($1,971)
16,100	ENTERPRISE INNS ORD GBP0 025	9/2/2009	9/24/2009	$35,558	$40,582	($5,024)
14,096	ENTERPRISE INNS ORD GBP0 025	5/5/2009	9/17/2009	$34,912	$38,193	($3,281)
1,595	ENTERPRISE INNS ORD GBP0 025	5/5/2009	9/17/2009	$3,950	$4,231	($280)
44,109	ENTERPRISE INNS ORD GBP0 025	5/6/2009	9/17/2009	$109,247	$119,184	($9,937)
12,715	EXPERIAN PLC ORD USD0 10	2/6/2009	6/11/2009	$98,737	$83,956	$14,781
15,900	EXPERIAN PLC ORD USD0 10	2/6/2009	6/12/2009	$124,098	$104,986	$19,112
10,050	EXPERIAN PLC ORD USD0 10	2/4/2009	6/1/2009	$74,636	$64,854	$9,782
6,040	EXPERIAN PLC ORD USD0 10	3/19/2009	6/26/2009	$43,338	$37,011	$6,327
1,970	EXPERIAN PLC ORD USD0 10	3/3/2009	6/25/2009	$14,339	$11,050	$3,289
3,255	EXPERIAN PLC ORD USD0 10	2/6/2009	6/16/2009	$24,743	$21,492	$3,251
13,600	EXPERIAN PLC ORD USD0 10	2/9/2009	6/16/2009	$103,382	$90,123	$13,259
6,439	EXPERIAN PLC ORD USD0 10	2/24/2009	6/16/2009	$48,947	$38,973	$9,974
6,650	EXPERIAN PLC ORD USD0 10	3/19/2009	6/26/2009	$47,630	$40,749	$6,881
2,020	EXPERIAN PLC ORD USD0 10	3/13/2009	6/25/2009	$14,693	$11,571	$3,122
70	EXPERIAN PLC ORD USD0 10	3/3/2009	6/25/2009	$510	$393	$117
1,160	EXPERIAN PLC ORD USD0 10	3/13/2009	6/25/2009	$8,403	$6,645	$1,758
3,620	EXPERIAN PLC ORD USD0 10	2/4/2009	6/10/2009	$27,915	$23,360	$4,554
7,430	EXPERIAN PLC ORD USD0 10	2/6/2009	6/10/2009	$57,294	$49,059	$8,235
1,710	EXPERIAN PLC ORD USD0 10	3/19/2009	6/26/2009	$12,224	$10,478	$1,746
4,961	EXPERIAN PLC ORD USD0 10	2/24/2009	6/25/2009	$36,005	$30,027	$5,978

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
839	EXPERIAN PLC ORD USD0 10	3/3/2009	6/25/2009	$6,089	$4,706	$1,383
10,421	EXPERIAN PLC ORD USD0 10	3/3/2009	6/25/2009	$75,612	$58,452	$17,160
10,900	EXPERIAN PLC ORD USD0 10	3/4/2009	6/25/2009	$79,087	$60,729	$18,358
1,889	EXPERIAN PLC ORD USD0 10	3/13/2009	6/25/2009	$13,706	$10,821	$2,885
2,401	EXPERIAN PLC ORD USD0 10	3/13/2009	6/26/2009	$17,221	$13,754	$3,467
1,869	EXPERIAN PLC ORD USD0 10	3/19/2009	6/26/2009	$13,405	$11,453	$1,953
3,131	EXPERIAN PLC ORD USD0 10	3/19/2009	6/29/2009	$22,999	$19,186	$3,814
12,680	EXPERIAN PLC ORD USD0 10	4/9/2009	6/29/2009	$93,143	$87,911	$5,232
12,600	EXPERIAN PLC ORD USD0 10	1/28/2009	5/29/2009	$92,018	$77,344	$14,674
19,600	EXPERIAN PLC ORD USD0 10	2/3/2009	5/29/2009	$143,139	$122,590	$20,549
5,330	EXPERIAN PLC ORD USD0 10	2/4/2009	5/29/2009	$38,925	$34,395	$4,530
240	EXPERIAN PLC ORD USD0.10	3/13/2009	6/26/2009	$1,716	$1,375	$341
890	EXPERIAN PLC ORD USD0 10	3/13/2009	6/26/2009	$6,395	$5,098	$1,297
6,700	HSBC HLDGS ORD USD0 50(UK REG)	3/23/2009	9/28/2009	$76,061	$40,903	$35,158
13,810	HSBC HLDGS ORD USD0 50(UK REG)	3/23/2009	7/23/2009	$128,643	$84,310	$44,333
4,300	HSBC HLDGS ORD USD0 50(UK REG)	11/4/2008	1/22/2009	$31,241	$53,733	($22,492)
5,400	HSBC HLDGS ORD USD0 50(UK REG)	12/12/2008	1/22/2009	$39,233	$58,620	($19,386)
7,400	HSBC HLDGS ORD USD0 50(UK REG)	12/19/2008	1/22/2009	$53,764	$69,281	($15,517)
13,000	HSBC HLDGS ORD USD0 50(UK REG)	3/23/2009	7/10/2009	$104,409	$79,365	$25,044
18,000	HSBC HLDGS ORD USD0 50(UK REG)	1/28/2009	2/20/2009	$123,989	$150,466	($26,477)
7,700	HSBC HLDGS ORD USD0 50(UK REG)	3/23/2009	9/18/2009	$92,891	$47,008	$45,883
24,737	HSBC HLDGS ORD USD0 50(UK REG)	3/23/2009	7/17/2009	$221,524	$151,019	$70,505
6,600	HSBC HLDGS ORD USD0 50(UK REG)	3/19/2009	6/30/2009	$54,837	$43,496	$11,341
5,260	HSBC HLDGS ORD USD0 50(UK REG)	3/23/2009	6/30/2009	$43,704	$32,112	$11,592
9,000	HSBC HLDGS ORD USD0 50(UK REG)	3/23/2009	9/11/2009	$98,078	$54,945	$43,134
7,500	HSBC HLDGS ORD USD0 50(UK REG)	9/19/2008	1/15/2009	$59,995	$125,953	($65,958)
12,600	HSBC HLDGS ORD USD0 50(UK REG)	3/23/2009	9/24/2009	$145,983	$76,923	$69,060
36,700	HSBC HLDGS ORD USD0 50(UK REG)	3/19/2009	6/26/2009	$305,488	$241,865	$63,623
16,700	HSBC HLDGS ORD USD0 50(UK REG)	3/19/2009	4/30/2009	$118,807	$110,058	$8,748
10,300	HSBC HLDGS ORD USD0 50(UK REG)	3/23/2009	9/30/2009	$117,683	$62,881	$54,801
12,400	HSBC HLDGS ORD USD0 50(UK REG)	3/25/2009	9/30/2009	$141,676	$68,686	$72,990
17,000	HSBC HLDGS ORD USD0 50(UK REG)	4/9/2009	9/30/2009	$194,233	$117,631	$76,603
4,400	HSBC HLDGS ORD USD0 50(UK REG)	5/6/2009	9/30/2009	$50,272	$36,085	$14,188
8,800	HSBC HLDGS ORD USD0 50(UK REG)	3/23/2009	8/10/2009	$98,153	$53,724	$44,429
42,300	HSBC HLDGS ORD USD0 50(UK REG)	3/19/2009	6/29/2009	$356,977	$278,771	$78,206
16,600	HSBC HLDGS ORD USD0.50(UK REG)	1/28/2009	2/27/2009	$116,900	$138,763	($21,863)
3,070	HSBC HLDGS ORD USD0 50(UK REG)	9/22/2008	1/20/2009	$21,741	$50,023	($28,282)
4,100	HSBC HLDGS ORD USD0.50(UK REG)	9/29/2008	1/20/2009	$29,035	$66,799	($37,763)
10,800	HSBC HLDGS ORD USD0.50(UK REG)	10/1/2008	1/20/2009	$76,483	$176,750	($100,266)
6,200	HSBC HLDGS ORD USD0 50(UK REG)	11/4/2008	1/20/2009	$43,907	$77,476	($33,569)
9,000	HSBC HLDGS ORD USD0.50(UK REG)	3/23/2009	8/24/2009	$97,781	$54,945	$42,836

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9,500	HSBC HLDGS ORD USD0 50(UK REG)	3/23/2009	7/1/2009	$79,334	$57,997	$21,337
13,000	HSBC HLDGS ORD USD0 50(UK REG)	3/23/2009	9/17/2009	$153,144	$79,365	$73,779
7,600	HSBC HLDGS ORD USD0 50(UK REG)	3/23/2009	8/14/2009	$81,953	$46,398	$35,555
11,600	HSBC HLDGS ORD USD0 50(UK REG)	9/19/2008	1/14/2009	$97,237	$194,808	($97,571)
7,143	HSBC HLDGS ORD USD0 50(UK REG)	3/23/2009	7/17/2009	$63,588	$43,608	$19,980
43,704	HSBC HLDGS ORD USD0 50(UK REG)	3/23/2009	7/20/2009	$395,983	$266,812	$129,171
500	HSBC HLDGS ORD USD0 50(UK REG)	9/19/2008	1/19/2009	$3,691	$8,397	($4,706)
7,630	HSBC HLDGS ORD USD0 50(UK REG)	9/22/2008	1/19/2009	$56,325	$124,325	($68,000)
56,379	HSBC HLDGS ORD USD0 50(UK REG)	3/23/2009	9/23/2009	$658,174	$344,193	$313,981
10,900	HSBC HLDGS ORD USD0 50(UK REG)	3/19/2009	6/25/2009	$90,764	$71,835	$18,930
12,467	HSBC HLDGS ORD USD0 50(UK REG)	3/23/2009	7/15/2009	$106,810	$76,111	$30,699
37,500	HSBC HLDGS ORD USD0 50(UK REG)	1/28/2009	3/6/2009	$189,780	$313,471	($123,690)
1,030	KAZAKHMYS ORD GBP0 20	5/12/2009	12/22/2009	$20,970	$10,471	$10,499
490	KAZAKHMYS ORD GBP0 20	6/11/2009	12/22/2009	$9,976	$6,071	$3,904
13,180	KAZAKHMYS ORD GBP0 20	5/7/2009	10/30/2009	$239,467	$141,283	$98,183
490	KAZAKHMYS ORD GBP0 20	5/8/2009	10/30/2009	$8,903	$5,518	$3,385
1,780	KAZAKHMYS ORD GBP0 20	6/11/2009	12/22/2009	$35,873	$22,055	$13,818
5,400	KAZAKHMYS ORD GBP0 20	5/7/2009	7/10/2009	$52,130	$57,885	($5,755)
2,300	KAZAKHMYS ORD GBP0 20	6/11/2009	12/23/2009	$46,641	$28,498	$18,143
2,190	KAZAKHMYS ORD GBP0 20	5/8/2009	12/18/2009	$44,206	$24,662	$19,544
4,020	KAZAKHMYS ORD GBP0 20	5/8/2009	12/21/2009	$81,460	$45,270	$36,190
4,970	KAZAKHMYS ORD GBP0 20	5/12/2009	12/21/2009	$100,711	$50,524	$50,187
2,120	KAZAKHMYS ORD GBP0 20	5/7/2009	10/27/2009	$42,534	$22,725	$19,809
14,000	KAZAKHMYS ORD GBP0 20	5/7/2009	10/28/2009	$260,530	$150,073	$110,456
130	LOGICA PLC ORD GBP0 10	9/8/2009	12/30/2009	$240	$259	($20)
1,390	LOGICA PLC ORD GBP0 10	9/4/2009	12/22/2009	$2,581	$2,656	($75)
14,950	LOGICA PLC ORD GBP0 10	9/7/2009	12/22/2009	$27,764	$29,095	($1,332)
40,100	LOGICA PLC ORD GBP0 10	9/4/2009	12/10/2009	$71,009	$77,054	($6,045)
4,048	LOGICA PLC ORD GBP0 10	9/7/2009	12/23/2009	$7,357	$7,871	($513)
34,886	LOGICA PLC ORD GBP0 10	9/7/2009	12/23/2009	$63,407	$67,895	($4,488)
6,186	LOGICA PLC ORD GBP0 10	9/8/2009	12/23/2009	$11,243	$12,339	($1,095)
30,150	LOGICA PLC ORD GBP0 10	9/4/2009	12/21/2009	$55,940	$57,935	($1,995)
5,630	LOGICA PLC ORD GBP0 10	9/4/2009	12/22/2009	$10,435	$10,758	($323)
16,130	LOGICA PLC ORD GBP0 10	9/4/2009	12/22/2009	$29,897	$30,995	($1,098)
6,130	LOGICA PLC ORD GBP0 10	9/4/2009	12/22/2009	$11,430	$11,713	($283)
700	LOGICA PLC ORD GBP0 10	9/8/2009	12/29/2009	$1,293	$1,396	($103)
3,904	MAN GROUP ORD USD0 03428571	11/4/2008	1/14/2009	$11,867	$24,972	($13,105)
19,120	MAN GROUP ORD USD0 03428571	11/5/2008	1/14/2009	$58,118	$122,227	($64,109)
2,500	NEXT ORD GBP0 10	4/24/2009	7/10/2009	$64,690	$58,141	$6,549
9,355	NEXT ORD GBP0 10	4/29/2009	11/19/2009	$314,478	$215,876	$98,602
11,235	NEXT ORD GBP0 10	4/30/2009	11/19/2009	$377,677	$271,046	$106,631

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
800	NEXT ORD GBP0 10	4/24/2009	11/19/2009	$26,959	$18,605	$8,354
5,960	NEXT ORD GBP0.10	4/29/2009	11/19/2009	$200,846	$137,533	$63,313
2,844	NEXT ORD GBP0 10	4/30/2009	11/20/2009	$94,866	$68,612	$26,254
906	NEXT ORD GBP0 10	4/30/2009	11/20/2009	$30,278	$21,857	$8,421
11,100	PERSIMMON ORD GBP0 10	3/19/2009	7/10/2009	$68,413	$54,716	$13,697
45	RECKITT BENCKISER GROUP PLC ORD GBP0 10	10/9/2008	2/2/2009	$1,723	$1,989	($266)
1,400	RECKITT BENCKISER GROUP PLC ORD GBP0 10	10/13/2008	2/2/2009	$53,612	$56,930	($3,318)
1,955	RECKITT BENCKISER GROUP PLC ORD GBP0 10	10/29/2008	2/2/2009	$74,865	$78,624	($3,758)
210	RECKITT BENCKISER GROUP PLC ORD GBP0 10	7/28/2008	1/9/2009	$8,647	$10,912	($2,265)
1,190	RECKITT BENCKISER GROUP PLC ORD GBP0 10	7/29/2008	1/9/2009	$48,998	$63,383	($14,385)
3,147	RECKITT BENCKISER GROUP PLC ORD GBP0 10	7/29/2008	1/13/2009	$128,407	$167,618	($39,210)
2,149	RECKITT BENCKISER GROUP PLC ORD GBP0 10	7/30/2008	1/13/2009	$87,686	$115,387	($27,701)
304	RECKITT BENCKISER GROUP PLC ORD GBP0 10	8/5/2008	1/13/2009	$12,404	$16,734	($4,330)
1,666	RECKITT BENCKISER GROUP PLC ORD GBP0 10	8/5/2008	1/29/2009	$64,474	$91,706	($27,232)
34	RECKITT BENCKISER GROUP PLC ORD GBP0 10	8/26/2008	1/29/2009	$1,316	$1,728	($413)
98	RECKITT BENCKISER GROUP PLC ORD GBP0 10	10/29/2008	2/3/2009	$3,770	$3,941	($171)
1,359	RECKITT BENCKISER GROUP PLC ORD GBP0 10	10/31/2008	2/3/2009	$52,281	$57,977	($5,696)
1,843	RECKITT BENCKISER GROUP PLC ORD GBP0 10	11/3/2008	2/3/2009	$70,901	$80,153	($9,252)
1,784	RECKITT BENCKISER GROUP PLC ORD GBP0 10	8/26/2008	1/30/2009	$67,896	$90,687	($22,791)
3,394	RECKITT BENCKISER GROUP PLC ORD GBP0 10	8/27/2008	1/30/2009	$129,170	$171,193	($42,023)
1,422	RECKITT BENCKISER GROUP PLC ORD GBP0 10	10/9/2008	1/30/2009	$54,119	$62,855	($8,736)
15,313	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	7/31/2008	1/23/2009	$24,386	$86,400	($62,015)
18,987	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	8/5/2008	1/23/2009	$30,236	$111,260	($81,024)
16,906	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	7/30/2008	1/20/2009	$29,345	$93,756	($64,411)
52,594	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	7/31/2008	1/20/2009	$91,293	$296,751	($205,458)
1,122	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	8/27/2008	2/25/2009	$1,931	$6,261	($4,330)
20,250	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	8/29/2008	2/25/2009	$34,850	$118,535	($83,685)
15,520	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	9/15/2008	2/25/2009	$26,709	$85,957	($59,248)
15,450	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	9/17/2008	2/25/2009	$26,589	$82,116	($55,527)
6,858	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	9/18/2008	2/25/2009	$11,802	$36,013	($24,211)
19,482	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	8/26/2008	2/23/2009	$33,369	$107,172	($73,803)
3,418	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	8/27/2008	2/23/2009	$5,854	$19,074	($13,219)
8,662	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	9/18/2008	2/26/2009	$14,951	$45,487	($30,535)
12,016	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	10/14/2008	2/26/2009	$20,741	$52,164	($31,423)
1,206	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	7/25/2008	1/14/2009	$2,352	$6,540	($4,188)
34,794	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	7/30/2008	1/14/2009	$67,852	$192,958	($125,106)
1,722	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	8/11/2008	2/20/2009	$3,019	$9,879	($6,860)
8,300	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	8/22/2008	2/20/2009	$14,553	$45,995	($31,442)
15,200	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	8/22/2008	2/20/2009	$26,651	$84,079	($57,428)
13,478	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	8/26/2008	2/20/2009	$23,632	$74,143	($50,512)
35,161	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	7/25/2008	1/13/2009	$73,673	$190,679	($117,006)

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41,100	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	8/27/2008	2/24/2009	$69,214	$229,352	($160,138)
4,422	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	8/6/2008	2/19/2009	$7,855	$25,942	($18,086)
8,478	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	8/11/2008	2/19/2009	$15,060	$48,639	($33,579)
13,800	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	7/30/2008	1/15/2009	$25,495	$76,531	($51,036)
1,513	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	8/5/2008	2/2/2009	$2,549	$8,866	($6,317)
33,578	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	8/6/2008	2/2/2009	$56,574	$196,984	($140,410)
3,126	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	10/14/2008	2/27/2009	$5,234	$13,571	($8,337)
14,240	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	10/17/2008	2/27/2009	$23,841	$53,504	($29,663)
54,300	TESCO ORD GBP0 05	8/5/2008	3/23/2009	$255,340	$414,808	($159,467)
5,280	TESCO ORD GBP0 05	7/28/2008	2/18/2009	$25,712	$39,600	($13,888)
5,220	TESCO ORD GBP0 05	8/5/2008	2/18/2009	$25,420	$39,877	($14,457)
21,580	TESCO ORD GBP0 05	8/6/2008	4/17/2009	$107,029	$163,541	($56,512)
6,220	TESCO ORD GBP0 05	8/7/2008	4/17/2009	$30,849	$46,709	($15,860)
8,580	TESCO ORD GBP0 05	8/7/2008	4/29/2009	$42,804	$64,432	($21,627)
16,300	TESCO ORD GBP0 05	8/21/2008	4/29/2009	$81,318	$113,427	($32,109)
9,620	TESCO ORD GBP0 05	8/26/2008	4/29/2009	$47,993	$69,041	($21,049)
6,780	TESCO ORD GBP0 05	8/26/2008	5/1/2009	$34,158	$48,659	($14,501)
12,400	TESCO ORD GBP0 05	8/29/2008	5/1/2009	$62,472	$87,151	($24,679)
15,200	TESCO ORD GBP0 05	9/11/2008	5/1/2009	$76,579	$100,584	($24,006)
18,420	TESCO ORD GBP0 05	9/16/2008	5/1/2009	$92,801	$119,944	($27,142)
25,080	TESCO ORD GBP0 05	9/16/2008	5/5/2009	$128,020	$163,311	($35,291)
22,976	TESCO ORD GBP0 05	9/19/2008	5/5/2009	$117,280	$165,903	($48,623)
20,000	TESCO ORD GBP0 05	10/8/2008	5/5/2009	$102,089	$134,292	($32,203)
12,344	TESCO ORD GBP0 05	10/13/2008	5/5/2009	$63,010	$73,431	($10,422)
12,500	TESCO ORD GBP0 05	10/14/2008	5/5/2009	$63,806	$79,485	($15,679)
22,300	TESCO ORD GBP0 05	10/21/2008	5/5/2009	$113,830	$129,815	($15,985)
10,700	TESCO ORD GBP0 05	10/23/2008	5/5/2009	$54,618	$57,379	($2,761)
13,400	TESCO ORD GBP0 05	10/27/2008	5/5/2009	$68,400	$69,637	($1,237)
13,800	TESCO ORD GBP0 05	1/20/2009	5/5/2009	$70,442	$70,357	$84
7,300	TESCO ORD GBP0 05	3/4/2009	5/5/2009	$37,263	$31,810	$5,453
14,100	TESCO ORD GBP0 05	3/13/2009	5/5/2009	$71,973	$64,257	$7,716
2,280	TESCO ORD GBP0 05	8/5/2008	4/14/2009	$10,884	$17,417	($6,534)
12,920	TESCO ORD GBP0 05	8/6/2008	4/14/2009	$61,674	$97,912	($36,238)
6,670	TULLOW OIL ORD GBP0 10	3/20/2009	9/10/2009	$121,807	$82,073	$39,735
3,030	TULLOW OIL ORD GBP0 10	3/23/2009	9/10/2009	$55,334	$36,673	$18,661
541	TULLOW OIL ORD GBP0 10	5/5/2009	9/30/2009	$9,790	$6,939	$2,851
9,892	TULLOW OIL ORD GBP0 10	5/6/2009	9/30/2009	$179,005	$133,079	$45,926
6,167	TULLOW OIL ORD GBP0 10	5/7/2009	9/30/2009	$111,598	$86,009	$25,589
7,300	TULLOW OIL ORD GBP0 10	5/12/2009	9/30/2009	$132,101	$100,540	$31,561
3,700	TULLOW OIL ORD GBP0 10	6/10/2009	9/30/2009	$66,955	$59,556	$7,399
4,500	TULLOW OIL ORD GBP0 10	6/16/2009	9/30/2009	$81,432	$67,297	$14,135

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
5,391	TULLOW OIL ORD GBP0 10	4/17/2009	9/29/2009	$98,702	$62,901	$35,800
8,849	TULLOW OIL ORD GBP0 10	4/30/2009	9/29/2009	$162,013	$106,206	$55,807
3,040	TULLOW OIL ORD GBP0 10	5/5/2009	9/29/2009	$55,658	$38,994	$16,664
11,270	TULLOW OIL ORD GBP0 10	3/19/2009	9/1/2009	$194,275	$126,160	$68,115
3,870	TULLOW OIL ORD GBP0 10	3/19/2009	9/9/2009	$71,058	$43,322	$27,736
730	TULLOW OIL ORD GBP0 10	3/20/2009	9/9/2009	$13,404	$8,982	$4,421
3,760	TULLOW OIL ORD GBP0 10	3/19/2009	7/13/2009	$52,722	$42,091	$10,631
6,200	TULLOW OIL ORD GBP0.10	3/19/2009	7/10/2009	$85,404	$69,405	$15,999
10,166	TULLOW OIL ORD GBP0 10	3/26/2009	9/15/2009	$184,681	$121,718	$62,963
3,160	TULLOW OIL ORD GBP0 10	3/19/2009	8/10/2009	$53,052	$35,374	$17,678
2,404	TULLOW OIL ORD GBP0 10	3/26/2009	9/21/2009	$44,981	$28,783	$16,198
2,596	TULLOW OIL ORD GBP0 10	4/16/2009	9/21/2009	$48,574	$29,528	$19,046
4,440	TULLOW OIL ORD GBP0 10	3/19/2009	8/11/2009	$74,006	$49,703	$24,303
3,570	TULLOW OIL ORD GBP0 10	3/23/2009	9/11/2009	$65,651	$43,208	$22,443
1,530	TULLOW OIL ORD GBP0 10	3/26/2009	9/11/2009	$28,136	$18,319	$9,818
6,600	TULLOW OIL ORD GBP0 10	3/26/2009	9/18/2009	$128,673	$79,022	$49,651
7,504	TULLOW OIL ORD GBP0 10	4/16/2009	9/28/2009	$137,827	$85,353	$52,474
6,916	TULLOW OIL ORD GBP0 10	4/17/2009	9/28/2009	$127,027	$80,695	$46,333
25,900	VODAFONE GROUP ORD USD0 11428571	10/17/2008	5/5/2009	$49,163	$51,536	($2,373)
230,400	VODAFONE GROUP ORD USD0 11428571	10/20/2008	5/5/2009	$437,345	$466,007	($28,663)
41,900	VODAFONE GROUP ORD USD0 11428571	10/21/2008	5/5/2009	$79,534	$83,234	($3,699)
10,000	VODAFONE GROUP ORD USD0 11428571	10/21/2008	5/7/2009	$18,940	$19,865	($924)
30,700	VODAFONE GROUP ORD USD0 11428571	10/29/2008	5/7/2009	$58,147	$55,816	$2,331
180,300	VODAFONE GROUP ORD USD0 11428571	10/30/2008	5/7/2009	$341,497	$351,780	($10,283)
34,500	VODAFONE GROUP ORD USD0 11428571	12/10/2008	5/7/2009	$65,345	$67,830	($2,485)
32,400	VODAFONE GROUP ORD USD0 11428571	1/26/2009	5/7/2009	$61,367	$60,183	$1,184
18,800	VODAFONE GROUP ORD USD0 11428571	3/3/2009	5/7/2009	$35,608	$31,336	$4,272
25,300	VODAFONE GROUP ORD USD0 11428571	3/4/2009	5/7/2009	$47,919	$43,305	$4,615
99,000	VODAFONE GROUP ORD USD0 11428571	10/14/2008	3/23/2009	$172,369	$211,661	($39,292)
86,100	VODAFONE GROUP ORD USD0 11428571	10/14/2008	3/27/2009	$145,886	$184,081	($38,195)
40,200	VODAFONE GROUP ORD USD0 11428571	10/17/2008	3/27/2009	$68,114	$79,990	($11,876)
400	ACE LTD COM STK	10/16/2008	3/2/2009	$14,304	$17,348	($3,044)
1,300	ACE LTD COM STK	10/17/2008	3/2/2009	$46,487	$60,580	($14,093)
200	ACE LTD COM STK	10/20/2008	3/2/2009	$7,152	$9,525	($2,373)
1,100	ACE LTD COM STK	11/4/2008	3/2/2009	$39,335	$61,090	($21,755)
1,500	ACE LTD COM STK	11/19/2008	3/2/2009	$53,639	$62,598	($8,959)
1,200	ACE LTD COM STK	11/21/2008	3/2/2009	$42,911	$49,276	($6,365)
1,000	ACE LTD COM STK	12/12/2008	3/2/2009	$35,759	$46,772	($11,013)
2,900	ACE LTD COM STK	1/28/2009	3/2/2009	$103,702	$139,666	($35,965)
1,200	ACE LTD COM STK	2/6/2009	3/2/2009	$42,911	$52,809	($9,898)
400	ACE LTD COM STK	2/18/2009	3/2/2009	$14,304	$16,061	($1,757)

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300	ACE LTD COM STK	10/14/2008	2/20/2009	$11,767	$14,302	($2,535)
3,800	ACE LTD COM STK	10/16/2008	2/20/2009	$149,055	$164,803	($15,748)
1,800	ACE LTD COM STK	10/16/2008	2/23/2009	$65,957	$78,065	($12,107)
1,200	ACE LTD COM STK	2/18/2009	3/2/2009	$43,590	$48,183	($4,593)
2,900	ACE LTD COM STK	10/14/2008	1/22/2009	$131,227	$138,256	($7,028)
5,700	ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH	2/6/2009	2/20/2009	$137,379	$162,820	($25,441)
19,900	ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH	2/6/2009	3/2/2009	$458,630	$568,442	($109,811)
2,800	ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH	2/6/2009	2/17/2009	$70,658	$79,982	($9,324)
2,300	ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH	2/6/2009	2/23/2009	$54,599	$65,699	($11,100)
1,500	ARCH CAPITAL GROUP COM STK	1/28/2009	3/5/2009	$72,566	$96,754	($24,188)
2,200	ARCH CAPITAL GROUP COM STK	1/28/2009	3/2/2009	$117,023	$141,906	($24,882)
200	ARCH CAPITAL GROUP COM STK	10/30/2008	1/22/2009	$13,108	$13,989	($881)
2,700	ARCH CAPITAL GROUP COM STK	10/31/2008	1/22/2009	$176,959	$186,508	($9,549)
200	ARCH CAPITAL GROUP COM STK	11/3/2008	1/22/2009	$13,108	$13,488	($380)
400	ARCH CAPITAL GROUP COM STK	11/5/2008	1/22/2009	$26,216	$26,031	$186
600	ARCH CAPITAL GROUP COM STK	11/5/2008	2/20/2009	$33,106	$39,046	($5,940)
900	ARCH CAPITAL GROUP COM STK	12/10/2008	2/20/2009	$49,659	$59,480	($9,821)
700	ARCH CAPITAL GROUP COM STK	12/12/2008	2/20/2009	$38,624	$46,925	($8,302)
100	ARCH CAPITAL GROUP COM STK	1/6/2009	2/20/2009	$5,518	$6,796	($1,279)
600	ARCH CAPITAL GROUP COM STK	10/29/2008	1/20/2009	$39,347	$42,365	($3,018)
1,500	ARCH CAPITAL GROUP COM STK	10/30/2008	1/20/2009	$98,368	$104,920	($6,551)
300	ARCH CAPITAL GROUP COM STK	1/28/2009	3/6/2009	$14,247	$19,351	($5,104)
800	ARCH CAPITAL GROUP COM STK	2/2/2009	3/6/2009	$37,993	$47,249	($9,256)
1,200	ARCH CAPITAL GROUP COM STK	2/3/2009	3/6/2009	$56,989	$73,406	($16,417)
1,000	ARCH CAPITAL GROUP COM STK	2/6/2009	3/6/2009	$47,491	$59,671	($12,180)
1,200	ARCH CAPITAL GROUP COM STK	1/6/2009	2/23/2009	$63,949	$81,557	($17,608)
1,700	ARCH CAPITAL GROUP COM STK	1/28/2009	2/23/2009	$90,594	$109,654	($19,060)
5,700	AVAGO TECHNOLOGIES LTD	8/5/2009	8/6/2009	$92,704	$85,500	$7,204
7,100	GDR SHANDA GAMES LTD SPONSORED ADR REPSTG CL A	9/24/2009	9/25/2009	$86,085	$88,750	($2,665)
9,100	GENCO SHIPPING & TRADING LTD COM STK	11/16/2009	12/22/2009	$192,609	$249,348	($56,739)
200	GENCO SHIPPING & TRADING LTD COM STK	11/17/2009	12/22/2009	$4,233	$5,508	($1,275)
1,400	GENCO SHIPPING & TRADING LTD COM STK	11/17/2009	12/22/2009	$29,632	$38,644	($9,012)
1,000	GENCO SHIPPING & TRADING LTD COM STK	11/18/2009	12/22/2009	$21,166	$28,335	($7,170)
2,100	GENCO SHIPPING & TRADING LTD COM STK	11/16/2009	12/21/2009	$45,661	$57,628	($11,967)
8,500	GENCO SHIPPING & TRADING LTD COM STK	11/16/2009	12/21/2009	$184,819	$232,908	($48,088)
3,300	INVESCO LTD COM STK USD0 10	4/2/2009	11/17/2009	$77,694	$51,262	$26,433
1,900	INVESCO LTD COM STK USD0 10	3/26/2009	10/1/2009	$42,240	$27,157	$15,083
3,500	INVESCO LTD COM STK USD0 10	4/1/2009	10/20/2009	$82,215	$50,853	$31,363
2,600	INVESCO LTD COM STK USD0.10	4/1/2009	11/9/2009	$60,716	$37,776	$22,940
2,200	INVESCO LTD COM STK USD0 10	3/26/2009	10/1/2009	$48,482	$31,445	$17,037
1,300	INVESCO LTD COM STK USD0 10	3/27/2009	10/1/2009	$28,648	$19,544	$9,104

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
600	INVESCO LTD COM STK USD0.10	3/27/2009	10/19/2009	$13,866	$9,020	$4,845
2,700	INVESCO LTD COM STK USD0 10	4/1/2009	10/19/2009	$62,395	$39,229	$23,166
200	INVESCO LTD COM STK USD0 10	3/26/2009	10/1/2009	$4,399	$2,859	$1,540
4,700	INVESCO LTD COM STK USD0 10	3/26/2009	9/8/2009	$104,644	$67,178	$37,467
900	INVESCO LTD COM STK USD0 10	4/1/2009	11/10/2009	$20,934	$13,076	$7,858
7,600	INVESCO LTD COM STK USD0 10	4/2/2009	11/10/2009	$176,778	$118,057	$58,721
2,600	INVESCO LTD COM STK USD0 10	3/26/2009	10/1/2009	$58,758	$37,162	$21,596
1,400	INVESCO LTD COM STK USD0 10	4/2/2009	11/10/2009	$32,532	$21,747	$10,785
1,500	INVESCO LTD COM STK USD0 10	3/27/2009	10/6/2009	$35,293	$22,551	$12,742
1,100	INVESCO LTD COM STK USD0 10	3/26/2009	10/1/2009	$24,338	$15,722	$8,616
14,200	INVESCO LTD COM STK USD0 10	4/2/2009	12/1/2009	$315,311	$220,580	$94,731
3,700	INVESCO LTD COM STK USD0 10	4/1/2009	10/26/2009	$81,803	$53,758	$28,045
8,600	INVESCO LTD COM STK USD0 10	3/26/2009	7/10/2009	$135,977	$122,921	$13,056
800	INVESCO LTD COM STK USD0 10	3/26/2009	7/10/2009	$12,649	$11,624	$1,025
15,100	INVESCO LTD COM STK USD0 10	4/2/2009	11/10/2009	$350,956	$234,560	$116,395
500	INVESCO LTD COM STK USD0 10	3/26/2009	10/1/2009	$11,106	$7,147	$3,959
500	METTLER-TOLEDO INTL INC COM	8/12/2008	2/23/2009	$27,064	$52,574	($25,510)
700	METTLER-TOLEDO INTL INC COM	8/26/2008	2/23/2009	$37,889	$73,008	($35,119)
700	METTLER-TOLEDO INTL INC COM	9/5/2008	2/23/2009	$37,889	$70,286	($32,397)
500	METTLER-TOLEDO INTL INC COM	7/29/2008	2/5/2009	$34,696	$54,113	($19,417)
2,600	METTLER-TOLEDO INTL INC COM	8/5/2008	2/5/2009	$180,419	$279,218	($98,799)
200	METTLER-TOLEDO INTL INC COM	8/6/2008	2/5/2009	$13,878	$21,691	($7,813)
800	METTLER-TOLEDO INTL INC COM	7/28/2008	1/23/2009	$52,250	$86,470	($34,220)
500	METTLER-TOLEDO INTL INC COM	7/29/2008	1/23/2009	$32,656	$54,113	($21,456)
500	METTLER-TOLEDO INTL INC COM	7/25/2008	1/14/2009	$34,128	$53,534	($19,407)
600	METTLER-TOLEDO INTL INC COM	7/28/2008	1/14/2009	$40,953	$64,853	($23,900)
700	METTLER-TOLEDO INTL INC COM	7/28/2008	1/22/2009	$47,238	$75,661	($28,423)
2,200	METTLER-TOLEDO INTL INC COM	8/6/2008	2/18/2009	$126,753	$238,601	($111,848)
600	METTLER-TOLEDO INTL INC COM	8/12/2008	2/18/2009	$34,569	$63,089	($28,520)
1,000	METTLER-TOLEDO INTL INC COM	9/5/2008	3/12/2009	$45,477	$100,409	($54,931)
1,100	METTLER-TOLEDO INTL INC COM	9/11/2008	3/12/2009	$50,025	$111,133	($61,108)
1,000	METTLER-TOLEDO INTL INC COM	9/16/2008	3/12/2009	$45,477	$99,188	($53,710)
900	METTLER-TOLEDO INTL INC COM	9/17/2008	3/12/2009	$40,930	$87,734	($46,804)
100	METTLER-TOLEDO INTL INC COM	9/18/2008	3/12/2009	$4,548	$9,961	($5,413)
800	METTLER-TOLEDO INTL INC COM	10/20/2008	3/12/2009	$36,382	$66,093	($29,711)
1,000	METTLER-TOLEDO INTL INC COM	10/30/2008	3/12/2009	$45,477	$75,692	($30,215)
900	METTLER-TOLEDO INTL INC COM	7/29/2008	2/2/2009	$60,083	$97,403	($37,319)
1,700	METTLER-TOLEDO INTL INC COM	7/28/2008	1/16/2009	$118,591	$183,749	($65,158)
1,200	METTLER-TOLEDO INTL INC COM	8/6/2008	2/11/2009	$72,960	$130,146	($57,186)
100	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	7/23/2009	9/25/2009	$7,283	$7,371	($88)
600	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	7/24/2009	10/12/2009	$43,433	$43,776	($343)

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1,500	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	7/27/2009	10/12/2009	$108,582	$109,299	($717)
2,500	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	7/23/2009	9/28/2009	$183,480	$184,285	($805)
200	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	7/23/2009	9/25/2009	$14,568	$14,743	($174)
1,400	MILLICOM INTERNATIONAL CELLULAR COM USD1.50 (POST-SUBD)	7/22/2009	9/24/2009	$102,849	$98,438	$4,411
300	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	7/23/2009	10/6/2009	$21,619	$22,114	($495)
500	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	7/24/2009	10/6/2009	$36,032	$36,480	($448)
900	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	8/14/2009	10/19/2009	$70,675	$63,532	$7,143
3,500	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	7/24/2009	10/7/2009	$249,057	$255,360	($6,303)
200	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	7/27/2009	10/12/2009	$14,433	$14,573	($140)
600	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	7/22/2009	9/25/2009	$43,710	$42,188	$1,522
300	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	7/22/2009	9/25/2009	$21,855	$21,094	$761
100	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	7/22/2009	9/25/2009	$7,283	$7,031	$252
400	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	7/22/2009	9/4/2009	$27,847	$28,191	($344)
1,200	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	7/22/2009	9/4/2009	$83,542	$84,375	($833)
200	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	7/22/2009	9/4/2009	$13,924	$14,099	($176)
300	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	7/22/2009	9/4/2009	$20,885	$21,146	($261)
200	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	7/22/2009	9/25/2009	$14,568	$14,063	$506
400	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	7/23/2009	9/25/2009	$29,136	$29,486	($349)
700	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	7/27/2009	10/13/2009	$51,180	$51,006	$174
600	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	7/28/2009	10/13/2009	$43,869	$44,317	($448)
1,100	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	7/29/2009	10/13/2009	$80,426	$80,415	$11
2,000	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	7/30/2009	10/13/2009	$146,229	$149,260	($3,032)
600	MILLICOM INTERNATIONAL CELLULAR COM USD1 50 (POST-SUBD)	8/14/2009	10/13/2009	$43,869	$42,355	$1,514
5,600	PHILIP MORRIS INTL INC COM	7/24/2008	3/9/2009	$190,439	$295,394	($104,955)
1,500	PHILIP MORRIS INTL INC COM	6/6/2008	2/13/2009	$53,943	$76,601	($22,658)
200	PHILIP MORRIS INTL INC COM	6/6/2008	1/26/2009	$8,406	$10,213	($1,808)
500	PHILIP MORRIS INTL INC COM	10/27/2008	4/2/2009	$18,135	$19,965	($1,830)
1,700	PHILIP MORRIS INTL INC COM	11/12/2008	4/2/2009	$61,660	$66,503	($4,843)
2,600	PHILIP MORRIS INTL INC COM	11/13/2008	4/2/2009	$94,303	$101,607	($7,304)
1,500	PHILIP MORRIS INTL INC COM	11/18/2008	4/2/2009	$54,406	$55,934	($1,528)
1,500	PHILIP MORRIS INTL INC COM	11/19/2008	4/2/2009	$54,406	$56,331	($1,925)
2,800	PHILIP MORRIS INTL INC COM	1/20/2009	4/2/2009	$101,557	$117,568	($16,010)
1,200	PHILIP MORRIS INTL INC COM	1/23/2009	4/2/2009	$43,525	$47,880	($4,356)
3,000	PHILIP MORRIS INTL INC COM	1/29/2009	4/2/2009	$108,812	$118,638	($9,826)
1,000	PHILIP MORRIS INTL INC COM	9/17/2008	3/19/2009	$37,369	$50,001	($12,632)
4,200	PHILIP MORRIS INTL INC COM	9/30/2008	3/19/2009	$156,949	$204,733	($47,784)
2,500	PHILIP MORRIS INTL INC COM	10/6/2008	3/19/2009	$93,422	$118,189	($24,766)
1,200	PHILIP MORRIS INTL INC COM	10/6/2008	3/19/2009	$44,843	$54,842	($9,999)
4,200	PHILIP MORRIS INTL INC COM	4/23/2008	1/6/2009	$182,594	$217,060	($34,467)
3,500	PHILIP MORRIS INTL INC COM	4/25/2008	1/6/2009	$152,161	$179,540	($27,379)
500	PHILIP MORRIS INTL INC COM	6/6/2008	1/6/2009	$21,737	$25,534	($3,796)

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500	PHILIP MORRIS INTL INC COM	7/24/2008	3/18/2009	$19,085	$26,374	($7,290)
2,100	PHILIP MORRIS INTL INC COM	9/5/2008	3/18/2009	$80,155	$113,434	($33,279)
2,900	PHILIP MORRIS INTL INC COM	9/17/2008	3/18/2009	$110,691	$145,002	($34,311)
3,700	PHILIP MORRIS INTL INC COM	10/6/2008	3/23/2009	$139,858	$169,096	($29,237)
100	PHILIP MORRIS INTL INC COM	6/6/2008	3/2/2009	$3,275	$5,107	($1,831)
4,400	PHILIP MORRIS INTL INC COM	6/19/2008	3/2/2009	$144,121	$221,734	($77,613)
3,800	PHILIP MORRIS INTL INC COM	6/20/2008	3/2/2009	$124,468	$191,088	($66,620)
4,000	PHILIP MORRIS INTL INC COM	7/1/2008	3/2/2009	$131,019	$198,320	($67,301)
1,400	PHILIP MORRIS INTL INC COM	7/14/2008	3/2/2009	$45,857	$74,900	($29,044)
300	PHILIP MORRIS INTL INC COM	10/6/2008	3/31/2009	$10,746	$13,710	($2,964)
3,700	PHILIP MORRIS INTL INC COM	10/7/2008	3/31/2009	$132,539	$170,756	($38,217)
2,100	PHILIP MORRIS INTL INC COM	10/8/2008	3/31/2009	$75,225	$91,471	($16,246)
1,100	PHILIP MORRIS INTL INC COM	7/14/2008	3/4/2009	$36,191	$58,850	($22,659)
3,000	PHILIP MORRIS INTL INC COM	7/15/2008	3/4/2009	$98,704	$160,064	($61,360)
1,200	PHILIP MORRIS INTL INC COM	7/24/2008	3/4/2009	$39,481	$63,299	($23,817)
5,900	PHILIP MORRIS INTL INC COM	6/6/2008	2/6/2009	$217,396	$301,297	($83,901)
2,700	PHILIP MORRIS INTL INC COM	10/8/2008	4/1/2009	$97,452	$117,605	($20,153)
900	PHILIP MORRIS INTL INC COM	10/10/2008	4/1/2009	$32,484	$34,218	($1,734)
900	PHILIP MORRIS INTL INC COM	10/16/2008	4/1/2009	$32,484	$36,039	($3,555)
2,800	PHILIP MORRIS INTL INC COM	10/27/2008	4/1/2009	$101,062	$111,804	($10,742)
8,800	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	2/5/2009	3/9/2009	$81,011	$93,934	($12,923)
800	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	2/6/2009	3/9/2009	$7,365	$9,183	($1,818)
4,500	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	9/19/2008	1/14/2009	$46,181	$78,565	($32,383)
11,600	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	10/30/2008	1/14/2009	$119,045	$128,293	($9,247)
4,600	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	12/17/2008	2/25/2009	$43,381	$58,992	($15,611)
5,300	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	12/19/2008	2/25/2009	$49,982	$64,118	($14,136)
6,400	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	12/30/2008	2/25/2009	$60,356	$73,011	($12,654)
5,500	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	1/2/2009	2/25/2009	$51,869	$69,325	($17,456)
3,100	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	1/6/2009	2/25/2009	$29,235	$43,013	($13,777)
9,700	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	12/16/2008	2/23/2009	$86,184	$128,603	($42,419)
1,700	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	12/17/2008	2/23/2009	$15,104	$21,802	($6,697)
8,200	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	12/11/2008	2/17/2009	$84,297	$102,000	($17,703)
2,200	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	12/12/2008	2/17/2009	$22,616	$27,601	($4,985)
8,000	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	10/30/2008	1/16/2009	$81,852	$88,478	($6,626)
5,100	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	10/31/2008	1/16/2009	$52,180	$56,838	($4,658)
5,500	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	11/4/2008	1/16/2009	$56,273	$75,695	($19,422)
5,400	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	12/8/2008	1/16/2009	$55,250	$65,270	($10,021)
1,900	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	12/10/2008	1/16/2009	$19,440	$23,575	($4,135)
2,500	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	12/10/2008	1/22/2009	$24,112	$31,020	($6,908)
12,000	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	12/11/2008	1/22/2009	$115,737	$149,268	($33,531)
22,600	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	12/10/2008	1/20/2009	$217,739	$280,419	($62,680)

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5,600	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	10/30/2008	1/15/2009	$56,193	$61,934	($5,741)
8,100	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	12/12/2008	2/20/2009	$76,766	$101,622	($24,856)
12,100	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	12/16/2008	2/20/2009	$114,675	$160,422	($45,747)
6,500	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	1/6/2009	3/6/2009	$60,160	$90,188	($30,027)
4,300	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	1/8/2009	3/6/2009	$39,798	$54,217	($14,419)
8,800	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	1/28/2009	3/6/2009	$81,448	$93,495	($12,048)
3,700	#REORG ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR 04/03/09	2/5/2009	3/6/2009	$34,245	$39,495	($5,250)
3,000	ITAU UNIBANCO HOLDINGS S A	2/6/2009	8/11/2009	$56,189	$34,437	$21,752
9,100	ITAU UNIBANCO HOLDINGS S A	2/6/2009	7/10/2009	$135,936	$104,457	$31,478
28,100	ITAU UNIBANCO HOLDINGS S A	2/6/2009	8/11/2009	$523,194	$322,555	$200,639
25,000	ITAU UNIBANCO HOLDINGS S A	3/16/2009	8/11/2009	$465,476	$269,766	$195,710
8,600	ITAU UNIBANCO HOLDINGS S A	3/16/2009	8/21/2009	$161,985	$92,799	$69,186
6,500	ITAU UNIBANCO HOLDINGS S A	3/17/2009	8/21/2009	$122,431	$69,712	$52,719
9,500	ITAU UNIBANCO HOLDINGS S A	3/18/2009	9/4/2009	$161,388	$105,796	$55,593
13,500	ITAU UNIBANCO HOLDINGS S A	2/6/2009	5/27/2009	$213,470	$154,964	$58,506
3,600	ITAU UNIBANCO HOLDINGS S A	3/17/2009	8/27/2009	$67,284	$38,610	$28,674
4,600	ITAU UNIBANCO HOLDINGS S A	3/18/2009	8/27/2009	$85,974	$51,227	$34,746
6,000	ITAU UNIBANCO HOLDINGS S.A	3/18/2009	9/16/2009	$113,046	$66,818	$46,228
3,732	RIO TINTO RIGHTS	12/11/2008	6/24/2009	$62,381	$0	$62,381
282	RIO TINTO RIGHTS	12/11/2008	6/24/2009	$4,719	$0	$4,719
2,611	RIO TINTO RIGHTS	12/11/2008	6/24/2009	$43,651	$0	$43,651
52	RIO TINTO RIGHTS	12/15/2008	6/24/2009	$876	$0	$876
693	RIO TINTO RIGHTS	12/15/2008	6/24/2009	$11,578	$0	$11,578
485	RIO TINTO RIGHTS	12/15/2008	6/24/2009	$8,101	$0	$8,101
132	RIO TINTO RIGHTS	12/17/2008	6/24/2009	$2,204	$0	$2,204
1,220	RIO TINTO RIGHTS	12/17/2008	6/24/2009	$20,388	$0	$20,388
1,743	RIO TINTO RIGHTS	12/17/2008	6/24/2009	$29,137	$0	$29,137
47	RIO TINTO RIGHTS	12/18/2008	6/24/2009	$787	$0	$787
436	RIO TINTO RIGHTS	12/18/2008	6/24/2009	$7,281	$0	$7,281
622	RIO TINTO RIGHTS	12/18/2008	6/24/2009	$10,406	$0	$10,406
455	RIO TINTO RIGHTS	12/19/2008	6/24/2009	$7,610	$0	$7,610
49	RIO TINTO RIGHTS	12/19/2008	6/24/2009	$823	$0	$823
651	RIO TINTO RIGHTS	12/19/2008	6/24/2009	$10,876	$0	$10,876
605	RIO TINTO RIGHTS	1/5/2009	6/24/2009	$10,114	$0	$10,114
46	RIO TINTO RIGHTS	1/5/2009	6/24/2009	$765	$0	$765
423	RIO TINTO RIGHTS	1/5/2009	6/24/2009	$7,077	$0	$7,077
805	RIO TINTO RIGHTS	2/6/2009	6/24/2009	$13,456	$0	$13,456
87	RIO TINTO RIGHTS	2/6/2009	6/24/2009	$1,455	$0	$1,455
1,150	RIO TINTO RIGHTS	2/6/2009	6/24/2009	$19,230	$0	$19,230
917	RIO TINTO RIGHTS	3/13/2009	6/24/2009	$15,325	$0	$15,325
179	RIO TINTO RIGHTS	3/13/2009	6/24/2009	$2,994	$0	$2,994

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
448	PVTPL J P MORGAN INTL DERIVATIVES LTD	5/8/2009	7/13/2009	$54,806	$46,793	$8,013
90	PVTPL J P MORGAN INTL DERIVATIVES LTD	5/8/2009	12/22/2009	$14,671	$9,400	$5,270
749,000	PVTPL J P MORGAN INTL DERIVATIVES LTD TAIWANESE LOW EXERCISE PRICE 144A 3C7	5/5/2009	6/11/2009	$277,280	$321,246	($43,966)
918,100	PVTPL J P MORGAN INTL DERIVATIVES LTD TAIWANESE LOW EXERCISE PRICE 144A 3C7	5/5/2009	6/12/2009	$334,831	$393,773	($58,942)
392,000	PVTPL J P MORGAN INTL DERIVATIVES LTD TAIWANESE LOW EXERCISE PRICE 144A 3C7 WT	5/7/2009	12/21/2009	$254,295	$301,017	($46,722)
51,000	PVTPL J P MORGAN INTL DERIVATIVES LTD TAIWANESE LOW EXERCISE PRICE 144A 3C7 WT	5/6/2009	7/13/2009	$32,699	$36,664	($3,965)
11,000	PVTPL J P MORGAN INTL DERIVATIVES LTD TAIWANESE LOW EXERCISE PRICE 144A 3C7 WT	5/7/2009	7/13/2009	$7,053	$8,447	($1,394)
80,000	PVTPL J P MORGAN INTL DERIVATIVES LTD TAIWANESE LOW EXERCISE PRICE 144A 3C7 WT	5/7/2009	12/22/2009	$52,255	$61,432	($9,177)
124,000	PVTPL J P MORGAN INTL DERIVATIVES LTD TAIWANESE LOW EXERCISE PRICE 144A 3C7 WT	5/19/2009	12/22/2009	$80,995	$96,559	($15,564)
161,000	GOLDEN AGRI RESOUR USD0 025 SUB RIGHTS 16/07/9	5/5/2009	7/6/2009	$20,620	$0	$20,620
2	GOLDEN AGRI RESOUR USD0 025 SUB RIGHTS 16/07/9	5/5/2009	7/8/2009	$0	$0	$0
5,324	GOLDEN AGRI RESOUR USD0 025 SUB RIGHTS 16/07/9	5/5/2009	7/8/2009	$506	$0	$506
94,285	GOLDEN AGRI RESOUR USD0 025 SUB RIGHTS 16/07/9	5/5/2009	7/8/2009	$8,952	$0	$8,952
1,264	GOLDEN AGRI RESOUR USD0 025 SUB RIGHTS 16/07/9	5/11/2009	7/8/2009	$120	$0	$120
60,615	GOLDEN AGRI RESOUR USD0 025 SUB RIGHTS 16/07/9	5/11/2009	7/8/2009	$5,755	$0	$5,755
0	GOLDEN AGRI RESOUR USD0 025 SUB RIGHTS 16/07/9	5/11/2009	7/8/2009	$0	$0	$0
3,000	PVTPL J P MORGAN INTL DERIVATIVES LTD LOW EXERCISE PRICE WT HON HAI 144A 3C7	5/6/2009	8/12/2009	$9,666	$10,579	($913)
30,000	PVTPL J P MORGAN INTL DERIVATIVES LTD LOW EXERCISE PRICE WT HON HAI 144A 3C7	5/7/2009	8/12/2009	$96,662	$104,838	($8,176)
51,000	PVTPL J P MORGAN INTL DERIVATIVES LTD LOW EXERCISE PRICE WT HON HAI 144A 3C7	5/7/2009	8/13/2009	$167,699	$178,225	($10,526)
13,000	PVTPL J P MORGAN INTL DERIVATIVES LTD LOW EXERCISE PRICE WT HON HAI 144A 3C7	5/5/2009	7/13/2009	$42,433	$42,951	($518)
19,000	PVTPL J P MORGAN INTL DERIVATIVES LTD LOW EXERCISE PRICE WT HON HAI 144A 3C7	5/5/2009	8/5/2009	$63,817	$62,774	$1,043
78,000	PVTPL J P MORGAN INTL DERIVATIVES LTD LOW EXERCISE PRICE WT HON HAI 144A 3C7	5/6/2009	8/5/2009	$261,986	$275,051	($13,065)
29,100	PVTPL J P MORGAN INTL DERIVATIVES LTD LOW EXERCISE PRICE WT HON HAI 144A 3C7	6/2/2009	8/21/2009	$92,813	$0	$92,813
6,166	#REORG/ HSBC HLDGS RTS CASH MERGER EFF 04/24/2009	1/29/2009	3/27/2009	$12,234	$0	$12,234
4,000	#REORG/ HSBC HLDGS RTS CASH MERGER EFF 04/24/2009	2/6/2009	3/27/2009	$7,935	$0	$7,935
47,166	HSBC HLDGS ORD USD0 50(N/P 03/04/09)	3/19/2009	3/27/2009	$100,589	$0	$100,589
7,500	CITIGROUP GLOBAL M C/WTS 24/10/12(BHARTIAIR)	12/11/2008	3/6/2009	$84,880	$113,380	($28,500)
500	CITIGROUP GLOBAL M C/WTS 24/10/12(BHARTIAIR)	12/15/2008	3/6/2009	$5,659	$7,729	($2,070)
5,700	CITIGROUP GLOBAL M C/WTS 24/10/12(BHARTIAIR)	10/14/2008	1/20/2009	$71,222	$92,247	($21,025)
8,900	CITIGROUP GLOBAL M C/WTS 24/10/12(BHARTIAIR)	11/5/2008	3/2/2009	$105,562	$131,817	($26,255)
900	CITIGROUP GLOBAL M C/WTS 24/10/12(BHARTIAIR)	12/11/2008	3/2/2009	$10,675	$13,606	($2,931)
200	CITIGROUP GLOBAL M C/WTS 24/10/12(BHARTIAIR)	10/14/2008	2/27/2009	$2,472	$3,237	($765)
4,200	CITIGROUP GLOBAL M C/WTS 24/10/12(BHARTIAIR)	11/5/2008	2/27/2009	$51,911	$62,206	($10,295)
600	CITIGROUP GLOBAL M C/WTS 24/10/12(BHARTIAIR)	8/7/2008	1/15/2009	$7,333	$12,162	($4,829)
10,300	CITIGROUP GLOBAL M C/WTS 24/10/12(BHARTIAIR)	10/14/2008	1/15/2009	$125,877	$166,691	($40,814)
25,800	CITIGROUP GLOBAL M C/WTS 24/10/12(BHARTIAIR)	7/30/2008	1/13/2009	$318,256	$493,588	($175,331)
11,600	CITIGROUP GLOBAL M C/WTS 24/10/12(BHARTIAIR)	8/6/2008	1/13/2009	$143,092	$240,471	($97,380)
4,800	CITIGROUP GLOBAL M C/WTS 24/10/12(BHARTIAIR)	8/7/2008	1/13/2009	$59,210	$97,295	($38,084)
8,700	CITIGROUP GLOBAL M C/WTS 24/10/12(BHARTIAIR)	12/15/2008	3/12/2009	$93,941	$134,478	($40,537)
	Total			**$274,063,701**	**$278,659,124**	**($4,595,423)**

Capital Gains on Investment Property
Part I, Line 7 and
Part IV

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
2,396.44	BARCLAYS INT TERM GOV BD INDEX FD	2/25/2003	1/31/2009	83,410	82,312	1,098
2,201.92	BARCLAYS INT TERM GOV BD INDEX FD	2/25/2003	2/29/2009	76,507	76,203	304
731,232.44	BARCLAYS INT TERM GOV BD INDEX FD	2/25/2003	3/31/2009	25,636,270	25,458,325	177,945
	TOTAL			**25,796,187**	**25,616,840**	**179,347**

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,300	#REORG/THOMSON NAME CHANGE TECHNICOLOR 2057890 EFF 2/3/10	5/17/2005	2/18/2009	$1,317	$31,784	($30,466)
1,500	#REORG/THOMSON NAME CHANGE TECHNICOLOR 2057890 EFF 2/3/10	5/18/2005	2/18/2009	$1,520	$36,948	($35,428)
1,200	#REORG/THOMSON NAME CHANGE TECHNICOLOR 2057890 EFF 2/3/10	5/19/2005	2/18/2009	$1,216	$30,237	($29,021)
1,500	#REORG/THOMSON NAME CHANGE TECHNICOLOR 2057890 EFF 2/3/10	5/11/2005	2/10/2009	$2,092	$37,847	($35,755)
1,500	#REORG/THOMSON NAME CHANGE TECHNICOLOR 2057890 EFF 2/3/10	5/12/2005	2/10/2009	$2,092	$37,557	($35,465)
1,000	#REORG/THOMSON NAME CHANGE TECHNICOLOR 2057890 EFF 2/3/10	5/13/2005	2/10/2009	$1,395	$24,626	($23,232)
300	#REORG/THOMSON NAME CHANGE TECHNICOLOR 2057890 EFF 2/3/10	5/19/2005	2/20/2009	$285	$7,559	($7,274)
1,500	#REORG/THOMSON NAME CHANGE TECHNICOLOR 2057890 EFF 2/3/10	5/20/2005	2/20/2009	$1,425	$37,794	($36,369)
1,500	#REORG/THOMSON NAME CHANGE TECHNICOLOR 2057890 EFF 2/3/10	6/6/2005	2/20/2009	$1,425	$37,722	($36,297)
2,400	#REORG/THOMSON NAME CHANGE TECHNICOLOR 2057890 EFF 2/3/10	6/9/2005	2/20/2009	$2,280	$60,216	($57,935)
500	#REORG/THOMSON NAME CHANGE TECHNICOLOR 2057890 EFF 2/3/10	5/13/2005	2/16/2009	$571	$12,313	($11,742)
1,600	#REORG/THOMSON NAME CHANGE TECHNICOLOR 2057890 EFF 2/3/10	5/16/2005	2/16/2009	$1,827	$38,951	($37,124)
200	#REORG/THOMSON NAME CHANGE TECHNICOLOR 2057890 EFF 2/3/10	5/17/2005	2/16/2009	$228	$4,890	($4,661)
500	ADR SANOFI-AVENTIS SPONSORED ADR	9/1/2005	1/26/2009	$15,322	$21,251	($5,929)
500	ADR SANOFI-AVENTIS SPONSORED ADR	8/31/2005	1/22/2009	$15,189	$21,179	($5,990)
404	ADR SANOFI-AVENTIS SPONSORED ADR	9/1/2005	3/6/2009	$10,007	$17,171	($7,164)
1,100	ADR SANOFI-AVENTIS SPONSORED ADR	9/2/2005	3/6/2009	$27,247	$46,942	($19,695)
2,700	ADR SANOFI-AVENTIS SPONSORED ADR	10/6/2005	3/6/2009	$66,879	$113,566	($46,687)
3,000	ADR SANOFI-AVENTIS SPONSORED ADR	10/10/2005	3/6/2009	$74,310	$126,500	($52,191)
4,300	ADR SANOFI-AVENTIS SPONSORED ADR	10/11/2005	3/6/2009	$106,510	$180,523	($74,013)
4,300	ADR SANOFI-AVENTIS SPONSORED ADR	3/29/2006	3/6/2009	$106,510	$197,865	($91,354)
800	ADR SANOFI-AVENTIS SPONSORED ADR	4/6/2006	3/6/2009	$19,816	$37,070	($17,254)
9,100	ADR SANOFI-AVENTIS SPONSORED ADR	4/7/2006	3/6/2009	$225,406	$417,187	($191,781)
2,200	ADR SANOFI-AVENTIS SPONSORED ADR	4/10/2006	3/6/2009	$54,494	$99,191	($44,697)
1,500	ADR SANOFI-AVENTIS SPONSORED ADR	4/11/2006	3/6/2009	$37,155	$68,950	($31,795)
2,100	ADR SANOFI-AVENTIS SPONSORED ADR	4/12/2006	3/6/2009	$52,017	$95,315	($43,298)
7,800	ADR SANOFI-AVENTIS SPONSORED ADR	10/12/2006	3/6/2009	$193,205	$337,625	($144,420)
2,700	ADR SANOFI-AVENTIS SPONSORED ADR	10/13/2006	3/6/2009	$66,879	$116,618	($49,740)
1,200	ADR SANOFI-AVENTIS SPONSORED ADR	10/16/2006	3/6/2009	$29,724	$52,250	($22,526)
1,200	ADR SANOFI-AVENTIS SPONSORED ADR	10/17/2006	3/6/2009	$29,724	$52,390	($22,666)
1,300	ADR SANOFI-AVENTIS SPONSORED ADR	10/18/2006	3/6/2009	$32,201	$56,830	($24,629)
800	ADR SANOFI-AVENTIS SPONSORED ADR	10/19/2006	3/6/2009	$19,816	$34,925	($15,109)
2,200	ADR SANOFI-AVENTIS SPONSORED ADR	3/6/2007	3/6/2009	$54,494	$92,972	($38,479)
1,800	ADR SANOFI-AVENTIS SPONSORED ADR	3/7/2007	3/6/2009	$44,586	$76,240	($31,655)
1,400	ADR SANOFI-AVENTIS SPONSORED ADR	3/13/2007	3/6/2009	$34,678	$59,442	($24,764)
3,500	ADR SANOFI-AVENTIS SPONSORED ADR	3/14/2007	3/6/2009	$86,695	$146,162	($59,467)
2,300	ADR SANOFI-AVENTIS SPONSORED ADR	3/15/2007	3/6/2009	$56,971	$96,226	($39,255)
1,200	ADR SANOFI-AVENTIS SPONSORED ADR	3/16/2007	3/6/2009	$29,724	$50,641	($20,917)
900	ADR SANOFI-AVENTIS SPONSORED ADR	3/19/2007	3/6/2009	$22,293	$37,875	($15,582)
1,700	ADR SANOFI-AVENTIS SPONSORED ADR	4/2/2007	3/6/2009	$42,109	$73,447	($31,338)
2,200	ADR SANOFI-AVENTIS SPONSORED ADR	6/18/2008	3/6/2009	$54,494	$72,468	($17,974)
2,200	ADR SANOFI-AVENTIS SPONSORED ADR	6/19/2008	3/6/2009	$54,494	$71,663	($17,170)
2,400	ADR SANOFI-AVENTIS SPONSORED ADR	6/20/2008	3/6/2009	$59,448	$78,565	($19,117)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,200	ADR SANOFI-AVENTIS SPONSORED ADR	6/23/2008	3/6/2009	$29,724	$39,059	($9,335)
500	ADR SANOFI-AVENTIS SPONSORED ADR	6/24/2008	3/6/2009	$12,385	$16,393	($4,008)
1,100	ADR SANOFI-AVENTIS SPONSORED ADR	6/25/2008	3/6/2009	$27,247	$36,087	($8,841)
200	ADR SANOFI-AVENTIS SPONSORED ADR	6/26/2008	3/6/2009	$4,954	$6,597	($1,643)
200	ADR SANOFI-AVENTIS SPONSORED ADR	6/27/2008	3/6/2009	$4,954	$6,691	($1,737)
6,896	ADR SANOFI-AVENTIS SPONSORED ADR	9/1/2005	3/6/2009	$171,517	$293,097	($121,580)
100	ADR SANOFI-AVENTIS SPONSORED ADR	8/31/2005	1/23/2009	$3,039	$4,236	($1,196)
500	ADR SANOFI-AVENTIS SPONSORED ADR	9/1/2005	1/23/2009	$15,197	$21,251	($6,055)
200	ADR HITACHI LTD A D R FOR 10 COM	6/23/2005	3/6/2009	$4,891	$12,194	($7,303)
1,500	ADR HITACHI LTD A D R FOR 10 COM	6/27/2005	3/6/2009	$36,681	$90,252	($53,571)
1,500	ADR HITACHI LTD A D R FOR 10 COM	6/28/2005	3/6/2009	$36,681	$90,427	($53,746)
1,000	ADR HITACHI LTD A D R FOR 10 COM	6/29/2005	3/6/2009	$24,454	$60,807	($36,353)
1,700	ADR HITACHI LTD A D R FOR 10 COM	9/28/2006	3/6/2009	$41,572	$99,728	($58,156)
400	ADR HITACHI LTD A D R FOR 10 COM	10/2/2006	3/6/2009	$9,782	$23,412	($13,630)
400	ADR HITACHI LTD A D R FOR 10 COM	10/3/2006	3/6/2009	$9,782	$23,485	($13,704)
800	ADR HITACHI LTD A D R FOR 10 COM	10/4/2006	3/6/2009	$19,563	$46,644	($27,080)
400	ADR HITACHI LTD A D R FOR 10 COM	10/5/2006	3/6/2009	$9,782	$23,506	($13,724)
300	ADR HITACHI LTD A D R FOR 10 COM	10/6/2006	3/6/2009	$7,336	$17,575	($10,238)
800	ADR HITACHI LTD A D R FOR 10 COM	10/10/2006	3/6/2009	$19,630	$46,767	($27,137)
500	ADR HITACHI LTD A D R FOR 10 COM	10/11/2006	3/6/2009	$12,269	$29,313	($17,044)
600	ADR HITACHI LTD A D R FOR 10 COM	10/12/2006	3/6/2009	$14,723	$34,749	($20,026)
300	ADR HITACHI LTD A D R FOR 10 COM	10/13/2006	3/6/2009	$7,361	$17,623	($10,261)
200	ADR HITACHI LTD A D R FOR 10 COM	10/16/2006	3/6/2009	$4,908	$11,766	($6,858)
500	ADR HITACHI LTD A D R FOR 10 COM	10/17/2006	3/6/2009	$12,269	$29,386	($17,117)
200	ADR HITACHI LTD A D R FOR 10 COM	10/19/2006	3/6/2009	$4,908	$11,675	($6,768)
400	ADR HITACHI LTD A D R FOR 10 COM	10/20/2006	3/6/2009	$9,815	$23,477	($13,662)
200	ADR HITACHI LTD A D R FOR 10 COM	10/23/2006	3/6/2009	$4,908	$11,660	($6,753)
300	ADR HITACHI LTD A D R FOR 10 COM	10/24/2006	3/6/2009	$7,361	$17,636	($10,275)
3,500	ADR KYOCERA CORP A D R FOR COM	10/24/2007	3/6/2009	$186,186	$292,683	($106,498)
200	ADR KYOCERA CORP A D R FOR COM	2/27/2008	3/6/2009	$10,639	$16,772	($6,133)
200	ADR KYOCERA CORP A D R FOR COM	2/28/2008	3/6/2009	$10,639	$16,806	($6,167)
200	ADR KYOCERA CORP A D R FOR COM	2/29/2008	3/6/2009	$10,639	$16,596	($5,957)
200	ADR KYOCERA CORP A D R FOR COM	3/3/2008	3/6/2009	$10,639	$16,501	($5,862)
200	ADR KYOCERA CORP A D R FOR COM	3/4/2008	3/6/2009	$10,639	$16,522	($5,883)
200	ADR KYOCERA CORP A D R FOR COM	3/5/2008	3/6/2009	$10,639	$16,713	($6,074)
300	ADR KYOCERA CORP A D R FOR COM	3/7/2008	3/6/2009	$15,959	$24,725	($8,766)
211	ADR PANASONIC CORP ADR ADR	8/1/2003	3/6/2009	$2,295	$2,550	($255)
1,189	ADR PANASONIC CORP ADR ADR	8/1/2003	3/6/2009	$12,963	$14,402	($1,438)
331	ADR PANASONIC CORP ADR ADR	3/18/2005	3/6/2009	$3,607	$4,972	($1,365)
769	ADR PANASONIC CORP ADR ADR	3/18/2005	3/6/2009	$8,382	$11,555	($3,173)
1,100	ADR PANASONIC CORP ADR ADR	3/18/2005	3/6/2009	$11,926	$16,527	($4,601)
572	ADR PANASONIC CORP ADR ADR	3/23/2005	3/6/2009	$6,197	$8,498	($2,301)
3,228	ADR PANASONIC CORP ADR ADR	3/23/2005	3/6/2009	$35,001	$47,997	($12,996)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,083	ADR PANASONIC CORP ADR ADR	4/5/2005	3/6/2009	$11,741	$16,106	($4,365)
6,117	ADR PANASONIC CORP ADR ADR	4/5/2005	3/6/2009	$66,317	$90,973	($24,656)
5,862	ADR PANASONIC CORP ADR ADR	4/7/2005	3/6/2009	$63,554	$87,942	($24,388)
1,038	ADR PANASONIC CORP ADR ADR	4/7/2005	3/6/2009	$11,252	$15,570	($4,318)
737	ADR PANASONIC CORP ADR ADR	4/8/2005	3/6/2009	$7,990	$11,091	($3,101)
4,163	ADR PANASONIC CORP ADR ADR	4/8/2005	3/6/2009	$45,133	$62,646	($17,513)
511	ADR PANASONIC CORP ADR ADR	4/11/2005	3/6/2009	$5,545	$7,666	($2,121)
2,889	ADR PANASONIC CORP ADR ADR	4/11/2005	3/6/2009	$31,316	$43,299	($11,982)
4,928	ADR PANASONIC CORP ADR ADR	4/12/2005	3/6/2009	$53,422	$73,352	($19,929)
872	ADR PANASONIC CORP ADR ADR	4/12/2005	3/6/2009	$9,458	$12,986	($3,528)
4,503	ADR PANASONIC CORP ADR ADR	4/13/2005	3/6/2009	$48,817	$66,791	($17,974)
797	ADR PANASONIC CORP ADR ADR	4/13/2005	3/6/2009	$8,643	$11,825	($3,182)
692	ADR PANASONIC CORP ADR ADR	4/14/2005	3/6/2009	$7,501	$10,218	($2,716)
3,908	ADR PANASONIC CORP ADR ADR	4/14/2005	3/6/2009	$42,369	$57,712	($15,342)
6,117	ADR PANASONIC CORP ADR ADR	4/15/2005	3/6/2009	$66,317	$88,415	($22,097)
1,083	ADR PANASONIC CORP ADR ADR	4/15/2005	3/6/2009	$11,741	$15,653	($3,912)
1,414	ADR PANASONIC CORP ADR ADR	4/18/2005	3/6/2009	$15,329	$20,005	($4,676)
7,986	ADR PANASONIC CORP ADR ADR	4/18/2005	3/6/2009	$86,581	$112,993	($26,412)
3,653	ADR PANASONIC CORP ADR ADR	4/19/2005	3/6/2009	$39,606	$52,160	($12,554)
647	ADR PANASONIC CORP ADR ADR	4/19/2005	3/6/2009	$7,012	$9,235	($2,223)
2,464	ADR PANASONIC CORP ADR ADR	1/12/2007	3/6/2009	$26,711	$48,602	($21,891)
436	ADR PANASONIC CORP ADR ADR	1/12/2007	3/6/2009	$4,729	$8,605	($3,876)
340	ADR PANASONIC CORP ADR ADR	1/15/2007	3/6/2009	$3,684	$6,761	($3,077)
60	ADR PANASONIC CORP ADR ADR	1/15/2007	3/6/2009	$652	$1,197	($545)
1,699	ADR PANASONIC CORP ADR ADR	1/17/2007	3/6/2009	$18,421	$33,657	($15,236)
301	ADR PANASONIC CORP ADR ADR	1/17/2007	3/6/2009	$3,261	$5,959	($2,697)
331	ADR PANASONIC CORP ADR ADR	1/19/2007	3/6/2009	$3,588	$6,600	($3,013)
1,869	ADR PANASONIC CORP ADR ADR	1/19/2007	3/6/2009	$20,264	$37,281	($17,017)
1,020	ADR PANASONIC CORP ADR ADR	1/22/2007	3/6/2009	$11,053	$20,344	($9,291)
181	ADR PANASONIC CORP ADR ADR	1/22/2007	3/6/2009	$1,957	$3,602	($1,645)
1,784	ADR PANASONIC CORP ADR ADR	1/23/2007	3/6/2009	$19,343	$35,466	($16,123)
316	ADR PANASONIC CORP ADR ADR	1/23/2007	3/6/2009	$3,424	$6,279	($2,855)
90	ADR PANASONIC CORP ADR ADR	1/24/2007	3/6/2009	$978	$1,802	($824)
510	ADR PANASONIC CORP ADR ADR	1/24/2007	3/6/2009	$5,526	$10,179	($4,652)
340	ADR PANASONIC CORP ADR ADR	1/25/2007	3/6/2009	$3,684	$6,781	($3,097)
60	ADR PANASONIC CORP ADR ADR	1/25/2007	3/6/2009	$652	$1,201	($548)
7,816	ADR PANASONIC CORP ADR ADR	1/26/2007	3/6/2009	$84,739	$153,817	($69,078)
1,384	ADR PANASONIC CORP ADR ADR	1/26/2007	3/6/2009	$15,003	$27,233	($12,230)
918	ADR PANASONIC CORP ADR ADR	1/30/2007	3/6/2009	$9,947	$18,138	($8,190)
5,182	ADR PANASONIC CORP ADR ADR	1/30/2007	3/6/2009	$56,185	$102,448	($46,262)
436	ADR PANASONIC CORP ADR ADR	1/31/2007	3/6/2009	$4,729	$8,570	($3,841)
2,464	ADR PANASONIC CORP ADR ADR	1/31/2007	3/6/2009	$26,711	$48,406	($21,695)
11,000	ADR SONY CORP AMERN SH NEW	8/1/2003	3/6/2009	$186,062	$341,550	($155,488)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
6,000	ADR SONY CORP AMERN SH NEW	5/3/2005	3/6/2009	$101,488	$222,225	($120,737)
6,100	ADR SONY CORP AMERN SH NEW	8/5/2005	3/6/2009	$103,180	$203,995	($100,815)
2,300	ADR SONY CORP AMERN SH NEW	8/10/2005	3/6/2009	$38,904	$77,476	($38,572)
6,500	ADR SONY CORP AMERN SH NEW	8/16/2005	3/6/2009	$109,946	$219,292	($109,347)
4,600	ADR SONY CORP AMERN SH NEW	8/17/2005	3/6/2009	$77,808	$155,421	($77,613)
6,300	ADR SONY CORP AMERN SH NEW	8/18/2005	3/6/2009	$106,563	$212,292	($105,729)
10,000	ADR SONY CORP AMERN SH NEW	8/19/2005	3/6/2009	$169,147	$333,646	($164,499)
1,800	ADR SONY CORP AMERN SH NEW	8/22/2005	3/6/2009	$30,446	$60,618	($30,172)
2,400	ADR SONY CORP AMERN SH NEW	8/24/2005	3/6/2009	$40,595	$81,020	($40,425)
5,000	ADR SONY CORP AMERN SH NEW	10/15/2008	3/6/2009	$84,574	$120,049	($35,475)
3,399	ADR CEMEX SAB DE CV	9/8/2006	3/6/2009	$14,864	$97,982	($83,118)
700	ADR CEMEX SAB DE CV	9/11/2006	3/6/2009	$3,062	$19,654	($16,592)
700	ADR CEMEX SAB DE CV	9/11/2006	3/6/2009	$3,062	$19,598	($16,536)
400	ADR CEMEX SAB DE CV	9/12/2006	3/6/2009	$1,749	$11,485	($9,736)
900	ADR CEMEX SAB DE CV	9/13/2006	3/6/2009	$3,936	$26,004	($22,068)
400	ADR CEMEX SAB DE CV	9/14/2006	3/6/2009	$1,749	$11,648	($9,898)
800	ADR CEMEX SAB DE CV	9/15/2006	3/6/2009	$3,499	$23,624	($20,125)
700	ADR CEMEX SAB DE CV	9/19/2006	3/6/2009	$3,062	$20,829	($17,767)
1,100	ADR CEMEX SAB DE CV	9/21/2006	3/6/2009	$4,811	$32,373	($27,562)
200	ADR CEMEX SAB DE CV	9/25/2006	3/6/2009	$875	$5,784	($4,909)
200	ADR CEMEX SAB DE CV	9/25/2006	3/6/2009	$875	$5,816	($4,942)
700	ADR CEMEX SAB DE CV	9/27/2006	3/6/2009	$3,062	$21,020	($17,959)
200	ADR CEMEX SAB DE CV	9/28/2006	3/6/2009	$875	$5,988	($5,113)
200	ADR CEMEX SAB DE CV	10/2/2006	3/6/2009	$875	$5,983	($5,109)
1,100	ADR CEMEX SAB DE CV	10/3/2006	3/6/2009	$4,811	$32,871	($28,060)
200	ADR CEMEX SAB DE CV	10/4/2006	3/6/2009	$875	$5,991	($5,116)
400	ADR CEMEX SAB DE CV	11/8/2006	3/6/2009	$1,749	$12,229	($10,479)
1,300	ADR CEMEX SAB DE CV	11/10/2006	3/6/2009	$5,686	$40,160	($34,474)
400	ADR CEMEX SAB DE CV	11/14/2006	3/6/2009	$1,749	$12,696	($10,946)
400	ADR CEMEX SAB DE CV	11/15/2006	3/6/2009	$1,749	$12,694	($10,944)
200	ADR CEMEX SAB DE CV	11/16/2006	3/6/2009	$875	$6,392	($5,517)
300	ADR CEMEX SAB DE CV	11/17/2006	3/6/2009	$1,312	$9,565	($8,253)
200	ADR CEMEX SAB DE CV	11/20/2006	3/6/2009	$875	$6,395	($5,520)
500	ADR CEMEX SAB DE CV	11/28/2006	3/6/2009	$2,187	$15,816	($13,629)
400	ADR CEMEX SAB DE CV	11/30/2006	3/6/2009	$1,749	$12,778	($11,029)
400	ADR CEMEX SAB DE CV	3/6/2007	3/6/2009	$1,749	$12,982	($11,232)
1,600	ADR CEMEX SAB DE CV	3/14/2007	3/6/2009	$6,998	$51,520	($44,522)
800	ADR CEMEX SAB DE CV	3/16/2007	3/6/2009	$3,499	$25,928	($22,429)
1,500	ADR CEMEX SAB DE CV	3/28/2007	3/6/2009	$6,561	$48,790	($42,229)
400	ADR CEMEX SAB DE CV	3/29/2007	3/6/2009	$1,749	$13,044	($11,294)
2,000	ADR CEMEX SAB DE CV	3/30/2007	3/6/2009	$8,747	$65,190	($56,443)
200	ADR CEMEX SAB DE CV	4/2/2007	3/6/2009	$875	$6,520	($5,645)
600	ADR CEMEX SAB DE CV	4/4/2007	3/6/2009	$2,624	$19,578	($16,954)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
200	ADR CEMEX SAB DE CV	4/25/2007	3/6/2009	$875	$6,642	($5,767)
1,300	ADR CEMEX SAB DE CV	4/26/2007	3/6/2009	$5,686	$43,005	($37,320)
613	ADR CEMEX SAB DE CV	6/8/2007	3/6/2009	$2,683	$23,705	($21,022)
929	ADR CEMEX SAB DE CV	5/8/2008	3/6/2009	$4,063	$26,748	($22,685)
17,700	ADR AEGON N V NY REGISTRY SHS SHS	5/3/2005	3/6/2009	$42,793	$220,289	($177,496)
30,278	ADR AEGON N V NY REGISTRY SHS SHS	5/3/2005	3/6/2009	$71,610	$376,828	($305,219)
2,022	ADR AEGON N V NY REGISTRY SHS SHS	9/23/2005	3/6/2009	$4,783	$28,311	($23,528)
2,200	ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	10/4/2006	3/6/2009	$31,468	$76,549	($45,081)
500	ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	10/6/2006	3/6/2009	$7,152	$17,377	($10,226)
1,000	ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	10/10/2006	3/6/2009	$14,304	$34,882	($20,578)
1,100	ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	10/16/2006	3/6/2009	$15,734	$37,872	($22,138)
2,100	ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	10/17/2006	3/6/2009	$30,037	$71,987	($41,950)
1,500	ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	10/17/2006	3/6/2009	$21,455	$51,413	($29,957)
700	ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	10/18/2006	3/6/2009	$10,012	$23,997	($13,985)
400	ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	10/20/2006	3/6/2009	$5,721	$13,996	($8,275)
500	ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	10/23/2006	3/6/2009	$7,152	$17,412	($10,260)
300	ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	10/30/2006	3/6/2009	$4,291	$10,488	($6,197)
300	ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	10/31/2006	3/6/2009	$4,291	$10,502	($6,211)
400	ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	11/1/2006	3/6/2009	$5,721	$13,952	($8,231)
500	ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	11/2/2006	3/6/2009	$7,152	$17,353	($10,202)
200	ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS	2/5/2004	3/6/2009	$8,289	$9,429	($1,139)
1,800	ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS	2/6/2004	3/6/2009	$74,603	$83,947	($9,344)
10,000	ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS	10/14/2004	3/6/2009	$414,462	$525,233	($110,771)
6,000	ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR	9/8/2008	3/6/2009	$45,821	$62,158	($16,338)
6,600	ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR	9/9/2008	3/6/2009	$50,403	$68,778	($18,375)
1,600	ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR	9/9/2008	3/6/2009	$12,219	$16,693	($4,474)
600	ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR	9/9/2008	3/6/2009	$4,582	$6,300	($1,718)
800	ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR	9/11/2008	3/6/2009	$6,109	$8,247	($2,138)
1,200	ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR	9/11/2008	3/6/2009	$9,164	$12,347	($3,182)
10,000	ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR	9/11/2008	3/6/2009	$76,368	$102,991	($26,623)
5,600	ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR	9/12/2008	3/6/2009	$42,766	$58,428	($15,662)
500	ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR	9/15/2008	3/6/2009	$3,818	$5,185	($1,367)
2,200	ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR	9/15/2008	3/6/2009	$16,801	$22,684	($5,883)
16,000	ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR	9/16/2008	3/6/2009	$122,188	$161,752	($39,564)
4,900	ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR	9/16/2008	3/6/2009	$37,420	$49,060	($11,640)
54,000	ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR	9/17/2008	3/6/2009	$412,385	$527,450	($115,066)
3,000	ADR NOVARTIS AG	5/24/2007	3/6/2009	$103,375	$167,927	($64,552)
900	ADR NOVARTIS AG	5/25/2007	3/6/2009	$31,013	$50,401	($19,389)
1,900	ADR NOVARTIS AG	5/30/2007	3/6/2009	$65,471	$106,451	($40,980)
1,300	ADR NOVARTIS AG	6/1/2007	3/6/2009	$44,796	$73,174	($28,378)
2,400	ADR NOVARTIS AG	6/4/2007	3/6/2009	$82,700	$135,259	($52,559)
1,700	ADR NOVARTIS AG	6/4/2007	3/6/2009	$58,579	$95,762	($37,182)
1,800	ADR NOVARTIS AG	6/5/2007	3/6/2009	$62,025	$101,501	($39,476)

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3,000	ADR NOVARTIS AG	6/7/2007	3/6/2009	$103,375	$168,089	($64,713)
10,000	ADR NOVARTIS AG	6/12/2007	3/6/2009	$344,584	$547,998	($203,414)
3,800	ADR NOVARTIS AG	6/14/2007	3/6/2009	$130,942	$207,447	($76,505)
3,200	ADR NOVARTIS AG	6/15/2007	3/6/2009	$110,267	$178,949	($68,683)
10,400	ADR NOVARTIS AG	6/21/2007	3/6/2009	$358,367	$574,787	($216,420)
1,900	ADR NOVARTIS AG	6/22/2007	3/6/2009	$65,471	$104,774	($39,303)
1,600	ADR NOVARTIS AG	6/25/2007	3/6/2009	$55,133	$88,865	($33,731)
3,100	ADR NOVARTIS AG	6/26/2007	3/6/2009	$106,821	$172,208	($65,387)
400	ADR NOVARTIS AG	7/17/2007	3/6/2009	$13,783	$21,652	($7,869)
6,100	ADR NOVARTIS AG	7/18/2007	3/6/2009	$210,196	$327,324	($117,128)
2,400	ADR NOVARTIS AG	7/19/2007	3/6/2009	$82,700	$130,610	($47,910)
800	ADR NOVARTIS AG	7/20/2007	3/6/2009	$27,567	$43,969	($16,403)
2,200	ADR NOVARTIS AG	7/23/2007	3/6/2009	$75,808	$120,559	($44,750)
1,900	ADR NOVARTIS AG	7/24/2007	3/6/2009	$65,471	$104,573	($39,102)
1,700	ADR NOVARTIS AG	7/25/2007	3/6/2009	$58,579	$92,691	($34,111)
1,500	ADR NOVARTIS AG	7/26/2007	3/6/2009	$51,688	$80,978	($29,291)
9,900	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	9/9/2004	3/6/2009	$283,612	$409,042	($125,431)
4,700	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	9/27/2004	3/6/2009	$134,644	$201,217	($66,573)
8,300	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	10/7/2004	3/6/2009	$237,775	$351,836	($114,061)
2,100	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	10/27/2004	3/6/2009	$60,160	$88,292	($28,132)
4,800	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	10/28/2004	3/6/2009	$137,509	$202,412	($64,903)
3,000	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	10/29/2004	3/6/2009	$85,943	$127,100	($41,157)
1,500	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	11/1/2004	3/6/2009	$42,971	$64,067	($21,095)
1,600	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	11/2/2004	3/6/2009	$45,836	$68,794	($22,958)
200	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	1/11/2007	3/6/2009	$5,730	$10,619	($4,890)
3,300	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	1/12/2007	3/6/2009	$94,537	$177,142	($82,605)
1,900	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	1/15/2007	3/6/2009	$54,431	$103,347	($48,916)
3,400	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	1/16/2007	3/6/2009	$97,402	$186,028	($88,626)
3,000	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	1/17/2007	3/6/2009	$85,943	$165,984	($80,041)
1,900	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	1/18/2007	3/6/2009	$54,431	$105,934	($51,503)
1,700	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	1/19/2007	3/6/2009	$48,701	$94,731	($46,030)
3,200	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	1/22/2007	3/6/2009	$91,672	$178,104	($86,432)
1,000	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	1/23/2007	3/6/2009	$28,648	$55,810	($27,162)
800	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	1/24/2007	3/6/2009	$22,918	$44,365	($21,447)
2,300	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	1/25/2007	3/6/2009	$65,890	$126,435	($60,545)
300	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	1/26/2007	3/6/2009	$8,594	$16,388	($7,793)
10,000	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	6/11/2007	3/6/2009	$286,476	$520,786	($234,310)
200	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	2/8/2008	3/6/2009	$5,730	$8,406	($2,677)
400	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	2/11/2008	3/6/2009	$11,459	$16,952	($5,493)
200	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	2/12/2008	3/6/2009	$5,730	$8,485	($2,755)
5,100	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	9/9/2004	1/22/2009	$175,804	$210,719	($34,915)
0	ADR HSBC HLDGS PLC SPONSORED ADR NEW	5/1/2007	1/22/2009	$16	$37	($21)
1,000	ADR HSBC HLDGS PLC SPONSORED ADR NEW	5/1/2007	3/6/2009	$25,166	$92,762	($67,596)

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300	ADR HSBC HLDGS PLC SPONSORED ADR NEW	5/23/2007	3/6/2009	$7,553	$27,847	($20,294)
2,800	ADR HSBC HLDGS PLC SPONSORED ADR NEW	5/24/2007	3/6/2009	$70,493	$259,937	($189,444)
600	ADR HSBC HLDGS PLC SPONSORED ADR NEW	5/29/2007	3/6/2009	$15,106	$55,742	($40,636)
500	ADR HSBC HLDGS PLC SPONSORED ADR NEW	5/29/2007	3/6/2009	$12,588	$46,384	($33,796)
1,500	ADR HSBC HLDGS PLC SPONSORED ADR NEW	5/30/2007	3/6/2009	$37,764	$138,593	($100,829)
1,000	ADR HSBC HLDGS PLC SPONSORED ADR NEW	6/1/2007	3/6/2009	$25,176	$92,770	($67,594)
200	ADR HSBC HLDGS PLC SPONSORED ADR NEW	6/4/2007	3/6/2009	$5,035	$18,579	($13,544)
400	ADR HSBC HLDGS PLC SPONSORED ADR NEW	6/5/2007	3/6/2009	$10,070	$37,120	($27,050)
1,400	ADR HSBC HLDGS PLC SPONSORED ADR NEW	6/6/2007	3/6/2009	$35,246	$129,756	($94,510)
3,200	ADR HSBC HLDGS PLC SPONSORED ADR NEW	6/7/2007	3/6/2009	$80,563	$296,240	($215,677)
500	ADR HSBC HLDGS PLC SPONSORED ADR NEW	6/8/2007	3/6/2009	$12,588	$46,002	($33,414)
243	ADR HSBC HLDGS PLC SPONSORED ADR NEW	1/14/2009	3/6/2009	$6,128	$10,206	($4,078)
800	#REORG/ DOMTAR CORP COM REV SPLT DOMTAR CORP COM NEW 2052739 EFF 06/11/09	10/23/2007	3/6/2009	$452	$6,554	($6,102)
1,400	#REORG/ DOMTAR CORP COM REV SPLT DOMTAR CORP COM NEW 2052739 EFF 06/11/09	10/24/2007	3/6/2009	$791	$11,487	($10,696)
800	#REORG/ DOMTAR CORP COM REV SPLT DOMTAR CORP COM NEW 2052739 EFF 06/11/09	10/25/2007	3/6/2009	$452	$6,656	($6,204)
1,100	#REORG/ DOMTAR CORP COM REV SPLT DOMTAR CORP COM NEW 2052739 EFF 06/11/09	10/26/2007	3/6/2009	$622	$9,218	($8,597)
800	#REORG/ DOMTAR CORP COM REV SPLT DOMTAR CORP COM NEW 2052739 EFF 06/11/09	10/29/2007	3/6/2009	$452	$6,712	($6,260)
1,100	#REORG/ DOMTAR CORP COM REV SPLT DOMTAR CORP COM NEW 2052739 EFF 06/11/09	11/1/2007	3/6/2009	$622	$9,207	($8,586)
1,100	#REORG/ DOMTAR CORP COM REV SPLT DOMTAR CORP COM NEW 2052739 EFF 06/11/09	11/1/2007	3/6/2009	$622	$9,200	($8,578)
4,000	#REORG/ DOMTAR CORP COM REV SPLT DOMTAR CORP COM NEW 2052739 EFF 06/11/09	11/6/2007	3/6/2009	$2,260	$33,480	($31,220)
5,900	#REORG/ DOMTAR CORP COM REV SPLT DOMTAR CORP COM NEW 2052739 EFF 06/11/09	11/7/2007	3/6/2009	$3,333	$48,465	($45,131)
900	#REORG/ DOMTAR CORP COM REV SPLT DOMTAR CORP COM NEW 2052739 EFF 06/11/09	11/8/2007	3/6/2009	$509	$7,213	($6,704)
1,900	#REORG/ DOMTAR CORP COM REV SPLT DOMTAR CORP COM NEW 2052739 EFF 06/11/09	11/9/2007	3/6/2009	$1,074	$15,127	($14,054)
800	#REORG/ DOMTAR CORP COM REV SPLT DOMTAR CORP COM NEW 2052739 EFF 06/11/09	11/13/2007	3/6/2009	$452	$6,168	($5,716)
800	#REORG/ DOMTAR CORP COM REV SPLT DOMTAR CORP COM NEW 2052739 EFF 06/11/09	11/13/2007	3/6/2009	$452	$6,172	($5,720)
1,600	#REORG/ DOMTAR CORP COM REV SPLT DOMTAR CORP COM NEW 2052739 EFF 06/11/09	11/14/2007	3/6/2009	$904	$12,336	($11,432)
8,600	#REORG/ DOMTAR CORP COM REV SPLT DOMTAR CORP COM NEW 2052739 EFF 06/11/09	11/15/2007	3/6/2009	$4,859	$63,775	($58,916)
800	#REORG/ DOMTAR CORP COM REV SPLT DOMTAR CORP COM NEW 2052739 EFF 06/11/09	11/19/2007	3/6/2009	$452	$5,800	($5,348)
800	#REORG/ DOMTAR CORP COM REV SPLT DOMTAR CORP COM NEW 2052739 EFF 06/11/09	11/20/2007	3/6/2009	$452	$5,678	($5,226)
900	#REORG/ DOMTAR CORP COM REV SPLT DOMTAR CORP COM NEW 2052739 EFF 06/11/09	11/21/2007	3/6/2009	$509	$6,186	($5,677)
1,000	#REORG/ DOMTAR CORP COM REV SPLT DOMTAR CORP COM NEW 2052739 EFF 06/11/09	11/26/2007	3/6/2009	$565	$7,069	($6,504)
1,600	#REORG/ DOMTAR CORP COM REV SPLT DOMTAR CORP COM NEW 2052739 EFF 06/11/09	11/27/2007	3/6/2009	$904	$11,120	($10,216)
800	#REORG/ DOMTAR CORP COM REV SPLT DOMTAR CORP COM NEW 2052739 EFF 06/11/09	11/29/2007	3/6/2009	$452	$5,725	($5,273)
1,600	#REORG/ DOMTAR CORP COM REV SPLT DOMTAR CORP COM NEW 2052739 EFF 06/11/09	12/3/2007	3/6/2009	$904	$12,465	($11,561)
900	#REORG/ DOMTAR CORP COM REV SPLT DOMTAR CORP COM NEW 2052739 EFF 06/11/09	12/4/2007	3/6/2009	$509	$7,175	($6,667)
2,100	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	7/13/2007	3/6/2009	$746	$146,186	($145,441)
1,300	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	7/16/2007	3/6/2009	$461	$90,791	($90,329)
2,500	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	7/17/2007	3/6/2009	$888	$174,209	($173,322)
3,700	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	7/18/2007	3/6/2009	$1,313	$255,989	($254,675)
3,400	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	7/19/2007	3/6/2009	$1,207	$236,783	($235,576)
1,000	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	8/9/2007	3/6/2009	$355	$63,010	($62,655)
3,000	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	8/14/2007	3/6/2009	$1,065	$190,304	($189,239)
3,700	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	8/14/2007	3/6/2009	$1,313	$235,135	($233,822)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
2,500	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	8/14/2007	3/6/2009	$888	$159,147	($158,259)
2,800	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	8/15/2007	3/6/2009	$994	$178,159	($177,165)
3,500	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	8/22/2007	3/6/2009	$1,242	$232,330	($231,088)
2,200	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	8/23/2007	3/6/2009	$781	$146,504	($145,723)
1,300	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	8/24/2007	3/6/2009	$462	$86,959	($86,498)
5,000	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	9/26/2007	3/6/2009	$1,775	$336,135	($334,360)
1,000	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	9/27/2007	3/6/2009	$355	$67,275	($66,920)
3,500	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	11/19/2007	3/6/2009	$1,242	$193,467	($192,224)
3,500	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	11/20/2007	3/6/2009	$1,243	$191,384	($190,142)
8,000	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	3/7/2008	3/6/2009	$2,840	$345,018	($342,178)
500	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	3/13/2008	3/6/2009	$178	$21,153	($20,975)
2,500	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	3/14/2008	3/6/2009	$887	$103,648	($102,760)
23,900	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	5/12/2008	3/6/2009	$8,484	$908,200	($899,716)
2,000	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	5/13/2008	3/6/2009	$710	$76,899	($76,189)
600	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	5/15/2008	3/6/2009	$213	$23,520	($23,307)
3,500	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	5/16/2008	3/6/2009	$1,242	$137,676	($136,434)
2,800	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	5/22/2008	3/6/2009	$994	$104,621	($103,627)
6,000	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	5/23/2008	3/6/2009	$2,130	$221,770	($219,640)
1,700	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	5/27/2008	3/6/2009	$604	$62,577	($61,973)
4,600	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	6/19/2008	3/6/2009	$1,633	$148,567	($146,934)
5,200	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	6/20/2008	3/6/2009	$1,846	$167,076	($165,230)
2,200	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	6/23/2008	3/6/2009	$781	$67,452	($66,671)
10,000	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	7/9/2008	3/6/2009	$3,550	$263,898	($260,348)
500	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	7/15/2008	3/6/2009	$178	$10,368	($10,191)
2,000	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	7/16/2008	3/6/2009	$710	$44,028	($43,318)
2,500	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	7/25/2008	3/6/2009	$887	$69,075	($68,187)
15,000	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	8/13/2008	3/6/2009	$5,325	$332,475	($327,150)
400	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	8/26/2008	3/6/2009	$142	$7,675	($7,533)
1,400	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	8/27/2008	3/6/2009	$497	$28,020	($27,523)
500	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	8/28/2008	3/6/2009	$178	$10,472	($10,294)
300	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	9/8/2008	3/6/2009	$107	$6,594	($6,487)
2,900	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	9/9/2008	3/6/2009	$1,029	$61,959	($60,929)
15,000	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09	9/12/2008	3/6/2009	$5,325	$207,723	($202,398)
75	#REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC # 2052566 EFF 6/4/09	2/7/2006	3/6/2009	$2,087	$2,400	($314)
375	#REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC # 2052566 EFF 6/4/09	2/8/2006	3/6/2009	$10,435	$11,992	($1,558)
575	#REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC # 2052566 EFF 6/4/09	3/3/2006	3/6/2009	$16,000	$18,873	($2,874)
50	#REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC # 2052566 EFF 6/4/09	3/6/2006	3/6/2009	$1,391	$1,639	($248)
1,050	#REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC # 2052566 EFF 6/4/09	3/7/2006	3/6/2009	$29,217	$34,465	($5,248)
1,200	#REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC # 2052566 EFF 6/4/09	3/8/2006	3/6/2009	$33,391	$39,247	($5,856)
150	#REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC # 2052566 EFF 6/4/09	4/11/2006	3/6/2009	$4,174	$4,895	($721)
1,275	#REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC # 2052566 EFF 6/4/09	4/13/2006	3/6/2009	$35,478	$42,256	($6,778)
50	#REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC # 2052566 EFF 6/4/09	4/18/2006	3/6/2009	$1,391	$1,648	($257)
3,300	#REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC # 2052566 EFF 6/4/09	7/5/2007	3/6/2009	$91,824	$139,501	($47,677)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,600	#REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC # 2052566 EFF 6/4/09	7/6/2007	3/6/2009	$44,521	$67,512	($22,991)
2,000	#REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC # 2052566 EFF 6/4/09	7/6/2007	3/6/2009	$55,651	$84,427	($28,776)
1,100	#REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC # 2052566 EFF 6/4/09	7/9/2007	3/6/2009	$30,608	$47,025	($16,417)
1,500	#REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC # 2052566 EFF 6/4/09	7/11/2007	3/6/2009	$41,738	$65,369	($23,631)
400	#REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC # 2052566 EFF 6/4/09	7/17/2007	3/6/2009	$11,130	$17,604	($6,474)
4,300	#REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC # 2052566 EFF 6/4/09	7/18/2007	3/6/2009	$119,650	$187,394	($67,744)
800	#REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC # 2052566 EFF 6/4/09	7/19/2007	3/6/2009	$22,260	$34,712	($12,452)
660	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	9/20/2004	3/6/2009	$10,954	$8,810	$2,144
960	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	9/21/2004	3/6/2009	$15,933	$12,768	$3,165
1,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	9/22/2004	3/6/2009	$16,597	$13,170	$3,427
500	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	9/23/2004	3/6/2009	$8,299	$6,581	$1,718
600	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	9/24/2004	3/6/2009	$9,958	$7,878	$2,080
620	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	9/27/2004	3/6/2009	$10,290	$8,172	$2,118
640	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	9/28/2004	3/6/2009	$10,622	$8,453	$2,169
660	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	9/29/2004	3/6/2009	$10,954	$8,725	$2,229
800	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	9/30/2004	3/6/2009	$13,278	$10,654	$2,624
300	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	10/4/2004	3/6/2009	$4,979	$4,015	$964
300	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	10/5/2004	3/6/2009	$4,979	$4,017	$963
300	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	10/6/2004	3/6/2009	$4,979	$4,017	$963
340	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	10/7/2004	3/6/2009	$5,643	$4,547	$1,096
300	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	10/8/2004	3/6/2009	$4,979	$4,016	$963
300	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	10/11/2004	3/6/2009	$4,979	$4,017	$962
400	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	10/12/2004	3/6/2009	$6,639	$5,353	$1,286
320	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	10/13/2004	3/6/2009	$5,311	$4,284	$1,027
980	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	10/14/2004	3/6/2009	$16,265	$13,081	$3,184
500	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	10/15/2004	3/6/2009	$8,299	$6,678	$1,620
320	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	10/18/2004	3/6/2009	$5,311	$4,284	$1,027
300	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	10/19/2004	3/6/2009	$4,979	$4,017	$962
300	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	10/20/2004	3/6/2009	$4,979	$4,016	$963
300	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	10/25/2004	3/6/2009	$4,979	$4,015	$964
300	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	10/26/2004	3/6/2009	$4,979	$4,016	$963
2,800	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	5/23/2006	3/6/2009	$46,472	$46,539	($67)
1,200	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	5/25/2006	3/6/2009	$19,917	$19,980	($63)
6,100	#REORG/MERCK & CO INC COM-NAME CHANGE TOMERCK & CO INC 2055872 EFF 11/3/09	1/23/2009	3/6/2009	$138,520	$169,285	($30,765)
1,200	#REORG/MERCK & CO INC COM-NAME CHANGE TOMERCK & CO INC 2055872 EFF 11/3/09	1/23/2009	3/6/2009	$27,250	$33,306	($6,056)
700	#REORG/MERCK & CO INC COM-NAME CHANGE TOMERCK & CO INC 2055872 EFF 11/3/09	1/28/2009	3/6/2009	$15,896	$19,968	($4,072)
600	#REORG/MERCK & CO INC COM-NAME CHANGE TOMERCK & CO INC 2055872 EFF 11/3/09	1/29/2009	3/6/2009	$13,625	$17,202	($3,577)
2,700	#REORG/MERCK & CO INC COM-NAME CHANGE TOMERCK & CO INC 2055872 EFF 11/3/09	1/30/2009	3/6/2009	$61,312	$76,956	($15,644)
2,100	#REORG/MERCK & CO INC COM-NAME CHANGE TOMERCK & CO INC 2055872 EFF 11/3/09	2/2/2009	3/6/2009	$47,687	$59,783	($12,096)
300	#REORG/MERCK & CO INC COM-NAME CHANGE TOMERCK & CO INC 2055872 EFF 11/3/09	2/12/2009	3/6/2009	$6,812	$8,576	($1,763)
300	#REORG/MERCK & CO INC COM-NAME CHANGE TOMERCK & CO INC 2055872 EFF 11/3/09	2/13/2009	3/6/2009	$6,812	$8,583	($1,770)
1,700	#REORG/MERCK & CO INC COM-NAME CHANGE TOMERCK & CO INC 2055872 EFF 11/3/09	2/18/2009	3/6/2009	$38,604	$48,274	($9,669)
1,200	#REORG/MERCK & CO INC COM-NAME CHANGE TOMERCK & CO INC 2055872 EFF 11/3/09	2/19/2009	3/6/2009	$27,250	$34,285	($7,035)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,100	#REORG/MERCK & CO INC COM-NAME CHANGE TOMERCK & CO INC 2055872 EFF 11/3/09	2/19/2009	3/6/2009	$24,979	$31,519	($6,540)
2,400	#REORG/MERCK & CO INC COM-NAME CHANGE TOMERCK & CO INC 2055872 EFF 11/3/09	2/20/2009	3/6/2009	$54,500	$67,419	($12,919)
4,600	#REORG/MERCK & CO INC COM-NAME CHANGE TOMERCK & CO INC 2055872 EFF 11/3/09	2/24/2009	3/6/2009	$104,458	$127,989	($23,531)
575	#REORG/SUNMICROSYSTEMS INC CASH MERGER EFF 1/26/10	10/31/2005	3/6/2009	$2,326	$8,947	($6,622)
400	#REORG/SUNMICROSYSTEMS INC CASH MERGER EFF 1/26/10	10/31/2005	3/6/2009	$1,618	$6,224	($4,606)
975	#REORG/SUNMICROSYSTEMS INC CASH MERGER EFF 1/26/10	11/1/2005	3/6/2009	$3,943	$15,086	($11,142)
4,125	#REORG/SUNMICROSYSTEMS INC CASH MERGER EFF 1/26/10	11/2/2005	3/6/2009	$16,683	$61,865	($45,182)
2,050	#REORG/SUNMICROSYSTEMS INC CASH MERGER EFF 1/26/10	11/3/2005	3/6/2009	$8,291	$30,996	($22,705)
1,500	#REORG/SUNMICROSYSTEMS INC CASH MERGER EFF 1/26/10	11/3/2005	3/6/2009	$6,067	$23,038	($16,972)
2,200	#REORG/SUNMICROSYSTEMS INC CASH MERGER EFF 1/26/10	11/4/2005	3/6/2009	$8,898	$34,147	($25,249)
1,850	#REORG/SUNMICROSYSTEMS INC CASH MERGER EFF 1/26/10	11/7/2005	3/6/2009	$7,482	$28,898	($21,416)
8,625	#REORG/SUNMICROSYSTEMS INC CASH MERGER EFF 1/26/10	11/7/2005	3/6/2009	$34,883	$130,410	($95,527)
6,600	#REORG/SUNMICROSYSTEMS INC CASH MERGER EFF 1/26/10	12/3/2008	3/6/2009	$26,693	$20,880	$5,812
2,000	#REORG/SUNMICROSYSTEMS INC CASH MERGER EFF 1/26/10	12/5/2008	3/6/2009	$8,089	$6,388	$1,701
2,000	#REORG/SUNMICROSYSTEMS INC CASH MERGER EFF 1/26/10	12/8/2008	3/6/2009	$8,089	$7,570	$518
2,000	#REORG/SUNMICROSYSTEMS INC CASH MERGER EFF 1/26/10	12/9/2008	3/6/2009	$8,089	$7,589	$500
2,000	#REORG/SUNMICROSYSTEMS INC CASH MERGER EFF 1/26/10	12/23/2008	3/6/2009	$8,089	$7,560	$529
2,000	#REORG/SUNMICROSYSTEMS INC CASH MERGER EFF 1/26/10	12/24/2008	3/6/2009	$8,089	$7,582	$506
2,000	#REORG/SUNMICROSYSTEMS INC CASH MERGER EFF 1/26/10	12/29/2008	3/6/2009	$8,089	$7,550	$539
2,000	#REORG/SUNMICROSYSTEMS INC CASH MERGER EFF 1/26/10	12/30/2008	3/6/2009	$8,089	$7,580	$509
2,000	#REORG/SUNMICROSYSTEMS INC CASH MERGER EFF 1/26/10	12/31/2008	3/6/2009	$8,089	$7,589	$500
4,000	#REORG/SUNMICROSYSTEMS INC CASH MERGER EFF 1/26/10	1/23/2009	3/6/2009	$16,178	$14,688	$1,489
2,000	#REORG/SUNMICROSYSTEMS INC CASH MERGER EFF 1/26/10	1/26/2009	3/6/2009	$8,089	$7,570	$518
80,000	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	7/30/2003	3/6/2009	$580,501	$1,225,600	($645,099)
1,500	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	10/31/2003	3/6/2009	$10,884	$22,920	($12,035)
5,000	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	11/20/2003	3/6/2009	$36,281	$77,438	($41,156)
2,800	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	11/21/2003	3/6/2009	$20,318	$43,417	($23,100)
8,100	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	2/4/2004	3/6/2009	$58,776	$139,372	($80,596)
5,200	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	2/5/2004	3/6/2009	$37,733	$89,495	($51,762)
6,800	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	2/6/2004	3/6/2009	$49,343	$118,676	($69,333)
3,200	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	2/9/2004	3/6/2009	$23,220	$56,075	($32,855)
1,500	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	2/10/2004	3/6/2009	$10,884	$26,616	($15,731)
1,500	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	2/11/2004	3/6/2009	$10,884	$26,648	($15,763)
4,400	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	2/12/2004	3/6/2009	$31,928	$77,494	($45,567)
6,300	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	2/23/2004	3/6/2009	$45,714	$110,811	($65,096)
5,900	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	2/25/2004	3/6/2009	$42,812	$102,583	($59,771)
7,800	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	2/26/2004	3/6/2009	$56,599	$136,847	($80,248)
9,000	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	3/24/2004	3/6/2009	$65,306	$148,571	($83,265)
11,000	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	3/25/2004	3/6/2009	$79,819	$185,241	($105,422)
30,000	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	5/3/2005	3/6/2009	$217,688	$505,698	($288,010)
25,000	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	3/17/2006	3/6/2009	$181,406	$428,875	($247,469)
10,100	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	10/4/2007	3/6/2009	$73,288	$191,117	($117,829)
1,100	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	10/8/2007	3/6/2009	$7,982	$20,884	($12,902)

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1,000	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	10/8/2007	3/6/2009	$7,256	$19,020	($11,764)
1,200	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	10/10/2007	3/6/2009	$8,708	$22,798	($14,090)
1,100	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	10/10/2007	3/6/2009	$7,982	$20,900	($12,918)
3,700	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	10/11/2007	3/6/2009	$26,848	$70,334	($43,486)
1,800	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	10/12/2007	3/6/2009	$13,061	$34,146	($21,085)
4,400	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	10/15/2007	3/6/2009	$31,928	$82,863	($50,935)
600	#REORG/TIME WARNER INC REV SPLIT TO TIMEWARNER INC NEW SEC # 2050695 EFF 3/27/09	10/16/2007	3/6/2009	$4,354	$11,255	($6,901)
1,425	#REORG/TYCO INTL LTD ST OF INC CHANGE TOTYCO INTL LTD SWITZ H89128104 3/16/09	1/31/2006	3/6/2009	$25,126	$58,480	($33,354)
1,450	#REORG/TYCO INTL LTD ST OF INC CHANGE TOTYCO INTL LTD SWITZ H89128104 3/16/09	2/1/2006	3/6/2009	$25,567	$59,258	($33,691)
1,125	#REORG/TYCO INTL LTD ST OF INC CHANGE TOTYCO INTL LTD SWITZ H89128104 3/16/09	2/2/2006	3/6/2009	$19,836	$44,320	($24,484)
2,250	#REORG/TYCO INTL LTD ST OF INC CHANGE TOTYCO INTL LTD SWITZ H89128104 3/16/09	2/2/2006	3/6/2009	$39,673	$88,394	($48,721)
1,350	#REORG/TYCO INTL LTD ST OF INC CHANGE TOTYCO INTL LTD SWITZ H89128104 3/16/09	2/3/2006	3/6/2009	$23,804	$53,129	($29,325)
500	#REORG/TYCO INTL LTD ST OF INC CHANGE TOTYCO INTL LTD SWITZ H89128104 3/16/09	2/6/2006	3/6/2009	$8,816	$19,733	($10,917)
1,300	#REORG/TYCO INTL LTD ST OF INC CHANGE TOTYCO INTL LTD SWITZ H89128104 3/16/09	2/6/2006	3/6/2009	$22,922	$51,378	($28,455)
1,350	#REORG/TYCO INTL LTD ST OF INC CHANGE TOTYCO INTL LTD SWITZ H89128104 3/16/09	2/7/2006	3/6/2009	$23,804	$53,282	($29,478)
375	#REORG/TYCO INTL LTD ST OF INC CHANGE TOTYCO INTL LTD SWITZ H89128104 3/16/09	2/7/2006	3/6/2009	$6,612	$14,796	($8,184)
375	#REORG/TYCO INTL LTD ST OF INC CHANGE TOTYCO INTL LTD SWITZ H89128104 3/16/09	2/8/2006	3/6/2009	$6,612	$14,784	($8,172)
575	#REORG/TYCO INTL LTD ST OF INC CHANGE TOTYCO INTL LTD SWITZ H89128104 3/16/09	3/3/2006	3/6/2009	$10,139	$23,267	($13,128)
50	#REORG/TYCO INTL LTD ST OF INC CHANGE TOTYCO INTL LTD SWITZ H89128104 3/16/09	3/6/2006	3/6/2009	$882	$2,021	($1,139)
1,050	#REORG/TYCO INTL LTD ST OF INC CHANGE TOTYCO INTL LTD SWITZ H89128104 3/16/09	3/7/2006	3/6/2009	$18,514	$42,487	($23,973)
1,200	#REORG/TYCO INTL LTD ST OF INC CHANGE TOTYCO INTL LTD SWITZ H89128104 3/16/09	3/8/2006	3/6/2009	$21,159	$48,383	($27,224)
150	#REORG/TYCO INTL LTD ST OF INC CHANGE TOTYCO INTL LTD SWITZ H89128104 3/16/09	4/11/2006	3/6/2009	$2,645	$6,034	($3,389)
1,275	#REORG/TYCO INTL LTD ST OF INC CHANGE TOTYCO INTL LTD SWITZ H89128104 3/16/09	4/13/2006	3/6/2009	$22,481	$52,092	($29,610)
50	#REORG/TYCO INTL LTD ST OF INC CHANGE TOTYCO INTL LTD SWITZ H89128104 3/16/09	4/18/2006	3/6/2009	$882	$2,032	($1,150)
1,250	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	2/2/2006	3/6/2009	$9,753	$36,157	($26,404)
1,350	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	2/3/2006	3/6/2009	$10,533	$39,118	($28,585)
1,300	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	2/6/2006	3/6/2009	$10,143	$37,829	($27,685)
500	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	2/6/2006	3/6/2009	$3,901	$14,529	($10,628)
375	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	2/7/2006	3/6/2009	$2,926	$10,894	($7,968)
1,350	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	2/7/2006	3/6/2009	$10,533	$39,230	($28,697)
375	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	2/8/2006	3/6/2009	$2,926	$10,885	($7,959)
575	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	3/3/2006	3/6/2009	$4,486	$17,131	($12,645)
50	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	3/6/2006	3/6/2009	$390	$1,488	($1,098)
1,050	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	3/7/2006	3/6/2009	$8,193	$31,283	($23,090)
1,200	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	3/8/2006	3/6/2009	$9,363	$35,624	($26,261)
150	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	4/11/2006	3/6/2009	$1,170	$4,443	($3,273)
1,275	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	4/13/2006	3/6/2009	$9,948	$38,354	($28,406)
50	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	4/18/2006	3/6/2009	$390	$1,496	($1,106)
800	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	7/5/2007	3/6/2009	$6,242	$31,529	($25,287)
1,500	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	7/6/2007	3/6/2009	$11,704	$58,992	($47,288)
3,200	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	7/10/2007	3/6/2009	$24,968	$125,065	($100,097)
2,500	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	7/10/2007	3/6/2009	$19,506	$97,815	($78,308)
2,300	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	7/11/2007	3/6/2009	$17,946	$89,769	($71,823)

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700	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	7/12/2007	3/6/2009	$5,462	$27,003	($21,541)
50	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	7/13/2007	3/6/2009	$390	$1,927	($1,537)
150	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	7/13/2007	3/6/2009	$1,170	$5,738	($4,567)
2,100	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	7/17/2007	3/6/2009	$16,385	$81,849	($65,463)
1,100	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	7/18/2007	3/6/2009	$8,583	$41,429	($32,847)
1,900	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	7/18/2007	3/6/2009	$14,825	$71,598	($56,773)
200	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	7/19/2007	3/6/2009	$1,560	$7,606	($6,046)
500	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	7/20/2007	3/6/2009	$3,901	$19,033	($15,131)
200	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	7/23/2007	3/6/2009	$1,560	$7,740	($6,180)
600	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	7/24/2007	3/6/2009	$4,681	$23,079	($18,398)
200	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	7/25/2007	3/6/2009	$1,560	$7,634	($6,074)
1,200	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	10/16/2008	3/6/2009	$9,363	$23,720	($14,357)
1,500	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	10/17/2008	3/6/2009	$11,704	$30,419	($18,715)
1,900	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	10/21/2008	3/6/2009	$14,825	$39,732	($24,907)
1,400	#REORG/TYCO MAND EXCH/REDOMESTICATION TOTYCO ELECTRONICS LTD 2053003 06/25/2009	10/22/2008	3/6/2009	$10,923	$28,208	($17,284)
7,000	#REORG/WYETH COM CASH AND STOCK MERGER EFF 10-15-09	8/1/2003	3/6/2009	$285,615	$310,050	($24,434)
2,800	#REORG/WYETH COM CASH AND STOCK MERGER EFF 10-15-09	6/17/2004	3/6/2009	$114,246	$101,816	$12,430
1,700	#REORG/WYETH COM CASH AND STOCK MERGER EFF 10-15-09	6/23/2004	3/6/2009	$69,364	$62,116	$7,248
2,900	#REORG/WYETH COM CASH AND STOCK MERGER EFF 10-15-09	6/25/2004	3/6/2009	$118,326	$105,860	$12,467
5,500	#REORG/WYETH COM CASH AND STOCK MERGER EFF 10-15-09	6/28/2004	3/6/2009	$224,412	$200,897	$23,515
4,100	#REORG/WYETH COM CASH AND STOCK MERGER EFF 10-15-09	6/29/2004	3/6/2009	$167,289	$149,315	$17,974
5,000	#REORG/WYETH COM CASH AND STOCK MERGER EFF 10-15-09	7/31/2007	3/6/2009	$204,011	$243,945	($39,934)
8,000	#REORG/WYETH COM CASH AND STOCK MERGER EFF 10-15-09	11/25/2008	3/6/2009	$326,417	$275,484	$50,933
4,800	AMGEN INC COM	11/1/2007	3/6/2009	$222,097	$275,403	($53,306)
2,400	AMGEN INC COM	11/2/2007	3/6/2009	$111,048	$136,119	($25,071)
800	AMGEN INC COM	11/5/2007	3/6/2009	$37,016	$45,994	($8,978)
8,000	AMGEN INC COM	1/23/2008	3/6/2009	$370,161	$356,661	$13,500
5,200	AMGEN INC COM	1/24/2008	3/6/2009	$240,605	$238,806	$1,798
700	AMGEN INC COM	2/4/2008	3/6/2009	$32,389	$33,077	($688)
800	AMGEN INC COM	2/5/2008	3/6/2009	$37,016	$37,265	($249)
200	AMGEN INC COM	2/6/2008	3/6/2009	$9,254	$9,320	($66)
1,100	AMGEN INC COM	2/7/2008	3/6/2009	$50,897	$51,084	($187)
500	AMGEN INC COM	2/11/2008	3/6/2009	$23,135	$23,133	$2
700	AMGEN INC COM	2/12/2008	3/6/2009	$32,389	$32,682	($293)
200	AMGEN INC COM	2/13/2008	3/6/2009	$9,254	$9,330	($76)
400	AMGEN INC COM	2/15/2008	3/6/2009	$18,508	$18,556	($48)
200	AMGEN INC COM	2/19/2008	3/6/2009	$9,254	$9,429	($175)
13,000	AMGEN INC COM	2/20/2008	3/6/2009	$601,512	$607,576	($6,064)
500	AMGEN INC COM	3/26/2008	3/6/2009	$23,135	$20,619	$2,516
500	AMGEN INC COM	3/27/2008	3/6/2009	$23,135	$20,739	$2,396
1,900	AMGEN INC COM	3/28/2008	3/6/2009	$87,913	$78,759	$9,154
600	AMGEN INC COM	3/31/2008	3/6/2009	$27,762	$24,878	$2,884
200	AMGEN INC COM	4/1/2008	3/6/2009	$9,254	$8,285	$969

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,100	AMGEN INC COM	4/3/2008	3/6/2009	$50,897	$45,574	$5,323
1,300	AMGEN INC COM	4/7/2008	3/6/2009	$60,151	$53,881	$6,270
400	AMGEN INC COM	4/9/2008	3/6/2009	$18,508	$16,589	$1,919
400	AMGEN INC COM	4/9/2008	3/6/2009	$18,508	$16,608	$1,900
200	AMGEN INC COM	5/2/2008	3/6/2009	$9,254	$8,548	$707
200	AMGEN INC COM	5/5/2008	3/6/2009	$9,254	$8,549	$705
700	AMGEN INC COM	5/6/2008	3/6/2009	$32,389	$29,845	$2,545
400	AUTODESK INC COM	12/3/2008	3/6/2009	$4,782	$6,130	($1,348)
400	AUTODESK INC COM	12/3/2008	3/6/2009	$4,782	$6,144	($1,362)
800	AUTODESK INC COM	12/4/2008	3/6/2009	$9,564	$12,113	($2,549)
5,450	BAKER HUGHES INC COM	11/26/2003	3/6/2009	$145,818	$158,203	($12,385)
400	BAKER HUGHES INC COM	9/21/2006	3/6/2009	$10,702	$25,197	($14,494)
2,800	BAKER HUGHES INC COM	9/25/2006	3/6/2009	$74,916	$175,081	($100,165)
4,300	BAKER HUGHES INC COM	2/21/2007	3/6/2009	$115,049	$276,038	($160,988)
1,300	BAKER HUGHES INC COM	2/22/2007	3/6/2009	$34,782	$84,871	($50,089)
4,200	BAKER HUGHES INC COM	2/27/2007	3/6/2009	$112,374	$271,508	($159,134)
1,100	BAKER HUGHES INC COM	2/28/2007	3/6/2009	$29,431	$71,149	($41,718)
700	BAKER HUGHES INC COM	3/1/2007	3/6/2009	$18,729	$45,456	($26,727)
1,200	BAKER HUGHES INC COM	3/2/2007	3/6/2009	$32,107	$77,976	($45,869)
5,000	BAKER HUGHES INC COM	10/22/2008	3/6/2009	$133,778	$165,189	($31,410)
1,000	BAKER HUGHES INC COM	11/13/2008	3/6/2009	$26,756	$29,648	($2,892)
800	BAKER HUGHES INC COM	11/13/2008	3/6/2009	$21,405	$24,108	($2,703)
1,200	BAKER HUGHES INC COM	11/17/2008	3/6/2009	$32,107	$37,217	($5,111)
600	BAKER HUGHES INC COM	11/18/2008	3/6/2009	$16,053	$18,604	($2,551)
1,000	BAKER HUGHES INC COM	11/19/2008	3/6/2009	$26,756	$31,346	($4,590)
2,000	BAKER HUGHES INC COM	11/20/2008	3/6/2009	$53,511	$56,354	($2,843)
1,000	BAKER HUGHES INC COM	11/21/2008	3/6/2009	$26,756	$27,582	($826)
5,000	BAKER HUGHES INC COM	12/16/2008	3/6/2009	$133,778	$148,969	($15,191)
4,000	BAKER HUGHES INC COM	2/25/2009	3/6/2009	$107,023	$119,902	($12,879)
5,200	BMC SOFTWARE INC COM STK	10/1/2003	3/6/2009	$146,825	$71,117	$75,708
5,200	BMC SOFTWARE INC COM STK	10/2/2003	3/6/2009	$146,825	$70,215	$76,610
5,000	BMC SOFTWARE INC COM STK	6/10/2004	3/6/2009	$141,178	$87,270	$53,908
400	BMC SOFTWARE INC COM STK	10/8/2008	3/6/2009	$11,294	$10,290	$1,004
500	BMC SOFTWARE INC COM STK	10/9/2008	3/6/2009	$14,118	$12,714	$1,404
600	BMC SOFTWARE INC COM STK	10/13/2008	3/6/2009	$16,941	$15,672	$1,270
200	BMC SOFTWARE INC COM STK	10/14/2008	3/6/2009	$5,647	$5,240	$407
700	BMC SOFTWARE INC COM STK	10/15/2008	3/6/2009	$19,765	$17,709	$2,056
600	BMC SOFTWARE INC COM STK	10/16/2008	3/6/2009	$16,941	$14,585	$2,356
400	BMC SOFTWARE INC COM STK	10/17/2008	3/6/2009	$11,294	$10,116	$1,178
600	BMC SOFTWARE INC COM STK	10/21/2008	3/6/2009	$16,941	$15,689	$1,253
900	BOSTON SCIENTIFIC CORP COM	4/4/2007	3/6/2009	$5,586	$13,302	($7,716)
2,200	BOSTON SCIENTIFIC CORP COM	4/5/2007	3/6/2009	$13,655	$32,846	($19,191)
3,000	BOSTON SCIENTIFIC CORP COM	4/9/2007	3/6/2009	$18,620	$44,713	($26,093)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
2,100	BOSTON SCIENTIFIC CORP COM	4/10/2007	3/6/2009	$13,034	$31,416	($18,382)
2,000	BOSTON SCIENTIFIC CORP COM	4/10/2007	3/6/2009	$12,413	$29,960	($17,547)
500	BOSTON SCIENTIFIC CORP COM	4/11/2007	3/6/2009	$3,103	$7,480	($4,377)
1,100	BOSTON SCIENTIFIC CORP COM	5/15/2007	3/6/2009	$6,827	$17,107	($10,279)
5,800	BOSTON SCIENTIFIC CORP COM	5/17/2007	3/6/2009	$35,999	$89,922	($53,923)
2,800	BOSTON SCIENTIFIC CORP COM	5/21/2007	3/6/2009	$17,379	$43,377	($25,999)
1,700	BOSTON SCIENTIFIC CORP COM	5/22/2007	3/6/2009	$10,551	$26,605	($16,054)
1,900	BOSTON SCIENTIFIC CORP COM	5/22/2007	3/6/2009	$11,793	$29,772	($17,980)
3,000	BOSTON SCIENTIFIC CORP COM	5/23/2007	3/6/2009	$18,620	$47,210	($28,590)
1,100	BOSTON SCIENTIFIC CORP COM	5/24/2007	3/6/2009	$6,827	$17,358	($10,531)
1,700	BOSTON SCIENTIFIC CORP COM	5/25/2007	3/6/2009	$10,551	$26,826	($16,275)
3,900	BOSTON SCIENTIFIC CORP COM	5/30/2007	3/6/2009	$24,206	$60,074	($35,868)
3,300	BOSTON SCIENTIFIC CORP COM	5/30/2007	3/6/2009	$20,482	$51,068	($30,586)
2,400	BOSTON SCIENTIFIC CORP COM	5/31/2007	3/6/2009	$14,896	$37,469	($22,573)
2,000	BOSTON SCIENTIFIC CORP COM	6/1/2007	3/6/2009	$12,413	$31,391	($18,977)
900	BOSTON SCIENTIFIC CORP COM	6/4/2007	3/6/2009	$5,586	$14,202	($8,616)
9,300	BOSTON SCIENTIFIC CORP COM	6/5/2007	3/6/2009	$57,722	$147,862	($90,140)
2,000	BOSTON SCIENTIFIC CORP COM	6/7/2007	3/6/2009	$12,413	$31,979	($19,566)
800	BOSTON SCIENTIFIC CORP COM	6/7/2007	3/6/2009	$4,965	$12,792	($7,827)
600	BOSTON SCIENTIFIC CORP COM	6/8/2007	3/6/2009	$3,724	$9,606	($5,882)
31,200	BOSTON SCIENTIFIC CORP COM	8/7/2007	3/6/2009	$193,648	$402,168	($208,520)
3,400	BOSTON SCIENTIFIC CORP COM	8/7/2007	3/6/2009	$21,103	$43,928	($22,825)
400	BOSTON SCIENTIFIC CORP COM	8/8/2007	3/6/2009	$2,483	$5,186	($2,703)
2,600	BOSTON SCIENTIFIC CORP COM	8/22/2007	3/6/2009	$16,137	$32,247	($16,109)
1,700	BOSTON SCIENTIFIC CORP COM	8/23/2007	3/6/2009	$10,551	$21,528	($10,977)
4,900	BOSTON SCIENTIFIC CORP COM	8/24/2007	3/6/2009	$30,413	$62,155	($31,742)
3,800	BOSTON SCIENTIFIC CORP COM	8/28/2007	3/6/2009	$23,585	$47,791	($24,205)
2,500	BOSTON SCIENTIFIC CORP COM	8/29/2007	3/6/2009	$15,517	$31,525	($16,008)
1,000	BOSTON SCIENTIFIC CORP COM	8/30/2007	3/6/2009	$6,207	$12,672	($6,466)
9,000	BOSTON SCIENTIFIC CORP COM	9/12/2007	3/6/2009	$55,860	$118,170	($62,310)
400	CADENCE DESIGN SYS INC COM	5/28/2008	3/6/2009	$1,456	$4,473	($3,017)
900	CADENCE DESIGN SYS INC COM	6/2/2008	3/6/2009	$3,275	$10,123	($6,848)
2,600	CADENCE DESIGN SYS INC COM	6/6/2008	3/6/2009	$9,461	$29,740	($20,279)
4,200	CADENCE DESIGN SYS INC COM	6/10/2008	3/6/2009	$15,283	$47,413	($32,130)
3,500	CADENCE DESIGN SYS INC COM	6/10/2008	3/6/2009	$12,736	$39,622	($26,886)
5,700	CADENCE DESIGN SYS INC COM	6/12/2008	3/6/2009	$20,741	$65,190	($44,449)
5,400	CADENCE DESIGN SYS INC COM	6/13/2008	3/6/2009	$19,649	$61,722	($42,073)
7,300	CADENCE DESIGN SYS INC COM	6/17/2008	3/6/2009	$26,563	$79,898	($53,335)
32,000	CAP 1 FNCL COM	7/30/2003	3/6/2009	$262,072	$1,530,787	($1,268,715)
1,500	CAP 1 FNCL COM	5/19/2004	3/6/2009	$12,285	$99,057	($86,772)
1,500	CAP 1 FNCL COM	7/15/2004	3/6/2009	$12,285	$98,977	($86,693)
1,000	CAP 1 FNCL COM	7/19/2004	3/6/2009	$8,190	$65,327	($57,137)
1,400	CAP 1 FNCL COM	5/2/2007	3/6/2009	$11,466	$103,782	($92,316)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,000	CAP 1 FNCL COM	5/4/2007	3/6/2009	$8,190	$74,355	($66,165)
1,100	CAP 1 FNCL COM	9/6/2007	3/6/2009	$9,009	$69,934	($60,925)
2,400	CAP 1 FNCL COM	9/7/2007	3/6/2009	$19,655	$150,426	($130,770)
2,000	CAP 1 FNCL COM	9/7/2007	3/6/2009	$16,380	$125,296	($108,916)
1,200	CAP 1 FNCL COM	9/10/2007	3/6/2009	$9,828	$74,983	($65,155)
500	CAP 1 FNCL COM	9/11/2007	3/6/2009	$4,095	$31,864	($27,769)
200	CAP 1 FNCL COM	9/17/2007	3/6/2009	$1,638	$12,872	($11,234)
200	CAP 1 FNCL COM	9/26/2007	3/6/2009	$1,638	$13,218	($11,580)
200	CAP 1 FNCL COM	10/1/2007	3/6/2009	$1,638	$13,249	($11,611)
2,100	CAP 1 FNCL COM	10/24/2007	3/6/2009	$17,198	$128,762	($111,563)
1,300	CAP 1 FNCL COM	11/1/2007	3/6/2009	$10,647	$80,561	($69,914)
1,000	CAP 1 FNCL COM	11/1/2007	3/6/2009	$8,190	$62,402	($54,212)
2,600	CAP 1 FNCL COM	11/2/2007	3/6/2009	$21,293	$159,041	($137,748)
700	CAP 1 FNCL COM	1/16/2008	3/6/2009	$5,733	$29,100	($23,367)
1,100	CAP 1 FNCL COM	1/16/2008	3/6/2009	$9,009	$45,939	($36,930)
1,000	CAP 1 FNCL COM	1/17/2008	3/6/2009	$8,190	$41,399	($33,210)
200	CAP 1 FNCL COM	1/18/2008	3/6/2009	$1,638	$8,422	($6,784)
2,400	CARDINAL HLTH INC	9/19/2003	3/6/2009	$70,330	$138,497	($68,167)
1,500	CARDINAL HLTH INC	9/26/2003	3/6/2009	$43,956	$86,552	($42,596)
1,500	CARDINAL HLTH INC	9/29/2003	3/6/2009	$43,956	$86,910	($42,954)
1,500	CARDINAL HLTH INC	9/30/2003	3/6/2009	$43,956	$86,962	($43,005)
1,500	CARDINAL HLTH INC	10/1/2003	3/6/2009	$43,956	$87,499	($43,543)
600	CARDINAL HLTH INC	10/2/2003	3/6/2009	$17,582	$34,877	($17,294)
1,500	CARDINAL HLTH INC	10/17/2003	3/6/2009	$43,956	$87,736	($43,780)
1,700	CARDINAL HLTH INC	10/20/2003	3/6/2009	$49,817	$98,460	($48,643)
4,000	CARDINAL HLTH INC	10/22/2003	3/6/2009	$117,217	$225,148	($107,931)
1,800	CARDINAL HLTH INC	10/23/2003	3/6/2009	$52,747	$102,812	($50,064)
1,500	CARDINAL HLTH INC	11/18/2003	3/6/2009	$43,956	$91,105	($47,148)
1,500	CARDINAL HLTH INC	11/19/2003	3/6/2009	$43,956	$91,061	($47,105)
1,500	CARDINAL HLTH INC	11/20/2003	3/6/2009	$43,956	$91,389	($47,433)
500	CARDINAL HLTH INC	11/21/2003	3/6/2009	$14,652	$30,409	($15,756)
2,800	CARDINAL HLTH INC	1/22/2004	3/6/2009	$82,052	$176,880	($94,828)
3,200	CARDINAL HLTH INC	1/28/2004	3/6/2009	$93,773	$203,588	($109,814)
2,300	CARDINAL HLTH INC	1/29/2004	3/6/2009	$67,400	$146,885	($79,486)
1,500	CARDINAL HLTH INC	1/30/2004	3/6/2009	$43,956	$95,643	($51,687)
1,500	CARDINAL HLTH INC	2/5/2004	3/6/2009	$43,956	$96,058	($52,102)
1,700	CARDINAL HLTH INC	2/9/2004	3/6/2009	$49,817	$108,675	($58,858)
1,500	CARDINAL HLTH INC	7/22/2004	3/6/2009	$43,956	$75,605	($31,649)
1,500	CARDINAL HLTH INC	7/26/2004	3/6/2009	$43,956	$75,672	($31,716)
1,500	CARDINAL HLTH INC	7/27/2004	3/6/2009	$43,956	$65,905	($21,949)
2,500	CARDINAL HLTH INC	7/28/2004	3/6/2009	$73,260	$111,187	($37,927)
1,900	CARDINAL HLTH INC	8/3/2004	3/6/2009	$55,678	$84,905	($29,227)
2,000	CARDINAL HLTH INC	8/4/2004	3/6/2009	$58,608	$87,332	($28,724)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
2,400	CARDINAL HLTH INC	8/5/2004	3/6/2009	$70,330	$105,432	($35,102)
1,700	CARDINAL HLTH INC	8/6/2004	3/6/2009	$49,817	$74,579	($24,762)
3,000	CARDINAL HLTH INC	8/9/2004	3/6/2009	$87,912	$131,609	($43,696)
1,800	CARDINAL HLTH INC	10/22/2004	3/6/2009	$52,747	$69,267	($16,519)
2,400	CARMAX INC COM	10/24/2007	3/6/2009	$20,327	$50,147	($29,819)
1,700	CARMAX INC COM	10/25/2007	3/6/2009	$14,399	$35,093	($20,694)
1,700	CARMAX INC COM	10/29/2007	3/6/2009	$14,399	$34,731	($20,332)
400	CARMAX INC COM	10/30/2007	3/6/2009	$3,388	$8,000	($4,612)
700	CARMAX INC COM	10/31/2007	3/6/2009	$5,929	$14,592	($8,663)
1,500	CARMAX INC COM	11/1/2007	3/6/2009	$12,705	$29,785	($17,080)
1,000	CARMAX INC COM	11/2/2007	3/6/2009	$8,470	$19,675	($11,205)
1,000	CARMAX INC COM	11/5/2007	3/6/2009	$8,470	$19,173	($10,703)
400	CARMAX INC COM	11/6/2007	3/6/2009	$3,388	$7,698	($4,310)
900	CARMAX INC COM	11/8/2007	3/6/2009	$7,623	$17,441	($9,819)
1,400	CARMAX INC COM	11/8/2007	3/6/2009	$11,858	$26,849	($14,992)
900	CARMAX INC COM	11/12/2007	3/6/2009	$7,623	$18,224	($10,602)
600	CARMAX INC COM	11/13/2007	3/6/2009	$5,082	$12,678	($7,596)
400	CARMAX INC COM	11/14/2007	3/6/2009	$3,388	$8,612	($5,224)
1,000	CARMAX INC COM	7/16/2008	3/6/2009	$8,470	$12,100	($3,630)
1,100	CARMAX INC COM	7/16/2008	3/6/2009	$9,317	$13,153	($3,836)
4,300	CARMAX INC COM	7/28/2008	3/6/2009	$36,420	$56,297	($19,877)
500	CARMAX INC COM	7/30/2008	3/6/2009	$4,235	$6,863	($2,628)
400	CARMAX INC COM	7/31/2008	3/6/2009	$3,388	$5,374	($1,986)
400	CARMAX INC COM	8/4/2008	3/6/2009	$3,388	$5,682	($2,295)
800	CARMAX INC COM	9/26/2008	3/6/2009	$6,776	$11,401	($4,625)
500	CARMAX INC COM	9/30/2008	3/6/2009	$4,235	$6,959	($2,724)
21,200	CHEVRON CORP COM	8/1/2003	3/6/2009	$1,227,810	$756,628	$471,182
3,800	CHEVRON CORP COM	11/13/2008	3/6/2009	$220,079	$262,078	($41,999)
7,000	CITIGROUP INC COM	1/28/2005	3/6/2009	$7,074	$338,559	($331,485)
3,200	CITIGROUP INC COM	2/22/2005	3/6/2009	$3,234	$153,684	($150,450)
7,000	CITIGROUP INC COM	2/22/2005	3/6/2009	$7,074	$338,076	($331,002)
3,700	CITIGROUP INC COM	2/23/2005	3/6/2009	$3,739	$178,769	($175,030)
4,600	CITIGROUP INC COM	2/24/2005	3/6/2009	$4,649	$222,201	($217,552)
2,500	CITIGROUP INC COM	2/25/2005	3/6/2009	$2,526	$120,365	($117,839)
2,300	CITIGROUP INC COM	4/6/2005	3/6/2009	$2,324	$103,799	($101,474)
1,500	CITIGROUP INC COM	4/8/2005	3/6/2009	$1,516	$68,106	($66,590)
1,500	CITIGROUP INC COM	4/12/2005	3/6/2009	$1,516	$68,115	($66,599)
2,600	CITIGROUP INC COM	4/14/2005	3/6/2009	$2,628	$117,969	($115,341)
1,900	CITIGROUP INC COM	7/6/2005	3/6/2009	$1,920	$88,145	($86,225)
3,500	CITIGROUP INC COM	7/7/2005	3/6/2009	$3,537	$160,994	($157,457)
2,800	CITIGROUP INC COM	7/8/2005	3/6/2009	$2,830	$130,205	($127,376)
1,900	CITIGROUP INC COM	7/11/2005	3/6/2009	$1,920	$87,931	($86,011)
1,100	CITIGROUP INC COM	3/8/2006	3/6/2009	$1,112	$51,075	($49,964)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,200	CITIGROUP INC COM	3/9/2006	3/6/2009	$1,213	$55,795	($54,582)
2,100	CITIGROUP INC COM	3/17/2006	3/6/2009	$2,122	$99,507	($97,384)
1,900	CITIGROUP INC COM	3/20/2006	3/6/2009	$1,920	$90,046	($88,126)
2,600	CITIGROUP INC COM	3/21/2006	3/6/2009	$2,628	$122,865	($120,238)
400	CITIGROUP INC COM	3/22/2006	3/6/2009	$404	$18,958	($18,554)
2,600	CITIGROUP INC COM	3/30/2006	3/6/2009	$2,628	$123,224	($120,596)
1,900	CITIGROUP INC COM	3/31/2006	3/6/2009	$1,920	$89,900	($87,980)
300	CITIGROUP INC COM	4/3/2006	3/6/2009	$303	$14,213	($13,910)
3,900	CITIGROUP INC COM	7/17/2006	3/6/2009	$3,941	$181,821	($177,880)
5,000	CITIGROUP INC COM	1/15/2008	3/6/2009	$5,053	$135,025	($129,972)
10,000	CITIGROUP INC COM	3/13/2008	3/6/2009	$10,106	$209,403	($199,297)
2,900	CITIGROUP INC COM	3/19/2008	3/6/2009	$2,931	$58,711	($55,780)
2,400	CITIGROUP INC COM	4/30/2008	3/6/2009	$2,425	$60,850	($58,424)
11,600	CITIGROUP INC COM	4/30/2008	3/6/2009	$11,723	$293,132	($281,409)
4,100	CITIGROUP INC COM	11/13/2008	3/6/2009	$4,143	$35,281	($31,137)
400	CITRIX SYS INC COM	6/12/2007	3/6/2009	$8,630	$13,600	($4,970)
400	CITRIX SYS INC COM	6/12/2007	3/6/2009	$8,630	$13,602	($4,972)
1,900	CITRIX SYS INC COM	6/19/2007	3/6/2009	$40,993	$64,423	($23,431)
1,500	CITRIX SYS INC COM	6/20/2007	3/6/2009	$32,363	$50,573	($18,210)
1,200	CITRIX SYS INC COM	6/22/2007	3/6/2009	$25,890	$40,116	($14,226)
1,100	CITRIX SYS INC COM	6/22/2007	3/6/2009	$23,733	$36,817	($13,084)
1,100	CITRIX SYS INC COM	6/25/2007	3/6/2009	$23,733	$36,285	($12,553)
900	CITRIX SYS INC COM	6/26/2007	3/6/2009	$19,418	$29,675	($10,258)
500	CITRIX SYS INC COM	6/27/2007	3/6/2009	$10,788	$16,490	($5,702)
400	CITRIX SYS INC COM	6/28/2007	3/6/2009	$8,630	$13,584	($4,954)
1,400	CITRIX SYS INC COM	7/2/2007	3/6/2009	$30,205	$47,075	($16,870)
1,700	CITRIX SYS INC COM	7/2/2007	3/6/2009	$36,678	$57,302	($20,625)
600	CITRIX SYS INC COM	7/3/2007	3/6/2009	$12,945	$20,200	($7,255)
400	CITRIX SYS INC COM	7/6/2007	3/6/2009	$8,630	$13,604	($4,974)
500	CITRIX SYS INC COM	7/6/2007	3/6/2009	$10,788	$16,963	($6,176)
400	CITRIX SYS INC COM	7/9/2007	3/6/2009	$8,630	$13,564	($4,934)
600	CITRIX SYS INC COM	7/10/2007	3/6/2009	$12,945	$20,373	($7,428)
900	CITRIX SYS INC COM	10/8/2008	3/6/2009	$19,418	$18,897	$520
2,200	CITRIX SYS INC COM	10/9/2008	3/6/2009	$47,465	$44,625	$2,840
400	CITRIX SYS INC COM	10/13/2008	3/6/2009	$8,630	$8,328	$302
1,200	CITRIX SYS INC COM	10/15/2008	3/6/2009	$25,890	$24,975	$915
1,200	CITRIX SYS INC COM	10/16/2008	3/6/2009	$25,890	$24,632	$1,259
300	CITRIX SYS INC COM	10/17/2008	3/6/2009	$6,473	$6,345	$128
200	CITRIX SYS INC COM	10/20/2008	3/6/2009	$4,315	$4,211	$104
1,500	CITRIX SYS INC COM	10/21/2008	3/6/2009	$32,363	$31,396	$967
2,100	CITRIX SYS INC COM	10/22/2008	3/6/2009	$45,308	$42,075	$3,233
200	CITRIX SYS INC COM	10/24/2008	3/6/2009	$4,315	$4,191	$124
200	CITRIX SYS INC COM	11/21/2008	3/6/2009	$4,315	$4,262	$53

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
200	CITRIX SYS INC COM	12/12/2008	3/6/2009	$4,315	$4,525	($210)
700	CITRIX SYS INC COM	12/15/2008	3/6/2009	$15,103	$15,787	($684)
700	CITRIX SYS INC COM	12/22/2008	3/6/2009	$15,103	$15,920	($817)
22,500	COMCAST CORP NEW-CL A	7/31/2003	3/6/2009	$262,196	$463,800	($201,604)
18,000	COMCAST CORP NEW-CL A	8/20/2003	3/6/2009	$209,756	$351,065	($141,308)
12,000	COMCAST CORP NEW-CL A	8/28/2003	3/6/2009	$139,838	$233,436	($93,598)
7,500	COMCAST CORP NEW-CL A	2/20/2004	3/6/2009	$87,399	$150,795	($63,396)
2,250	COMCAST CORP NEW-CL A	4/20/2004	3/6/2009	$26,220	$45,048	($18,828)
5,100	COMCAST CORP NEW-CL A	4/21/2004	3/6/2009	$59,431	$100,675	($41,244)
3,150	COMCAST CORP NEW-CL A	4/22/2004	3/6/2009	$36,707	$61,882	($25,174)
10,050	COMCAST CORP NEW-CL A	7/15/2004	3/6/2009	$117,114	$188,674	($71,560)
12,750	COMCAST CORP NEW-CL A	7/16/2004	3/6/2009	$148,577	$238,781	($90,204)
5,550	COMCAST CORP NEW-CL A	7/20/2004	3/6/2009	$64,675	$103,907	($39,232)
6,150	COMCAST CORP NEW-CL A	7/22/2004	3/6/2009	$71,667	$114,729	($43,062)
7,500	COMCAST CORP NEW-CL A	10/14/2004	3/6/2009	$87,399	$145,066	($57,667)
15,300	COMCAST CORP NEW-CL A	11/15/2005	3/6/2009	$178,293	$269,977	($91,684)
22,200	COMCAST CORP NEW-CL A	11/16/2005	3/6/2009	$258,700	$387,696	($128,997)
17,900	COMCAST CORP NEW-CL A	11/1/2007	3/6/2009	$208,591	$371,439	($162,848)
11,600	COMCAST CORP NEW-CL A	11/2/2007	3/6/2009	$135,176	$237,801	($102,625)
10,800	COMCAST CORP NEW-CL A	11/5/2007	3/6/2009	$125,854	$220,858	($95,004)
1,600	COMCAST CORP NEW-CL A	11/6/2007	3/6/2009	$18,645	$32,794	($14,149)
1,100	COMCAST CORP NEW-CL A	11/7/2007	3/6/2009	$12,818	$22,632	($9,813)
20,000	COMCAST CORP NEW-CL A	12/5/2007	3/6/2009	$233,063	$369,100	($136,037)
13,000	COMPUTER SCI CORP COM	8/1/2003	3/6/2009	$429,407	$530,017	($100,609)
3,900	COMPUTER SCI CORP COM	3/8/2004	3/6/2009	$128,822	$165,898	($37,076)
3,600	COMPUTER SCI CORP COM	3/9/2004	3/6/2009	$118,913	$151,898	($32,985)
3,100	COMPUTER SCI CORP COM	3/10/2004	3/6/2009	$102,397	$128,844	($26,447)
3,400	COMPUTER SCI CORP COM	3/11/2004	3/6/2009	$112,306	$140,799	($28,493)
200	COMPUTER SCI CORP COM	5/23/2008	3/6/2009	$6,606	$9,528	($2,921)
400	COMPUTER SCI CORP COM	6/2/2008	3/6/2009	$13,213	$19,098	($5,885)
700	COMPUTER SCI CORP COM	6/11/2008	3/6/2009	$23,122	$33,308	($10,186)
400	COMPUTER SCI CORP COM	6/12/2008	3/6/2009	$13,213	$18,942	($5,729)
200	COMPUTER SCI CORP COM	6/13/2008	3/6/2009	$6,606	$9,513	($2,907)
200	COMPUTER SCI CORP COM	6/17/2008	3/6/2009	$6,606	$9,547	($2,941)
300	COMPUTER SCI CORP COM	6/18/2008	3/6/2009	$9,909	$14,291	($4,382)
200	COMPUTER SCI CORP COM	6/19/2008	3/6/2009	$6,606	$9,545	($2,939)
200	COMPUTER SCI CORP COM	6/20/2008	3/6/2009	$6,606	$9,546	($2,939)
200	COMPUTER SCI CORP COM	6/23/2008	3/6/2009	$6,606	$9,548	($2,941)
200	COMPUTER SCI CORP COM	6/24/2008	3/6/2009	$6,606	$9,486	($2,880)
200	COMPUTER SCI CORP COM	6/25/2008	3/6/2009	$6,606	$9,537	($2,931)
300	COMPUTER SCI CORP COM	6/26/2008	3/6/2009	$9,909	$14,179	($4,269)
400	COMPUTER SCI CORP COM	6/30/2008	3/6/2009	$13,213	$18,740	($5,527)
400	COMPUTER SCI CORP COM	7/1/2008	3/6/2009	$13,213	$18,795	($5,583)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
5,000	COMPUTER SCI CORP COM	11/25/2008	3/6/2009	$165,157	$134,278	$30,879
70,000	COMPUWARE CORP COM	7/30/2003	3/6/2009	$401,497	$366,611	$34,886
200	DISH NETWORK CORP CL A COM STK	4/24/2006	3/6/2009	$1,818	$5,033	($3,215)
1,800	DISH NETWORK CORP CL A COM STK	5/16/2006	3/6/2009	$16,362	$45,007	($28,645)
1,200	DISH NETWORK CORP CL A COM STK	5/17/2006	3/6/2009	$10,908	$30,250	($19,342)
300	DISH NETWORK CORP CL A COM STK	5/18/2006	3/6/2009	$2,727	$7,561	($4,834)
1,000	DISH NETWORK CORP CL A COM STK	5/19/2006	3/6/2009	$9,090	$25,109	($16,019)
700	DISH NETWORK CORP CL A COM STK	5/22/2006	3/6/2009	$6,363	$17,494	($11,131)
1,100	DISH NETWORK CORP CL A COM STK	5/23/2006	3/6/2009	$9,999	$27,633	($17,634)
1,300	DISH NETWORK CORP CL A COM STK	5/24/2006	3/6/2009	$11,817	$32,367	($20,550)
200	DISH NETWORK CORP CL A COM STK	5/26/2006	3/6/2009	$1,818	$4,991	($3,173)
500	DISH NETWORK CORP CL A COM STK	5/30/2006	3/6/2009	$4,545	$12,415	($7,870)
600	DISH NETWORK CORP CL A COM STK	5/31/2006	3/6/2009	$5,454	$14,840	($9,386)
100	DISH NETWORK CORP CL A COM STK	6/1/2006	3/6/2009	$909	$2,478	($1,569)
2,400	DISH NETWORK CORP CL A COM STK	6/7/2006	3/6/2009	$21,816	$59,450	($37,634)
1,900	DISH NETWORK CORP CL A COM STK	6/7/2006	3/6/2009	$17,271	$47,137	($29,866)
400	DISH NETWORK CORP CL A COM STK	6/8/2006	3/6/2009	$3,636	$9,893	($6,257)
100	DISH NETWORK CORP CL A COM STK	6/9/2006	3/6/2009	$909	$2,510	($1,601)
300	DISH NETWORK CORP CL A COM STK	6/12/2006	3/6/2009	$2,727	$7,508	($4,781)
300	DISH NETWORK CORP CL A COM STK	6/13/2006	3/6/2009	$2,727	$7,512	($4,785)
100	DISH NETWORK CORP CL A COM STK	6/15/2006	3/6/2009	$909	$2,508	($1,599)
100	DISH NETWORK CORP CL A COM STK	6/15/2006	3/6/2009	$909	$2,496	($1,587)
100	DISH NETWORK CORP CL A COM STK	6/16/2006	3/6/2009	$909	$2,515	($1,606)
400	DISH NETWORK CORP CL A COM STK	6/19/2006	3/6/2009	$3,636	$10,010	($6,374)
300	DISH NETWORK CORP CL A COM STK	6/20/2006	3/6/2009	$2,727	$7,532	($4,805)
1,000	DISH NETWORK CORP CL A COM STK	6/21/2006	3/6/2009	$9,090	$25,065	($15,975)
900	DISH NETWORK CORP CL A COM STK	6/22/2006	3/6/2009	$8,181	$22,370	($14,189)
700	DISH NETWORK CORP CL A COM STK	6/23/2006	3/6/2009	$6,363	$17,472	($11,109)
300	DISH NETWORK CORP CL A COM STK	6/26/2006	3/6/2009	$2,727	$7,495	($4,768)
500	DISH NETWORK CORP CL A COM STK	6/27/2006	3/6/2009	$4,545	$12,447	($7,902)
200	DISH NETWORK CORP CL A COM STK	6/28/2006	3/6/2009	$1,818	$5,006	($3,188)
100	DISH NETWORK CORP CL A COM STK	6/29/2006	3/6/2009	$909	$2,516	($1,607)
700	DISH NETWORK CORP CL A COM STK	7/6/2006	3/6/2009	$6,363	$17,373	($11,010)
300	DISH NETWORK CORP CL A COM STK	7/7/2006	3/6/2009	$2,727	$7,444	($4,717)
200	DISH NETWORK CORP CL A COM STK	7/10/2006	3/6/2009	$1,818	$4,968	($3,150)
100	DISH NETWORK CORP CL A COM STK	7/11/2006	3/6/2009	$909	$2,506	($1,597)
300	DISH NETWORK CORP CL A COM STK	7/12/2006	3/6/2009	$2,727	$7,552	($4,825)
300	DISH NETWORK CORP CL A COM STK	7/13/2006	3/6/2009	$2,727	$7,520	($4,793)
31,500	DOW CHEMICAL CO COM	8/5/2003	3/6/2009	$228,112	$1,082,381	($854,269)
30,000	DOW CHEMICAL CO COM	8/13/2003	3/6/2009	$217,250	$1,011,000	($793,750)
2,800	DOW CHEMICAL CO COM	10/6/2005	3/6/2009	$20,277	$114,910	($94,633)
2,200	DOW CHEMICAL CO COM	10/10/2005	3/6/2009	$15,932	$92,887	($76,956)
2,800	DOW CHEMICAL CO COM	8/11/2006	3/6/2009	$20,277	$100,728	($80,451)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,500	EATON CORP COM	12/19/2008	3/6/2009	$46,292	$68,290	($21,997)
6,500	EATON CORP COM	12/22/2008	3/6/2009	$200,600	$291,318	($90,718)
100	EBAY INC COM	12/21/2006	3/6/2009	$1,015	$3,103	($2,087)
2,900	EBAY INC COM	12/22/2006	3/6/2009	$29,448	$88,094	($58,646)
1,500	EBAY INC COM	12/26/2006	3/6/2009	$15,232	$45,530	($30,298)
1,300	EBAY INC COM	12/27/2006	3/6/2009	$13,201	$39,729	($26,528)
2,000	EBAY INC COM	12/28/2006	3/6/2009	$20,309	$60,631	($40,322)
3,100	EBAY INC COM	12/29/2006	3/6/2009	$31,479	$93,299	($61,820)
1,100	EBAY INC COM	1/3/2007	3/6/2009	$11,170	$33,620	($22,450)
3,500	EBAY INC COM	1/11/2007	3/6/2009	$35,541	$104,663	($69,122)
400	EBAY INC COM	1/12/2007	3/6/2009	$4,062	$11,993	($7,932)
1,000	EBAY INC COM	1/16/2007	3/6/2009	$10,155	$29,988	($19,833)
4,300	EBAY INC COM	1/17/2007	3/6/2009	$43,665	$129,124	($85,459)
8,200	EBAY INC COM	1/18/2007	3/6/2009	$83,267	$243,712	($160,445)
2,600	EBAY INC COM	1/19/2007	3/6/2009	$26,402	$77,272	($50,870)
10,000	EBAY INC COM	1/24/2008	3/6/2009	$101,545	$262,124	($160,579)
8,000	EBAY INC COM	10/15/2008	3/6/2009	$81,236	$126,234	($44,998)
1,200	EBAY INC COM	2/6/2009	3/6/2009	$12,185	$16,308	($4,123)
15,800	EBAY INC COM	2/10/2009	3/6/2009	$160,442	$211,933	($51,492)
10,500	FEDEX CORP COM	8/27/2003	3/6/2009	$383,314	$690,060	($306,746)
2,700	FEDEX CORP COM	5/13/2005	3/6/2009	$98,566	$229,112	($130,545)
3,100	FEDEX CORP COM	6/8/2005	3/6/2009	$113,169	$278,462	($165,294)
4,200	FEDEX CORP COM	6/9/2005	3/6/2009	$153,326	$366,739	($213,414)
1,100	FEDEX CORP COM	8/5/2005	3/6/2009	$40,157	$93,203	($53,047)
600	FEDEX CORP COM	8/5/2005	3/6/2009	$21,529	$50,838	($29,309)
1,500	FEDEX CORP COM	8/11/2005	3/6/2009	$53,824	$127,514	($73,691)
1,500	FEDEX CORP COM	8/12/2005	3/6/2009	$53,824	$127,023	($73,200)
1,500	FEDEX CORP COM	8/15/2005	3/6/2009	$53,824	$126,433	($72,609)
2,800	FEDEX CORP COM	8/16/2005	3/6/2009	$100,471	$236,987	($136,516)
1,700	GENERAL ELECTRIC CO	7/11/2006	3/6/2009	$11,509	$56,379	($44,870)
7,500	GENERAL ELECTRIC CO	7/12/2006	3/6/2009	$50,775	$248,204	($197,429)
9,200	GENERAL ELECTRIC CO	7/13/2006	3/6/2009	$62,284	$301,620	($239,337)
15,900	GENERAL ELECTRIC CO	7/14/2006	3/6/2009	$107,642	$512,389	($404,746)
4,400	GENERAL ELECTRIC CO	7/17/2006	3/6/2009	$29,788	$142,021	($112,234)
6,000	GENERAL ELECTRIC CO	7/18/2006	3/6/2009	$40,620	$193,891	($153,271)
300	GENERAL ELECTRIC CO	7/19/2006	3/6/2009	$2,031	$9,814	($7,783)
5,000	GENERAL ELECTRIC CO	3/14/2007	3/6/2009	$33,850	$170,449	($136,599)
1,100	GENERAL ELECTRIC CO	3/14/2007	3/6/2009	$7,409	$37,499	($30,090)
300	GENERAL ELECTRIC CO	3/15/2007	3/6/2009	$2,021	$10,247	($8,226)
2,300	GENERAL ELECTRIC CO	4/25/2007	3/6/2009	$15,491	$81,207	($65,716)
2,000	GENERAL ELECTRIC CO	4/15/2008	3/6/2009	$13,471	$63,751	($50,281)
8,600	GENERAL ELECTRIC CO	4/16/2008	3/6/2009	$57,923	$276,341	($218,418)
7,000	GENERAL ELECTRIC CO	4/17/2008	3/6/2009	$47,147	$225,046	($177,899)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
400	GENERAL ELECTRIC CO	4/22/2008	3/6/2009	$2,694	$12,894	($10,199)
6,700	GENERAL ELECTRIC CO	6/20/2008	3/6/2009	$45,126	$183,573	($138,447)
5,300	GENERAL ELECTRIC CO	6/23/2008	3/6/2009	$35,697	$146,178	($110,481)
3,700	GENERAL ELECTRIC CO	9/16/2008	3/6/2009	$24,920	$90,650	($65,730)
21,300	GENERAL ELECTRIC CO	9/17/2008	3/6/2009	$143,461	$491,638	($348,177)
700	GENERAL ELECTRIC CO	10/2/2008	3/6/2009	$4,715	$15,536	($10,821)
9,300	GENERAL ELECTRIC CO	10/2/2008	3/6/2009	$62,638	$206,925	($144,287)
4,000	GENERAL ELECTRIC CO	11/13/2008	3/6/2009	$26,941	$60,380	($33,439)
4,200	GENERAL ELECTRIC CO	2/6/2009	3/6/2009	$28,288	$46,045	($17,757)
2,100	GENERAL ELECTRIC CO	2/12/2009	3/6/2009	$14,144	$23,697	($9,553)
3,200	GENERAL ELECTRIC CO	2/13/2009	3/6/2009	$21,553	$36,460	($14,907)
5,500	GENERAL ELECTRIC CO	2/17/2009	3/6/2009	$37,044	$60,056	($23,012)
400	GENUINE PARTS CO COM	7/30/2003	1/2/2009	$15,799	$12,389	$3,410
4,200	GENUINE PARTS CO COM	7/30/2003	3/6/2009	$105,293	$130,085	($24,792)
20,000	GENWORTH FINL INC COM CL A COM CL A	5/24/2004	3/6/2009	$16,916	$390,000	($373,084)
18,700	HEWLETT PACKARD CO COM	7/30/2003	3/6/2009	$487,207	$395,922	$91,285
10,000	HEWLETT PACKARD CO COM	8/20/2003	3/6/2009	$260,539	$199,618	$60,921
6,800	HEWLETT PACKARD CO COM	5/7/2004	3/6/2009	$177,166	$136,745	$40,422
5,500	HEWLETT PACKARD CO COM	5/10/2004	3/6/2009	$143,296	$108,617	$34,679
4,300	HEWLETT PACKARD CO COM	5/11/2004	3/6/2009	$112,032	$86,576	$25,456
4,300	HEWLETT PACKARD CO COM	5/12/2004	3/6/2009	$112,032	$85,672	$26,360
4,100	HEWLETT PACKARD CO COM	5/13/2004	3/6/2009	$106,821	$82,582	$24,239
1,900	HEWLETT PACKARD CO COM	7/6/2004	3/6/2009	$49,502	$38,032	$11,471
1,500	HEWLETT PACKARD CO COM	7/8/2004	3/6/2009	$39,081	$30,041	$9,040
1,500	HEWLETT PACKARD CO COM	7/12/2004	3/6/2009	$39,081	$30,041	$9,040
4,200	HEWLETT PACKARD CO COM	7/14/2004	3/6/2009	$109,426	$83,803	$25,623
4,600	HEWLETT PACKARD CO COM	7/15/2004	3/6/2009	$119,848	$90,896	$28,952
3,500	HEWLETT PACKARD CO COM	7/16/2004	3/6/2009	$91,188	$69,291	$21,898
2,100	HEWLETT PACKARD CO COM	7/19/2004	3/6/2009	$54,713	$41,316	$13,397
700	HEWLETT PACKARD CO COM	7/20/2004	3/6/2009	$18,238	$13,999	$4,239
9,200	HEWLETT PACKARD CO COM	8/12/2004	3/6/2009	$239,695	$153,569	$86,126
8,600	HEWLETT PACKARD CO COM	8/13/2004	3/6/2009	$224,063	$142,199	$81,864
3,500	HEWLETT PACKARD CO COM	8/16/2004	3/6/2009	$91,188	$58,640	$32,549
1,500	HLTH MGMT ASSOC INC NEW CL A COM	1/31/2006	3/6/2009	$2,797	$29,363	($26,565)
1,700	HLTH MGMT ASSOC INC NEW CL A COM	2/2/2006	3/6/2009	$3,170	$33,686	($30,516)
1,500	HLTH MGMT ASSOC INC NEW CL A COM	2/6/2006	3/6/2009	$2,797	$29,648	($26,851)
1,500	HLTH MGMT ASSOC INC NEW CL A COM	2/7/2006	3/6/2009	$2,797	$29,895	($27,098)
100	HLTH MGMT ASSOC INC NEW CL A COM	2/27/2006	3/6/2009	$187	$1,998	($1,812)
300	HLTH MGMT ASSOC INC NEW CL A COM	3/1/2006	3/6/2009	$566	$5,986	($5,420)
1,000	HLTH MGMT ASSOC INC NEW CL A COM	3/2/2006	3/6/2009	$1,887	$19,854	($17,967)
200	HLTH MGMT ASSOC INC NEW CL A COM	3/6/2006	3/6/2009	$377	$3,981	($3,604)
1,100	HLTH MGMT ASSOC INC NEW CL A COM	3/16/2006	3/6/2009	$2,075	$21,905	($19,829)
800	HLTH MGMT ASSOC INC NEW CL A COM	3/17/2006	3/6/2009	$1,509	$15,936	($14,427)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
2,600	HLTH MGMT ASSOC INC NEW CL A COM	3/20/2006	3/6/2009	$4,905	$51,421	($46,515)
400	HLTH MGMT ASSOC INC NEW CL A COM	3/21/2006	3/6/2009	$755	$7,923	($7,168)
300	HLTH MGMT ASSOC INC NEW CL A COM	3/22/2006	3/6/2009	$566	$5,926	($5,360)
300	HLTH MGMT ASSOC INC NEW CL A COM	3/23/2006	3/6/2009	$566	$5,958	($5,392)
200	HLTH MGMT ASSOC INC NEW CL A COM	4/7/2006	3/6/2009	$377	$3,990	($3,613)
1,300	HLTH MGMT ASSOC INC NEW CL A COM	4/10/2006	3/6/2009	$2,453	$25,528	($23,075)
1,000	HLTH MGMT ASSOC INC NEW CL A COM	4/11/2006	3/6/2009	$1,887	$19,548	($17,662)
800	HLTH MGMT ASSOC INC NEW CL A COM	4/13/2006	3/6/2009	$1,509	$15,806	($14,297)
400	HLTH MGMT ASSOC INC NEW CL A COM	4/17/2006	3/6/2009	$755	$7,841	($7,086)
200	HLTH MGMT ASSOC INC NEW CL A COM	4/18/2006	3/6/2009	$377	$3,950	($3,573)
400	HLTH MGMT ASSOC INC NEW CL A COM	4/19/2006	3/6/2009	$755	$7,919	($7,165)
400	HLTH MGMT ASSOC INC NEW CL A COM	4/20/2006	3/6/2009	$755	$7,922	($7,167)
600	HLTH MGMT ASSOC INC NEW CL A COM	4/24/2006	3/6/2009	$1,132	$11,859	($10,727)
800	HLTH MGMT ASSOC INC NEW CL A COM	4/25/2006	3/6/2009	$1,509	$15,676	($14,167)
500	HLTH MGMT ASSOC INC NEW CL A COM	4/26/2006	3/6/2009	$943	$9,720	($8,777)
700	HLTH MGMT ASSOC INC NEW CL A COM	4/27/2006	3/6/2009	$1,321	$13,462	($12,142)
400	HLTH MGMT ASSOC INC NEW CL A COM	4/28/2006	3/6/2009	$755	$7,786	($7,032)
700	HLTH MGMT ASSOC INC NEW CL A COM	5/1/2006	3/6/2009	$1,321	$13,545	($12,225)
300	HLTH MGMT ASSOC INC NEW CL A COM	5/2/2006	3/6/2009	$566	$5,834	($5,268)
1,700	HLTH MGMT ASSOC INC NEW CL A COM	7/12/2006	3/6/2009	$3,207	$31,894	($28,686)
700	HLTH MGMT ASSOC INC NEW CL A COM	7/13/2006	3/6/2009	$1,321	$13,076	($11,755)
500	HLTH MGMT ASSOC INC NEW CL A COM	7/17/2006	3/6/2009	$943	$9,338	($8,395)
200	HLTH MGMT ASSOC INC NEW CL A COM	7/18/2006	3/6/2009	$377	$3,698	($3,321)
300	HLTH MGMT ASSOC INC NEW CL A COM	9/28/2006	3/6/2009	$566	$5,861	($5,295)
1,600	HLTH MGMT ASSOC INC NEW CL A COM	9/29/2006	3/6/2009	$3,019	$31,429	($28,411)
600	HLTH MGMT ASSOC INC NEW CL A COM	10/2/2006	3/6/2009	$1,132	$11,683	($10,551)
800	HLTH MGMT ASSOC INC NEW CL A COM	10/4/2006	3/6/2009	$1,509	$15,610	($14,100)
200	HLTH MGMT ASSOC INC NEW CL A COM	10/5/2006	3/6/2009	$377	$3,926	($3,549)
600	HLTH MGMT ASSOC INC NEW CL A COM	10/6/2006	3/6/2009	$1,132	$11,834	($10,702)
1,000	HLTH MGMT ASSOC INC NEW CL A COM	10/10/2006	3/6/2009	$1,887	$19,280	($17,393)
1,300	HLTH MGMT ASSOC INC NEW CL A COM	10/10/2006	3/6/2009	$2,453	$25,158	($22,706)
800	HLTH MGMT ASSOC INC NEW CL A COM	10/11/2006	3/6/2009	$1,509	$15,555	($14,046)
700	HLTH MGMT ASSOC INC NEW CL A COM	10/13/2006	3/6/2009	$1,321	$13,625	($12,304)
800	HLTH MGMT ASSOC INC NEW CL A COM	10/13/2006	3/6/2009	$1,509	$15,519	($14,009)
200	HLTH MGMT ASSOC INC NEW CL A COM	10/16/2006	3/6/2009	$377	$3,889	($3,512)
1,900	HLTH MGMT ASSOC INC NEW CL A COM	10/17/2006	3/6/2009	$3,585	$36,311	($32,726)
700	HLTH MGMT ASSOC INC NEW CL A COM	10/18/2006	3/6/2009	$1,321	$13,471	($12,150)
200	HLTH MGMT ASSOC INC NEW CL A COM	10/19/2006	3/6/2009	$377	$3,840	($3,462)
200	HLTH MGMT ASSOC INC NEW CL A COM	10/20/2006	3/6/2009	$377	$3,910	($3,532)
2,300	HOME DEPOT INC COM	4/5/2007	3/6/2009	$41,144	$87,365	($46,221)
1,000	HOME DEPOT INC COM	4/9/2007	3/6/2009	$17,889	$38,010	($20,122)
4,200	HOME DEPOT INC COM	4/11/2007	3/6/2009	$75,132	$159,581	($84,449)
2,300	HOME DEPOT INC COM	4/12/2007	3/6/2009	$41,144	$86,906	($45,762)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
3,000	HOME DEPOT INC COM	4/13/2007	3/6/2009	$53,666	$113,678	($60,012)
1,800	HOME DEPOT INC COM	5/1/2007	3/6/2009	$32,199	$68,352	($36,153)
4,500	HOME DEPOT INC COM	6/7/2007	3/6/2009	$80,498	$169,778	($89,280)
6,600	HOME DEPOT INC COM	6/11/2007	3/6/2009	$118,064	$249,093	($131,029)
2,300	HOME DEPOT INC COM	6/12/2007	3/6/2009	$41,144	$86,224	($45,080)
1,600	HOME DEPOT INC COM	6/13/2007	3/6/2009	$28,622	$60,134	($31,512)
800	HOME DEPOT INC COM	6/14/2007	3/6/2009	$14,311	$30,114	($15,804)
800	HOME DEPOT INC COM	6/26/2007	3/6/2009	$14,311	$31,210	($16,899)
1,700	HOME DEPOT INC COM	6/27/2007	3/6/2009	$30,410	$66,996	($36,586)
2,100	HOME DEPOT INC COM	6/28/2007	3/6/2009	$37,566	$83,816	($46,250)
200	HOME DEPOT INC COM	11/16/2007	3/6/2009	$3,578	$5,701	($2,123)
4,300	HOME DEPOT INC COM	11/19/2007	3/6/2009	$76,921	$121,511	($44,591)
7,900	HOME DEPOT INC COM	11/20/2007	3/6/2009	$141,319	$221,927	($80,608)
600	HOME DEPOT INC COM	11/21/2007	3/6/2009	$10,733	$16,772	($6,039)
10,000	HOME DEPOT INC COM	2/6/2008	3/6/2009	$178,885	$282,507	($103,622)
5,000	HOME DEPOT INC COM	10/22/2008	3/6/2009	$89,443	$98,461	($9,019)
1,500	INTERPUBLIC GROUP COMPANIES INC COM	10/14/2004	3/6/2009	$5,570	$16,776	($11,206)
1,600	INTERPUBLIC GROUP COMPANIES INC COM	3/17/2005	3/6/2009	$5,941	$18,726	($12,785)
3,900	INTERPUBLIC GROUP COMPANIES INC COM	3/18/2005	3/6/2009	$14,482	$45,656	($31,174)
1,500	INTERPUBLIC GROUP COMPANIES INC COM	3/22/2005	3/6/2009	$5,570	$17,679	($12,109)
1,900	INTERPUBLIC GROUP COMPANIES INC COM	3/23/2005	3/6/2009	$7,055	$22,574	($15,519)
1,500	INTERPUBLIC GROUP COMPANIES INC COM	3/24/2005	3/6/2009	$5,570	$17,986	($12,416)
3,900	INTERPUBLIC GROUP COMPANIES INC COM	4/4/2005	3/6/2009	$14,482	$47,444	($32,962)
2,200	INTERPUBLIC GROUP COMPANIES INC COM	6/15/2005	3/6/2009	$8,169	$26,433	($18,264)
1,500	INTERPUBLIC GROUP COMPANIES INC COM	6/16/2005	3/6/2009	$5,570	$18,021	($12,451)
1,500	INTERPUBLIC GROUP COMPANIES INC COM	7/7/2005	3/6/2009	$5,570	$18,014	($12,444)
1,500	INTERPUBLIC GROUP COMPANIES INC COM	8/2/2005	3/6/2009	$5,570	$18,023	($12,453)
1,500	INTERPUBLIC GROUP COMPANIES INC COM	8/8/2005	3/6/2009	$5,570	$18,023	($12,453)
1,500	INTERPUBLIC GROUP COMPANIES INC COM	8/10/2005	3/6/2009	$5,570	$17,996	($12,426)
1,500	INTERPUBLIC GROUP COMPANIES INC COM	8/11/2005	3/6/2009	$5,570	$17,855	($12,285)
1,500	INTERPUBLIC GROUP COMPANIES INC COM	8/16/2005	3/6/2009	$5,570	$18,023	($12,453)
2,000	INTERPUBLIC GROUP COMPANIES INC COM	8/22/2005	3/6/2009	$7,427	$24,230	($16,803)
3,400	INTERPUBLIC GROUP COMPANIES INC COM	8/25/2005	3/6/2009	$12,625	$40,851	($28,226)
1,500	INTERPUBLIC GROUP COMPANIES INC COM	8/26/2005	3/6/2009	$5,570	$17,867	($12,297)
1,100	INTERPUBLIC GROUP COMPANIES INC COM	8/31/2005	3/6/2009	$4,085	$13,180	($9,095)
1,500	INTERPUBLIC GROUP COMPANIES INC COM	12/20/2005	3/6/2009	$5,570	$14,261	($8,691)
400	INTERPUBLIC GROUP COMPANIES INC COM	3/30/2006	3/6/2009	$1,485	$3,802	($2,317)
400	INTERPUBLIC GROUP COMPANIES INC COM	3/31/2006	3/6/2009	$1,485	$3,804	($2,319)
1,700	INTERPUBLIC GROUP COMPANIES INC COM	4/7/2006	3/6/2009	$6,313	$16,116	($9,803)
1,500	INTERPUBLIC GROUP COMPANIES INC COM	4/7/2006	3/6/2009	$5,570	$14,179	($8,609)
600	INTERPUBLIC GROUP COMPANIES INC COM	4/10/2006	3/6/2009	$2,228	$5,688	($3,460)
3,300	INTERPUBLIC GROUP COMPANIES INC COM	4/12/2006	3/6/2009	$12,254	$31,223	($18,969)
800	INTERPUBLIC GROUP COMPANIES INC COM	4/13/2006	3/6/2009	$2,971	$7,540	($4,570)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,100	INTERPUBLIC GROUP COMPANIES INC COM	4/17/2006	3/6/2009	$4,085	$10,333	($6,249)
1,000	INTERPUBLIC GROUP COMPANIES INC COM	4/18/2006	3/6/2009	$3,713	$9,440	($5,727)
900	INTERPUBLIC GROUP COMPANIES INC COM	4/20/2006	3/6/2009	$3,342	$8,460	($5,119)
800	INTERPUBLIC GROUP COMPANIES INC COM	4/20/2006	3/6/2009	$2,971	$7,566	($4,595)
600	INTERPUBLIC GROUP COMPANIES INC COM	4/21/2006	3/6/2009	$2,228	$5,679	($3,451)
2,800	INTERPUBLIC GROUP COMPANIES INC COM	4/24/2006	3/6/2009	$10,397	$26,536	($16,139)
400	INTERPUBLIC GROUP COMPANIES INC COM	4/25/2006	3/6/2009	$1,485	$3,799	($2,313)
400	INTERPUBLIC GROUP COMPANIES INC COM	4/26/2006	3/6/2009	$1,485	$3,808	($2,323)
400	INTERPUBLIC GROUP COMPANIES INC COM	4/27/2006	3/6/2009	$1,485	$3,808	($2,322)
2,600	INTERPUBLIC GROUP COMPANIES INC COM	5/1/2006	3/6/2009	$9,655	$24,752	($15,097)
800	INTERPUBLIC GROUP COMPANIES INC COM	5/1/2006	3/6/2009	$2,971	$7,595	($4,624)
1,800	LEGG MASON INC COM	8/10/2007	3/6/2009	$19,796	$154,965	($135,168)
700	LEGG MASON INC COM	8/13/2007	3/6/2009	$7,698	$61,482	($53,783)
3,800	LEGG MASON INC COM	8/14/2007	3/6/2009	$41,792	$329,763	($287,971)
500	LEGG MASON INC COM	8/15/2007	3/6/2009	$5,499	$43,133	($37,634)
2,000	LEGG MASON INC COM	8/16/2007	3/6/2009	$21,996	$168,151	($146,156)
200	LEGG MASON INC COM	8/29/2007	3/6/2009	$2,200	$17,226	($15,027)
200	LEGG MASON INC COM	8/29/2007	3/6/2009	$2,200	$17,121	($14,921)
400	LEGG MASON INC COM	8/31/2007	3/6/2009	$4,399	$34,771	($30,372)
400	LEGG MASON INC COM	9/4/2007	3/6/2009	$4,399	$34,517	($30,118)
600	LIBERTY GLOBAL INC COM SER A	5/24/2007	3/6/2009	$6,315	$22,716	($16,401)
200	LIBERTY GLOBAL INC COM SER A	5/25/2007	3/6/2009	$2,105	$7,572	($5,467)
200	LIBERTY GLOBAL INC COM SER A	5/30/2007	3/6/2009	$2,105	$7,493	($5,388)
600	LIBERTY GLOBAL INC COM SER A	6/6/2007	3/6/2009	$6,315	$22,680	($16,365)
200	LIBERTY GLOBAL INC COM SER A	6/7/2007	3/6/2009	$2,105	$7,425	($5,320)
200	LIBERTY GLOBAL INC COM SER A	6/11/2007	3/6/2009	$2,105	$7,479	($5,374)
200	LIBERTY GLOBAL INC COM SER A	6/12/2007	3/6/2009	$2,105	$7,521	($5,416)
200	LIBERTY GLOBAL INC COM SER A	6/12/2007	3/6/2009	$2,105	$7,532	($5,427)
1,000	LIBERTY GLOBAL INC COM SER C COM SER C	5/24/2007	3/6/2009	$10,321	$35,718	($25,396)
200	LIBERTY GLOBAL INC COM SER C COM SER C	5/25/2007	3/6/2009	$2,064	$7,125	($5,061)
300	LIBERTY GLOBAL INC COM SER C COM SER C	5/29/2007	3/6/2009	$3,096	$10,610	($7,513)
300	LIBERTY GLOBAL INC COM SER C COM SER C	5/30/2007	3/6/2009	$3,096	$10,553	($7,457)
200	LIBERTY GLOBAL INC COM SER C COM SER C	5/31/2007	3/6/2009	$2,064	$7,155	($5,091)
200	LIBERTY GLOBAL INC COM SER C COM SER C	6/6/2007	3/6/2009	$2,064	$7,105	($5,041)
200	LIBERTY GLOBAL INC COM SER C COM SER C	6/8/2007	3/6/2009	$2,064	$6,986	($4,922)
200	LIBERTY GLOBAL INC COM SER C COM SER C	6/11/2007	3/6/2009	$2,064	$7,134	($5,069)
950	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	8/17/2004	3/6/2009	$2,351	$16,300	($13,949)
1,925	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	8/19/2004	3/6/2009	$4,764	$32,986	($28,221)
700	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	9/13/2004	3/6/2009	$1,732	$12,022	($10,290)
525	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	9/14/2004	3/6/2009	$1,299	$9,010	($7,711)
475	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	9/15/2004	3/6/2009	$1,176	$8,160	($6,984)
1,000	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	9/17/2004	3/6/2009	$2,475	$17,294	($14,819)
850	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	9/20/2004	3/6/2009	$2,104	$14,658	($12,554)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,200	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	9/21/2004	3/6/2009	$2,970	$20,618	($17,648)
1,250	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	9/22/2004	3/6/2009	$3,094	$21,266	($18,173)
625	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	9/23/2004	3/6/2009	$1,547	$10,627	($9,080)
750	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	9/24/2004	3/6/2009	$1,856	$12,722	($10,866)
775	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	9/27/2004	3/6/2009	$1,918	$13,197	($11,279)
800	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	9/28/2004	3/6/2009	$1,980	$13,650	($11,670)
825	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	9/29/2004	3/6/2009	$2,042	$14,090	($12,048)
1,000	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	9/30/2004	3/6/2009	$2,475	$17,204	($14,729)
375	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/4/2004	3/6/2009	$928	$6,483	($5,555)
375	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/5/2004	3/6/2009	$928	$6,486	($5,558)
375	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/6/2004	3/6/2009	$928	$6,486	($5,558)
425	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/7/2004	3/6/2009	$1,052	$7,343	($6,291)
375	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/8/2004	3/6/2009	$928	$6,486	($5,558)
375	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/11/2004	3/6/2009	$928	$6,486	($5,558)
500	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/12/2004	3/6/2009	$1,237	$8,644	($7,406)
400	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/13/2004	3/6/2009	$990	$6,918	($5,928)
1,225	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/14/2004	3/6/2009	$3,032	$21,123	($18,091)
625	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/15/2004	3/6/2009	$1,547	$10,784	($9,237)
400	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/18/2004	3/6/2009	$990	$6,917	($5,927)
375	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/19/2004	3/6/2009	$928	$6,486	($5,558)
375	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/20/2004	3/6/2009	$928	$6,485	($5,557)
375	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/25/2004	3/6/2009	$928	$6,483	($5,555)
375	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/26/2004	3/6/2009	$928	$6,485	($5,557)
400	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/4/2007	3/6/2009	$990	$7,839	($6,849)
400	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/5/2007	3/6/2009	$990	$7,962	($6,972)
200	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/8/2007	3/6/2009	$495	$4,001	($3,506)
400	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/9/2007	3/6/2009	$990	$7,984	($6,994)
400	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/11/2007	3/6/2009	$990	$7,999	($7,009)
400	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/16/2007	3/6/2009	$990	$8,003	($7,013)
400	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/19/2007	3/6/2009	$990	$8,001	($7,011)
400	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/23/2007	3/6/2009	$990	$7,962	($6,972)
400	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	10/24/2007	3/6/2009	$990	$8,004	($7,014)
1,500	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	11/9/2007	3/6/2009	$3,712	$29,223	($25,510)
600	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	11/12/2007	3/6/2009	$1,485	$11,895	($10,410)
400	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	11/13/2007	3/6/2009	$990	$7,927	($6,937)
600	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	11/14/2007	3/6/2009	$1,485	$11,954	($10,469)
700	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	11/15/2007	3/6/2009	$1,732	$13,971	($12,239)
500	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	11/16/2007	3/6/2009	$1,238	$9,935	($8,698)
600	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	11/19/2007	3/6/2009	$1,485	$11,805	($10,320)
1,100	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	11/20/2007	3/6/2009	$2,722	$21,710	($18,987)
1,000	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	11/21/2007	3/6/2009	$2,475	$19,620	($17,145)
2,100	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	11/26/2007	3/6/2009	$5,197	$41,117	($35,919)
400	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	11/27/2007	3/6/2009	$990	$7,848	($6,858)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
500	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	11/29/2007	3/6/2009	$1,238	$10,000	($8,762)
3,000	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	12/3/2008	3/6/2009	$7,425	$7,059	$366
2,900	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	12/3/2008	3/6/2009	$7,177	$6,713	$465
4,200	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	12/5/2008	3/6/2009	$10,395	$9,807	$588
3,400	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	12/8/2008	3/6/2009	$8,415	$8,084	$331
2,000	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	12/10/2008	3/6/2009	$4,950	$5,211	($261)
3,000	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	12/11/2008	3/6/2009	$7,425	$7,325	$100
3,300	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	12/11/2008	3/6/2009	$8,167	$8,142	$25
3,800	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	12/15/2008	3/6/2009	$9,405	$9,582	($178)
4,200	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	12/15/2008	3/6/2009	$10,395	$10,464	($69)
2,000	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	12/16/2008	3/6/2009	$4,950	$5,160	($210)
2,000	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	1/14/2009	3/6/2009	$4,950	$6,153	($1,203)
2,000	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	1/15/2009	3/6/2009	$4,950	$5,992	($1,042)
2,000	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	1/16/2009	3/6/2009	$4,950	$6,312	($1,362)
2,000	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	1/21/2009	3/6/2009	$4,950	$6,070	($1,120)
2,000	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	1/21/2009	3/6/2009	$4,950	$6,045	($1,095)
2,000	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	1/22/2009	3/6/2009	$4,950	$5,872	($922)
2,100	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	1/23/2009	3/6/2009	$5,197	$6,332	($1,134)
2,000	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	1/26/2009	3/6/2009	$4,950	$6,230	($1,280)
2,000	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	1/27/2009	3/6/2009	$4,950	$6,177	($1,227)
4,000	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	1/30/2009	3/6/2009	$9,900	$12,833	($2,933)
2,000	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	2/3/2009	3/6/2009	$4,950	$6,130	($1,180)
2,000	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	2/4/2009	3/6/2009	$4,950	$6,507	($1,557)
2,000	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	2/4/2009	3/6/2009	$4,950	$6,516	($1,566)
2,000	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	2/5/2009	3/6/2009	$4,950	$6,430	($1,480)
1,900	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	2/12/2009	3/6/2009	$4,702	$6,242	($1,539)
2,200	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	2/12/2009	3/6/2009	$5,502	$7,227	($1,725)
10,300	LOEWS CORP COM	7/30/2003	3/6/2009	$187,457	$157,267	$30,190
37,380	MACYS INC COM STK	8/4/2003	3/6/2009	$255,057	$1,297,647	($1,042,589)
200	MOLEX INC CL A	7/5/2007	3/6/2009	$1,834	$5,337	($3,502)
200	MOLEX INC CL A	7/6/2007	3/6/2009	$1,834	$5,357	($3,523)
200	MOLEX INC CL A	7/9/2007	3/6/2009	$1,834	$5,425	($3,591)
200	MOLEX INC CL A	7/10/2007	3/6/2009	$1,834	$5,407	($3,573)
200	MOLEX INC CL A	7/16/2007	3/6/2009	$1,834	$5,456	($3,622)
200	MOLEX INC CL A	7/18/2007	3/6/2009	$1,834	$5,406	($3,572)
1,800	MOLEX INC CL A	7/19/2007	3/6/2009	$16,510	$48,762	($32,252)
200	MOLEX INC CL A	7/20/2007	3/6/2009	$1,834	$5,408	($3,573)
200	MOLEX INC CL A	7/23/2007	3/6/2009	$1,834	$5,392	($3,558)
400	MOLEX INC CL A	7/25/2007	3/6/2009	$3,669	$10,620	($6,951)
600	MOLEX INC CL A	7/27/2007	3/6/2009	$5,503	$16,095	($10,592)
400	MOLEX INC CL A	7/31/2007	3/6/2009	$3,669	$10,742	($7,073)
3,900	MOLEX INC CL A	8/2/2007	3/6/2009	$35,773	$94,051	($58,278)
700	MOLEX INC CL A	8/3/2007	3/6/2009	$6,421	$16,611	($10,190)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
400	MOLEX INC CL A	8/6/2007	3/6/2009	$3,669	$9,272	($5,603)
200	MOLEX INC CL A	8/8/2007	3/6/2009	$1,834	$4,627	($2,793)
400	MOLEX INC CL A	8/9/2007	3/6/2009	$3,669	$9,167	($5,498)
800	MOLEX INC CL A	8/13/2007	3/6/2009	$7,338	$18,514	($11,176)
600	MOLEX INC CL A	8/15/2007	3/6/2009	$5,503	$13,762	($8,258)
200	MOLEX INC CL A	8/16/2007	3/6/2009	$1,834	$4,556	($2,722)
400	MOLEX INC CL A	8/23/2007	3/6/2009	$3,669	$9,885	($6,216)
300	MOLEX INC CL A	8/24/2007	3/6/2009	$2,752	$7,402	($4,650)
200	MOLEX INC CL A	8/27/2007	3/6/2009	$1,834	$4,925	($3,090)
300	MOLEX INC CL A	8/28/2007	3/6/2009	$2,752	$7,323	($4,571)
200	MOLEX INC CL A	8/29/2007	3/6/2009	$1,834	$4,912	($3,078)
200	MOLEX INC CL A	8/31/2007	3/6/2009	$1,834	$4,981	($3,147)
200	MOLEX INC CL A	9/4/2007	3/6/2009	$1,834	$4,986	($3,152)
200	MOLEX INC CL A	9/5/2007	3/6/2009	$1,834	$4,976	($3,142)
400	MOLEX INC CL A	9/7/2007	3/6/2009	$3,669	$9,882	($6,213)
200	MOLEX INC CL A	9/11/2007	3/6/2009	$1,834	$4,938	($3,104)
200	MOLEX INC CL A	9/12/2007	3/6/2009	$1,834	$4,956	($3,121)
200	MOLEX INC CL A	9/13/2007	3/6/2009	$1,834	$4,953	($3,119)
200	MOLEX INC CL A	9/14/2007	3/6/2009	$1,834	$4,978	($3,144)
200	MOLEX INC CL A	9/17/2007	3/6/2009	$1,834	$4,993	($3,159)
200	MOLEX INC CL A	9/20/2007	3/6/2009	$1,834	$5,199	($3,364)
400	MOLEX INC CL A	9/24/2007	3/6/2009	$3,669	$10,347	($6,678)
600	MOLEX INC CL A	9/25/2007	3/6/2009	$5,503	$15,413	($9,910)
400	MOLEX INC CL A	9/27/2007	3/6/2009	$3,669	$10,239	($6,570)
200	MOLEX INC CL A	9/28/2007	3/6/2009	$1,834	$5,091	($3,257)
200	MOLEX INC CL A	10/2/2007	3/6/2009	$1,834	$5,130	($3,296)
200	MOLEX INC CL A	10/3/2007	3/6/2009	$1,834	$5,059	($3,224)
1,600	MOLEX INC CL A	10/4/2007	3/6/2009	$14,676	$40,522	($25,846)
200	MOLEX INC CL A	10/11/2007	3/6/2009	$1,834	$5,185	($3,350)
200	MOLEX INC CL A	10/15/2007	3/6/2009	$1,834	$5,119	($3,285)
200	MOLEX INC CL A	10/16/2007	3/6/2009	$1,834	$5,069	($3,234)
200	MOLEX INC CL A	10/22/2007	3/6/2009	$1,834	$5,337	($3,502)
200	MOLEX INC CL A	10/25/2007	3/6/2009	$1,834	$5,377	($3,542)
200	MOLEX INC CL A	10/25/2007	3/6/2009	$1,834	$5,406	($3,572)
200	MOLEX INC CL A	11/1/2007	3/6/2009	$1,834	$5,388	($3,553)
200	MOLEX INC CL A	11/2/2007	3/6/2009	$1,834	$5,408	($3,574)
200	MOLEX INC CL A	11/5/2007	3/6/2009	$1,834	$5,399	($3,565)
200	MOLEX INC CL A	11/6/2007	3/6/2009	$1,834	$5,405	($3,570)
200	MOLEX INC CL A	11/7/2007	3/6/2009	$1,834	$5,363	($3,528)
200	MOLEX INC CL A	11/8/2007	3/6/2009	$1,834	$5,356	($3,522)
400	MOLEX INC CL A	11/12/2007	3/6/2009	$3,669	$10,575	($6,906)
200	MOLEX INC CL A	11/14/2007	3/6/2009	$1,834	$5,333	($3,499)
300	MOLEX INC CL A	11/15/2007	3/6/2009	$2,752	$7,909	($5,157)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
200	MOLEX INC CL A	11/16/2007	3/6/2009	$1,834	$5,302	($3,468)
200	MOLEX INC CL A	11/19/2007	3/6/2009	$1,834	$5,299	($3,464)
200	MOLEX INC CL A	11/20/2007	3/6/2009	$1,834	$5,286	($3,452)
200	MOLEX INC CL A	11/21/2007	3/6/2009	$1,834	$5,304	($3,470)
200	MOLEX INC CL A	11/23/2007	3/6/2009	$1,834	$5,332	($3,498)
900	MOLEX INC CL A	11/26/2007	3/6/2009	$8,255	$24,143	($15,888)
200	MOLEX INC CL A	12/6/2007	3/6/2009	$1,834	$5,406	($3,572)
200	MOLEX INC CL A	12/7/2007	3/6/2009	$1,834	$5,404	($3,570)
200	MOLEX INC CL A	12/10/2007	3/6/2009	$1,834	$5,403	($3,569)
400	MOLEX INC CL A	12/11/2007	3/6/2009	$3,669	$10,706	($7,037)
400	MOLEX INC CL A	12/13/2007	3/6/2009	$3,669	$10,681	($7,012)
200	MOLEX INC CL A	12/14/2007	3/6/2009	$1,834	$5,409	($3,575)
200	MOLEX INC CL A	12/17/2007	3/6/2009	$1,834	$5,330	($3,495)
200	MOLEX INC CL A	12/18/2007	3/6/2009	$1,834	$5,267	($3,433)
400	MOLEX INC CL A	12/20/2007	3/6/2009	$3,669	$10,479	($6,810)
200	MOLEX INC CL A	12/21/2007	3/6/2009	$1,834	$5,310	($3,475)
200	MOLEX INC CL A	12/27/2007	3/6/2009	$1,834	$5,287	($3,453)
200	MOLEX INC CL A	12/27/2007	3/6/2009	$1,834	$5,286	($3,452)
200	MOLEX INC CL A	12/28/2007	3/6/2009	$1,834	$5,246	($3,411)
200	MOLEX INC CL A	1/2/2008	3/6/2009	$1,834	$5,180	($3,346)
200	MOLEX INC CL A	1/3/2008	3/6/2009	$1,834	$5,165	($3,330)
400	MOLEX INC CL A	1/4/2008	3/6/2009	$3,669	$10,107	($6,438)
200	MOLEX INC CL A	1/8/2008	3/6/2009	$1,834	$4,964	($3,130)
200	MOLEX INC CL A	1/9/2008	3/6/2009	$1,834	$4,821	($2,987)
200	MOLEX INC CL A	1/10/2008	3/6/2009	$1,834	$4,784	($2,949)
400	MOLEX INC CL A	1/11/2008	3/6/2009	$3,669	$9,546	($5,877)
25,600	MOTOROLA INC COM	7/31/2003	3/6/2009	$78,277	$209,874	($131,597)
14,000	MOTOROLA INC COM	1/26/2005	3/6/2009	$42,808	$219,254	($176,446)
5,500	MOTOROLA INC COM	1/27/2005	3/6/2009	$16,817	$86,413	($69,596)
7,100	MOTOROLA INC COM	1/28/2005	3/6/2009	$21,710	$110,309	($88,600)
1,500	MOTOROLA INC COM	1/31/2005	3/6/2009	$4,587	$23,580	($18,993)
1,500	MOTOROLA INC COM	2/10/2005	3/6/2009	$4,587	$23,579	($18,992)
3,500	MOTOROLA INC COM	2/16/2005	3/6/2009	$10,702	$55,020	($44,318)
25,000	MOTOROLA INC COM	3/22/2005	3/6/2009	$76,442	$378,643	($302,200)
700	MOTOROLA INC COM	11/28/2006	3/6/2009	$2,140	$14,960	($12,819)
300	MOTOROLA INC COM	11/28/2006	3/6/2009	$915	$6,411	($5,496)
2,300	MOTOROLA INC COM	11/29/2006	3/6/2009	$7,016	$50,501	($43,485)
7,700	MOTOROLA INC COM	12/1/2006	3/6/2009	$23,487	$168,019	($144,532)
1,900	MOTOROLA INC COM	12/4/2006	3/6/2009	$5,796	$41,714	($35,918)
800	MOTOROLA INC COM	12/5/2006	3/6/2009	$2,440	$17,590	($15,150)
2,800	MOTOROLA INC COM	12/6/2006	3/6/2009	$8,541	$61,474	($52,933)
8,500	MOTOROLA INC COM	12/7/2006	3/6/2009	$25,927	$184,525	($158,597)
17,300	MOTOROLA INC COM	1/4/2007	3/6/2009	$52,770	$353,681	($300,911)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
32,700	MOTOROLA INC COM	1/5/2007	3/6/2009	$99,744	$620,646	($520,902)
23,500	MOTOROLA INC COM	1/8/2007	3/6/2009	$71,682	$436,172	($364,490)
16,500	MOTOROLA INC COM	1/9/2007	3/6/2009	$50,330	$306,303	($255,973)
9,200	MOTOROLA INC COM	1/29/2007	3/6/2009	$28,063	$167,881	($139,818)
400	MOTOROLA INC COM	3/9/2007	3/6/2009	$1,220	$7,322	($6,102)
1,900	MOTOROLA INC COM	3/13/2007	3/6/2009	$5,796	$34,675	($28,880)
3,200	MOTOROLA INC COM	3/14/2007	3/6/2009	$9,761	$58,496	($48,735)
13,100	MOTOROLA INC COM	3/16/2007	3/6/2009	$39,959	$238,689	($198,730)
1,100	MOTOROLA INC COM	3/19/2007	3/6/2009	$3,355	$20,108	($16,753)
1,100	MOTOROLA INC COM	3/20/2007	3/6/2009	$3,355	$20,055	($16,700)
5,000	MOTOROLA INC COM	3/22/2007	3/6/2009	$15,251	$89,179	($73,927)
4,100	MOTOROLA INC COM	3/22/2007	3/6/2009	$12,506	$71,822	($59,316)
5,100	MOTOROLA INC COM	3/23/2007	3/6/2009	$15,556	$90,139	($74,582)
1,000	MOTOROLA INC COM	3/26/2007	3/6/2009	$3,050	$17,742	($14,692)
2,200	MOTOROLA INC COM	3/27/2007	3/6/2009	$6,711	$39,116	($32,405)
1,700	MOTOROLA INC COM	3/28/2007	3/6/2009	$5,185	$30,174	($24,988)
12,200	MOTOROLA INC COM	3/30/2007	3/6/2009	$37,213	$216,172	($178,958)
15,000	MOTOROLA INC COM	6/4/2008	3/6/2009	$45,754	$137,879	($92,124)
600	MOTOROLA INC COM	6/4/2008	3/6/2009	$1,831	$5,515	($3,684)
10,500	MOTOROLA INC COM	6/5/2008	3/6/2009	$32,047	$96,142	($64,095)
25,400	MOTOROLA INC COM	6/6/2008	3/6/2009	$77,523	$228,453	($150,930)
11,500	MOTOROLA INC COM	6/9/2008	3/6/2009	$35,099	$102,580	($67,481)
2,000	MOTOROLA INC COM	6/10/2008	3/6/2009	$6,104	$18,052	($11,948)
135,000	NEWS CORP CL A COM	8/1/2003	3/6/2009	$697,838	$1,737,740	($1,039,902)
30,000	NEWS CORP CL A COM	6/30/2005	3/6/2009	$155,075	$488,100	($333,025)
8,900	NEWS CORP CL A COM	11/10/2005	3/6/2009	$46,006	$129,969	($83,964)
10,200	NEWS CORP CL A COM	11/15/2005	3/6/2009	$52,726	$149,930	($97,204)
10,900	NEWS CORP CL A COM	11/16/2005	3/6/2009	$56,344	$158,166	($101,822)
10,000	NEWS CORP CL A COM	10/15/2008	3/6/2009	$51,692	$90,100	($38,408)
20,000	NEWS CORP CL A COM	10/22/2008	3/6/2009	$103,383	$169,852	($66,469)
15,000	NEWS CORP CL A COM	11/25/2008	3/6/2009	$77,538	$102,845	($25,307)
15,500	OCCIDENTAL PETROLEUM CORP	8/4/2003	3/6/2009	$782,761	$253,258	$529,504
200	OCCIDENTAL PETROLEUM CORP	2/6/2007	3/6/2009	$10,100	$9,306	$794
600	OCCIDENTAL PETROLEUM CORP	2/7/2007	3/6/2009	$30,300	$27,895	$2,405
200	OCCIDENTAL PETROLEUM CORP	2/9/2007	3/6/2009	$10,100	$9,300	$800
4,300	OCCIDENTAL PETROLEUM CORP	2/12/2007	3/6/2009	$217,153	$197,770	$19,383
200	OCCIDENTAL PETROLEUM CORP	2/13/2007	3/6/2009	$10,100	$9,265	$835
300	OCCIDENTAL PETROLEUM CORP	2/27/2007	3/6/2009	$15,150	$13,926	$1,224
1,000	OCCIDENTAL PETROLEUM CORP	2/28/2007	3/6/2009	$50,501	$46,170	$4,331
200	OCCIDENTAL PETROLEUM CORP	3/1/2007	3/6/2009	$10,100	$9,190	$910
900	OCCIDENTAL PETROLEUM CORP	3/2/2007	3/6/2009	$45,451	$41,400	$4,051
800	OCCIDENTAL PETROLEUM CORP	3/5/2007	3/6/2009	$40,401	$36,284	$4,117
400	OCCIDENTAL PETROLEUM CORP	3/6/2007	3/6/2009	$20,200	$18,257	$1,943

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
200	OCCIDENTAL PETROLEUM CORP	3/7/2007	3/6/2009	$10,100	$9,198	$902
300	OCCIDENTAL PETROLEUM CORP	3/9/2007	3/6/2009	$15,150	$13,845	$1,305
600	OCCIDENTAL PETROLEUM CORP	7/15/2008	3/6/2009	$30,300	$48,501	($18,200)
3,300	OCCIDENTAL PETROLEUM CORP	7/16/2008	3/6/2009	$166,652	$253,701	($87,048)
5,000	OCCIDENTAL PETROLEUM CORP	10/15/2008	3/6/2009	$252,504	$219,265	$33,239
5,000	OCCIDENTAL PETROLEUM CORP	10/22/2008	3/6/2009	$252,504	$233,690	$18,814
1,000	OCCIDENTAL PETROLEUM CORP	11/13/2008	3/6/2009	$50,501	$45,488	$5,013
1,100	PFIZER INC COM STK $ 11 1/9 PAR	12/20/2004	1/23/2009	$18,766	$27,651	($8,885)
4,100	PFIZER INC COM STK $ 11 1/9 PAR	8/31/2005	1/23/2009	$69,946	$103,442	($33,496)
4,500	PFIZER INC COM STK $ 11 1/9 PAR	9/1/2005	1/23/2009	$76,770	$114,091	($37,321)
9,100	PFIZER INC COM STK $ 11 1/9 PAR	9/2/2005	1/23/2009	$155,245	$230,628	($75,383)
1,500	PFIZER INC COM STK $ 11 1/9 PAR	9/6/2005	1/23/2009	$25,590	$38,100	($12,510)
1,600	PFIZER INC COM STK $ 11 1/9 PAR	9/20/2005	1/23/2009	$27,296	$40,659	($13,364)
5,200	PFIZER INC COM STK $ 11 1/9 PAR	9/21/2005	1/23/2009	$88,712	$131,901	($43,190)
4,000	PFIZER INC COM STK $ 11 1/9 PAR	9/22/2005	1/23/2009	$68,240	$101,458	($33,218)
200	PFIZER INC COM STK $ 11 1/9 PAR	11/17/2005	1/23/2009	$3,412	$4,262	($850)
7,800	PFIZER INC COM STK $ 11 1/9 PAR	12/20/2004	1/22/2009	$134,232	$196,068	($61,836)
1,500	PFIZER INC COM STK $ 11 1/9 PAR	11/17/2005	3/6/2009	$18,817	$31,965	($13,148)
3,500	PFIZER INC COM STK $ 11 1/9 PAR	11/17/2005	3/6/2009	$43,907	$74,491	($30,583)
11,700	PFIZER INC COM STK $ 11 1/9 PAR	11/30/2005	3/6/2009	$146,776	$249,064	($102,288)
13,100	PFIZER INC COM STK $.11 1/9 PAR	11/30/2005	3/6/2009	$164,339	$278,231	($113,892)
300	PFIZER INC COM STK $ 11 1/9 PAR	4/11/2006	3/6/2009	$3,763	$7,287	($3,523)
6,000	PFIZER INC COM STK $ 11 1/9 PAR	4/13/2006	3/6/2009	$75,270	$146,923	($71,654)
1,600	PFIZER INC COM STK $ 11 1/9 PAR	4/18/2006	3/6/2009	$20,072	$39,587	($19,515)
5,200	PFIZER INC COM STK $ 11 1/9 PAR	4/19/2006	3/6/2009	$65,234	$129,441	($64,207)
1,500	PFIZER INC COM STK $.11 1/9 PAR	4/19/2006	3/6/2009	$18,817	$37,282	($18,465)
4,900	PFIZER INC COM STK $ 11 1/9 PAR	4/21/2006	3/6/2009	$61,470	$122,187	($60,717)
3,600	PFIZER INC COM STK $ 11 1/9 PAR	4/24/2006	3/6/2009	$45,162	$88,935	($43,773)
2,900	PFIZER INC COM STK $ 11 1/9 PAR	4/24/2006	3/6/2009	$36,380	$71,625	($35,245)
7,800	PFIZER INC COM STK $ 11 1/9 PAR	4/25/2006	3/6/2009	$97,850	$193,456	($95,606)
5,800	PFIZER INC COM STK $ 11 1/9 PAR	4/26/2006	3/6/2009	$72,761	$144,884	($72,123)
400	PFIZER INC COM STK $ 11 1/9 PAR	4/27/2006	3/6/2009	$5,018	$9,998	($4,980)
15,000	PITNEY BOWES INC COM	8/5/2003	3/6/2009	$268,233	$577,418	($309,185)
1,500	PITNEY BOWES INC COM	12/8/2005	3/6/2009	$26,823	$62,034	($35,210)
200	PITNEY BOWES INC COM	7/12/2006	3/6/2009	$3,576	$8,247	($4,671)
500	PITNEY BOWES INC COM	7/13/2006	3/6/2009	$8,941	$20,491	($11,550)
400	PITNEY BOWES INC COM	7/17/2006	3/6/2009	$7,153	$16,371	($9,218)
200	PITNEY BOWES INC COM	7/18/2006	3/6/2009	$3,576	$8,110	($4,533)
100	PITNEY BOWES INC COM	7/19/2006	3/6/2009	$1,788	$4,116	($2,328)
500	PITNEY BOWES INC COM	7/20/2006	3/6/2009	$8,941	$20,576	($11,635)
400	PITNEY BOWES INC COM	7/21/2006	3/6/2009	$7,153	$16,421	($9,268)
600	PITNEY BOWES INC COM	7/25/2006	3/6/2009	$10,729	$24,736	($14,007)
600	PITNEY BOWES INC COM	7/26/2006	3/6/2009	$10,729	$24,689	($13,960)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
200	PITNEY BOWES INC COM	7/31/2006	3/6/2009	$3,576	$8,252	($4,676)
200	PITNEY BOWES INC COM	8/1/2006	3/6/2009	$3,576	$8,239	($4,663)
200	PITNEY BOWES INC COM	11/13/2008	3/6/2009	$3,576	$4,541	($964)
300	PITNEY BOWES INC COM	11/17/2008	3/6/2009	$5,365	$7,019	($1,654)
300	PITNEY BOWES INC COM	11/17/2008	3/6/2009	$5,365	$7,025	($1,660)
1,300	PITNEY BOWES INC COM	11/19/2008	3/6/2009	$23,247	$29,904	($6,658)
3,000	SCHLUMBERGER LTD COM STK	1/3/2005	3/6/2009	$108,933	$97,979	$10,954
700	SCHLUMBERGER LTD COM STK	9/21/2006	3/6/2009	$25,418	$39,792	($14,375)
1,200	SCHLUMBERGER LTD COM STK	9/22/2006	3/6/2009	$43,573	$68,283	($24,709)
1,100	SCHLUMBERGER LTD COM STK	9/25/2006	3/6/2009	$39,942	$61,753	($21,811)
200	SCHLUMBERGER LTD COM STK	9/26/2006	3/6/2009	$7,262	$11,399	($4,136)
2,800	SCHLUMBERGER LTD COM STK	2/12/2007	3/6/2009	$101,671	$177,436	($75,765)
200	SCHLUMBERGER LTD COM STK	2/16/2007	3/6/2009	$7,262	$12,644	($5,382)
1,500	SCHLUMBERGER LTD COM STK	2/20/2007	3/6/2009	$54,466	$93,329	($38,863)
600	SCHLUMBERGER LTD COM STK	2/21/2007	3/6/2009	$21,787	$37,560	($15,774)
200	SCHLUMBERGER LTD COM STK	2/22/2007	3/6/2009	$7,262	$12,644	($5,381)
500	SCHLUMBERGER LTD COM STK	2/27/2007	3/6/2009	$18,156	$31,346	($13,191)
300	SCHLUMBERGER LTD COM STK	2/8/2008	3/6/2009	$10,893	$23,177	($12,283)
6,000	SCHLUMBERGER LTD COM STK	10/15/2008	3/6/2009	$217,866	$345,918	($128,052)
5,000	SCHLUMBERGER LTD COM STK	11/25/2008	3/6/2009	$181,555	$226,925	($45,370)
1,000	SCHLUMBERGER LTD COM STK	12/16/2008	3/6/2009	$36,311	$41,943	($5,632)
9,300	SCHLUMBERGER LTD COM STK	12/18/2008	3/6/2009	$337,692	$377,540	($39,848)
1,700	SCHLUMBERGER LTD COM STK	12/19/2008	3/6/2009	$61,729	$69,331	($7,602)
2,400	SCHLUMBERGER LTD COM STK	2/26/2009	3/6/2009	$87,146	$92,748	($5,601)
4,200	SCHLUMBERGER LTD COM STK	2/27/2009	3/6/2009	$152,506	$159,464	($6,957)
3,200	SCHLUMBERGER LTD COM STK	3/2/2009	3/6/2009	$116,195	$115,318	$877
200	SCHLUMBERGER LTD COM STK	3/3/2009	3/6/2009	$7,262	$7,314	($51)
200	SHERWIN-WILLIAMS CO COM	4/30/2008	3/6/2009	$8,599	$11,096	($2,497)
200	SHERWIN-WILLIAMS CO COM	5/6/2008	3/6/2009	$8,599	$11,202	($2,603)
200	SHERWIN-WILLIAMS CO COM	5/8/2008	3/6/2009	$8,599	$11,177	($2,578)
400	SHERWIN-WILLIAMS CO COM	5/9/2008	3/6/2009	$17,197	$22,199	($5,001)
200	SHERWIN-WILLIAMS CO COM	5/23/2008	3/6/2009	$8,599	$11,201	($2,602)
300	SHERWIN-WILLIAMS CO COM	5/28/2008	3/6/2009	$12,898	$16,801	($3,903)
600	SHERWIN-WILLIAMS CO COM	6/2/2008	3/6/2009	$25,796	$33,365	($7,570)
800	SHERWIN-WILLIAMS CO COM	6/3/2008	3/6/2009	$34,394	$43,140	($8,746)
800	SHERWIN-WILLIAMS CO COM	6/4/2008	3/6/2009	$34,394	$42,603	($8,208)
600	SHERWIN-WILLIAMS CO COM	6/18/2008	3/6/2009	$25,796	$29,639	($3,843)
500	SHERWIN-WILLIAMS CO COM	6/20/2008	3/6/2009	$21,496	$24,900	($3,404)
700	SHERWIN-WILLIAMS CO COM	6/20/2008	3/6/2009	$30,095	$34,860	($4,765)
600	SHERWIN-WILLIAMS CO COM	6/23/2008	3/6/2009	$25,796	$30,148	($4,352)
600	SHERWIN-WILLIAMS CO COM	6/24/2008	3/6/2009	$25,796	$29,915	($4,119)
1,300	SLM CORP COM	2/13/2007	3/6/2009	$4,171	$55,152	($50,981)
1,200	SLM CORP COM	2/13/2007	3/6/2009	$3,850	$50,952	($47,102)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
200	SLM CORP COM	2/27/2007	3/6/2009	$642	$8,498	($7,856)
200	SLM CORP COM	3/1/2007	3/6/2009	$642	$8,411	($7,769)
300	SLM CORP COM	3/2/2007	3/6/2009	$962	$12,666	($11,704)
1,600	SLM CORP COM	3/5/2007	3/6/2009	$5,133	$67,162	($62,029)
200	SLM CORP COM	3/6/2007	3/6/2009	$642	$8,418	($7,776)
3,900	SLM CORP COM	3/8/2007	3/6/2009	$12,512	$163,903	($151,391)
2,500	SLM CORP COM	3/9/2007	3/6/2009	$8,021	$105,025	($97,004)
1,200	SLM CORP COM	3/12/2007	3/6/2009	$3,850	$50,002	($46,152)
1,600	SLM CORP COM	3/13/2007	3/6/2009	$5,133	$66,424	($61,291)
2,200	SLM CORP COM	3/14/2007	3/6/2009	$7,058	$90,339	($83,280)
800	SLM CORP COM	3/15/2007	3/6/2009	$2,567	$33,143	($30,576)
900	SLM CORP COM	3/16/2007	3/6/2009	$2,887	$37,439	($34,551)
1,000	SLM CORP COM	3/20/2007	3/6/2009	$3,208	$41,710	($38,502)
200	SLM CORP COM	3/21/2007	3/6/2009	$642	$8,351	($7,710)
700	SLM CORP COM	3/22/2007	3/6/2009	$2,246	$29,351	($27,105)
5,800	SLM CORP COM	1/23/2008	3/6/2009	$18,608	$98,225	($79,617)
2,400	SLM CORP COM	1/23/2008	3/6/2009	$7,700	$40,487	($32,787)
400	SLM CORP COM	1/24/2008	3/6/2009	$1,283	$7,505	($6,222)
700	SLM CORP COM	1/25/2008	3/6/2009	$2,246	$13,774	($11,528)
700	SLM CORP COM	1/28/2008	3/6/2009	$2,246	$13,932	($11,686)
4,400	SLM CORP COM	2/6/2008	3/6/2009	$14,116	$89,363	($75,247)
700	SLM CORP COM	2/7/2008	3/6/2009	$2,246	$14,643	($12,397)
2,800	SLM CORP COM	2/8/2008	3/6/2009	$8,983	$58,117	($49,134)
1,500	SLM CORP COM	2/11/2008	3/6/2009	$4,812	$30,345	($25,533)
600	SLM CORP COM	2/12/2008	3/6/2009	$1,925	$11,884	($9,959)
1,400	SLM CORP COM	3/13/2008	3/6/2009	$4,492	$24,710	($20,218)
8,200	SLM CORP COM	3/14/2008	3/6/2009	$26,308	$138,492	($112,184)
400	SLM CORP COM	3/17/2008	3/6/2009	$1,283	$6,053	($4,769)
400	SLM CORP COM	4/1/2008	3/6/2009	$1,283	$6,590	($5,307)
400	SLM CORP COM	4/1/2008	3/6/2009	$1,283	$6,592	($5,309)
4,900	SLM CORP COM	4/16/2008	3/6/2009	$15,721	$77,661	($61,940)
1,500	SLM CORP COM	4/23/2008	3/6/2009	$4,812	$24,614	($19,802)
400	SLM CORP COM	4/24/2008	3/6/2009	$1,283	$6,581	($5,298)
2,900	SPRINT NEXTEL CORP	10/24/2006	3/6/2009	$8,580	$49,405	($40,825)
3,500	SPRINT NEXTEL CORP	11/28/2006	3/6/2009	$10,355	$68,242	($57,887)
4,100	SPRINT NEXTEL CORP	11/29/2006	3/6/2009	$12,130	$80,650	($68,520)
4,100	SPRINT NEXTEL CORP	11/30/2006	3/6/2009	$12,130	$79,883	($67,753)
3,000	SPRINT NEXTEL CORP	12/1/2006	3/6/2009	$8,875	$58,216	($49,341)
2,000	SPRINT NEXTEL CORP	12/4/2006	3/6/2009	$5,917	$39,163	($33,246)
6,600	SPRINT NEXTEL CORP	12/6/2006	3/6/2009	$19,526	$128,963	($109,437)
6,200	SPRINT NEXTEL CORP	12/8/2006	3/6/2009	$18,343	$118,956	($100,614)
8,300	SPRINT NEXTEL CORP	12/11/2006	3/6/2009	$24,555	$161,413	($136,857)
3,500	SPRINT NEXTEL CORP	12/12/2006	3/6/2009	$10,355	$68,039	($57,684)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
3,400	SPRINT NEXTEL CORP	12/13/2006	3/6/2009	$10,059	$66,422	($56,364)
7,000	SPRINT NEXTEL CORP	12/14/2006	3/6/2009	$20,709	$135,383	($114,673)
7,500	SPRINT NEXTEL CORP	12/15/2006	3/6/2009	$22,189	$145,080	($122,891)
8,100	SPRINT NEXTEL CORP	12/18/2006	3/6/2009	$23,964	$155,811	($131,847)
7,300	SPRINT NEXTEL CORP	12/19/2006	3/6/2009	$21,597	$138,910	($117,313)
6,100	SPRINT NEXTEL CORP	12/20/2006	3/6/2009	$18,047	$116,063	($98,016)
4,800	SPRINT NEXTEL CORP	12/21/2006	3/6/2009	$14,201	$91,023	($76,823)
2,600	SPRINT NEXTEL CORP	12/22/2006	3/6/2009	$7,692	$49,010	($41,318)
800	SPRINT NEXTEL CORP	12/26/2006	3/6/2009	$2,367	$15,091	($12,724)
900	SPRINT NEXTEL CORP	12/27/2006	3/6/2009	$2,663	$17,173	($14,510)
800	SPRINT NEXTEL CORP	12/28/2006	3/6/2009	$2,367	$15,162	($12,795)
1,500	SPRINT NEXTEL CORP	12/29/2006	3/6/2009	$4,438	$28,549	($24,111)
50,000	SPRINT NEXTEL CORP	1/11/2007	3/6/2009	$147,924	$886,550	($738,626)
6,500	SPRINT NEXTEL CORP	10/5/2007	3/6/2009	$19,230	$123,533	($104,303)
3,700	SPRINT NEXTEL CORP	10/5/2007	3/6/2009	$10,946	$70,280	($59,334)
4,800	SPRINT NEXTEL CORP	10/8/2007	3/6/2009	$14,201	$89,360	($75,159)
25,600	SPRINT NEXTEL CORP	3/3/2008	3/6/2009	$75,737	$179,000	($103,263)
19,600	SPRINT NEXTEL CORP	3/5/2008	3/6/2009	$57,986	$136,392	($78,406)
10,900	SPRINT NEXTEL CORP	3/5/2008	3/6/2009	$32,247	$75,619	($43,371)
9,200	SPRINT NEXTEL CORP	3/6/2008	3/6/2009	$27,218	$62,848	($35,630)
4,700	SPRINT NEXTEL CORP	3/10/2008	3/6/2009	$13,905	$32,403	($18,498)
800	SPRINT NEXTEL CORP	4/23/2008	3/6/2009	$2,367	$5,750	($3,384)
11,900	SPRINT NEXTEL CORP	1/6/2009	3/6/2009	$35,206	$27,615	$7,591
10,700	SPRINT NEXTEL CORP	1/7/2009	3/6/2009	$31,656	$25,019	$6,637
5,700	SPRINT NEXTEL CORP	1/8/2009	3/6/2009	$16,863	$13,194	$3,669
10,300	SPRINT NEXTEL CORP	1/12/2009	3/6/2009	$30,472	$25,405	$5,067
8,100	SPRINT NEXTEL CORP	1/13/2009	3/6/2009	$23,964	$19,799	$4,165
22,500	SPRINT NEXTEL CORP	1/14/2009	3/6/2009	$66,566	$53,033	$13,533
10,100	SPRINT NEXTEL CORP	1/15/2009	3/6/2009	$29,881	$22,417	$7,464
13,200	SPRINT NEXTEL CORP	1/16/2009	3/6/2009	$39,052	$29,660	$9,392
7,500	SPRINT NEXTEL CORP	1/20/2009	3/6/2009	$22,189	$16,206	$5,983
200	SYNOPSYS INC COM	6/9/2008	3/6/2009	$3,473	$5,002	($1,529)
1,000	SYNOPSYS INC COM	6/10/2008	3/6/2009	$17,364	$24,973	($7,608)
500	SYNOPSYS INC COM	6/11/2008	3/6/2009	$8,682	$12,449	($3,766)
400	SYNOPSYS INC COM	6/12/2008	3/6/2009	$6,946	$9,984	($3,038)
700	SYNOPSYS INC COM	6/13/2008	3/6/2009	$12,155	$17,453	($5,298)
200	SYNOPSYS INC COM	6/17/2008	3/6/2009	$3,473	$4,986	($1,513)
500	SYNOPSYS INC COM	6/18/2008	3/6/2009	$8,682	$12,504	($3,822)
800	SYNOPSYS INC COM	6/19/2008	3/6/2009	$13,892	$19,811	($5,919)
1,000	SYNOPSYS INC COM	6/20/2008	3/6/2009	$17,364	$24,580	($7,216)
900	SYNOPSYS INC COM	6/23/2008	3/6/2009	$15,628	$22,010	($6,382)
700	SYNOPSYS INC COM	6/24/2008	3/6/2009	$12,155	$16,973	($4,818)
700	SYNOPSYS INC COM	6/26/2008	3/6/2009	$12,155	$16,942	($4,786)

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600	SYNOPSYS INC COM	6/27/2008	3/6/2009	$10,419	$14,337	($3,918)
600	SYNOPSYS INC COM	6/27/2008	3/6/2009	$10,419	$14,388	($3,969)
500	SYNOPSYS INC COM	7/1/2008	3/6/2009	$8,682	$11,833	($3,150)
500	SYNOPSYS INC COM	7/1/2008	3/6/2009	$8,682	$11,843	($3,160)
1,700	SYNOPSYS INC COM	7/3/2008	3/6/2009	$29,519	$39,969	($10,450)
1,000	SYNOPSYS INC COM	7/8/2008	3/6/2009	$17,364	$23,874	($6,510)
1,100	SYNOPSYS INC COM	7/10/2008	3/6/2009	$19,101	$26,487	($7,386)
900	SYNOPSYS INC COM	7/11/2008	3/6/2009	$15,628	$21,672	($6,044)
1,100	SYNOPSYS INC COM	7/11/2008	3/6/2009	$19,101	$26,456	($7,355)
4,400	SYNOPSYS INC COM	7/14/2008	3/6/2009	$76,403	$105,444	($29,040)
18,300	TRAVELERS COS INC COM STK	10/5/2004	3/6/2009	$623,366	$609,719	$13,646
200	UNITEDHEALTH GROUP INC COM	9/12/2007	2/10/2009	$5,594	$9,900	($4,306)
300	UNITEDHEALTH GROUP INC COM	9/12/2007	2/11/2009	$8,551	$14,850	($6,299)
1,200	UNITEDHEALTH GROUP INC COM	9/12/2007	3/6/2009	$20,772	$59,400	($38,628)
2,600	UNITEDHEALTH GROUP INC COM	9/13/2007	3/6/2009	$45,006	$128,717	($83,711)
3,900	UNITEDHEALTH GROUP INC COM	9/13/2007	3/6/2009	$67,509	$193,075	($125,566)
500	UNITEDHEALTH GROUP INC COM	9/14/2007	3/6/2009	$8,655	$24,755	($16,100)
5,100	UNITEDHEALTH GROUP INC COM	9/24/2007	3/6/2009	$88,281	$253,131	($164,850)
4,300	UNITEDHEALTH GROUP INC COM	10/4/2007	3/6/2009	$74,433	$203,897	($129,465)
1,100	UNITEDHEALTH GROUP INC COM	10/5/2007	3/6/2009	$19,041	$52,418	($33,377)
200	UNITEDHEALTH GROUP INC COM	10/8/2007	3/6/2009	$3,462	$9,560	($6,098)
200	UNITEDHEALTH GROUP INC COM	10/18/2007	3/6/2009	$3,462	$9,605	($6,143)
1,500	UNITEDHEALTH GROUP INC COM	10/19/2007	3/6/2009	$25,965	$71,529	($45,564)
700	UNITEDHEALTH GROUP INC COM	10/22/2007	3/6/2009	$12,117	$33,467	($21,350)
900	UNITEDHEALTH GROUP INC COM	11/2/2007	3/6/2009	$15,579	$43,614	($28,035)
5,900	UNITEDHEALTH GROUP INC COM	6/18/2008	3/6/2009	$102,128	$178,217	($76,089)
11,100	UNITEDHEALTH GROUP INC COM	6/19/2008	3/6/2009	$192,140	$313,617	($121,477)
1,600	UNITEDHEALTH GROUP INC COM	7/15/2008	3/6/2009	$27,696	$35,758	($8,063)
5,500	UNITEDHEALTH GROUP INC COM	7/16/2008	3/6/2009	$95,204	$123,666	($28,461)
400	UNITEDHEALTH GROUP INC COM	7/17/2008	3/6/2009	$6,924	$9,212	($2,288)
500	UNITEDHEALTH GROUP INC COM	7/25/2008	3/6/2009	$8,655	$13,740	($5,085)
1,200	UNITEDHEALTH GROUP INC COM	9/30/2008	3/6/2009	$20,772	$29,136	($8,364)
1,300	UNITEDHEALTH GROUP INC COM	9/30/2008	3/6/2009	$22,503	$31,406	($8,903)
1,300	UNITEDHEALTH GROUP INC COM	10/1/2008	3/6/2009	$22,503	$32,540	($10,037)
1,987	UNITEDHEALTH GROUP INC COM	10/2/2008	3/6/2009	$34,395	$49,631	($15,236)
813	UNITEDHEALTH GROUP INC COM	10/2/2008	3/6/2009	$14,105	$20,307	($6,202)
2,200	UNITEDHEALTH GROUP INC COM	10/3/2008	3/6/2009	$38,169	$54,565	($16,396)
2,400	UNITEDHEALTH GROUP INC COM	10/6/2008	3/6/2009	$41,639	$53,799	($12,160)
800	UNITEDHEALTH GROUP INC COM	10/7/2008	3/6/2009	$13,880	$17,866	($3,987)
3,100	UNITEDHEALTH GROUP INC COM	10/22/2008	3/6/2009	$53,784	$74,571	($20,787)
200	UNITEDHEALTH GROUP INC COM	9/12/2007	2/12/2009	$5,746	$9,900	($4,154)
800	VULCAN MATERIALS CO COM	11/19/2007	3/6/2009	$29,031	$64,754	($35,724)
800	VULCAN MATERIALS CO COM	11/20/2007	3/6/2009	$29,031	$64,862	($35,831)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,300	VULCAN MATERIALS CO COM	11/21/2007	3/6/2009	$47,175	$105,201	($58,027)
700	VULCAN MATERIALS CO COM	11/26/2007	3/6/2009	$25,402	$56,360	($30,958)
200	VULCAN MATERIALS CO COM	11/27/2007	3/6/2009	$7,258	$16,187	($8,930)
700	VULCAN MATERIALS CO COM	12/17/2007	3/6/2009	$25,402	$56,490	($31,088)
400	VULCAN MATERIALS CO COM	12/19/2007	3/6/2009	$14,515	$32,416	($17,901)
600	VULCAN MATERIALS CO COM	12/20/2007	3/6/2009	$21,773	$48,294	($26,521)
2,000	VULCAN MATERIALS CO COM	7/11/2008	3/6/2009	$72,576	$100,667	($28,091)
6,000	WAL-MART STORES INC COM	11/9/2006	3/6/2009	$293,596	$281,614	$11,982
10,100	WAL-MART STORES INC COM	12/7/2006	3/6/2009	$494,220	$469,481	$24,738
900	WAL-MART STORES INC COM	12/8/2006	3/6/2009	$44,039	$41,833	$2,206
9,300	WAL-MART STORES INC COM	8/27/2007	3/6/2009	$455,073	$407,526	$47,547
10,600	WAL-MART STORES INC COM	8/28/2007	3/6/2009	$518,686	$463,464	$55,222
11,500	WALGREEN CO COM	11/19/2007	3/6/2009	$251,864	$456,171	($204,307)
700	WALGREEN CO COM	12/5/2007	3/6/2009	$15,331	$25,476	($10,145)
200	WALGREEN CO COM	12/18/2007	3/6/2009	$4,380	$7,281	($2,901)
500	WALGREEN CO COM	12/19/2007	3/6/2009	$10,951	$18,210	($7,259)
3,700	WALGREEN CO COM	12/20/2007	3/6/2009	$81,034	$133,491	($52,457)
200	WELLPOINT INC COM	7/13/2003	2/11/2009	$8,802	$8,402	$400
300	WELLPOINT INC COM	7/13/2003	2/13/2009	$13,205	$12,603	$602
13,500	WELLPOINT INC COM	7/13/2003	3/6/2009	$419,445	$567,135	($147,690)
3,000	WELLPOINT INC COM	11/18/2003	3/6/2009	$93,210	$132,210	($38,999)
5,400	WELLPOINT INC COM	3/23/2005	3/6/2009	$167,778	$328,708	($160,930)
3,600	WELLPOINT INC COM	3/28/2005	3/6/2009	$111,852	$221,166	($109,314)
400	WELLPOINT INC COM	5/2/2007	3/6/2009	$12,428	$32,132	($19,704)
300	WELLPOINT INC COM	5/3/2007	3/6/2009	$9,321	$24,275	($14,954)
200	WELLPOINT INC COM	6/12/2007	3/6/2009	$6,214	$16,191	($9,977)
900	WELLPOINT INC COM	6/13/2007	3/6/2009	$27,963	$72,795	($44,832)
2,000	WELLPOINT INC COM	6/18/2007	3/6/2009	$62,140	$162,060	($99,920)
5,900	WELLPOINT INC COM	6/20/2007	3/6/2009	$183,313	$475,717	($292,404)
300	WELLPOINT INC COM	6/21/2007	3/6/2009	$9,321	$23,999	($14,678)
1,868	WELLPOINT INC COM	3/11/2008	3/6/2009	$58,039	$87,534	($29,496)
6,132	WELLPOINT INC COM	3/12/2008	3/6/2009	$190,521	$286,949	($96,427)
3,600	WELLPOINT INC COM	4/7/2008	3/6/2009	$111,852	$165,472	($53,620)
1,700	WELLPOINT INC COM	4/8/2008	3/6/2009	$52,819	$78,846	($26,027)
1,400	WELLPOINT INC COM	4/9/2008	3/6/2009	$43,498	$64,382	($20,884)
900	WELLPOINT INC COM	4/10/2008	3/6/2009	$27,963	$41,629	($13,666)
600	WELLPOINT INC COM	4/11/2008	3/6/2009	$18,642	$27,632	($8,990)
300	WELLPOINT INC COM	4/22/2008	3/6/2009	$9,321	$13,947	($4,626)
200	WELLPOINT INC COM	4/23/2008	3/6/2009	$6,214	$9,082	($2,868)
8,200	WELLS FARGO & CO NEW COM STK	7/30/2003	3/6/2009	$67,292	$210,945	($143,653)
3,000	WELLS FARGO & CO NEW COM STK	9/22/2003	3/6/2009	$24,619	$76,515	($51,896)
3,200	WELLS FARGO & CO NEW COM STK	9/23/2003	3/6/2009	$26,260	$81,531	($55,271)
3,000	WELLS FARGO & CO NEW COM STK	9/25/2003	3/6/2009	$24,619	$76,424	($51,805)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
2,011	WELLS FARGO & CO NEW COM STK	12/12/2007	3/6/2009	$16,502	$408,337	($391,835)
2,987	WELLS FARGO & CO NEW COM STK	1/15/2008	3/6/2009	$24,508	$525,035	($500,526)
2,987	WELLS FARGO & CO NEW COM STK	2/6/2008	3/6/2009	$24,508	$511,196	($486,687)
1,593	WELLS FARGO & CO NEW COM STK	2/8/2008	3/6/2009	$13,071	$277,758	($264,687)
8,300	WELLS FARGO & CO NEW COM STK	2/21/2008	3/6/2009	$68,113	$255,683	($187,570)
10,600	WELLS FARGO & CO NEW COM STK	2/22/2008	3/6/2009	$86,987	$323,353	($236,366)
800	WELLS FARGO & CO NEW COM STK	2/25/2008	3/6/2009	$6,565	$24,741	($18,175)
300	WELLS FARGO & CO NEW COM STK	2/28/2008	3/6/2009	$2,462	$9,213	($6,751)
438	WELLS FARGO & CO NEW COM STK	3/13/2008	3/6/2009	$3,595	$59,862	($56,267)
358	WELLS FARGO & CO NEW COM STK	3/14/2008	3/6/2009	$2,941	$48,398	($45,457)
3,166	WELLS FARGO & CO NEW COM STK	4/14/2008	3/6/2009	$25,979	$381,600	($355,621)
1,055	WELLS FARGO & CO NEW COM STK	6/9/2008	3/6/2009	$8,660	$98,585	($89,925)
4,221	WELLS FARGO & CO NEW COM STK	6/10/2008	3/6/2009	$34,638	$420,551	($385,912)
5,000	WELLS FARGO & CO NEW COM STK	6/10/2008	3/6/2009	$41,032	$129,796	($88,764)
2,688	WELLS FARGO & CO NEW COM STK	6/11/2008	3/6/2009	$22,057	$266,355	($244,298)
10,000	WELLS FARGO & CO NEW COM STK	6/11/2008	3/6/2009	$82,064	$256,807	($174,743)
1,015	WELLS FARGO & CO NEW COM STK	6/20/2008	3/6/2009	$8,333	$89,403	($81,070)
3,365	WELLS FARGO & CO NEW COM STK	6/23/2008	3/6/2009	$27,613	$285,745	($258,133)
8,000	WELLS FARGO & CO NEW COM STK	7/9/2008	3/6/2009	$65,651	$192,036	($126,385)
8,000	WELLS FARGO & CO NEW COM STK	1/23/2009	3/6/2009	$65,651	$118,414	($52,764)
97,900	XEROX CORP COM	7/31/2003	3/6/2009	$421,359	$1,078,369	($657,009)
20,000	XEROX CORP COM	8/12/2003	3/6/2009	$86,080	$202,500	($116,420)
20,000	XEROX CORP COM	11/25/2008	3/6/2009	$86,080	$121,766	($35,686)
	TOTAL			$55,527,568	$118,059,703	($62,532,135)

Cpital Gains on Investment Property
Part I, Line 7 and
Part IV

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
20,000	CF DECCAN VALUE ADVISORS FUND LTD CLASS A	11/1/2004	9/30/2009	$26,476,382	$20,000,000	$6,476,382
15,990	CF DECCAN VALUE ADVISORS FUND LTD CLASS A	1/4/2005	9/30/2009	$21,167,218	$16,088,074	$5,079,145
	TOTAL			**$47,643,600**	**$36,088,074**	**$11,555,526**

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
0	99 CENTS ONLY STORES COM		9/30/2009	$182	$0	$182
0	KEY ENERGY SVCS INC		2/24/2009	$7,433	$0	$7,433
800	CORE LABORATORIES NV NLG0 03	4/5/2004	11/10/2009	$87,236	$17,275	$69,961
10,100	#REORG/ADVANCED MED OPTICS INC CASH MERGER EFF 2/26/09	4/5/2004	1/12/2009	$218,238	$251,801	($33,564)
800	#REORG/ADVANCED MED OPTICS INC CASH MERGER EFF 2/26/09	4/13/2004	1/12/2009	$17,286	$20,639	($3,353)
600	#REORG/ADVANCED MED OPTICS INC CASH MERGER EFF 2/26/09	6/8/2004	1/12/2009	$12,965	$21,750	($8,785)
2,900	#REORG/ADVANCED MED OPTICS INC CASH MERGER EFF 2/26/09	6/3/2005	1/12/2009	$62,662	$114,041	($51,378)
1,700	#REORG/ADVANCED MED OPTICS INC CASH MERGER EFF 2/26/09	6/3/2005	1/12/2009	$36,733	$67,082	($30,349)
3,100	#REORG/ADVANCED MED OPTICS INC CASH MERGER EFF 2/26/09	6/3/2005	1/12/2009	$66,984	$121,859	($54,875)
600	#REORG/ADVANCED MED OPTICS INC CASH MERGER EFF 2/26/09	5/22/2007	1/12/2009	$12,965	$25,383	($12,418)
600	#REORG/ADVANCED MED OPTICS INC CASH MERGER EFF 2/26/09	5/22/2007	1/12/2009	$12,965	$25,386	($12,422)
6,200	#REORG/ADVANCED MED OPTICS INC CASH MERGER EFF 2/26/09	5/22/2007	1/12/2009	$133,968	$265,467	($131,499)
2,300	#REORG/ADVANCED MED OPTICS INC CASH MERGER EFF 2/26/09	5/22/2007	1/12/2009	$49,698	$98,755	($49,057)
1,200	#REORG/ADVANCED MED OPTICS INC CASH MERGER EFF 2/26/09	5/23/2007	1/12/2009	$25,929	$51,582	($25,653)
5,000	#REORG/ADVANCED MED OPTICS INC CASH MERGER EFF 2/26/09	5/23/2007	1/12/2009	$108,038	$215,110	($107,072)
500	#REORG/BANKRATE INC COM CASH MERGER EFF 9/25/09	5/17/2007	7/22/2009	$14,272	$19,866	($5,595)
2,500	#REORG/BANKRATE INC COM CASH MERGER EFF 9/25/09	5/17/2007	7/22/2009	$71,359	$99,537	($28,178)
4,200	#REORG/BANKRATE INC COM CASH MERGER EFF 9/25/09	5/18/2007	7/22/2009	$119,883	$175,418	($55,535)
100	#REORG/BANKRATE INC COM CASH MERGER EFF 9/25/09	5/21/2007	7/22/2009	$2,854	$4,208	($1,354)
4,300	#REORG/BANKRATE INC COM CASH MERGER EFF 9/25/09	5/21/2007	7/22/2009	$122,737	$182,612	($59,875)
2,300	#REORG/BANKRATE INC COM CASH MERGER EFF 9/25/09	5/22/2007	7/22/2009	$65,650	$98,797	($33,146)
200	#REORG/BANKRATE INC COM CASH MERGER EFF 9/25/09	5/22/2007	7/22/2009	$5,709	$8,411	($2,702)
2,800	#REORG/BANKRATE INC COM CASH MERGER EFF 9/25/09	5/22/2007	7/22/2009	$79,922	$119,255	($39,333)
1,500	#REORG/BANKRATE INC COM CASH MERGER EFF 9/25/09	8/7/2007	7/22/2009	$42,815	$63,254	($20,438)
100	#REORG/BANKRATE INC COM CASH MERGER EFF 9/25/09	8/8/2007	7/22/2009	$2,854	$4,229	($1,375)
1,800	#REORG/BANKRATE INC COM CASH MERGER EFF 9/25/09	8/10/2007	7/22/2009	$51,378	$75,634	($24,256)
500	#REORG/BANKRATE INC COM CASH MERGER EFF 9/25/09	8/1/2008	7/22/2009	$14,272	$15,798	($1,526)
1,000	#REORG/NATCO GROUP INC CL A STOCK MERGERTO CAMERON INTL CORP 2024099 11/18/09	5/21/2007	6/2/2009	$35,829	$44,204	($8,375)
500	#REORG/NATCO GROUP INC CL A STOCK MERGERTO CAMERON INTL CORP 2024099 11/18/09	5/21/2007	6/2/2009	$17,847	$21,863	($4,016)
3,200	#REORG/NATCO GROUP INC CL A STOCK MERGERTO CAMERON INTL CORP 2024099 11/18/09	5/21/2007	6/2/2009	$114,220	$141,453	($27,232)
3,700	#REORG/NATCO GROUP INC CL A STOCK MERGERTO CAMERON INTL CORP 2024099 11/18/09	5/22/2007	6/2/2009	$132,067	$165,401	($33,333)
1,500	#REORG/NATCO GROUP INC CL A STOCK MERGERTO CAMERON INTL CORP 2024099 11/18/09	5/23/2007	6/2/2009	$53,541	$67,669	($14,128)
9,200	#REORG/NATCO GROUP INC CL A STOCK MERGERTO CAMERON INTL CORP 2024099 11/18/09	5/24/2007	6/2/2009	$328,384	$407,039	($78,656)
1,100	1 800 FLOWERS COM INC CL A COM STK	6/8/2007	12/11/2009	$2,542	$10,014	($7,471)
900	1 800 FLOWERS COM INC CL A COM STK	6/11/2007	12/11/2009	$2,080	$8,274	($6,194)
100	1 800 FLOWERS COM INC CL A COM STK	6/11/2007	12/11/2009	$239	$919	($680)
1,000	1 800 FLOWERS COM INC CL A COM STK	5/24/2007	12/4/2009	$2,652	$8,536	($5,884)
1,100	1 800 FLOWERS COM INC CL A COM STK	6/11/2007	12/14/2009	$2,390	$10,098	($7,708)
400	1 800 FLOWERS COM INC CL A COM STK	6/11/2007	12/14/2009	$869	$3,678	($2,809)
4,000	1 800 FLOWERS COM INC CL A COM STK	6/12/2007	12/14/2009	$8,690	$36,540	($27,850)
6,400	1 800 FLOWERS COM INC CL A COM STK	6/12/2007	12/14/2009	$13,904	$58,428	($44,524)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
100	1 800 FLOWERS COM INC CL A COM STK	6/13/2007	12/14/2009	$217	$913	($696)
1,700	1 800 FLOWERS COM INC CL A COM STK	6/14/2007	12/14/2009	$3,693	$15,680	($11,987)
400	1 800 FLOWERS COM INC CL A COM STK	6/15/2007	12/14/2009	$869	$3,706	($2,837)
7,800	1 800 FLOWERS COM INC CL A COM STK	6/15/2007	12/14/2009	$16,945	$72,428	($55,483)
2,500	1 800 FLOWERS COM INC CL A COM STK	6/18/2007	12/14/2009	$5,431	$23,157	($17,725)
100	1 800 FLOWERS COM INC CL A COM STK	8/7/2007	12/14/2009	$217	$893	($676)
2,900	1 800 FLOWERS COM INC CL A COM STK	8/7/2007	12/14/2009	$6,300	$26,134	($19,834)
400	1 800 FLOWERS COM INC CL A COM STK	5/22/2007	10/30/2009	$1,605	$3,318	($1,713)
500	1 800 FLOWERS COM INC CL A COM STK	5/24/2007	12/4/2009	$1,315	$4,268	($2,953)
200	1 800 FLOWERS COM INC CL A COM STK	5/25/2007	12/4/2009	$526	$1,700	($1,174)
1,700	1 800 FLOWERS COM INC CL A COM STK	5/25/2007	12/4/2009	$4,471	$14,601	($10,130)
100	1 800 FLOWERS COM INC CL A COM STK	5/29/2007	12/4/2009	$263	$852	($589)
2,000	1 800 FLOWERS COM INC CL A COM STK	5/29/2007	12/4/2009	$5,260	$17,097	($11,837)
400	1 800 FLOWERS COM INC CL A COM STK	5/30/2007	12/4/2009	$1,052	$3,446	($2,394)
3,200	1 800 FLOWERS COM INC CL A COM STK	5/30/2007	12/4/2009	$8,448	$27,566	($19,119)
1,100	1 800 FLOWERS COM INC CL A COM STK	5/31/2007	12/4/2009	$2,904	$9,634	($6,730)
4,000	1 800 FLOWERS COM INC CL A COM STK	6/1/2007	12/4/2009	$10,560	$36,575	($26,015)
1,400	1 800 FLOWERS COM INC CL A COM STK	6/4/2007	12/4/2009	$3,696	$12,748	($9,053)
1,200	1 800 FLOWERS COM INC CL A COM STK	6/5/2007	12/7/2009	$3,396	$10,844	($7,448)
300	1 800 FLOWERS COM INC CL A COM STK	6/5/2007	12/8/2009	$775	$2,711	($1,936)
600	1 800 FLOWERS COM INC CL A COM STK	6/6/2007	12/8/2009	$1,549	$5,370	($3,821)
1,000	1 800 FLOWERS COM INC CL A COM STK	6/6/2007	12/8/2009	$2,582	$9,054	($6,472)
200	1 800 FLOWERS COM INC CL A COM STK	6/7/2007	12/8/2009	$516	$1,804	($1,288)
100	1 800 FLOWERS COM INC CL A COM STK	5/22/2007	11/2/2009	$346	$830	($484)
2,800	1 800 FLOWERS COM INC CL A COM STK	5/23/2007	11/2/2009	$9,683	$23,773	($14,090)
100	1 800 FLOWERS COM INC CL A COM STK	5/24/2007	11/2/2009	$346	$854	($508)
2,000	1 800 FLOWERS COM INC CL A COM STK	6/7/2007	12/9/2009	$4,991	$18,039	($13,049)
500	1 800 FLOWERS COM INC CL A COM STK	5/24/2007	11/3/2009	$1,669	$4,268	($2,599)
200	1 800 FLOWERS COM INC CL A COM STK	6/7/2007	12/10/2009	$477	$1,804	($1,327)
200	1 800 FLOWERS COM INC CL A COM STK	6/8/2007	12/10/2009	$477	$1,821	($1,344)
100	1 800 FLOWERS COM INC CL A COM STK	5/24/2007	11/4/2009	$316	$854	($537)
500	1 800 FLOWERS COM INC CL A COM STK	6/4/2007	12/7/2009	$1,405	$4,508	($3,103)
1,400	1 800 FLOWERS COM INC CL A COM STK	6/4/2007	12/7/2009	$3,933	$12,748	($8,815)
1,700	1 800 FLOWERS COM INC CL A COM STK	6/5/2007	12/7/2009	$4,776	$15,362	($10,586)
5,900	AMERN MED SYS HLDGS INC COM STK	4/2/2004	7/8/2009	$90,970	$81,668	$9,303
4,100	AMERN MED SYS HLDGS INC COM STK	4/5/2004	7/8/2009	$63,217	$57,509	$5,708
100	ARENA RES INC COM	3/23/2006	10/30/2009	$3,740	$1,549	$2,191
2,400	ARENA RES INC COM	3/24/2006	10/30/2009	$89,755	$38,194	$51,561
500	ARENA RES INC COM	3/27/2006	10/30/2009	$18,699	$7,988	$10,711
637	ARGO GROUP INTERNATIONAL HOLDINGS COM STK	10/24/2006	10/30/2009	$21,906	$33,123	($11,217)
763	ARGO GROUP INTERNATIONAL HOLDINGS COM STK	10/24/2006	10/30/2009	$26,239	$39,671	($13,431)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,182	ARGO GROUP INTERNATIONAL HOLDINGS COM STK	10/24/2006	11/10/2009	$37,804	$61,466	($23,662)
480	ARGO GROUP INTERNATIONAL HOLDINGS COM STK	10/25/2006	11/10/2009	$15,361	$25,090	($9,729)
1,037	ARGO GROUP INTERNATIONAL HOLDINGS COM STK	10/25/2006	11/10/2009	$33,175	$54,272	($21,097)
1,500	ATMI INC COM	4/5/2004	5/4/2009	$23,875	$40,780	($16,905)
3,000	ATMI INC COM	4/5/2004	4/30/2009	$49,474	$81,560	($32,086)
2,400	ATMI INC COM	4/5/2004	5/1/2009	$37,337	$65,248	($27,911)
1,000	ATMI INC COM	4/5/2004	4/30/2009	$16,479	$27,187	($10,707)
1,300	BECKMAN COULTER INC COM	11/25/2008	11/10/2009	$86,736	$55,809	$30,927
3,500	BERKLEY W R CORP COM	10/21/2008	11/10/2009	$86,936	$81,582	$5,354
1,100	BRUSH ENGINEERED MATLS INC HLDGS CO COM	8/28/2007	12/22/2009	$20,171	$48,343	($28,172)
1,000	BRUSH ENGINEERED MATLS INC HLDGS CO COM	8/30/2007	12/28/2009	$18,803	$46,881	($28,078)
2,000	BRUSH ENGINEERED MATLS INC HLDGS CO COM	8/31/2007	12/28/2009	$37,606	$96,791	($59,186)
600	BRUSH ENGINEERED MATLS INC HLDGS CO COM	10/24/2007	12/28/2009	$11,282	$33,058	($21,776)
200	BRUSH ENGINEERED MATLS INC HLDGS CO COM	10/24/2007	12/28/2009	$3,761	$10,714	($6,953)
700	BRUSH ENGINEERED MATLS INC HLDGS CO COM	8/28/2007	12/18/2009	$12,890	$30,764	($17,874)
800	BRUSH ENGINEERED MATLS INC HLDGS CO COM	10/24/2007	12/29/2009	$14,923	$42,856	($27,933)
200	BRUSH ENGINEERED MATLS INC HLDGS CO COM	8/28/2007	12/18/2009	$3,712	$8,790	($5,078)
700	BRUSH ENGINEERED MATLS INC HLDGS CO COM	10/24/2007	12/31/2009	$13,119	$37,499	($24,379)
1,400	BRUSH ENGINEERED MATLS INC HLDGS CO COM	8/28/2007	12/21/2009	$25,921	$61,528	($35,606)
1,500	BRUSH ENGINEERED MATLS INC HLDGS CO COM	10/24/2007	12/30/2009	$28,044	$80,354	($52,310)
1,400	BRUSH ENGINEERED MATLS INC HLDGS CO COM	8/30/2007	12/24/2009	$25,997	$65,633	($39,636)
100	BRUSH ENGINEERED MATLS INC HLDGS CO COM	8/28/2007	12/23/2009	$1,852	$4,395	($2,543)
4,200	BRUSH ENGINEERED MATLS INC HLDGS CO COM	8/29/2007	12/23/2009	$77,798	$190,832	($113,034)
100	BRUSH ENGINEERED MATLS INC HLDGS CO COM	8/29/2007	12/23/2009	$1,852	$4,509	($2,656)
1,000	BRUSH ENGINEERED MATLS INC HLDGS CO COM	8/30/2007	12/23/2009	$18,523	$47,270	($28,747)
300	BRUSH ENGINEERED MATLS INC HLDGS CO COM	8/30/2007	12/23/2009	$5,557	$14,064	($8,507)
900	CABOT CORP COM	9/10/2008	12/22/2009	$23,372	$28,788	($5,415)
8,400	CABOT CORP COM	9/10/2008	12/22/2009	$214,667	$268,686	($54,019)
5,100	CABOT CORP COM	9/10/2008	12/23/2009	$131,695	$163,131	($31,436)
2,000	CABOT CORP COM	9/11/2008	12/23/2009	$51,645	$63,696	($12,051)
700	CATALYST HEALTH SOLUTIONS INC COM STK	2/7/2005	7/29/2009	$17,997	$11,782	$6,215
900	CATALYST HEALTH SOLUTIONS INC COM STK	2/8/2005	7/29/2009	$23,139	$15,331	$7,808
1,100	CATALYST HEALTH SOLUTIONS INC COM STK	2/9/2005	7/29/2009	$28,281	$18,786	$9,495
2,200	CATALYST HEALTH SOLUTIONS INC COM STK	2/9/2005	7/29/2009	$56,561	$37,542	$19,020
500	CATALYST HEALTH SOLUTIONS INC COM STK	2/10/2005	7/29/2009	$12,855	$8,523	$4,332
800	CATALYST HEALTH SOLUTIONS INC COM STK	2/10/2005	7/29/2009	$20,568	$13,620	$6,948
100	CHARLES RIV LABORATORIES INTL INC COM	11/22/2005	12/11/2009	$3,184	$4,497	($1,312)
300	CHARLES RIV LABORATORIES INTL INC COM	4/2/2004	10/30/2009	$11,208	$13,270	($2,063)
4,000	CHARLES RIV LABORATORIES INTL INC COM	4/5/2004	10/30/2009	$149,438	$180,084	($30,646)
1,900	CHARLES RIV LABORATORIES INTL INC COM	11/22/2005	12/11/2009	$60,046	$85,437	($25,392)
600	CHARLES RIV LABORATORIES INTL INC COM	11/22/2005	12/11/2009	$18,743	$26,949	($8,205)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,300	CHARLES RIV LABORATORIES INTL INC COM	11/22/2005	12/11/2009	$40,610	$58,457	($17,847)
2,600	CHARLES RIV LABORATORIES INTL INC COM	11/28/2005	12/11/2009	$81,221	$116,277	($35,056)
2,500	CHARLES RIV LABORATORIES INTL INC COM	4/5/2004	12/8/2009	$80,376	$112,553	($32,177)
500	CHARLES RIV LABORATORIES INTL INC COM	11/28/2005	12/14/2009	$16,140	$22,361	($6,221)
1,500	CHARLES RIV LABORATORIES INTL INC COM	11/29/2005	12/14/2009	$48,420	$67,509	($19,090)
2,800	CHARLES RIV LABORATORIES INTL INC COM	11/29/2005	12/14/2009	$90,383	$126,173	($35,790)
700	CHARLES RIV LABORATORIES INTL INC COM	11/30/2005	12/14/2009	$22,596	$31,622	($9,027)
300	CHARLES RIV LABORATORIES INTL INC COM	12/1/2005	12/14/2009	$9,684	$13,676	($3,993)
1,100	CHARLES RIV LABORATORIES INTL INC COM	8/25/2006	12/14/2009	$35,508	$44,835	($9,328)
5,700	CHARLES RIV LABORATORIES INTL INC COM	4/5/2004	12/9/2009	$180,543	$256,620	($76,077)
1,000	CHARLES RIV LABORATORIES INTL INC COM	4/13/2004	12/9/2009	$31,674	$46,074	($14,400)
800	CHARLES RIV LABORATORIES INTL INC COM	6/8/2004	12/9/2009	$25,339	$36,140	($10,801)
2,000	CHARLES RIV LABORATORIES INTL INC COM	11/22/2005	12/9/2009	$63,348	$89,934	($26,586)
1,000	CHARLES RIV LABORATORIES INTL INC COM	4/5/2004	12/8/2009	$32,044	$45,021	($12,977)
200	CHARLES RIV LABORATORIES INTL INC COM	8/25/2006	12/14/2009	$6,475	$8,152	($1,677)
3,200	CHARLES RIV LABORATORIES INTL INC COM	8/25/2006	12/14/2009	$103,606	$130,105	($26,499)
2,900	CHARLES RIV LABORATORIES INTL INC COM	4/28/2008	12/14/2009	$93,893	$168,244	($74,351)
400	CHARLES RIV LABORATORIES INTL INC COM	11/22/2005	12/9/2009	$12,649	$17,987	($5,337)
700	CHARLES RIV LABORATORIES INTL INC COM	11/22/2005	12/10/2009	$22,287	$31,477	($9,190)
1,100	CHARLES RIV LABORATORIES INTL INC COM	11/22/2005	12/10/2009	$35,034	$49,464	($14,430)
4,600	CHEESECAKE FACTORY INC COM	4/5/2004	11/10/2009	$86,861	$144,349	($57,488)
9,900	COMFORT SYS USA INC COM	5/16/2007	9/22/2009	$113,872	$136,076	($22,204)
2,900	COMFORT SYS USA INC COM	5/17/2007	9/22/2009	$33,356	$39,460	($6,104)
1,100	COMFORT SYS USA INC COM	5/21/2007	9/22/2009	$12,652	$15,037	($2,385)
1,200	COMFORT SYS USA INC COM	5/22/2007	9/22/2009	$13,803	$16,506	($2,703)
600	COMFORT SYS USA INC COM	5/22/2007	9/22/2009	$6,901	$8,280	($1,379)
1,900	COMFORT SYS USA INC COM	5/23/2007	9/22/2009	$21,854	$26,451	($4,597)
2,400	COMFORT SYS USA INC COM	5/24/2007	9/22/2009	$27,605	$33,035	($5,430)
2,800	COMFORT SYS USA INC COM	5/25/2007	9/22/2009	$32,206	$38,752	($6,546)
1,300	COMFORT SYS USA INC COM	5/25/2007	9/22/2009	$14,953	$17,914	($2,962)
1,500	COMFORT SYS USA INC COM	5/29/2007	9/22/2009	$17,253	$20,733	($3,480)
1,300	COMFORT SYS USA INC COM	10/9/2007	11/13/2009	$14,496	$19,472	($4,976)
200	COMFORT SYS USA INC COM	8/1/2008	11/13/2009	$2,230	$2,835	($604)
1,700	COMFORT SYS USA INC COM	8/4/2008	11/13/2009	$18,956	$22,356	($3,400)
700	COMFORT SYS USA INC COM	8/6/2008	11/17/2009	$8,042	$9,450	($1,408)
600	COMFORT SYS USA INC COM	8/6/2008	11/17/2009	$6,893	$8,106	($1,214)
1,400	COMFORT SYS USA INC COM	5/16/2007	9/18/2009	$16,751	$19,243	($2,492)
400	COMFORT SYS USA INC COM	5/15/2007	8/28/2009	$4,793	$5,497	($704)
700	COMFORT SYS USA INC COM	5/15/2007	8/31/2009	$8,281	$9,620	($1,339)
900	COMFORT SYS USA INC COM	10/9/2007	11/12/2009	$10,409	$13,481	($3,072)
1,800	COMFORT SYS USA INC COM	8/4/2008	11/16/2009	$20,707	$23,671	($2,964)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
600	COMFORT SYS USA INC COM	8/4/2008	11/16/2009	$6,902	$7,881	($979)
1,200	COMFORT SYS USA INC COM	8/5/2008	11/16/2009	$13,805	$16,224	($2,419)
600	COMFORT SYS USA INC COM	8/5/2008	11/16/2009	$6,902	$8,123	($1,220)
500	COMFORT SYS USA INC COM	8/6/2008	11/16/2009	$5,752	$6,755	($1,003)
1,200	COMFORT SYS USA INC COM	5/15/2007	8/31/2009	$14,184	$16,492	($2,308)
500	COMFORT SYS USA INC COM	5/30/2007	9/28/2009	$6,204	$6,945	($741)
1,100	COMFORT SYS USA INC COM	5/14/2007	8/25/2009	$13,771	$15,101	($1,330)
600	COMFORT SYS USA INC COM	5/15/2007	8/25/2009	$7,512	$8,246	($734)
4,900	COMFORT SYS USA INC COM	5/15/2007	8/26/2009	$60,157	$67,342	($7,185)
300	COMFORT SYS USA INC COM	5/15/2007	8/25/2009	$3,806	$4,123	($317)
2,200	COMFORT SYS USA INC COM	5/15/2007	9/1/2009	$24,138	$30,235	($6,097)
1,800	COMFORT SYS USA INC COM	5/16/2007	9/1/2009	$19,749	$24,741	($4,992)
700	COMFORT SYS USA INC COM	5/15/2007	8/27/2009	$8,437	$9,620	($1,183)
1,400	COMFORT SYS USA INC COM	5/30/2007	9/29/2009	$17,197	$19,446	($2,248)
5,900	COMFORT SYS USA INC COM	8/8/2007	9/29/2009	$72,474	$84,758	($12,283)
6,000	COMFORT SYS USA INC COM	8/8/2007	9/29/2009	$73,703	$86,332	($12,629)
2,400	COMFORT SYS USA INC COM	8/9/2007	9/29/2009	$29,481	$33,784	($4,303)
400	COMFORT SYS USA INC COM	8/10/2007	9/29/2009	$4,914	$5,596	($683)
700	COMFORT SYS USA INC COM	8/10/2007	11/11/2009	$8,167	$9,793	($1,626)
1,400	COMFORT SYS USA INC COM	8/16/2007	11/11/2009	$16,335	$19,601	($3,267)
3,900	COMFORT SYS USA INC COM	10/5/2007	11/11/2009	$45,503	$58,336	($12,833)
800	COMFORT SYS USA INC COM	10/5/2007	11/11/2009	$9,334	$11,837	($2,503)
2,200	COMFORT SYS USA INC COM	10/8/2007	11/11/2009	$25,669	$32,539	($6,870)
1,600	COMFORT SYS USA INC COM	10/8/2007	11/11/2009	$18,668	$23,512	($4,844)
200	COMFORT SYS USA INC COM	10/9/2007	11/11/2009	$2,334	$2,996	($662)
1,800	COMFORT SYS USA INC COM	5/16/2007	9/1/2009	$20,216	$24,741	($4,525)
900	CONSTANT CONTACT INC COM STK	4/25/2008	2/23/2009	$12,743	$14,400	($1,657)
2,800	CONSTANT CONTACT INC COM STK	4/25/2008	3/18/2009	$43,391	$44,800	($1,409)
6,400	CONSTANT CONTACT INC COM STK	4/25/2008	4/9/2009	$99,310	$102,400	($3,090)
300	CONSTANT CONTACT INC COM STK	4/25/2008	4/7/2009	$4,489	$4,800	($311)
800	CONSTANT CONTACT INC COM STK	4/25/2008	3/18/2009	$12,528	$12,800	($272)
900	CONSTANT CONTACT INC COM STK	4/25/2008	3/19/2009	$13,788	$14,400	($612)
300	CONSTANT CONTACT INC COM STK	4/25/2008	3/18/2009	$4,662	$4,800	($138)
200	CONSTANT CONTACT INC COM STK	4/25/2008	3/19/2009	$3,049	$3,200	($151)
800	CONSTANT CONTACT INC COM STK	4/25/2008	4/8/2009	$11,968	$12,800	($832)
900	CONSTANT CONTACT INC COM STK	4/25/2008	2/20/2009	$13,422	$15,362	($1,940)
500	CONSTANT CONTACT INC COM STK	4/25/2008	2/20/2009	$7,457	$8,000	($543)
2,900	CONSTANT CONTACT INC COM STK	4/25/2008	4/8/2009	$43,430	$46,400	($2,970)
500	CONSTANT CONTACT INC COM STK	4/25/2008	2/20/2009	$7,469	$8,000	($531)
1,700	CONSTANT CONTACT INC COM STK	4/25/2008	3/17/2009	$25,794	$27,200	($1,406)
600	CONSTANT CONTACT INC COM STK	4/25/2008	4/6/2009	$8,979	$9,600	($621)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,800	CYMER INC COM	3/27/2007	4/30/2009	$51,224	$76,271	($25,047)
300	CYMER INC COM	11/14/2006	1/6/2009	$6,650	$14,691	($8,040)
100	CYMER INC COM	11/14/2006	1/6/2009	$2,217	$4,857	($2,640)
1,700	CYMER INC COM	12/1/2006	1/6/2009	$37,685	$78,815	($41,130)
700	CYMER INC COM	3/27/2007	4/30/2009	$20,176	$29,661	($9,484)
300	CYMER INC COM	4/2/2007	4/30/2009	$8,647	$12,353	($3,705)
200	CYMER INC COM	4/2/2007	4/30/2009	$5,765	$8,207	($2,442)
1,100	CYMER INC COM	12/1/2006	1/6/2009	$24,359	$50,998	($26,639)
200	CYMER INC COM	12/4/2006	1/6/2009	$4,429	$9,561	($5,132)
300	CYMER INC COM	12/5/2006	2/12/2009	$6,215	$14,418	($8,203)
500	CYMER INC COM	12/5/2006	2/12/2009	$10,359	$24,140	($13,781)
3,100	CYMER INC COM	1/4/2007	2/12/2009	$64,226	$137,111	($72,885)
300	CYMER INC COM	1/19/2007	2/12/2009	$6,215	$12,506	($6,291)
400	CYMER INC COM	1/19/2007	2/12/2009	$8,287	$16,613	($8,326)
400	CYMER INC COM	1/19/2007	4/29/2009	$11,234	$16,613	($5,379)
800	CYMER INC COM	1/19/2007	4/29/2009	$22,547	$33,227	($10,680)
2,800	CYMER INC COM	1/19/2007	4/29/2009	$78,913	$116,265	($37,352)
600	CYMER INC COM	12/4/2006	1/30/2009	$12,369	$28,659	($16,290)
400	CYMER INC COM	12/4/2006	1/30/2009	$8,246	$19,122	($10,877)
1,500	CYMER INC COM	4/3/2007	5/4/2009	$41,763	$61,808	($20,044)
700	CYMER INC COM	12/4/2006	2/2/2009	$14,336	$33,044	($18,708)
200	CYMER INC COM	12/4/2006	2/2/2009	$4,096	$9,553	($5,457)
400	CYMER INC COM	12/4/2006	2/2/2009	$8,192	$18,748	($10,556)
1,000	CYMER INC COM	12/5/2006	2/2/2009	$20,480	$48,280	($27,800)
700	CYMER INC COM	4/2/2007	5/1/2009	$19,211	$28,723	($9,512)
200	CYMER INC COM	4/3/2007	5/1/2009	$5,489	$8,241	($2,752)
1,400	CYMER INC COM	1/19/2007	4/30/2009	$40,134	$58,132	($17,998)
400	CYMER INC COM	1/19/2007	4/30/2009	$11,592	$16,609	($5,018)
300	CYMER INC COM	3/27/2007	4/30/2009	$8,694	$12,712	($4,018)
1,000	CYMER INC COM	3/27/2007	4/30/2009	$28,424	$42,373	($13,948)
8,900	CYPRESS SEMICONDUCTOR CORP COM	10/3/2008	3/4/2009	$49,830	$44,529	$5,301
8,500	CYPRESS SEMICONDUCTOR CORP COM	10/3/2008	3/3/2009	$45,601	$42,528	$3,072
1,100	DOLLAR TREE INC COM STK	4/13/2004	1/6/2009	$44,160	$32,978	$11,182
2,300	DOLLAR TREE INC COM STK	6/8/2004	1/6/2009	$92,335	$66,229	$26,105
1,000	DOLLAR TREE INC COM STK	11/28/2007	1/6/2009	$40,146	$26,014	$14,131
600	DOLLAR TREE INC COM STK	11/28/2007	1/6/2009	$24,087	$15,448	$8,640
2,800	DOLLAR TREE INC COM STK	11/28/2007	1/6/2009	$112,408	$76,748	$35,660
800	DOLLAR TREE INC COM STK	11/28/2007	1/6/2009	$32,116	$21,794	$10,322
1,000	ECLIPSYS CORP COM	10/6/2009	12/11/2009	$18,865	$19,992	($1,127)
800	ECLIPSYS CORP COM	10/6/2009	12/11/2009	$15,040	$15,993	($954)
2,600	ECLIPSYS CORP COM	10/6/2009	12/14/2009	$48,972	$51,979	($3,007)

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1,100	ECLIPSYS CORP COM	10/7/2009	12/14/2009	$20,719	$22,078	($1,359)
600	ECLIPSYS CORP COM	10/7/2009	12/14/2009	$11,298	$12,042	($745)
2,100	ECLIPSYS CORP COM	10/6/2009	12/10/2009	$39,941	$41,983	($2,042)
100	ECLIPSYS CORP COM	10/7/2009	12/17/2009	$1,861	$2,007	($146)
2,200	ECLIPSYS CORP COM	10/7/2009	12/17/2009	$40,929	$44,155	($3,226)
1,200	ECLIPSYS CORP COM	10/1/2009	12/9/2009	$22,963	$22,955	$7
800	ECLIPSYS CORP COM	10/2/2009	12/9/2009	$15,308	$15,371	($63)
1,000	ECLIPSYS CORP COM	10/5/2009	12/9/2009	$19,136	$19,385	($250)
100	ECLIPSYS CORP COM	10/6/2009	12/9/2009	$1,914	$1,999	($86)
100	ECLIPSYS CORP COM	10/7/2009	12/18/2009	$1,837	$2,007	($170)
1,800	ECLIPSYS CORP COM	10/6/2009	12/11/2009	$33,771	$35,985	($2,215)
49,000	EMULEX CORP COM NEW	3/11/2009	4/21/2009	$456,516	$246,220	$210,296
300	EMULEX CORP COM NEW	3/12/2009	4/21/2009	$2,795	$1,596	$1,199
13,900	EMULEX CORP COM NEW	3/12/2009	4/21/2009	$129,502	$74,640	$54,861
5,500	EMULEX CORP COM NEW	3/12/2009	4/21/2009	$51,415	$29,251	$22,164
6,500	EMULEX CORP COM NEW	3/13/2009	4/21/2009	$60,764	$34,476	$26,288
1,200	EQUINIX INC COM NEW COM NEW	2/9/2006	10/30/2009	$104,482	$56,567	$47,915
900	FAIRCHILD SEMICONDUCTOR INTL INC COM	1/26/2006	3/10/2009	$2,934	$17,528	($14,594)
4,600	FAIRCHILD SEMICONDUCTOR INTL INC COM	1/26/2006	3/10/2009	$14,996	$88,747	($73,751)
3,000	FAIRCHILD SEMICONDUCTOR INTL INC COM	1/26/2006	3/10/2009	$9,780	$59,272	($49,492)
2,900	FAIRCHILD SEMICONDUCTOR INTL INC COM	1/25/2006	3/5/2009	$8,931	$53,919	($44,987)
700	FAIRCHILD SEMICONDUCTOR INTL INC COM	1/26/2006	3/5/2009	$2,156	$13,830	($11,674)
6,200	FAIRCHILD SEMICONDUCTOR INTL INC COM	1/24/2006	3/4/2009	$19,098	$115,146	($96,049)
4,900	FAIRCHILD SEMICONDUCTOR INTL INC COM	1/25/2006	3/4/2009	$15,093	$91,408	($76,314)
1,800	FAIRCHILD SEMICONDUCTOR INTL INC COM	1/25/2006	3/4/2009	$5,545	$33,467	($27,922)
1,300	FAIRCHILD SEMICONDUCTOR INTL INC COM	1/26/2006	3/6/2009	$3,894	$25,684	($21,790)
1,600	FAIRCHILD SEMICONDUCTOR INTL INC COM	1/24/2006	3/3/2009	$4,871	$29,715	($24,844)
3,300	FAIRCHILD SEMICONDUCTOR INTL INC COM	1/24/2006	3/3/2009	$10,047	$61,502	($51,456)
3,800	FAIRCHILD SEMICONDUCTOR INTL INC COM	1/24/2006	1/30/2009	$16,622	$70,821	($54,199)
5,800	FAIRCHILD SEMICONDUCTOR INTL INC COM	1/24/2006	1/30/2009	$25,425	$108,095	($82,670)
600	FAIRCHILD SEMICONDUCTOR INTL INC COM	1/26/2006	3/9/2009	$1,799	$11,854	($10,055)
700	FAIRCHILD SEMICONDUCTOR INTL INC COM	1/20/2006	1/6/2009	$4,255	$13,150	($8,894)
6,300	FAIRCHILD SEMICONDUCTOR INTL INC COM	1/20/2006	1/6/2009	$38,299	$118,839	($80,540)
10,900	FAIRCHILD SEMICONDUCTOR INTL INC COM	1/23/2006	1/6/2009	$66,264	$204,116	($137,852)
500	FAIRCHILD SEMICONDUCTOR INTL INC COM	1/23/2006	1/6/2009	$3,040	$9,433	($6,393)
6,800	FAIRCHILD SEMICONDUCTOR INTL INC COM	1/23/2006	1/7/2009	$36,786	$127,338	($90,552)
100	FAIRCHILD SEMICONDUCTOR INTL INC COM	1/23/2006	1/7/2009	$541	$1,866	($1,325)
3,700	FAIRCHILD SEMICONDUCTOR INTL INC COM	1/24/2006	1/7/2009	$20,016	$68,957	($48,942)
800	FLOTEK INDS INC DEL COM	8/28/2007	2/3/2009	$2,185	$30,658	($28,473)
100	FLOTEK INDS INC DEL COM	12/26/2007	2/12/2009	$244	$3,840	($3,597)
500	FLOTEK INDS INC DEL COM	1/10/2008	2/12/2009	$1,217	$15,469	($14,252)

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200	FLOTEK INDS INC DEL COM	8/28/2007	2/3/2009	$549	$7,664	($7,115)
600	FLOTEK INDS INC DEL COM	8/28/2007	2/3/2009	$1,648	$22,974	($21,326)
2,400	FLOTEK INDS INC DEL COM	8/28/2007	1/30/2009	$6,795	$91,973	($85,178)
1,800	FLOTEK INDS INC DEL COM	8/29/2007	2/5/2009	$5,006	$69,944	($64,938)
1,500	FLOTEK INDS INC DEL COM	8/28/2007	2/2/2009	$4,157	$57,483	($53,327)
200	FLOTEK INDS INC DEL COM	12/21/2007	2/9/2009	$542	$7,282	($6,740)
100	FLOTEK INDS INC DEL COM	8/28/2007	2/4/2009	$271	$3,829	($3,558)
700	FLOTEK INDS INC DEL COM	8/29/2007	2/4/2009	$1,897	$27,200	($25,303)
2,500	FLOTEK INDS INC DEL COM	8/27/2007	1/29/2009	$7,219	$96,128	($88,909)
1,500	FLOTEK INDS INC DEL COM	8/28/2007	1/29/2009	$4,332	$57,483	($53,152)
100	FLOTEK INDS INC DEL COM	12/21/2007	2/10/2009	$260	$3,641	($3,381)
100	FLOTEK INDS INC DEL COM	12/24/2007	2/10/2009	$260	$3,721	($3,460)
900	FLOTEK INDS INC DEL COM	12/26/2007	2/10/2009	$2,344	$34,587	($32,243)
300	FLOTEK INDS INC DEL COM	12/26/2007	2/11/2009	$739	$11,529	($10,790)
100	FLOTEK INDS INC DEL COM	12/26/2007	2/11/2009	$246	$3,840	($3,594)
300	FLOTEK INDS INC DEL COM	8/29/2007	2/6/2009	$816	$11,657	($10,841)
600	FLOTEK INDS INC DEL COM	12/21/2007	2/6/2009	$1,632	$21,847	($20,214)
400	FLOTEK INDS INC DEL COM	1/10/2008	2/13/2009	$979	$12,375	($11,396)
600	FLOTEK INDS INC DEL COM	12/21/2007	2/9/2009	$1,596	$21,847	($20,251)
200	FLOTEK INDS INC DEL COM	12/21/2007	2/6/2009	$548	$7,282	($6,734)
100	FLOTEK INDS INC DEL COM	1/10/2008	2/13/2009	$250	$3,094	($2,844)
100	FLOTEK INDS INC DEL COM	12/21/2007	2/9/2009	$264	$3,641	($3,377)
1,500	FORTINET INC COM	11/17/2009	12/24/2009	$27,516	$18,750	$8,766
400	FORTINET INC COM	11/17/2009	12/23/2009	$7,215	$5,000	$2,215
1,400	FORTINET INC COM	11/17/2009	12/28/2009	$25,032	$17,500	$7,532
600	FREIGHTCAR AMER INC COM	8/25/2008	5/28/2009	$9,588	$19,752	($10,164)
2,800	FREIGHTCAR AMER INC COM	8/27/2008	5/28/2009	$44,745	$99,212	($54,467)
1,800	FREIGHTCAR AMER INC COM	8/28/2008	5/28/2009	$28,765	$66,498	($37,733)
1,900	FREIGHTCAR AMER INC COM	8/29/2008	5/28/2009	$30,363	$69,901	($39,538)
100	FREIGHTCAR AMER INC COM	8/29/2008	5/28/2009	$1,598	$3,645	($2,047)
1,300	FREIGHTCAR AMER INC COM	9/2/2008	5/28/2009	$20,775	$48,055	($27,280)
1,800	FREIGHTCAR AMER INC COM	9/2/2008	5/28/2009	$28,765	$66,690	($37,925)
1,600	INTL RECTIFIER CORP COM	11/14/2008	10/29/2009	$30,351	$18,387	$11,965
1,100	INTL RECTIFIER CORP COM	11/19/2008	10/29/2009	$20,867	$11,495	$9,371
1,600	INTL RECTIFIER CORP COM	11/19/2008	10/29/2009	$30,351	$16,912	$13,439
1,300	INTL RECTIFIER CORP COM	11/12/2008	10/22/2009	$26,181	$15,441	$10,739
2,400	INTL RECTIFIER CORP COM	11/13/2008	10/22/2009	$48,333	$27,184	$21,149
800	INTL RECTIFIER CORP COM	11/14/2008	10/22/2009	$16,111	$9,193	$6,918
3,200	INTL RECTIFIER CORP COM	11/11/2008	9/23/2009	$62,572	$38,864	$23,708
1,600	INTL RECTIFIER CORP COM	11/11/2008	9/23/2009	$31,286	$19,352	$11,934
3,400	INTL RECTIFIER CORP COM	10/23/2008	9/22/2009	$66,124	$43,952	$22,171

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
900	INTL RECTIFIER CORP COM	11/11/2008	9/22/2009	$17,503	$10,931	$6,573
3,100	INTL RECTIFIER CORP COM	10/16/2008	9/17/2009	$62,047	$39,680	$22,367
1,900	INTL RECTIFIER CORP COM	10/16/2008	9/18/2009	$37,535	$24,320	$13,215
2,100	INTL RECTIFIER CORP COM	10/22/2008	9/18/2009	$41,486	$27,513	$13,973
4,300	INTL RECTIFIER CORP COM	10/23/2008	9/21/2009	$82,973	$55,587	$27,387
2,700	INTL RECTIFIER CORP COM	11/19/2008	11/5/2009	$50,065	$28,216	$21,849
4,100	INTL RECTIFIER CORP COM	11/20/2008	11/5/2009	$76,025	$41,402	$34,623
400	INTL RECTIFIER CORP COM	10/22/2008	9/18/2009	$7,886	$5,241	$2,645
600	INTL RECTIFIER CORP COM	10/23/2008	9/18/2009	$11,829	$7,756	$4,072
1,000	INTL RECTIFIER CORP COM	11/11/2008	9/28/2009	$19,584	$12,095	$7,489
2,000	INTL RECTIFIER CORP COM	11/11/2008	9/29/2009	$38,605	$24,190	$14,414
500	INTL RECTIFIER CORP COM	11/12/2008	9/29/2009	$9,651	$5,939	$3,712
300	INVT TECH GROUP INC NEW COM	4/5/2004	3/24/2009	$7,366	$4,522	$2,845
600	INVT TECH GROUP INC NEW COM	4/5/2004	3/25/2009	$14,414	$9,043	$5,371
2,300	INVT TECH GROUP INC NEW COM	4/13/2004	3/25/2009	$55,254	$35,948	$19,306
1,500	INVT TECH GROUP INC NEW COM	6/8/2004	3/25/2009	$36,035	$21,357	$14,678
300	INVT TECH GROUP INC NEW COM	6/8/2004	3/25/2009	$7,230	$4,271	$2,958
1,600	INVT TECH GROUP INC NEW COM	12/5/2006	3/25/2009	$38,560	$60,960	($22,400)
4,300	INVT TECH GROUP INC NEW COM	4/5/2004	3/23/2009	$101,605	$64,809	$36,796
1,800	INVT TECH GROUP INC NEW COM	4/5/2004	3/20/2009	$41,291	$27,129	$14,162
900	INVT TECH GROUP INC NEW COM	4/5/2004	3/23/2009	$21,127	$13,565	$7,563
4,300	INVT TECH GROUP INC NEW COM	4/5/2004	3/20/2009	$98,181	$64,809	$33,373
3,700	INVT TECH GROUP INC NEW COM	4/5/2004	3/24/2009	$89,524	$55,766	$33,759
4,400	JEFFERIES GROUP INC NEW COM	4/5/2004	12/22/2009	$103,517	$77,958	$25,559
5,000	JEFFERIES GROUP INC NEW COM	4/5/2004	12/22/2009	$117,379	$88,589	$28,790
6,900	JEFFERIES GROUP INC NEW COM	4/5/2004	7/29/2009	$158,018	$122,253	$35,766
5,000	KAYDON CORP COM	8/3/2007	7/8/2009	$148,148	$275,989	($127,840)
2,400	LANDSTAR SYS INC COM	4/5/2004	11/10/2009	$87,678	$50,885	$36,793
6,000	LANDSTAR SYS INC COM	4/5/2004	4/29/2009	$208,366	$127,214	$81,152
11,100	LANDSTAR SYS INC COM	4/2/2004	4/28/2009	$376,885	$236,202	$140,683
10,400	LANDSTAR SYS INC COM	4/5/2004	4/28/2009	$353,118	$220,503	$132,614
500	LANDSTAR SYS INC COM	4/5/2004	4/28/2009	$16,992	$10,601	$6,391
600	MAGELLAN HLTH SVCS INC COM NEW	12/22/2005	10/9/2009	$17,839	$19,125	($1,287)
3,300	MAGELLAN HLTH SVCS INC COM NEW	1/20/2006	10/9/2009	$98,112	$109,289	($11,177)
2,800	MAGELLAN HLTH SVCS INC COM NEW	1/20/2006	10/9/2009	$83,200	$92,730	($9,530)
400	MAGELLAN HLTH SVCS INC COM NEW	1/23/2006	10/9/2009	$11,886	$13,386	($1,500)
1,400	MAGELLAN HLTH SVCS INC COM NEW	1/23/2006	10/9/2009	$41,600	$46,866	($5,266)
2,500	MAGELLAN HLTH SVCS INC COM NEW	1/23/2006	10/9/2009	$74,286	$83,561	($9,276)
500	MAGELLAN HLTH SVCS INC COM NEW	12/21/2005	7/29/2009	$15,819	$15,695	$124
2,100	MAGELLAN HLTH SVCS INC COM NEW	12/22/2005	7/29/2009	$66,439	$66,938	($499)
4,900	MAGELLAN HLTH SVCS INC COM NEW	12/22/2005	7/29/2009	$155,024	$156,673	($1,649)

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4,400	MAGELLAN HLTH SVCS INC COM NEW	5/22/2007	10/14/2009	$129,851	$201,539	($71,688)
1,100	MAGELLAN HLTH SVCS INC COM NEW	10/24/2007	10/15/2009	$32,405	$45,917	($13,512)
800	MAGELLAN HLTH SVCS INC COM NEW	10/25/2007	10/15/2009	$23,567	$33,340	($9,773)
900	MAGELLAN HLTH SVCS INC COM NEW	10/25/2007	10/15/2009	$26,513	$37,494	($10,981)
1,400	MAGELLAN HLTH SVCS INC COM NEW	10/25/2007	10/15/2009	$41,242	$58,447	($17,205)
4,100	MAGELLAN HLTH SVCS INC COM NEW	12/21/2007	10/15/2009	$120,781	$200,337	($79,555)
800	MAGELLAN HLTH SVCS INC COM NEW	12/26/2007	10/15/2009	$23,567	$39,232	($15,665)
9,400	MAGELLAN HLTH SVCS INC COM NEW	3/20/2006	10/13/2009	$278,423	$358,224	($79,801)
700	MAGELLAN HLTH SVCS INC COM NEW	5/22/2007	10/13/2009	$20,734	$32,063	($11,329)
3,500	MAGELLAN HLTH SVCS INC COM NEW	5/22/2007	10/14/2009	$103,352	$160,315	($56,963)
500	MAGELLAN HLTH SVCS INC COM NEW	5/23/2007	10/14/2009	$14,765	$22,796	($8,031)
1,300	MAGELLAN HLTH SVCS INC COM NEW	12/26/2007	10/15/2009	$38,317	$63,495	($25,179)
200	MAGELLAN HLTH SVCS INC COM NEW	12/26/2007	10/15/2009	$5,895	$9,808	($3,913)
2,800	MAGELLAN HLTH SVCS INC COM NEW	3/20/2006	10/12/2009	$83,457	$106,705	($23,248)
2,000	MAGELLAN HLTH SVCS INC COM NEW	5/23/2007	10/14/2009	$59,118	$91,183	($32,064)
800	MAGELLAN HLTH SVCS INC COM NEW	10/24/2007	10/14/2009	$23,647	$33,394	($9,747)
46	MASTECH HLDGS INC COM STK	4/25/2005	2/13/2009	$73	$144	($71)
187	MASTECH HLDGS INC COM STK	4/26/2005	2/13/2009	$294	$592	($298)
67	MASTECH HLDGS INC COM STK	4/28/2005	2/13/2009	$105	$208	($103)
33	MASTECH HLDGS INC COM STK	4/29/2005	2/13/2009	$53	$104	($52)
47	MASTECH HLDGS INC COM STK	5/2/2005	2/13/2009	$74	$148	($74)
147	MASTECH HLDGS INC COM STK	5/3/2005	2/13/2009	$231	$474	($243)
73	MASTECH HLDGS INC COM STK	4/7/2006	2/13/2009	$116	$344	($228)
7	MASTECH HLDGS INC COM STK	4/7/2006	2/13/2009	$11	$31	($20)
53	MASTECH HLDGS INC COM STK	4/10/2006	2/13/2009	$84	$260	($176)
7	MASTECH HLDGS INC COM STK	4/10/2006	2/13/2009	$11	$31	($21)
120	MASTECH HLDGS INC COM STK	4/11/2006	2/13/2009	$189	$591	($402)
7	MASTECH HLDGS INC COM STK	4/11/2006	2/13/2009	$11	$33	($22)
80	MASTECH HLDGS INC COM STK	4/12/2006	2/13/2009	$126	$409	($282)
27	MASTECH HLDGS INC COM STK	4/13/2006	2/13/2009	$42	$140	($98)
100	MASTECH HLDGS INC COM STK	4/17/2006	2/13/2009	$158	$555	($396)
853	MASTECH HLDGS INC COM STK	4/5/2004	2/9/2009	$1,557	$5,131	($3,575)
87	MASTECH HLDGS INC COM STK	4/13/2004	2/9/2009	$158	$517	($359)
67	MASTECH HLDGS INC COM STK	6/8/2004	2/9/2009	$122	$259	($137)
20	MASTECH HLDGS INC COM STK	4/7/2005	2/9/2009	$36	$60	($24)
73	MASTECH HLDGS INC COM STK	4/8/2005	2/9/2009	$134	$229	($95)
27	MASTECH HLDGS INC COM STK	4/11/2005	2/9/2009	$49	$83	($34)
180	MASTECH HLDGS INC COM STK	4/12/2005	2/9/2009	$328	$568	($239)
27	MASTECH HLDGS INC COM STK	4/12/2005	2/9/2009	$49	$86	($37)
140	MASTECH HLDGS INC COM STK	4/13/2005	2/9/2009	$255	$459	($203)
87	MASTECH HLDGS INC COM STK	4/14/2005	2/9/2009	$158	$278	($120)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
40	MASTECH HLDGS INC COM STK	4/15/2005	2/9/2009	$74	$129	($55)
93	MASTECH HLDGS INC COM STK	4/17/2006	2/17/2009	$146	$514	($368)
87	MASTECH HLDGS INC COM STK	4/17/2006	2/17/2009	$136	$478	($343)
193	MASTECH HLDGS INC COM STK	4/18/2006	2/17/2009	$303	$1,110	($807)
7	MASTECH HLDGS INC COM STK	4/18/2006	2/17/2009	$10	$38	($28)
133	MASTECH HLDGS INC COM STK	4/18/2006	2/17/2009	$209	$776	($567)
80	MASTECH HLDGS INC COM STK	4/19/2006	2/17/2009	$125	$469	($343)
53	MASTECH HLDGS INC COM STK	4/19/2006	2/17/2009	$84	$312	($229)
100	MASTECH HLDGS INC COM STK	4/20/2006	2/17/2009	$157	$580	($423)
54	MASTECH HLDGS INC COM STK	4/21/2006	2/17/2009	$84	$308	($224)
20	MASTECH HLDGS INC COM STK	4/15/2005	2/10/2009	$36	$63	($27)
33	MASTECH HLDGS INC COM STK	4/18/2005	2/10/2009	$60	$106	($46)
27	MASTECH HLDGS INC COM STK	4/19/2005	2/10/2009	$48	$85	($36)
120	MASTECH HLDGS INC COM STK	4/20/2005	2/10/2009	$217	$386	($169)
87	MASTECH HLDGS INC COM STK	4/21/2005	2/10/2009	$156	$265	($109)
153	MASTECH HLDGS INC COM STK	4/21/2005	2/10/2009	$277	$485	($209)
113	MASTECH HLDGS INC COM STK	4/22/2005	2/10/2009	$205	$352	($148)
47	MASTECH HLDGS INC COM STK	4/25/2005	2/10/2009	$85	$146	($61)
46	MASTECH HLDGS INC COM STK	4/24/2006	2/20/2009	$66	$264	($198)
33	MASTECH HLDGS INC COM STK	4/25/2006	2/20/2009	$48	$186	($139)
153	MASTECH HLDGS INC COM STK	4/26/2006	2/20/2009	$220	$895	($675)
8	MASTECH HLDGS INC COM STK	4/27/2006	2/20/2009	$11	$47	($36)
13	MASTECH HLDGS INC COM STK	4/27/2006	2/20/2009	$19	$79	($59)
12	MASTECH HLDGS INC COM STK	4/27/2006	2/20/2009	$17	$71	($54)
47	MASTECH HLDGS INC COM STK	5/1/2006	2/20/2009	$67	$277	($210)
140	MASTECH HLDGS INC COM STK	4/21/2006	2/18/2009	$205	$802	($598)
40	MASTECH HLDGS INC COM STK	4/21/2006	2/18/2009	$59	$229	($171)
80	MASTECH HLDGS INC COM STK	4/24/2006	2/18/2009	$117	$460	($343)
40	MASTECH HLDGS INC COM STK	4/24/2006	2/18/2009	$59	$230	($171)
100	MEDNAX INC COM	9/21/2005	7/29/2009	$4,571	$3,767	$804
2,600	MEDNAX INC COM	9/22/2005	7/29/2009	$118,835	$97,161	$21,675
800	MEDNAX INC COM	9/22/2005	7/29/2009	$36,565	$29,926	$6,639
2,000	MILLIPORE CORP COM	4/5/2004	7/8/2009	$138,436	$107,312	$31,124
3,600	MILLIPORE CORP COM	4/5/2004	8/10/2009	$248,896	$193,162	$55,734
3,400	MONOLITHIC PWR SYS INC COM	11/14/2005	4/30/2009	$63,597	$56,746	$6,851
600	MONOLITHIC PWR SYS INC COM	11/15/2005	4/30/2009	$11,223	$10,305	$918
700	MONOLITHIC PWR SYS INC COM	11/10/2005	4/29/2009	$13,431	$9,958	$3,473
1,400	MONOLITHIC PWR SYS INC COM	11/11/2005	4/29/2009	$26,863	$22,176	$4,687
6,600	MONOLITHIC PWR SYS INC COM	11/11/2005	4/29/2009	$126,638	$106,104	$20,533
500	MONOLITHIC PWR SYS INC COM	11/14/2005	4/29/2009	$9,594	$8,370	$1,224
3,800	MONOLITHIC PWR SYS INC COM	11/14/2005	4/29/2009	$69,926	$63,613	$6,313

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
100	MONOLITHIC PWR SYS INC COM	11/14/2005	4/29/2009	$1,840	$1,669	$171
100	NAVISTAR INTL CORP NEW COM	6/6/2006	9/10/2009	$4,260	$2,656	$1,604
500	NAVISTAR INTL CORP NEW COM	6/6/2006	9/10/2009	$21,087	$13,282	$7,805
3,400	NAVISTAR INTL CORP NEW COM	6/7/2006	9/10/2009	$143,393	$91,393	$52,000
500	NAVISTAR INTL CORP NEW COM	6/7/2006	9/10/2009	$21,087	$13,398	$7,689
8,100	NAVISTAR INTL CORP NEW COM	7/21/2006	9/10/2009	$341,613	$175,896	$165,716
2,800	NAVISTAR INTL CORP NEW COM	7/21/2006	9/10/2009	$118,088	$60,845	$57,243
4,800	NAVISTAR INTL CORP NEW COM	7/31/2006	9/10/2009	$202,437	$107,965	$94,472
1,300	NAVISTAR INTL CORP NEW COM	7/31/2006	9/10/2009	$54,827	$29,315	$25,512
300	NU SKIN ENTERPRISES INC CL A	2/21/2008	7/8/2009	$4,442	$4,808	($366)
9,600	NU SKIN ENTERPRISES INC CL A	2/21/2008	7/8/2009	$142,133	$153,919	($11,786)
100	NU SKIN ENTERPRISES INC CL A	2/22/2008	7/8/2009	$1,481	$1,613	($133)
800	OMNICARE INC COM	1/17/2008	10/9/2009	$17,236	$19,563	($2,327)
1,800	OMNICARE INC COM	7/31/2008	10/13/2009	$38,852	$52,014	($13,162)
1,400	OMNICARE INC COM	1/17/2008	10/12/2009	$29,995	$34,234	($4,239)
3,800	OMNICARE INC COM	1/18/2008	10/12/2009	$81,415	$88,767	($7,352)
3,600	OMNICARE INC COM	1/18/2008	10/12/2009	$77,130	$84,694	($7,563)
700	OMNICARE INC COM	1/22/2008	10/12/2009	$14,998	$15,830	($832)
1,600	OMNICARE INC COM	1/22/2008	10/12/2009	$34,280	$36,201	($1,921)
6,100	OMNICARE INC COM	7/31/2008	10/12/2009	$130,693	$176,270	($45,578)
5,200	OMNICARE INC COM	1/17/2008	10/12/2009	$112,065	$127,157	($15,091)
8,400	OMNICARE INC COM	1/16/2008	10/9/2009	$180,227	$208,994	($28,767)
1,400	OMNICARE INC COM	1/16/2008	10/9/2009	$30,038	$34,803	($4,765)
100	OMNICARE INC COM	1/16/2008	10/9/2009	$2,146	$2,473	($327)
2,900	OMNICARE INC COM	1/17/2008	10/9/2009	$62,221	$70,914	($8,693)
2,500	P F CHANGS CHINA BISTRO INC COM STK	3/20/2006	2/9/2009	$46,250	$120,136	($73,885)
2,400	P F CHANGS CHINA BISTRO INC COM STK	3/20/2006	2/9/2009	$44,400	$115,203	($70,803)
2,700	P F CHANGS CHINA BISTRO INC COM STK	3/21/2006	2/9/2009	$49,951	$128,682	($78,731)
1,700	P F CHANGS CHINA BISTRO INC COM STK	3/21/2006	2/9/2009	$31,450	$81,304	($49,854)
700	P F CHANGS CHINA BISTRO INC COM STK	3/22/2006	2/9/2009	$12,950	$33,818	($20,868)
1,800	P F CHANGS CHINA BISTRO INC COM STK	3/24/2006	2/9/2009	$33,300	$88,225	($54,924)
1,000	P F CHANGS CHINA BISTRO INC COM STK	3/24/2006	2/9/2009	$18,500	$48,450	($29,950)
1,200	P F CHANGS CHINA BISTRO INC COM STK	3/24/2006	2/9/2009	$22,200	$58,836	($36,636)
1,700	P F CHANGS CHINA BISTRO INC COM STK	3/27/2006	2/9/2009	$31,450	$82,924	($51,474)
400	P F CHANGS CHINA BISTRO INC COM STK	4/5/2006	2/9/2009	$7,400	$18,369	($10,969)
500	P F CHANGS CHINA BISTRO INC COM STK	4/5/2006	2/9/2009	$9,287	$22,962	($13,674)
2,100	P F CHANGS CHINA BISTRO INC COM STK	4/5/2006	2/10/2009	$37,594	$96,439	($58,845)
1,600	P F CHANGS CHINA BISTRO INC COM STK	4/19/2006	2/10/2009	$28,643	$71,533	($42,890)
2,300	P F CHANGS CHINA BISTRO INC COM STK	4/19/2006	2/10/2009	$41,174	$102,731	($61,557)
100	P F CHANGS CHINA BISTRO INC COM STK	4/20/2006	2/10/2009	$1,790	$4,480	($2,690)
300	P F CHANGS CHINA BISTRO INC COM STK	4/20/2006	2/10/2009	$5,371	$13,451	($8,080)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
100	P F CHANGS CHINA BISTRO INC COM STK	4/25/2006	2/10/2009	$1,790	$4,551	($2,761)
700	PANERA BREAD CO CL A	7/14/2004	4/22/2009	$44,201	$23,386	$20,815
800	PANERA BREAD CO CL A	7/14/2004	4/22/2009	$50,516	$26,740	$23,776
100	PANERA BREAD CO CL A	10/28/2004	4/22/2009	$6,314	$3,622	$2,693
500	PANERA BREAD CO CL A	10/28/2004	4/22/2009	$31,572	$18,130	$13,442
2,600	PANERA BREAD CO CL A	10/28/2004	4/22/2009	$164,176	$95,137	$69,039
2,100	PANERA BREAD CO CL A	10/28/2004	11/23/2009	$135,015	$76,055	$58,959
400	PANERA BREAD CO CL A	8/1/2008	11/23/2009	$25,717	$20,061	$5,656
1,700	PANERA BREAD CO CL A	8/1/2008	11/25/2009	$108,473	$85,259	$23,214
2,900	PANERA BREAD CO CL A	8/1/2008	11/24/2009	$184,677	$145,442	$39,235
200	POLARIS INDS INC COM	12/9/2005	12/22/2009	$8,698	$9,966	($1,268)
300	POLARIS INDS INC COM	1/12/2006	12/28/2009	$12,813	$15,433	($2,621)
1,500	POLARIS INDS INC COM	1/26/2006	12/28/2009	$64,064	$73,155	($9,092)
500	POLARIS INDS INC COM	1/26/2006	12/28/2009	$21,355	$24,435	($3,080)
2,200	POLARIS INDS INC COM	4/13/2006	12/28/2009	$93,960	$106,404	($12,444)
600	POLARIS INDS INC COM	4/13/2006	12/28/2009	$25,626	$28,947	($3,321)
4,800	POLARIS INDS INC COM	12/21/2007	12/28/2009	$205,004	$239,016	($34,012)
1,100	POLARIS INDS INC COM	8/1/2008	12/28/2009	$46,980	$47,960	($980)
1,400	POLARIS INDS INC COM	8/1/2008	12/29/2009	$59,743	$61,040	($1,297)
400	POLARIS INDS INC COM	1/12/2006	12/24/2009	$17,222	$20,578	($3,356)
600	POLARIS INDS INC COM	1/12/2006	12/24/2009	$25,812	$30,867	($5,055)
500	POLARIS INDS INC COM	12/9/2005	12/23/2009	$21,527	$24,915	($3,388)
1,300	POLARIS INDS INC COM	1/10/2006	12/23/2009	$55,971	$67,698	($11,727)
500	POLARIS INDS INC COM	1/11/2006	12/23/2009	$21,527	$26,005	($4,478)
2,400	POLARIS INDS INC COM	1/11/2006	12/23/2009	$103,332	$124,451	($21,119)
100	POLARIS INDS INC COM	1/12/2006	12/23/2009	$4,305	$5,144	($839)
1,300	POLARIS INDS INC COM	12/7/2005	12/22/2009	$55,846	$69,377	($13,531)
2,400	POLARIS INDS INC COM	12/8/2005	12/22/2009	$103,101	$119,383	($16,282)
1,700	POLARIS INDS INC COM	12/9/2005	12/22/2009	$73,030	$84,713	($11,683)
1,200	PSS WORLD MED INC COM	8/23/2004	7/8/2009	$21,411	$13,518	$7,893
469	PSS WORLD MED INC COM	8/23/2004	7/8/2009	$8,368	$5,301	$3,067
4,700	PSS WORLD MED INC COM	8/24/2004	7/8/2009	$83,859	$53,718	$30,142
1,631	PSS WORLD MED INC COM	8/25/2004	7/8/2009	$29,101	$18,859	$10,242
4,700	QLOGIC CORP COM	3/13/2009	11/10/2009	$87,656	$47,956	$39,700
6,800	QUANTA SVCS INC COM	8/30/2005	7/29/2009	$155,989	$79,217	$76,772
400	SAIA INC COM STK	6/12/2009	6/23/2009	$7,264	$6,268	$996
900	SAIA INC COM STK	6/15/2009	6/23/2009	$16,344	$14,496	$1,849
400	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	12/4/2007	11/3/2009	$5,447	$12,900	($7,453)
1,800	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	12/4/2007	11/3/2009	$24,444	$58,050	($33,606)
1,200	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	12/4/2007	11/5/2009	$17,290	$38,700	($21,410)
1,400	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	12/4/2007	11/4/2009	$19,467	$45,150	($25,683)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,300	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	11/29/2007	7/29/2009	$18,099	$41,883	($23,784)
10,900	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	11/29/2007	7/29/2009	$151,752	$352,660	($200,907)
500	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	11/29/2007	11/2/2009	$7,102	$16,109	($9,007)
3,000	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	12/4/2007	11/2/2009	$42,612	$96,750	($54,138)
2,400	SPHERION CORP COM STK ISIN# US8484201053	4/2/2004	10/13/2009	$15,507	$25,270	($9,763)
1,400	SPHERION CORP COM STK ISIN# US8484201053	4/5/2004	10/13/2009	$9,046	$14,666	($5,620)
4,000	SPHERION CORP COM STK ISIN# US8484201053	4/5/2004	10/26/2009	$22,982	$41,902	($18,920)
2,700	SPHERION CORP COM STK ISIN# US8484201053	4/13/2004	10/26/2009	$15,513	$27,351	($11,838)
2,200	SPHERION CORP COM STK ISIN# US8484201053	6/8/2004	10/26/2009	$12,640	$22,304	($9,664)
1,300	SPHERION CORP COM STK ISIN# US8484201053	4/5/2004	10/14/2009	$8,310	$13,618	($5,308)
2,500	SPHERION CORP COM STK ISIN# US8484201053	4/5/2004	10/23/2009	$14,380	$26,189	($11,809)
8,700	SPHERION CORP COM STK ISIN# US8484201053	4/5/2004	10/14/2009	$55,287	$91,137	($35,850)
2,200	SPHERION CORP COM STK ISIN# US8484201053	4/5/2004	10/15/2009	$13,627	$23,046	($9,419)
1,600	SPHERION CORP COM STK ISIN# US8484201053	4/5/2004	10/16/2009	$9,864	$16,761	($6,897)
4,700	SPHERION CORP COM STK ISIN# US8484201053	4/5/2004	10/20/2009	$29,356	$49,235	($19,878)
1,100	SPHERION CORP COM STK ISIN# US8484201053	4/2/2004	10/9/2009	$7,369	$11,582	($4,213)
500	SPHERION CORP COM STK ISIN# US8484201053	4/2/2004	10/9/2009	$3,397	$5,265	($1,867)
1,800	SPHERION CORP COM STK ISIN# US8484201053	4/5/2004	10/21/2009	$11,307	$18,856	($7,549)
7,800	SPHERION CORP COM STK ISIN# US8484201053	4/2/2004	10/12/2009	$51,115	$82,128	($31,013)
3,600	SPHERION CORP COM STK ISIN# US8484201053	4/5/2004	10/19/2009	$22,476	$37,712	($15,235)
300	SPHERION CORP COM STK ISIN# US8484201053	4/5/2004	10/22/2009	$1,791	$3,143	($1,352)
5,500	SPHERION CORP COM STK ISIN# US8484201053	4/5/2004	10/22/2009	$32,834	$57,615	($24,782)
2,500	ST MARY LAND & EXPL CO COM	4/2/2004	11/10/2009	$86,116	$41,832	$44,284
1,800	TECH DATA CORP COM	4/2/2004	7/8/2009	$54,601	$74,811	($20,211)
3,200	TECH DATA CORP COM	4/5/2004	7/8/2009	$97,068	$133,877	($36,809)
1,800	TRACTOR SUPPLY CO COM	4/12/2005	11/10/2009	$86,095	$78,904	$7,191
100	VALEANT PHARMACEUTICALS INTL COM STK	9/25/2008	11/3/2009	$3,007	$2,073	$934
3,200	VALEANT PHARMACEUTICALS INTL COM STK	10/3/2008	11/3/2009	$96,221	$63,524	$32,697
700	VALEANT PHARMACEUTICALS INTL COM STK	10/3/2008	11/3/2009	$21,048	$13,804	$7,244
200	VALEANT PHARMACEUTICALS INTL COM STK	5/28/2004	7/10/2009	$4,529	$3,654	$875
4,000	VALEANT PHARMACEUTICALS INTL COM STK	6/1/2004	7/10/2009	$90,573	$73,548	$17,026
1,400	VALEANT PHARMACEUTICALS INTL COM STK	6/8/2004	7/10/2009	$31,701	$26,327	$5,374
600	VALEANT PHARMACEUTICALS INTL COM STK	8/27/2004	7/10/2009	$13,586	$14,052	($466)
3,200	VALEANT PHARMACEUTICALS INTL COM STK	5/13/2008	10/28/2009	$93,134	$49,248	$43,886
100	VALEANT PHARMACEUTICALS INTL COM STK	8/27/2004	7/10/2009	$2,276	$2,342	($66)
600	VALEANT PHARMACEUTICALS INTL COM STK	5/13/2008	10/28/2009	$17,326	$9,234	$8,092
1,700	VALEANT PHARMACEUTICALS INTL COM STK	8/30/2004	10/27/2009	$50,941	$39,642	$11,298
9,200	VALEANT PHARMACEUTICALS INTL COM STK	4/5/2004	7/8/2009	$217,419	$229,956	($12,537)
1,300	VALEANT PHARMACEUTICALS INTL COM STK	8/30/2004	10/22/2009	$39,531	$30,614	$8,917
300	VALEANT PHARMACEUTICALS INTL COM STK	8/30/2004	10/26/2009	$8,995	$7,065	$1,930
2,500	VALEANT PHARMACEUTICALS INTL COM STK	8/30/2004	10/26/2009	$74,958	$58,298	$16,660

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
3,500	VALEANT PHARMACEUTICALS INTL COM STK	4/5/2004	7/9/2009	$80,200	$87,483	($7,283)
1,300	VALEANT PHARMACEUTICALS INTL COM STK	4/13/2004	7/9/2009	$29,789	$34,489	($4,700)
2,700	VALEANT PHARMACEUTICALS INTL COM STK	5/27/2004	7/9/2009	$61,869	$48,284	$13,585
2,400	VALEANT PHARMACEUTICALS INTL COM STK	5/28/2004	7/9/2009	$54,995	$43,843	$11,152
2,300	VALEANT PHARMACEUTICALS INTL COM STK	4/2/2004	7/7/2009	$55,498	$56,698	($1,200)
5,400	VALEANT PHARMACEUTICALS INTL COM STK	4/5/2004	7/7/2009	$130,300	$134,974	($4,674)
2,100	VALEANT PHARMACEUTICALS INTL COM STK	8/27/2004	10/21/2009	$65,209	$49,181	$16,028
200	VALEANT PHARMACEUTICALS INTL COM STK	8/30/2004	10/21/2009	$6,210	$4,710	$1,501
4,600	VALEANT PHARMACEUTICALS INTL COM STK	9/24/2008	11/2/2009	$137,201	$94,062	$43,139
1,100	VALEANT PHARMACEUTICALS INTL COM STK	9/25/2008	11/2/2009	$32,809	$22,800	$10,009
2,000	VALEANT PHARMACEUTICALS INTL COM STK	5/13/2008	10/29/2009	$58,300	$30,780	$27,520
400	VALEANT PHARMACEUTICALS INTL COM STK	9/24/2008	10/29/2009	$11,660	$8,179	$3,481
500	VALEANT PHARMACEUTICALS INTL COM STK	9/25/2008	11/3/2009	$15,070	$10,364	$4,706
1,500	WATSCO INC COM	12/1/2006	8/10/2009	$80,632	$77,185	$3,448
1,500	WATSCO INC COM	12/1/2006	8/10/2009	$80,632	$77,340	$3,292
700	WATSCO INC COM	11/29/2006	7/8/2009	$31,169	$35,988	($4,819)
1,900	WATSCO INC COM	11/30/2006	7/8/2009	$84,601	$98,722	($14,121)
400	WATSCO INC COM	11/30/2006	7/8/2009	$17,811	$20,713	($2,903)
3,900	WMS INDS INC COM STK	7/11/2005	6/1/2009	$135,943	$89,769	$46,174
1,950	WMS INDS INC COM STK	7/11/2005	6/1/2009	$67,972	$44,915	$23,057
2,450	WMS INDS INC COM STK	7/12/2005	6/1/2009	$85,400	$56,573	$28,827
250	WMS INDS INC COM STK	7/12/2005	6/1/2009	$8,804	$5,773	$3,031
1,650	WMS INDS INC COM STK	7/13/2005	6/1/2009	$58,103	$38,108	$19,995
450	WMS INDS INC COM STK	7/13/2005	6/2/2009	$14,809	$10,393	$4,416
1,750	WMS INDS INC COM STK	8/8/2005	6/2/2009	$57,592	$37,518	$20,073
4,650	WMS INDS INC COM STK	8/8/2005	6/2/2009	$153,029	$99,697	$53,332
750	WMS INDS INC COM STK	8/8/2005	6/2/2009	$24,682	$16,098	$8,585
900	WORLD FUEL SERVICE COM STK USD0 01	5/4/2005	5/11/2009	$37,169	$21,377	$15,792
1,300	WORLD FUEL SERVICE COM STK USD0 01	8/14/2006	5/13/2009	$49,821	$50,340	($519)
500	WORLD FUEL SERVICE COM STK USD0 01	8/15/2006	5/13/2009	$19,162	$19,765	($603)
1,200	WORLD FUEL SERVICE COM STK USD0 01	2/14/2007	5/13/2009	$45,989	$54,456	($8,467)
200	WORLD FUEL SERVICE COM STK USD0 01	2/14/2007	11/10/2009	$10,636	$9,076	$1,560
1,400	WORLD FUEL SERVICE COM STK USD0 01	3/2/2007	11/10/2009	$74,454	$58,292	$16,162
1,100	WORLD FUEL SERVICE COM STK USD0 01	5/4/2005	5/11/2009	$45,632	$26,128	$19,504
400	WORLD FUEL SERVICE COM STK USD0 01	5/5/2005	5/11/2009	$16,593	$9,532	$7,062
1,500	WORLD FUEL SERVICE COM STK USD0 01	5/6/2005	5/11/2009	$62,226	$36,537	$25,689
3,200	WORLD FUEL SERVICE COM STK USD0 01	9/19/2005	5/11/2009	$132,748	$99,200	$33,548
1,200	WORLD FUEL SERVICE COM STK USD0.01	2/15/2005	5/8/2009	$50,814	$35,456	$15,358
700	WORLD FUEL SERVICE COM STK USD0 01	2/15/2005	5/8/2009	$29,642	$20,489	$9,153
600	WORLD FUEL SERVICE COM STK USD0 01	9/19/2005	5/12/2009	$24,183	$18,600	$5,583
100	WORLD FUEL SERVICE COM STK USD0 01	11/10/2005	5/12/2009	$4,031	$3,075	$956

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,400	WORLD FUEL SERVICE COM STK USD0 01	11/10/2005	5/12/2009	$56,428	$45,213	$11,214
200	WORLD FUEL SERVICE COM STK USD0 01	8/10/2006	5/12/2009	$8,061	$8,151	($90)
500	WORLD FUEL SERVICE COM STK USD0 01	8/14/2006	5/12/2009	$20,153	$19,493	$660
700	WORLD FUEL SERVICE COM STK USD0 01	8/14/2006	5/12/2009	$28,214	$27,106	$1,108
900	WORLD FUEL SERVICE COM STK USD0 01	2/15/2005	5/8/2009	$37,861	$26,343	$11,518
1,600	WORLD FUEL SERVICE COM STK USD0 01	2/16/2005	5/8/2009	$67,308	$47,766	$19,542
1,700	WORLD FUEL SERVICE COM STK USD0 01	2/17/2005	5/8/2009	$71,515	$50,366	$21,149
1,600	WORLD FUEL SERVICE COM STK USD0 01	3/18/2005	5/8/2009	$67,308	$44,499	$22,809
1,000	WORLD FUEL SERVICE COM STK USD0 01	3/21/2005	5/8/2009	$42,068	$27,068	$14,999
700	WORLD FUEL SERVICE COM STK USD0 01	3/22/2005	5/8/2009	$29,447	$19,116	$10,332
700	WORLD FUEL SERVICE COM STK USD0 01	3/23/2005	5/8/2009	$29,447	$18,778	$10,669
800	WORLD FUEL SERVICE COM STK USD0 01	5/3/2005	5/8/2009	$33,654	$19,023	$14,631
2,200	WORLD FUEL SERVICE COM STK USD0 01	5/3/2005	5/8/2009	$92,549	$53,522	$39,027
1,800	WORLD FUEL SERVICE COM STK USD0 01	5/4/2005	5/8/2009	$75,722	$42,755	$32,967
	TOTAL			**$23,625,800**	**$27,538,131**	**($3,912,331)**

Capital Gains on Investment Property
Part I, Line 7 and Part IV

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
6,807,661	MFO GMO EMERGING MKT FD III	2/27/2009	7/22/2009	$68,072,258	$112,356,553	($44,284,295)
	TOTAL			**$68,072,258**	**$112,356,553**	**($44,284,295)**

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,000	CONTINENTAL AG NPV (ASSD 16/09/08 SCHAEF)	10/30/2007	1/8/2009	$102,356	$145,475	($43,119)
0	ASSIC GENERALI SPA EUR1	5/18/2009	8/4/2009	$0	$0	$0
0	ASSIC GENERALI SPA EUR1	5/18/2009	8/4/2009	$8	$1	$7
1	UNICREDIT SPA EUR0 50	3/24/1998	6/3/2009	$2	$3	($1)
0	UNICREDIT SPA EUR0 50	1/30/2002	6/3/2009	$0	$0	$0
0	UNICREDIT SPA EUR0 50	8/16/2005	6/3/2009	$0	$0	$0
0	UNICREDIT SPA EUR0 50	3/18/2009	6/3/2009	$0	$0	$0
0	UNICREDIT SPA EUR0 50	4/16/2009	6/3/2009	$0	$0	$0
0	UNICREDIT SPA EUR0 50	4/30/2009	6/3/2009	$0	$0	$0
1	BBVA(BILB-VIZ-ARG) EUR0 49	1/30/2003	6/5/2009	$11	$8	$3
0	BBVA(BILB-VIZ-ARG) EUR0 49	2/16/2005	6/5/2009	$0	$0	$0
0	BBVA(BILB-VIZ-ARG) EUR0 49	4/14/2009	6/5/2009	$0	$0	$0
0	BBVA(BILB-VIZ-ARG) EUR0 49	4/14/2009	6/5/2009	$0	$0	$0
8,926	UNION FENOSA SA EUR1	11/26/2002	4/21/2009	$208,168	$35,003	$173,165
1	#REORG/CHUNGHWA MAND EXCH TO CHUNGHWA TELECOM CO LTD #2057600 2/8/10	9/28/2006	4/16/2009	$17	$21	($4)
0	#REORG/CHUNGHWA MAND EXCH TO CHUNGHWA TELECOM CO LTD #2057600 2/8/10	9/28/2006	4/16/2009	$0	$0	$0
0	#REORG/CHUNGHWA MAND EXCH TO CHUNGHWA TELECOM CO LTD #2057600 2/8/10	7/24/2007	4/16/2009	$0	$0	$0
0	#REORG/CHUNGHWA MAND EXCH TO CHUNGHWA TELECOM CO LTD #2057600 2/8/10	10/15/2008	4/16/2009	$0	$0	$0
21,300	BRITISH ENERGY GP GBP0 1 (ASSD LAKE ACQ CASH)	5/30/2007	1/19/2009	$244,589	$230,309	$14,280
2	DANONE EUR0 25 (S/R 12/06/09)	2/28/2001	6/17/2009	$6	$0	$6
1	DANONE EUR0 25 (S/R 12/06/09)	2/28/2001	6/26/2009	$3	$0	$3
6	DANONE EUR0 25 (S/R 12/06/09)	2/28/2001	6/26/2009	$17	$0	$17
0	DANONE EUR0 25 (S/R 12/06/09)	2/28/2001	6/26/2009	$1	$0	$1
0	DANONE EUR0 25 (S/R 12/06/09)	2/28/2001	6/26/2009	$0	$0	$0
0	DANONE EUR0 25 (S/R 12/06/09)	5/27/2009	6/26/2009	$1	$0	$1
0	DANONE EUR0 25 (S/R 12/06/09)	5/27/2009	6/26/2009	$0	$0	$0
1,600	PERNOD RICARD S A RIGHT	6/19/2008	4/30/2009	$5,457	$0	$5,457
1,800	BCA POP DI MILANO BOND RIGHT	4/16/2008	6/29/2009	$2	$0	$2
6,200	BCA POP DI MILANO BOND RIGHT	4/17/2008	6/29/2009	$6	$0	$6
15	ENEL EUR1 (S/R 19/06/2009)	10/21/2004	6/12/2009	$8	$0	$8
0	UNICREDIT SPA EUR0 50 (S/R 23/01/2009)	1/26/1996	1/12/2009	$0	$0	$0
21,952	UNICREDIT SPA EUR0 50 (S/R 23/01/2009)	1/26/1996	1/12/2009	$6	$0	$6
0	UNICREDIT SPA EUR0 50 (S/R 23/01/2009)	3/24/1998	1/12/2009	$0	$0	$0
20,000	UNICREDIT SPA EUR0 50 (S/R 23/01/2009)	3/24/1998	1/12/2009	$5	$0	$5
0	UNICREDIT SPA EUR0 50 (S/R 23/01/2009)	1/30/2002	1/12/2009	$0	$0	$0
14,000	UNICREDIT SPA EUR0 50 (S/R 23/01/2009)	1/30/2002	1/12/2009	$4	$0	$4
20,100	UNICREDIT SPA EUR0 50 (S/R 23/01/2009)	8/16/2005	1/12/2009	$5	$0	$5
0	UNICREDIT SPA EUR0 50 (S/R 23/01/2009)	8/16/2005	1/12/2009	$0	$0	$0
3,600	UNIONE DI BANCHE I 5 75% 10/07/13(S/R 10/7/9)	4/28/2009	7/1/2009	$187	$0	$187
2,800	UNIONE DI BANCHE I 5 75% 10/07/13(S/R 10/7/9)	4/29/2009	7/1/2009	$146	$0	$146
2,100	UNIONE DI BANCHE I 5 75% 10/07/13(S/R 10/7/9)	5/4/2009	7/1/2009	$109	$0	$109
2,300	UNIONE DI BANCHE I 5 75% 10/07/13(S/R 10/7/9)	5/6/2009	7/1/2009	$120	$0	$120
3,900	UNIONE DI BANCHE I 5 75% 10/07/13(S/R 10/7/9)	6/3/2009	7/1/2009	$203	$0	$203

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
2,300	UNIONE DI BANCHE I 5 75% 10/07/13(S/R 10/7/9)	6/4/2009	7/1/2009	$120	$0	$120
1,800	UNIONE DI BANCHE I 5 75% 10/07/13(S/R 10/7/9)	6/8/2009	7/1/2009	$94	$0	$94
2,300	COMPANHIA BRASILEIRA DE DISTRIBUICAO DUMMY RIGHTS LINE	2/10/2009	6/25/2009	$53	$0	$53
2,700	COMPANHIA BRASILEIRA DE DISTRIBUICAO DUMMY RIGHTS LINE	2/12/2009	6/25/2009	$62	$0	$62
3,400	COMPANHIA BRASILEIRA DE DISTRIBUICAO DUMMY RIGHTS LINE	3/3/2009	6/25/2009	$78	$0	$78
4,900	ARISTOCRAT LEISURE NPV	8/28/2008	3/25/2009	$13,008	$24,479	($11,471)
2,100	ARISTOCRAT LEISURE NPV	8/28/2008	6/30/2009	$6,356	$10,491	($4,135)
140	ARISTOCRAT LEISURE NPV	9/3/2008	6/30/2009	$424	$820	($396)
5,800	ARISTOCRAT LEISURE NPV	2/2/2009	6/30/2009	$17,556	$13,846	$3,710
1,500	AUST & NZ BANK GRP NPV	3/12/2008	6/30/2009	$19,823	$30,561	($10,738)
4,000	AUST & NZ BANK GRP NPV	4/30/2008	6/30/2009	$52,862	$81,988	($29,127)
5,300	AUST & NZ BANK GRP NPV	9/8/2008	6/30/2009	$70,042	$75,831	($5,789)
1,800	AUST & NZ BANK GRP NPV	12/13/2007	3/25/2009	$20,036	$44,653	($24,618)
4,300	AUST & NZ BANK GRP NPV	1/9/2008	3/25/2009	$47,863	$99,933	($52,069)
500	AUST & NZ BANK GRP NPV	3/12/2008	3/25/2009	$5,566	$10,187	($4,622)
9,400	BILLABONG INTL NPV	1/22/2008	2/24/2009	$40,783	$90,203	($49,420)
2,100	BRAMBLES LTD NPV	10/3/2008	6/30/2009	$9,977	$12,154	($2,177)
9,500	BRAMBLES LTD NPV	10/16/2008	6/30/2009	$45,134	$49,551	($4,417)
5,000	BRAMBLES LTD NPV	3/19/2008	3/25/2009	$18,325	$45,057	($26,732)
6,900	BRAMBLES LTD NPV	9/11/2008	3/25/2009	$25,289	$44,946	($19,657)
7,100	BRAMBLES LTD NPV	9/11/2008	3/27/2009	$25,830	$46,249	($20,419)
900	BRAMBLES LTD NPV	10/3/2008	3/27/2009	$3,274	$5,209	($1,935)
1,899	COCA-COLA AMATIL NPV	7/26/2006	6/30/2009	$13,071	$9,765	$3,305
5,300	COCA-COLA AMATIL NPV	11/26/2008	6/30/2009	$36,479	$30,005	$6,474
7,200	COCA-COLA AMATIL NPV	7/26/2006	4/30/2009	$47,099	$37,024	$10,075
8,800	COCA-COLA AMATIL NPV	7/26/2006	3/25/2009	$51,371	$45,252	$6,119
1,100	COMMONWEALTH BANK OF AUSTRALIA NPV	10/28/2008	3/25/2009	$27,143	$26,259	$884
1,800	COMMONWEALTH BANK OF AUSTRALIA NPV	10/28/2008	6/30/2009	$56,703	$42,969	$13,735
5,222	CONSOLIDATED MEDIA HOLDINGS LIMITED	2/15/2007	6/30/2009	$9,548	$14,182	($4,634)
1,778	CONSOLIDATED MEDIA HOLDINGS LIMITED	2/15/2007	6/30/2009	$3,250	$4,827	($1,577)
863	CONSOLIDATED MEDIA HOLDINGS LIMITED	4/10/2007	6/30/2009	$1,578	$2,455	($877)
2,537	CONSOLIDATED MEDIA HOLDINGS LIMITED	4/10/2007	6/30/2009	$4,638	$7,213	($2,576)
3,059	CONSOLIDATED MEDIA HOLDINGS LIMITED	4/24/2007	6/30/2009	$5,592	$8,909	($3,317)
1,041	CONSOLIDATED MEDIA HOLDINGS LIMITED	4/24/2007	6/30/2009	$1,903	$3,032	($1,129)
9,200	CROWN LTD NPV	11/26/2008	4/29/2009	$41,726	$26,988	$14,738
2,400	CROWN LTD NPV	4/10/2007	3/25/2009	$10,553	$27,668	($17,116)
4,100	CROWN LTD NPV	4/24/2007	3/25/2009	$18,028	$48,412	($30,385)
10,700	CROWN LTD NPV	11/26/2008	3/25/2009	$47,047	$31,388	$15,659
4,800	CROWN LTD NPV	11/26/2008	6/30/2009	$27,687	$14,081	$13,606
14,200	CROWN LTD NPV	12/2/2008	6/30/2009	$81,907	$41,063	$40,845
2,300	CROWN LTD NPV	6/18/2009	6/30/2009	$13,267	$12,529	$738
1,500	CSL LTD NPV	7/15/2008	3/25/2009	$32,779	$49,146	($16,368)
500	CSL LTD NPV	7/15/2008	6/30/2009	$12,923	$16,382	($3,459)

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1,400	CSL LTD NPV	7/31/2008	6/30/2009	$36,185	$45,469	($9,284)
3,000	FAIRFAX MEDIA LIMITED HLDGS NPV	8/28/2008	6/30/2009	$2,931	$929	$2,002
38,446	FAIRFAX MEDIA LIMITED HLDGS NPV	3/2/2009	6/30/2009	$37,559	$2,357	$35,202
26,541	FAIRFAX MEDIA LIMITED HLDGS NPV	3/19/2009	6/30/2009	$25,929	$143,680	($117,752)
156	FAIRFAX MEDIA LIMITED HLDGS NPV	3/19/2009	6/30/2009	$152	$110	$43
33,300	FAIRFAX MEDIA LIMITED HLDGS NPV	6/10/2008	3/25/2009	$23,575	$13,340	$10,235
8,200	FAIRFAX MEDIA LIMITED HLDGS NPV	8/28/2008	3/25/2009	$5,805	$2,539	$3,267
1,000	FOSTERS GROUP LTD NPV	8/20/2004	3/25/2009	$3,535	$3,377	$158
5,100	FOSTERS GROUP LTD NPV	10/28/2008	3/25/2009	$18,029	$15,744	$2,286
4,100	FOSTERS GROUP LTD NPV	10/28/2008	3/27/2009	$14,662	$12,657	$2,005
5,800	FOSTERS GROUP LTD NPV	10/28/2008	5/8/2009	$22,657	$17,905	$4,752
12,200	GOODMAN GROUP NPV (STAPLED UNITS)	8/11/2008	6/30/2009	$3,688	$30,632	($26,944)
5,734	GOODMAN GROUP NPV (STAPLED UNITS)	8/11/2008	6/30/2009	$1,733	$3,182	($1,448)
3,800	INS AUSTRALIA NPV	9/21/2006	6/30/2009	$10,689	$15,200	($4,510)
32,000	INS AUSTRALIA NPV	4/2/2008	6/30/2009	$90,016	$112,400	($22,384)
13,700	INS AUSTRALIA NPV	2/19/2009	6/30/2009	$38,538	$26,129	$12,409
30,200	INS AUSTRALIA NPV	9/21/2006	3/25/2009	$73,417	$120,799	($47,382)
10,200	LEND LEASE GROUP NPV	2/5/2009	6/30/2009	$57,179	$40,176	$17,003
6,200	LEND LEASE GROUP NPV	2/5/2009	3/25/2009	$27,180	$24,421	$2,759
6,400	MACQUARIE GP LTD NPV	12/4/2008	1/9/2009	$142,723	$117,331	$25,392
2,000	METCASH LIMITED NPV	12/19/2007	3/31/2009	$5,449	$7,498	($2,049)
14,000	METCASH LIMITED NPV	12/20/2007	3/31/2009	$38,142	$52,340	($14,198)
11,500	METCASH LIMITED NPV	12/20/2007	6/30/2009	$39,495	$42,993	($3,499)
11,000	METCASH LIMITED NPV	12/18/2007	3/25/2009	$30,409	$40,347	($9,938)
9,000	METCASH LIMITED NPV	12/19/2007	3/25/2009	$24,880	$33,742	($8,862)
38,300	MIRVAC GROUP STAPLED SECURITIES	6/11/2009	6/30/2009	$33,413	$36,380	($2,966)
2,300	NATL AUSTRALIA BK NPV	12/12/2008	3/25/2009	$33,030	$29,462	$3,568
100	NATL AUSTRALIA BK NPV	12/17/2008	3/25/2009	$1,436	$1,299	$137
88	NATL AUSTRALIA BK NPV	7/9/2009	7/14/2009	$1,527	$1,490	$37
2,600	NATL AUSTRALIA BK NPV	12/17/2008	6/30/2009	$46,971	$33,776	$13,196
1,400	NATL AUSTRALIA BK NPV	12/17/2008	3/30/2009	$20,142	$18,187	$1,955
5,800	NATL AUSTRALIA BK NPV	12/4/2008	1/23/2009	$67,021	$72,113	($5,092)
1,900	NATL AUSTRALIA BK NPV	12/12/2008	1/23/2009	$21,955	$24,338	($2,383)
100	QBE INS GROUP NPV	6/24/2008	3/6/2009	$1,045	$2,009	($964)
3,000	QBE INS GROUP NPV	9/11/2008	3/6/2009	$31,350	$59,291	($27,941)
2,900	QBE INS GROUP NPV	11/21/2008	3/6/2009	$30,305	$41,275	($10,970)
1,600	QBE INS GROUP NPV	11/27/2008	3/25/2009	$21,526	$21,276	$250
2,500	QBE INS GROUP NPV	11/27/2008	6/30/2009	$39,869	$33,243	$6,625
1,600	QBE INS GROUP NPV	11/21/2008	3/23/2009	$20,473	$22,772	($2,299)
210	RIO TINTO LIMITED NPV	3/25/2009	7/14/2009	$7,802	$4,803	$2,999
400	RIO TINTO LIMITED NPV	3/25/2009	6/30/2009	$16,751	$14,883	$1,868
1,200	RIO TINTO LIMITED NPV	6/22/2009	6/30/2009	$50,253	$48,924	$1,329
20,600	STOCKLAND NPV (STAPLED)	3/11/2009	6/16/2009	$52,768	$32,004	$20,764

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1,700	STOCKLAND NPV (STAPLED)	5/15/2009	6/16/2009	$4,355	$3,466	$888
13,683	STOCKLAND NPV (STAPLED)	5/15/2009	6/30/2009	$35,309	$27,898	$7,410
12,600	STOCKLAND NPV (STAPLED)	3/11/2009	3/25/2009	$26,453	$19,575	$6,878
2,000	TABCORP HOLDINGS LTD NPV	2/17/2006	3/25/2009	$8,937	$22,861	($13,924)
5,100	TABCORP HOLDINGS LTD NPV	2/23/2006	3/25/2009	$22,790	$57,861	($35,071)
3,200	TABCORP HOLDINGS LTD NPV	3/2/2006	3/25/2009	$14,300	$35,645	($21,346)
4,800	TABCORP HOLDINGS LTD NPV	3/2/2006	6/30/2009	$27,336	$53,468	($26,132)
12,200	TABCORP HOLDINGS LTD NPV	1/30/2009	6/30/2009	$69,479	$46,610	$22,869
13,900	TATTS GROUP LTD NPV	10/16/2008	3/25/2009	$26,155	$20,796	$5,359
7,300	TATTS GROUP LTD NPV	10/10/2008	1/22/2009	$13,234	$11,550	$1,684
4,000	TATTS GROUP LTD NPV	10/13/2008	1/22/2009	$7,252	$5,986	$1,266
1,300	TATTS GROUP LTD NPV	10/16/2008	1/22/2009	$2,357	$1,945	$412
4,700	TATTS GROUP LTD NPV	10/16/2008	6/30/2009	$9,597	$7,032	$2,565
18,000	TATTS GROUP LTD NPV	10/24/2008	6/30/2009	$36,754	$28,198	$8,556
6,600	TATTS GROUP LTD NPV	10/9/2008	1/21/2009	$12,134	$10,370	$1,763
7,400	TATTS GROUP LTD NPV	10/10/2008	1/21/2009	$13,604	$11,708	$1,896
22,800	TELSTRA CORP LTD NPV	11/20/2006	3/25/2009	$50,360	$71,850	($21,491)
5,700	TELSTRA CORP LTD NPV	9/5/2005	1/6/2009	$15,251	$19,811	($4,560)
12,300	TELSTRA CORP LTD NPV	11/20/2006	1/6/2009	$32,910	$38,761	($5,851)
5,650	TELSTRA CORP LTD NPV	11/20/2006	6/30/2009	$15,372	$17,805	($2,433)
31,700	TELSTRA CORP LTD NPV	3/6/2009	6/30/2009	$86,246	$64,752	$21,494
13,000	TELSTRA CORP LTD NPV	11/20/2006	2/11/2009	$31,316	$40,967	($9,651)
4,000	WESTFIELD GROUP NPV STAPLED UNITS	3/19/2009	6/30/2009	$36,918	$26,872	$10,046
9,700	WESTFIELD GROUP NPV STAPLED UNITS	2/4/2009	2/27/2009	$66,047	$65,581	$466
2,500	WESTFIELD GROUP NPV STAPLED UNITS	3/19/2009	3/25/2009	$18,292	$16,795	$1,497
3,200	WESTPAC BKG CORP NPV	12/12/2008	6/30/2009	$51,825	$34,477	$17,347
1,200	WESTPAC BKG CORP NPV	12/10/2008	3/25/2009	$16,474	$12,610	$3,865
700	WESTPAC BKG CORP NPV	12/12/2008	3/25/2009	$9,610	$7,542	$2,068
160	FLUGHAFEN WIEN AG NPV	2/23/2001	6/30/2009	$6,553	$5,898	$654
2,000	FLUGHAFEN WIEN AG NPV	11/12/2003	6/30/2009	$81,912	$81,944	($31)
1,700	FLUGHAFEN WIEN AG NPV	2/23/2001	3/25/2009	$50,847	$62,671	($11,825)
2,300	TELEKOM AUSTRIA(TA NPV(BR)	12/18/2002	3/25/2009	$33,088	$21,553	$11,535
1,500	TELEKOM AUSTRIA(TA NPV(BR)	12/18/2002	3/5/2009	$19,321	$14,056	$5,265
2,950	TELEKOM AUSTRIA(TA NPV(BR)	12/18/2002	6/30/2009	$46,008	$27,644	$18,364
10,900	TELEKOM AUSTRIA(TA NPV(BR)	12/18/2002	3/4/2009	$139,325	$102,142	$37,184
2,894	WIENERBERGER AG NPV	3/1/1990	6/30/2009	$35,856	$118,720	($82,864)
728	WIENERBERGER AG NPV	5/23/1991	6/30/2009	$9,020	$19,883	($10,864)
48	WIENERBERGER AG NPV	12/7/1992	6/30/2009	$595	$1,379	($785)
2,800	WIENERBERGER AG NPV	3/1/1990	3/25/2009	$21,262	$114,864	($93,602)
1,265	BELGACOM SA NPV	7/27/2004	6/30/2009	$40,334	$38,882	$1,452
2,900	BELGACOM SA NPV	7/30/2004	6/30/2009	$92,464	$90,432	$2,032
2,360	BELGACOM SA NPV	8/5/2004	6/30/2009	$75,247	$73,909	$1,337
855	BELGACOM SA NPV	7/23/2004	3/25/2009	$27,274	$26,678	$595

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935	BELGACOM SA NPV	7/27/2004	3/25/2009	$29,825	$28,739	$1,087
730	CFE NPV	10/1/1993	3/25/2009	$19,035	$7,762	$11,273
830	CFE NPV	10/1/1993	6/30/2009	$33,911	$8,825	$25,087
1,100	CFE NPV	10/1/1993	6/1/2009	$51,195	$11,695	$39,500
700	CFE NPV	10/1/1993	6/2/2009	$33,823	$7,443	$26,380
400	DELHAIZE GROUP NPV	5/14/2009	6/30/2009	$28,271	$28,238	$33
300	DELHAIZE GROUP NPV	5/15/2009	6/30/2009	$21,204	$21,275	($72)
500	DELHAIZE GROUP NPV	5/18/2009	6/30/2009	$35,339	$36,253	($914)
600	DELHAIZE GROUP NPV	5/19/2009	6/30/2009	$42,407	$43,060	($653)
200	DELHAIZE GROUP NPV	5/20/2009	6/30/2009	$14,136	$14,463	($327)
300	DELHAIZE GROUP NPV	5/21/2009	6/30/2009	$21,204	$21,742	($538)
2,200	GPE BRUXELLES LAM NPV	1/15/1999	5/14/2009	$172,639	$88,334	$84,305
337	GPE BRUXELLES LAM NPV	1/14/1999	3/25/2009	$23,973	$13,496	$10,478
423	GPE BRUXELLES LAM NPV	1/15/1999	3/25/2009	$30,091	$16,984	$13,107
577	GPE BRUXELLES LAM NPV	1/15/1999	5/15/2009	$43,480	$23,167	$20,313
506	SOLVAY SA NPV	1/22/1990	3/25/2009	$33,093	$20,647	$12,446
24	SOLVAY SA NPV	1/7/2002	3/25/2009	$1,570	$1,457	$113
346	SOLVAY SA NPV	2/25/2002	5/15/2009	$28,542	$22,856	$5,686
1,146	SOLVAY SA NPV	1/7/2002	5/14/2009	$94,932	$69,555	$25,377
454	SOLVAY SA NPV	2/25/2002	5/14/2009	$37,608	$29,990	$7,618
4,500	UCB NPV	9/7/1992	3/6/2009	$114,858	$33,829	$81,030
1,066	UCB NPV	9/7/1992	3/9/2009	$27,168	$8,014	$19,154
1,230	UMICORE COMMON STOCK NPV	3/6/2009	6/30/2009	$28,238	$18,864	$9,374
2,500	UMICORE COMMON STOCK NPV	3/9/2009	6/30/2009	$57,395	$38,193	$19,202
500	UMICORE COMMON STOCK NPV	3/10/2009	6/30/2009	$11,479	$7,776	$3,703
1,170	UMICORE COMMON STOCK NPV	3/6/2009	3/25/2009	$22,401	$17,944	$4,457
2,000	HISCOX ORD GBP0 05	1/22/2009	6/30/2009	$9,659	$8,874	$785
3,700	HISCOX ORD GBP0.05	1/23/2009	6/30/2009	$17,869	$16,379	$1,489
128,700	EVEN CONSTRUT INCO COM NPV	1/29/2009	3/11/2009	$108,795	$132,408	($23,613)
4,300	EVEN CONSTRUT INCO COM NPV	1/30/2009	3/11/2009	$3,635	$4,471	($836)
43,100	EVEN CONSTRUT INCO COM NPV	2/3/2009	3/11/2009	$36,434	$43,768	($7,334)
15,000	HYPERMARCAS SA COM NPV	4/17/2008	3/25/2009	$96,059	$152,567	($56,507)
13,800	HYPERMARCAS SA COM NPV	4/17/2008	3/11/2009	$74,178	$140,361	($66,184)
30,000	HYPERMARCAS SA COM NPV	4/17/2008	7/15/2009	$361,949	$305,133	$56,816
15,000	HYPERMARCAS SA COM NPV	4/17/2008	7/14/2009	$176,183	$152,567	$23,616
6,200	HYPERMARCAS SA COM NPV	4/17/2008	3/12/2009	$32,878	$63,061	($30,183)
15,300	HYPERMARCAS SA COM NPV	4/17/2008	7/13/2009	$180,714	$155,618	$25,096
19,300	HYPERMARCAS SA COM NPV	4/17/2008	6/23/2009	$235,281	$196,303	$38,979
3,900	LOCALIZA RENT A CA COM NPV	6/2/2009	6/30/2009	$23,828	$24,627	($799)
8,700	LOCALIZA RENT A CA COM NPV	6/3/2009	6/30/2009	$53,155	$53,243	($88)
3,600	LOCALIZA RENT A CA COM NPV	6/4/2009	6/30/2009	$21,995	$22,533	($538)
4,000	LOCALIZA RENT A CA COM NPV	6/8/2009	6/30/2009	$24,439	$24,579	($140)
3,300	LOCALIZA RENT A CA COM NPV	6/9/2009	6/30/2009	$20,162	$20,224	($62)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
3,600	LOCALIZA RENT A CA COM NPV	6/10/2009	6/30/2009	$21,995	$22,235	($240)
3,300	LOCALIZA RENT A CA COM NPV	6/15/2009	6/30/2009	$20,162	$20,239	($77)
3,500	LOCALIZA RENT A CA COM NPV	6/16/2009	6/30/2009	$21,384	$20,916	$468
11,400	LUPATECH SA COM NPV	5/20/2009	6/30/2009	$145,670	$132,224	$13,447
4,800	LUPATECH SA COM NPV	5/21/2009	6/30/2009	$61,335	$53,628	$7,707
14,300	SUL AMERICA SA UNITS (1 COM SHS & 2 PREFS)	10/4/2007	6/30/2009	$221,352	$243,438	($22,086)
10,000	SUL AMERICA SA UNITS (1 COM SHS & 2 PREFS)	10/4/2007	3/11/2009	$82,226	$170,236	($88,011)
5,400	SUL AMERICA SA UNITS (1 COM SHS & 2 PREFS)	10/4/2007	3/24/2009	$46,364	$91,928	($45,564)
1,969	TOTVS SA COM NPV	6/1/2006	3/25/2009	$36,343	$27,347	$8,996
5,000	TOTVS SA COM NPV	6/1/2006	6/25/2009	$172,267	$69,443	$102,824
6,500	TOTVS SA COM NPV	6/1/2006	6/26/2009	$222,597	$90,275	$132,321
9,300	TRACTEBEL ENERGIA COM NPV	2/20/2009	3/25/2009	$70,972	$71,034	($62)
200	TRACTEBEL ENERGIA COM NPV	2/25/2009	3/25/2009	$1,526	$1,475	$51
9,400	TRACTEBEL ENERGIA COM NPV	2/25/2009	6/30/2009	$90,623	$69,317	$21,305
8,400	TRACTEBEL ENERGIA COM NPV	2/26/2009	6/30/2009	$80,982	$62,712	$18,270
3,500	TRACTEBEL ENERGIA COM NPV	3/3/2009	6/30/2009	$33,742	$25,259	$8,483
1,500	AGRIUM INC COM NPV	2/25/2009	3/25/2009	$58,702	$55,968	$2,734
1,400	AGRIUM INC COM NPV	2/25/2009	5/19/2009	$70,649	$52,237	$18,413
5,600	AGRIUM INC COM NPV	2/25/2009	6/30/2009	$224,536	$208,947	$15,589
10,600	CAMECO CORP COM NPV	2/26/2009	5/1/2009	$258,822	$145,085	$113,737
5,000	ENCANA CORP COM NPV	11/5/2007	6/30/2009	$248,260	$356,342	($108,082)
3,300	ENCANA CORP COM NPV	11/5/2007	3/25/2009	$143,955	$235,186	($91,230)
2,200	ENCANA CORP COM NPV	11/5/2007	2/25/2009	$83,481	$156,790	($73,309)
900	ENCANA CORP COM NPV	11/5/2007	5/19/2009	$47,252	$64,142	($16,890)
13,900	MANULIFE FINL CORP COM NPV	9/11/2007	6/30/2009	$241,283	$530,835	($289,552)
7,600	MANULIFE FINL CORP COM NPV	9/11/2007	3/25/2009	$95,603	$290,241	($194,638)
300	NATL BK OF CANADA COM NPV	12/5/2007	5/20/2009	$12,531	$16,014	($3,484)
7,000	NATL BK OF CANADA COM NPV	12/5/2007	3/25/2009	$242,689	$373,662	($130,973)
700	NATL BK OF CANADA COM NPV	12/5/2007	6/30/2009	$32,512	$37,366	($4,854)
6,000	NATL BK OF CANADA COM NPV	1/15/2008	6/30/2009	$278,672	$289,627	($10,955)
11,200	NEXEN INC COM NPV	6/12/2008	6/30/2009	$240,315	$452,287	($211,972)
1,400	NEXEN INC COM NPV	6/13/2008	6/30/2009	$30,039	$56,425	($26,385)
4,500	NEXEN INC COM NPV	6/12/2008	5/19/2009	$93,001	$181,722	($88,721)
9,400	NEXEN INC COM NPV	6/12/2008	3/25/2009	$159,212	$379,598	($220,386)
3,400	RESEARCH IN MOTION COM NPV	2/25/2009	3/25/2009	$145,891	$142,459	$3,432
3,200	RESEARCH IN MOTION COM NPV	2/25/2009	6/30/2009	$228,401	$134,079	$94,322
2,000	RESEARCH IN MOTION COM NPV	2/25/2009	5/1/2009	$145,661	$83,800	$61,862
1,000	RESEARCH IN MOTION COM NPV	2/25/2009	5/19/2009	$74,640	$41,900	$32,740
9,800	ROGERS COMMS INC CLASS'B'COM CAD1 62478	3/7/2008	6/30/2009	$254,332	$389,035	($134,703)
5,400	ROGERS COMMS INC CLASS'B'COM CAD1 62478	3/7/2008	3/25/2009	$134,460	$214,366	($79,906)
2,500	TORONTO-DOMINION COM NPV	2/1/2008	2/25/2009	$70,314	$169,811	($99,497)
7,500	TORONTO-DOMINION COM NPV	7/18/2008	2/25/2009	$210,942	$440,846	($229,904)
7,700	TRANSCANADA CORP COM NPV	11/18/2008	3/25/2009	$194,857	$206,108	($11,251)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
10,700	TRANSCANADA CORP COM NPV	11/18/2008	6/30/2009	$287,440	$286,410	$1,031
3,400	TRANSCANADA CORP COM NPV	11/18/2008	5/1/2009	$86,166	$91,009	($4,842)
260	PROSAFE PRODTN PLC COM STK	5/16/2008	3/6/2009	$372	$0	$372
39,840	PROSAFE PRODTN PLC COM STK	5/16/2008	3/6/2009	$57,057	$0	$57,057
9,900	PROSAFE PRODTN PLC COM STK	5/16/2008	3/6/2009	$14,178	$0	$14,178
29,000	PROSAFE PRODTN PLC COM STK	5/16/2008	3/25/2009	$48,153	$0	$48,153
25,900	PROSAFE PRODTN PLC COM STK	5/16/2008	4/1/2009	$41,365	$0	$41,365
10,806	PROSAFE PRODTN PLC COM STK	5/16/2008	6/30/2009	$20,847	$0	$20,847
53,194	PROSAFE PRODTN PLC COM STK	5/16/2008	6/30/2009	$102,623	$0	$102,623
460	FORTUM OYJ EUR3 40	5/16/2008	3/25/2009	$9,837	$20,603	($10,766)
340	FORTUM OYJ EUR3 40	5/30/2008	3/25/2009	$7,271	$16,489	($9,219)
960	FORTUM OYJ EUR3 40	5/30/2008	6/30/2009	$22,166	$46,558	($24,393)
500	FORTUM OYJ EUR3 40	10/28/2008	6/30/2009	$11,545	$10,742	$803
500	FORTUM OYJ EUR3 40	10/28/2008	6/30/2009	$11,545	$10,967	$577
1,400	FORTUM OYJ EUR3 40	11/4/2008	6/30/2009	$32,325	$36,701	($4,376)
2,000	FORTUM OYJ EUR3 40	4/28/2009	6/30/2009	$46,179	$38,076	$8,103
1,800	FORTUM OYJ EUR3.40	4/29/2009	6/30/2009	$41,561	$34,868	$6,693
1,700	FORTUM OYJ EUR3 40	4/30/2009	6/30/2009	$39,252	$34,258	$4,994
1,900	FORTUM OYJ EUR3 40	5/7/2009	6/30/2009	$43,870	$41,650	$2,220
1,800	FORTUM OYJ EUR3 40	5/12/2009	6/30/2009	$41,561	$40,974	$587
700	FORTUM OYJ EUR3 40	5/13/2008	3/12/2009	$12,206	$31,390	($19,184)
2,560	FORTUM OYJ EUR3 40	5/14/2008	3/12/2009	$44,639	$114,556	($69,917)
2,800	FORTUM OYJ EUR3 40	5/15/2008	3/12/2009	$48,824	$125,505	($76,681)
1,440	FORTUM OYJ EUR3 40	5/16/2008	3/12/2009	$25,110	$64,497	($39,387)
800	KESKO OYJ EUR2 SER'B'	5/13/2009	6/30/2009	$22,145	$21,440	$705
400	KESKO OYJ EUR2 SER'B'	5/14/2009	6/30/2009	$11,073	$10,732	$341
900	KESKO OYJ EUR2 SER'B'	5/15/2009	6/30/2009	$24,913	$24,107	$807
900	KESKO OYJ EUR2 SER'B'	5/12/2009	6/12/2009	$24,730	$25,023	($293)
100	KESKO OYJ EUR2 SER'B'	5/13/2009	6/12/2009	$2,748	$2,680	$68
1,042	KONECRANES OYJ NPV	5/30/2008	6/30/2009	$24,757	$47,981	($23,224)
3,100	KONECRANES OYJ NPV	7/30/2008	6/30/2009	$73,652	$118,610	($44,958)
3,100	KONECRANES OYJ NPV	11/3/2008	6/30/2009	$73,652	$54,719	$18,933
100	KONECRANES OYJ NPV	5/29/2008	6/10/2009	$2,420	$4,641	($2,220)
2,958	KONECRANES OYJ NPV	5/30/2008	6/10/2009	$71,593	$136,206	($64,613)
2,400	KONECRANES OYJ NPV	5/29/2008	3/25/2009	$40,514	$111,380	($70,865)
900	NESTE OIL OYJ NPV	1/14/2009	6/11/2009	$13,264	$13,074	$190
300	NESTE OIL OYJ NPV	1/12/2009	3/25/2009	$3,954	$4,600	($646)
1,400	NESTE OIL OYJ NPV	1/13/2009	3/25/2009	$18,451	$21,130	($2,679)
200	NESTE OIL OYJ NPV	1/14/2009	3/25/2009	$2,636	$2,905	($269)
1,300	NESTE OIL OYJ NPV	1/12/2009	3/4/2009	$15,397	$19,934	($4,537)
1,500	NESTE OIL OYJ NPV	1/16/2009	6/30/2009	$21,157	$21,779	($622)
1,300	NESTE OIL OYJ NPV	1/21/2009	6/30/2009	$18,336	$17,815	$521
1,400	NESTE OIL OYJ NPV	1/22/2009	6/30/2009	$19,747	$19,724	$22

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,600	NESTE OIL OYJ NPV	1/23/2009	6/30/2009	$22,568	$21,704	$864
1,400	NESTE OIL OYJ NPV	4/16/2009	6/30/2009	$19,747	$18,526	$1,220
700	NESTE OIL OYJ NPV	4/17/2009	6/30/2009	$9,873	$9,434	$439
1,900	NESTE OIL OYJ NPV	4/30/2009	6/30/2009	$26,799	$25,028	$1,771
1,200	NESTE OIL OYJ NPV	1/14/2009	6/12/2009	$17,685	$17,432	$252
200	NESTE OIL OYJ NPV	1/16/2009	6/12/2009	$2,947	$2,904	$44
9,700	NOKIA OYJ EUR0 06	1/30/2008	3/25/2009	$118,110	$337,991	($219,881)
5,500	NOKIA OYJ EUR0 06	1/30/2008	6/30/2009	$82,489	$191,644	($109,155)
19,100	NOKIA OYJ EUR0 06	1/31/2008	6/30/2009	$286,462	$676,304	($389,841)
8,700	NOKIA OYJ EUR0.06	3/19/2008	6/30/2009	$130,483	$266,936	($136,453)
3,200	NOKIA OYJ EUR0 06	7/17/2008	6/30/2009	$47,994	$85,946	($37,952)
5,300	NOKIA OYJ EUR0 06	7/18/2008	6/30/2009	$79,490	$146,580	($67,091)
8,000	NOKIA OYJ EUR0 06	3/26/2009	6/30/2009	$119,984	$96,105	$23,879
6,200	NOKIA OYJ EUR0 06	4/7/2009	6/30/2009	$92,988	$79,344	$13,644
5,000	NOKIA OYJ EUR0 06	4/8/2009	6/30/2009	$74,990	$65,411	$9,580
2,300	NOKIA OYJ EUR0 06	5/13/2009	6/30/2009	$34,495	$31,669	$2,826
4,400	NOKIA OYJ EUR0 06	5/14/2009	6/30/2009	$65,991	$60,944	$5,047
4,200	NOKIA OYJ EUR0 06	6/10/2009	6/30/2009	$62,992	$67,249	($4,257)
4,500	NOKIA OYJ EUR0 06	6/11/2009	6/30/2009	$67,491	$71,406	($3,915)
4,400	NOKIA OYJ EUR0 06	6/12/2009	6/30/2009	$65,991	$69,068	($3,076)
251	NOKIAN RENKAAT OYJ NPV	10/30/2007	3/25/2009	$3,624	$9,486	($5,862)
6,149	NOKIAN RENKAAT OYJ NPV	11/6/2007	3/25/2009	$88,787	$263,385	($174,598)
10,051	NOKIAN RENKAAT OYJ NPV	9/25/2008	6/30/2009	$192,112	$282,214	($90,102)
6,000	NOKIAN RENKAAT OYJ NPV	10/1/2008	6/30/2009	$114,683	$134,407	($19,725)
1,615	NOKIAN RENKAAT OYJ NPV	10/30/2007	3/6/2009	$18,145	$61,038	($42,893)
1,251	NOKIAN RENKAAT OYJ NPV	2/29/2008	6/4/2009	$23,126	$52,622	($29,495)
49	NOKIAN RENKAAT OYJ NPV	9/25/2008	6/4/2009	$906	$1,376	($470)
3,851	NOKIAN RENKAAT OYJ NPV	11/6/2007	5/5/2009	$67,727	$164,953	($97,226)
6,149	NOKIAN RENKAAT OYJ NPV	2/29/2008	5/5/2009	$108,142	$258,651	($150,509)
2,600	NOKIAN RENKAAT OYJ NPV	10/30/2007	3/11/2009	$32,155	$98,265	($66,110)
5,300	OUTOKUMPU OYJ SER'A'NPV	10/29/2008	3/6/2009	$53,399	$47,972	$5,427
2,000	OUTOKUMPU OYJ SER'A'NPV	10/29/2008	3/12/2009	$22,528	$18,103	$4,426
1,400	SAMPO OYJ SER'A'NPV	12/5/2008	6/30/2009	$26,929	$23,215	$3,713
4,100	SAMPO OYJ SER'A'NPV	12/8/2008	6/30/2009	$78,863	$69,398	$9,465
2,900	SAMPO OYJ SER'A'NPV	12/9/2008	6/30/2009	$55,781	$50,285	$5,496
800	SAMPO OYJ SER'A'NPV	4/16/2009	6/30/2009	$15,388	$13,059	$2,328
5,200	SAMPO OYJ SER'A'NPV	4/17/2009	6/30/2009	$100,021	$91,829	$8,193
1,800	SAMPO OYJ SER'A'NPV	4/29/2009	6/30/2009	$34,623	$31,431	$3,192
2,500	SAMPO OYJ SER'A'NPV	4/30/2009	6/30/2009	$48,087	$46,791	$1,296
3,400	SAMPO OYJ SER'A'NPV	5/6/2009	6/30/2009	$65,399	$65,654	($255)
2,100	SAMPO OYJ SER'A'NPV	12/3/2008	3/25/2009	$31,617	$35,827	($4,210)
200	SAMPO OYJ SER'A'NPV	12/3/2008	5/27/2009	$3,775	$3,412	$363
300	SAMPO OYJ SER'A'NPV	12/5/2008	5/27/2009	$5,662	$4,975	$688

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
7,000	STORA ENSO OYJ NPV SER'R'	5/6/2009	6/30/2009	$37,798	$44,686	($6,888)
3,600	STORA ENSO OYJ NPV SER'R'	5/7/2009	6/30/2009	$19,439	$23,551	($4,112)
2,700	STORA ENSO OYJ NPV SER'R'	5/12/2009	6/30/2009	$14,579	$16,673	($2,094)
3,200	UPM-KYMMENE CORP NPV	7/17/2008	3/25/2009	$21,983	$52,843	($30,860)
400	UPM-KYMMENE CORP NPV	10/1/2008	3/25/2009	$2,748	$6,145	($3,397)
15,500	UPM-KYMMENE CORP NPV	10/1/2008	6/30/2009	$137,054	$238,108	($101,054)
2,200	UPONOR OYJ NPV	10/31/2007	3/6/2009	$19,738	$57,551	($37,813)
1,000	UPONOR OYJ NPV	10/31/2007	3/17/2009	$10,615	$26,160	($15,545)
1,300	UPONOR OYJ NPV	6/3/2008	4/17/2009	$12,937	$28,317	($15,380)
1,600	UPONOR OYJ NPV	10/31/2007	3/19/2009	$15,293	$41,856	($26,563)
2,676	UPONOR OYJ NPV	10/31/2007	4/6/2009	$28,588	$70,004	($41,415)
224	UPONOR OYJ NPV	6/3/2008	4/6/2009	$2,393	$4,879	($2,486)
1,200	UPONOR OYJ NPV	10/31/2007	3/25/2009	$11,398	$31,392	($19,993)
976	UPONOR OYJ NPV	6/3/2008	4/29/2009	$10,298	$21,260	($10,962)
5,200	UPONOR OYJ NPV	10/31/2007	3/12/2009	$51,181	$136,031	($84,850)
500	WARTSILA EUR3 50	1/14/2009	3/6/2009	$10,910	$13,734	($2,824)
1,000	WARTSILA EUR3 50	1/15/2009	3/26/2009	$22,979	$25,964	($2,984)
700	WARTSILA EUR3.50	1/21/2009	3/26/2009	$16,085	$18,107	($2,022)
700	WARTSILA EUR3 50	1/22/2009	3/26/2009	$16,085	$18,749	($2,664)
300	WARTSILA EUR3 50	1/14/2009	3/25/2009	$7,009	$8,241	($1,232)
300	WARTSILA EUR3 50	1/15/2009	3/25/2009	$7,009	$7,789	($780)
600	WARTSILA EUR3 50	1/14/2009	3/4/2009	$13,517	$16,481	($2,965)
1,300	YIT OYJ EUR1	11/25/2008	6/4/2009	$13,863	$7,805	$6,058
900	YIT OYJ EUR1	11/25/2008	6/10/2009	$9,694	$5,404	$4,290
2,900	YIT OYJ EUR1	11/20/2008	3/25/2009	$21,305	$13,735	$7,569
2,300	YIT OYJ EUR1	11/21/2008	3/25/2009	$16,897	$11,111	$5,786
500	YIT OYJ EUR1	11/25/2008	3/25/2009	$3,673	$3,002	$671
1,100	YIT OYJ EUR1	11/25/2008	6/12/2009	$11,846	$6,604	$5,241
1,200	YIT OYJ EUR1	11/25/2008	6/9/2009	$12,353	$7,205	$5,148
14,800	YIT OYJ EUR1	11/4/2008	3/12/2009	$88,719	$98,080	($9,360)
800	YIT OYJ EUR1	11/20/2008	3/12/2009	$4,796	$3,789	$1,007
3,300	YIT OYJ EUR1	11/25/2008	6/30/2009	$34,680	$19,813	$14,867
11,100	YIT OYJ EUR1	1/7/2009	6/30/2009	$116,651	$80,186	$36,464
5,700	YIT OYJ EUR1	1/28/2009	6/30/2009	$59,902	$37,447	$22,455
500	ACCOR EUR3	8/17/2000	3/25/2009	$18,922	$22,211	($3,289)
1,000	ACCOR EUR3	8/17/2000	3/18/2009	$36,501	$44,422	($7,921)
1,100	ACCOR EUR3	8/17/2000	6/17/2009	$43,174	$48,864	($5,690)
5,900	AIR FRANCE - KLM EUR8 50	5/7/2009	6/30/2009	$76,073	$80,145	($4,072)
600	AIR FRANCE - KLM EUR8.50	5/19/2009	6/30/2009	$7,736	$8,170	($433)
900	AIR FRANCE - KLM EUR8 50	5/29/2009	6/30/2009	$11,604	$14,147	($2,543)
9,300	ALCATEL-LUCENT EUR2	4/28/2009	6/30/2009	$23,470	$22,127	$1,343
9,500	ALCATEL-LUCENT EUR2	4/29/2009	6/30/2009	$23,974	$23,472	$502
4,700	ALCATEL-LUCENT EUR2	4/30/2009	6/30/2009	$11,861	$12,325	($464)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
17,300	ALCATEL-LUCENT EUR2	5/5/2009	6/30/2009	$43,659	$45,596	($1,937)
15,000	ALCATEL-LUCENT EUR2	5/7/2009	6/30/2009	$37,854	$39,658	($1,804)
18,400	ALCATEL-LUCENT EUR2	5/19/2009	6/30/2009	$46,435	$43,994	$2,441
1,600	ARCELORMITTAL NPV	8/22/2003	3/25/2009	$34,291	$14,021	$20,270
3,992	ARCELORMITTAL NPV	8/22/2003	6/30/2009	$133,115	$34,983	$98,132
1,300	ARCELORMITTAL NPV	4/3/2009	6/30/2009	$43,349	$31,996	$11,353
900	ARCELORMITTAL NPV	4/22/2009	6/30/2009	$30,011	$23,705	$6,306
400	ARCELORMITTAL NPV	4/27/2009	6/30/2009	$13,338	$10,574	$2,764
3,264	AXA EUR2 29	4/22/2003	6/30/2009	$62,537	$47,133	$15,404
8,900	AXA EUR2 29	8/1/2005	6/30/2009	$170,520	$245,569	($75,049)
4,900	AXA EUR2 29	4/22/2003	3/25/2009	$62,643	$70,757	($8,115)
215	BIC EUR3 82	12/17/1998	3/25/2009	$10,981	$11,614	($633)
585	BIC EUR3 82	6/30/2000	3/25/2009	$29,879	$28,775	$1,104
2,115	BIC EUR3 82	6/30/2000	6/30/2009	$123,131	$104,033	$19,098
3,000	BNP PARIBAS EUR2	4/7/2000	3/25/2009	$129,483	$126,547	$2,935
953	BNP PARIBAS EUR2	4/7/2000	6/30/2009	$63,022	$40,200	$22,822
2,464	BNP PARIBAS EUR2	1/4/2001	6/30/2009	$162,926	$110,256	$52,670
306	BNP PARIBAS EUR2	1/4/2001	6/30/2009	$20,207	$13,675	$6,533
246	BNP PARIBAS EUR2	1/4/2001	6/30/2009	$16,293	$19,563	($3,271)
31	BNP PARIBAS EUR2	1/4/2001	6/30/2009	$2,021	$2,426	($406)
23	BNP PARIBAS EUR2	1/4/2001	6/30/2009	$1,526	$1,832	($306)
231	BNP PARIBAS EUR2	1/4/2001	6/30/2009	$15,257	$10,325	$4,932
1,700	BNP PARIBAS EUR2	5/24/2007	6/30/2009	$112,421	$206,896	($94,475)
1,600	BNP PARIBAS EUR2	6/12/2007	6/30/2009	$105,808	$188,623	($82,815)
500	BNP PARIBAS EUR2	4/21/2009	6/30/2009	$33,065	$23,798	$9,267
15	BNP PARIBAS EUR2	6/16/2009	6/30/2009	$992	$727	$265
180	BNP PARIBAS EUR2	6/16/2009	6/30/2009	$11,903	$8,709	$3,194
400	BOUYGUES EUR1	4/16/2009	6/30/2009	$15,228	$16,470	($1,242)
1,300	BOUYGUES EUR1	4/22/2009	6/30/2009	$49,491	$52,032	($2,541)
1,300	BOUYGUES EUR1	4/24/2009	6/30/2009	$49,491	$55,798	($6,307)
900	BOUYGUES EUR1	4/28/2009	6/30/2009	$34,263	$36,879	($2,616)
500	BOUYGUES EUR1	4/30/2009	6/30/2009	$19,035	$21,709	($2,674)
400	BOUYGUES EUR1	5/5/2009	6/30/2009	$15,228	$17,731	($2,503)
300	CAP GEMINI EUR8	7/21/2008	3/25/2009	$9,975	$19,075	($9,100)
200	CAP GEMINI EUR8	7/21/2008	6/30/2009	$7,386	$12,716	($5,330)
700	CAP GEMINI EUR8	9/4/2008	6/30/2009	$25,852	$39,464	($13,612)
900	CAP GEMINI EUR8	4/28/2009	6/30/2009	$33,238	$31,617	$1,621
400	CAP GEMINI EUR8	4/29/2009	6/30/2009	$14,772	$14,216	$556
500	CAP GEMINI EUR8	5/4/2009	6/30/2009	$18,466	$19,209	($743)
900	CAP GEMINI EUR8	5/5/2009	6/30/2009	$33,238	$32,884	$354
800	CAP GEMINI EUR8	5/7/2009	6/30/2009	$29,545	$28,800	$744
400	CAP GEMINI EUR8	5/12/2009	6/30/2009	$14,772	$14,581	$191
500	CAP GEMINI EUR8	6/17/2009	6/30/2009	$18,466	$17,700	$765

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
600	CARREFOUR EUR2 50	10/3/2008	6/30/2009	$25,795	$27,944	($2,149)
1,300	CARREFOUR EUR2 50	10/24/2008	6/30/2009	$55,889	$46,320	$9,569
1,400	CARREFOUR EUR2 50	2/10/2009	6/30/2009	$60,188	$51,235	$8,953
400	CARREFOUR EUR2 50	3/6/2009	6/30/2009	$17,196	$11,548	$5,649
1,300	CARREFOUR EUR2 50	4/14/2009	6/30/2009	$55,889	$50,397	$5,491
900	CARREFOUR EUR2 50	4/22/2009	6/30/2009	$38,692	$33,143	$5,549
500	CARREFOUR EUR2 50	4/28/2009	6/30/2009	$21,496	$19,578	$1,918
900	CARREFOUR EUR2.50	4/29/2009	6/30/2009	$38,692	$36,031	$2,661
400	CARREFOUR EUR2 50	4/30/2009	6/30/2009	$17,196	$16,501	$696
1,000	CARREFOUR EUR2.50	5/5/2009	6/30/2009	$42,991	$39,930	$3,061
1,400	CARREFOUR EUR2 50	5/28/2009	6/30/2009	$60,188	$63,251	($3,063)
500	CARREFOUR EUR2 50	5/29/2009	6/30/2009	$21,496	$22,135	($639)
900	CARREFOUR EUR2.50	6/17/2009	6/30/2009	$38,692	$36,580	$2,112
1,500	CARREFOUR EUR2 50	10/3/2008	3/25/2009	$56,932	$69,859	($12,927)
400	CASINO GUICH-PERR EUR1 53	12/7/2000	3/12/2009	$25,218	$38,887	($13,669)
400	CASINO GUICH-PERR EUR1 53	12/19/2000	3/12/2009	$25,218	$37,195	($11,977)
300	CASINO GUICH-PERR EUR1 53	2/2/2001	4/6/2009	$19,886	$29,982	($10,097)
8	CASINO GUICH-PERR EUR1 53	7/22/2005	4/6/2009	$530	$486	$44
68	CASINO GUICH-PERR EUR1 53	7/22/2005	4/6/2009	$4,507	$4,131	$377
200	CASINO GUICH-PERR EUR1 53	2/2/2001	4/3/2009	$13,355	$19,988	($6,633)
600	CASINO GUICH-PERR EUR1 53	12/19/2000	3/24/2009	$40,000	$55,793	($15,793)
300	CASINO GUICH-PERR EUR1 53	2/2/2001	3/24/2009	$20,000	$29,982	($9,982)
200	CNP ASSURANCES EUR4	5/28/2009	6/30/2009	$18,948	$17,993	$955
100	CNP ASSURANCES EUR4	6/2/2009	6/30/2009	$9,474	$9,652	($178)
57	DANONE EUR0 25	12/7/2000	3/23/2009	$2,692	$1,931	$761
2,443	DANONE EUR0.25	12/7/2000	3/23/2009	$116,064	$83,260	$32,805
300	DANONE EUR0 25	12/7/2000	3/25/2009	$15,180	$10,223	$4,957
700	DANONE EUR0 25	2/28/2001	3/25/2009	$35,419	$24,164	$11,255
34	DANONE EUR0.25	2/28/2001	6/30/2009	$1,706	$1,190	$516
46	DANONE EUR0 25	2/28/2001	6/30/2009	$2,283	$1,593	$690
1	DANONE EUR0 25	2/28/2001	6/30/2009	$64	$45	$19
10	DANONE EUR0 25	2/28/2001	6/30/2009	$513	$358	$155
207	DANONE EUR0 25	2/28/2001	6/30/2009	$10,312	$7,196	$3,117
2,143	DANONE EUR0 25	2/28/2001	6/30/2009	$106,588	$73,989	$32,599
8	DANONE EUR0 25	2/28/2001	6/30/2009	$384	$268	$116
357	DANONE EUR0 25	2/28/2001	6/30/2009	$17,737	$12,312	$5,425
278	DANONE EUR0 25	2/28/2001	6/30/2009	$13,802	$9,631	$4,172
2	DANONE EUR0 25	2/28/2001	6/30/2009	$85	$60	$26
0	DANONE EUR0.25	5/27/2009	6/30/2009	$17	$12	$5
93	DANONE EUR0 25	5/27/2009	6/30/2009	$4,625	$4,169	$456
12	DANONE EUR0 25	5/27/2009	6/30/2009	$599	$418	$181
9	DANONE EUR0 25	5/27/2009	6/30/2009	$447	$312	$135
0	DANONE EUR0 25	5/27/2009	6/30/2009	$22	$16	$7

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
800	DANONE EUR0 25	6/17/2009	6/30/2009	$39,784	$38,995	$789
800	ESSILOR INTL EUR0 18	7/11/2008	6/30/2009	$38,337	$44,856	($6,518)
1,000	ESSILOR INTL EUR0 18	7/22/2008	6/30/2009	$47,922	$50,957	($3,036)
700	ESSILOR INTL EUR0 18	8/6/2008	6/30/2009	$33,545	$36,151	($2,606)
600	ESSILOR INTL EUR0.18	4/29/2009	6/30/2009	$28,753	$26,261	$2,492
400	ESSILOR INTL EUR0 18	4/30/2009	6/30/2009	$19,169	$17,491	$1,678
1,000	ESSILOR INTL EUR0 18	7/11/2008	3/25/2009	$38,842	$56,069	($17,228)
1,500	FRANCE TELECOM EUR4	9/2/2004	2/10/2009	$36,139	$34,777	$1,362
1,300	FRANCE TELECOM EUR4	11/22/2006	6/30/2009	$29,693	$33,443	($3,749)
3,100	FRANCE TELECOM EUR4	11/27/2006	6/30/2009	$70,807	$80,941	($10,135)
7,700	FRANCE TELECOM EUR4	12/1/2006	6/30/2009	$175,874	$198,789	($22,915)
3,600	FRANCE TELECOM EUR4	12/19/2006	6/30/2009	$82,227	$98,024	($15,797)
4,500	FRANCE TELECOM EUR4	12/20/2006	6/30/2009	$102,784	$124,699	($21,916)
3,900	FRANCE TELECOM EUR4	1/3/2007	6/30/2009	$89,079	$110,506	($21,427)
800	FRANCE TELECOM EUR4	4/21/2009	6/30/2009	$18,273	$17,067	$1,205
400	FRANCE TELECOM EUR4	9/2/2004	3/24/2009	$9,419	$9,274	$146
4,500	FRANCE TELECOM EUR4	7/14/2005	3/24/2009	$105,969	$134,457	($28,488)
6,400	FRANCE TELECOM EUR4	11/14/2006	3/24/2009	$150,711	$164,766	($14,055)
1,300	FRANCE TELECOM EUR4	11/22/2006	3/24/2009	$30,613	$33,443	($2,829)
400	FRANCE TELECOM EUR4	11/22/2006	5/19/2009	$9,096	$10,290	($1,194)
1,000	GDF SUEZ EUR1	10/24/2000	2/10/2009	$39,149	$28,672	$10,477
2,005	GDF SUEZ EUR1	11/6/2000	3/23/2009	$74,386	$60,275	$14,112
3,578	GDF SUEZ EUR1	11/7/2000	3/23/2009	$132,739	$107,279	$25,460
1,217	GDF SUEZ EUR1	11/14/2000	3/23/2009	$45,144	$36,959	$8,185
1,362	GDF SUEZ EUR1	11/17/2000	6/30/2009	$51,281	$41,106	$10,175
2,862	GDF SUEZ EUR1	2/22/2001	6/30/2009	$107,766	$88,115	$19,652
6,106	GDF SUEZ EUR1	11/11/2003	6/30/2009	$229,901	$92,848	$137,053
5,300	GDF SUEZ EUR1	5/13/2009	6/30/2009	$199,538	$192,097	$7,441
1,646	GDF SUEZ EUR1	11/14/2000	3/25/2009	$61,966	$49,979	$11,988
2,454	GDF SUEZ EUR1	11/17/2000	3/25/2009	$92,427	$74,072	$18,355
311	GDF SUEZ EUR1	10/24/2000	3/12/2009	$9,636	$8,931	$705
2,289	GDF SUEZ EUR1	11/6/2000	3/12/2009	$70,795	$68,794	$2,001
778	IMERYS EUR2	12/22/2000	2/4/2009	$31,560	$21,468	$10,091
600	IMERYS EUR2	12/22/2000	1/26/2009	$22,551	$16,557	$5,994
1,100	L'OREAL EUR0 20	6/15/2005	3/25/2009	$76,408	$80,706	($4,299)
900	L'OREAL EUR0 20	6/15/2005	6/30/2009	$67,697	$66,032	$1,665
1,700	L'OREAL EUR0 20	7/21/2005	6/30/2009	$127,872	$133,173	($5,301)
580	LAFARGE EUR4	5/14/2008	6/30/2009	$40,084	$106,539	($66,455)
300	LAFARGE EUR4	5/14/2008	3/25/2009	$14,430	$55,106	($40,676)
400	LAFARGE EUR4	5/14/2008	3/12/2009	$17,716	$73,475	($55,759)
400	LAFARGE EUR4	5/14/2008	3/11/2009	$17,560	$73,475	($55,915)
264	LAFARGE EUR4 (RFD 01/01/2009)	5/14/2008	6/30/2009	$17,526	$5,771	$11,755
1,511	MICHELIN (CGDE) EUR2(REGD)	6/30/2000	6/30/2009	$85,981	$48,726	$37,255

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
400	MICHELIN (CGDE) EUR2(REGD)	4/29/2009	6/30/2009	$22,761	$19,905	$2,857
200	MICHELIN (CGDE) EUR2(REGD)	5/28/2009	6/30/2009	$11,381	$11,651	($270)
200	MICHELIN (CGDE) EUR2(REGD)	6/3/2009	6/30/2009	$11,381	$12,324	($944)
38	MICHELIN (CGDE) EUR2(REGD)	6/22/2009	6/30/2009	$2,162	$1,785	$377
10	MICHELIN (CGDE) EUR2(REGD)	6/22/2009	6/30/2009	$569	$470	$99
600	MICHELIN (CGDE) EUR2(REGD)	6/30/2000	3/25/2009	$23,607	$19,349	$4,259
459	NEOPOST EUR1	9/23/2008	6/30/2009	$41,152	$49,796	($8,644)
200	NEOPOST EUR1	9/29/2008	6/30/2009	$17,931	$19,032	($1,101)
500	NEOPOST EUR1	10/16/2008	6/30/2009	$44,828	$41,636	$3,192
300	NEOPOST EUR1	10/27/2008	6/30/2009	$26,897	$22,407	$4,490
300	NEOPOST EUR1	8/27/2008	3/25/2009	$22,574	$30,148	($7,574)
300	NEOPOST EUR1	9/23/2008	3/25/2009	$22,574	$32,546	($9,972)
1,600	PERNOD RICARD NPV EUR 1 55	6/19/2008	6/30/2009	$100,946	$167,742	($66,797)
200	PERNOD RICARD NPV EUR 1 55	4/30/2009	6/30/2009	$12,618	$12,019	$599
600	PERNOD RICARD NPV EUR 1 55	6/19/2008	3/25/2009	$33,932	$62,903	($28,971)
1,186	PEUGEOT SA EUR1	12/9/1993	6/30/2009	$31,318	$24,944	$6,373
1,100	PEUGEOT SA EUR1	4/7/2009	6/30/2009	$29,047	$24,273	$4,774
400	PEUGEOT SA EUR1	4/27/2009	6/30/2009	$10,563	$9,256	$1,306
200	PEUGEOT SA EUR1	5/4/2009	6/30/2009	$5,281	$4,786	$495
900	PEUGEOT SA EUR1	5/5/2009	6/30/2009	$23,766	$21,194	$2,572
500	PEUGEOT SA EUR1	12/9/1993	3/25/2009	$10,015	$10,516	($501)
400	RENAULT SA EUR3 81	10/2/2007	3/25/2009	$8,486	$61,477	($52,992)
250	RENAULT SA EUR3 81	10/2/2007	6/30/2009	$9,223	$38,423	($29,200)
700	RENAULT SA EUR3 81	10/3/2007	6/30/2009	$25,824	$108,414	($82,590)
1,000	RENAULT SA EUR3 81	4/7/2009	6/30/2009	$36,892	$27,752	$9,140
800	RENAULT SA EUR3 81	4/14/2009	6/30/2009	$29,514	$23,748	$5,765
300	RENAULT SA EUR3 81	4/29/2009	6/30/2009	$11,068	$8,780	$2,288
1,000	RENAULT SA EUR3 81	5/7/2009	6/30/2009	$36,892	$36,376	$516
266	SANOFI-AVENTIS EUR2	9/22/2004	6/30/2009	$15,745	$18,684	($2,939)
1,300	SANOFI-AVENTIS EUR2	9/29/2004	6/30/2009	$76,950	$94,669	($17,719)
4,000	SANOFI-AVENTIS EUR2	11/28/2007	6/30/2009	$236,768	$374,833	($138,065)
3,600	SANOFI-AVENTIS EUR2	11/29/2007	6/30/2009	$213,092	$335,523	($122,432)
1,400	SANOFI-AVENTIS EUR2	12/5/2007	6/30/2009	$82,869	$135,631	($52,762)
500	SANOFI-AVENTIS EUR2	10/9/2008	6/30/2009	$29,596	$28,302	$1,294
1,600	SANOFI-AVENTIS EUR2	5/12/2009	6/30/2009	$94,707	$95,392	($685)
600	SANOFI-AVENTIS EUR2	5/15/2009	6/30/2009	$35,515	$36,259	($744)
700	SANOFI-AVENTIS EUR2	6/17/2009	6/30/2009	$41,434	$45,721	($4,287)
2,566	SANOFI-AVENTIS EUR2	8/24/2004	3/25/2009	$145,540	$178,584	($33,044)
1,700	SANOFI-AVENTIS EUR2	8/25/2004	3/25/2009	$96,422	$117,934	($21,512)
634	SANOFI-AVENTIS EUR2	9/22/2004	3/25/2009	$35,960	$44,532	($8,572)
1,100	SANOFI-AVENTIS EUR2	9/22/2004	4/7/2009	$61,551	$77,264	($15,713)
1,300	SCHNEIDER ELECTRIC EUR8	6/18/2008	3/25/2009	$87,299	$157,124	($69,825)
1,980	SCHNEIDER ELECTRIC EUR8	6/18/2008	6/30/2009	$153,024	$239,312	($86,288)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,100	SCHNEIDER ELECTRIC EUR8	6/19/2008	6/30/2009	$85,013	$132,045	($47,031)
400	SCHNEIDER ELECTRIC EUR8	5/4/2009	6/30/2009	$30,914	$29,481	$1,433
207	SCHNEIDER ELECTRIC EUR8	5/29/2009	6/30/2009	$15,998	$12,543	$3,454
625	SOCIETE GENERALE EUR1 25	9/22/2006	6/30/2009	$34,384	$101,234	($66,850)
200	SOCIETE GENERALE EUR1 25	9/22/2006	6/30/2009	$11,003	$14,720	($3,717)
900	SOCIETE GENERALE EUR1 25	12/4/2006	6/30/2009	$49,512	$151,139	($101,626)
225	SOCIETE GENERALE EUR1 25	12/4/2006	6/30/2009	$12,378	$16,560	($4,182)
600	SOCIETE GENERALE EUR1.25	12/15/2006	6/30/2009	$33,008	$101,360	($68,351)
150	SOCIETE GENERALE EUR1 25	12/15/2006	6/30/2009	$8,252	$11,040	($2,788)
700	SOCIETE GENERALE EUR1.25	12/20/2006	6/30/2009	$38,510	$119,419	($80,910)
175	SOCIETE GENERALE EUR1 25	12/20/2006	6/30/2009	$9,627	$12,880	($3,252)
425	SOCIETE GENERALE EUR1 25	3/24/2005	3/25/2009	$17,809	$44,606	($26,797)
275	SOCIETE GENERALE EUR1 25	3/24/2005	3/25/2009	$11,524	$20,240	($8,716)
105	SOCIETE GENERALE EUR1 25	9/13/2006	3/25/2009	$4,400	$7,728	($3,328)
420	SOCIETE GENERALE EUR1 25	9/13/2006	3/25/2009	$17,600	$66,153	($48,554)
175	SOCIETE GENERALE EUR1 25	9/22/2006	3/25/2009	$7,333	$28,345	($21,012)
427	SUEZ ENVIRONNEMENT EUR4	11/6/2000	3/23/2009	$6,272	$5,094	$1,178
937	SUEZ ENVIRONNEMENT EUR4	11/7/2000	3/23/2009	$13,773	$11,158	$2,615
750	SUEZ ENVIRONNEMENT EUR4	11/14/2000	3/23/2009	$11,018	$9,042	$1,976
386	SUEZ ENVIRONNEMENT EUR4	11/17/2000	3/23/2009	$5,668	$4,621	$1,046
702	SUEZ ENVIRONNEMENT EUR4	10/19/2000	3/12/2009	$8,975	$7,932	$1,043
598	SUEZ ENVIRONNEMENT EUR4	10/24/2000	3/12/2009	$7,644	$6,806	$838
502	SUEZ ENVIRONNEMENT EUR4	10/24/2000	3/20/2009	$7,209	$5,713	$1,496
698	SUEZ ENVIRONNEMENT EUR4	11/6/2000	3/20/2009	$10,025	$8,330	$1,696
614	SUEZ ENVIRONNEMENT EUR4	11/17/2000	3/24/2009	$9,223	$7,358	$1,865
750	SUEZ ENVIRONNEMENT EUR4	2/22/2001	3/24/2009	$11,262	$9,164	$2,097
1,600	SUEZ ENVIRONNEMENT EUR4	11/11/2003	3/24/2009	$24,025	$9,657	$14,368
1,610	TECHNIP NPV	1/2/2002	6/30/2009	$79,453	$53,308	$26,145
400	TECHNIP NPV	4/27/2009	6/30/2009	$19,740	$15,774	$3,966
200	TECHNIP NPV	5/5/2009	6/30/2009	$9,870	$9,084	$786
700	TECHNIP NPV	1/2/2002	3/25/2009	$25,950	$23,177	$2,772
6,570	TOTAL EUR2 5	6/10/1999	3/25/2009	$344,732	$59,599	$285,133
1,495	TOTAL EUR2 5	6/10/1999	3/25/2009	$78,434	$13,662	$64,772
2	TOTAL EUR2 5	6/10/1999	3/25/2009	$111	$19	$91
13	TOTAL EUR2 5	6/10/1999	3/25/2009	$674	$117	$558
820	TOTAL EUR2 5	6/10/1999	3/25/2009	$43,010	$29,743	$13,267
2,552	TOTAL EUR2 5	6/10/1999	6/30/2009	$139,215	$23,149	$116,066
0	TOTAL EUR2 5	12/14/2000	6/30/2009	$24	$20	$3
0	TOTAL EUR2 5	12/14/2000	6/30/2009	$15	$3	$12
2	TOTAL EUR2 5	12/14/2000	6/30/2009	$94	$20	$73
1,220	TOTAL EUR2 5	12/14/2000	6/30/2009	$66,549	$14,356	$52,193
1,869	TOTAL EUR2 5	12/14/2000	6/30/2009	$101,948	$87,967	$13,980
200	TOTAL EUR2 5	12/14/2000	6/30/2009	$10,905	$2,370	$8,535

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
3	TOTAL EUR2.5	12/14/2000	6/30/2009	$144	$124	$20
306	TOTAL EUR2 5	12/14/2000	6/30/2009	$16,706	$14,523	$2,183
949	TOTAL EUR2 5	10/1/2003	6/30/2009	$51,760	$12,956	$38,805
238	TOTAL EUR2 5	10/1/2003	6/30/2009	$12,994	$13,107	($113)
1	TOTAL EUR2 5	10/1/2003	6/30/2009	$73	$18	$55
1,454	TOTAL EUR2 5	10/1/2003	6/30/2009	$79,293	$79,388	($96)
0	TOTAL EUR2.5	10/1/2003	6/30/2009	$18	$18	($0)
155	TOTAL EUR2 5	10/1/2003	6/30/2009	$8,482	$2,139	$6,343
0	TOTAL EUR2 5	10/1/2003	6/30/2009	$12	$3	$9
2	TOTAL EUR2 5	10/1/2003	6/30/2009	$112	$112	($0)
1,700	TOTAL EUR2 5	1/3/2007	6/30/2009	$92,737	$124,035	($31,298)
2,900	TOTAL EUR2 5	4/24/2007	6/30/2009	$158,199	$213,054	($54,855)
2,400	TOTAL EUR2 5	4/27/2007	6/30/2009	$130,923	$176,977	($46,054)
2,200	TOTAL EUR2 5	5/2/2007	6/30/2009	$120,013	$164,773	($44,760)
2,000	TOTAL EUR2 5	5/4/2007	6/30/2009	$109,103	$150,838	($41,735)
1,900	TOTAL EUR2 5	5/7/2007	6/30/2009	$103,648	$143,081	($39,434)
1,800	TOTAL EUR2.5	4/22/2009	6/30/2009	$98,192	$83,140	$15,052
1,500	TOTAL EUR2 5	5/28/2009	6/30/2009	$81,827	$83,663	($1,836)
50	UNIBAIL-RODAMCO SE EUR5	5/15/2008	6/30/2009	$7,561	$13,191	($5,631)
200	UNIBAIL-RODAMCO SE EUR5	6/6/2008	6/30/2009	$30,242	$51,681	($21,439)
300	UNIBAIL-RODAMCO SE EUR5	6/17/2008	6/30/2009	$45,364	$74,537	($29,173)
400	UNIBAIL-RODAMCO SE EUR5	5/15/2008	3/25/2009	$58,210	$105,529	($47,319)
400	UNIBAIL-RODAMCO SE EUR5	5/15/2008	5/5/2009	$62,014	$105,529	($43,515)
3,400	VIVENDI SA EUR5 50	11/7/2006	3/25/2009	$93,739	$127,272	($33,533)
3,300	VIVENDI SA EUR5 50	11/17/2006	3/25/2009	$90,982	$126,511	($35,529)
400	VIVENDI SA EUR5 50	11/17/2006	6/30/2009	$9,663	$15,335	($5,672)
3,800	VIVENDI SA EUR5 50	10/3/2007	6/30/2009	$91,795	$160,837	($69,042)
2,000	VIVENDI SA EUR5 50	10/19/2007	6/30/2009	$48,313	$84,756	($36,443)
4,300	VIVENDI SA EUR5 50	11/29/2007	6/30/2009	$103,873	$195,840	($91,967)
1,800	VIVENDI SA EUR5 50	6/24/2008	6/30/2009	$43,482	$67,822	($24,340)
4,300	VIVENDI SA EUR5 50	7/11/2008	6/30/2009	$103,873	$165,489	($61,616)
900	VIVENDI SA EUR5 50	5/12/2009	6/30/2009	$21,741	$24,268	($2,527)
800	VIVENDI SA EUR5 50	5/13/2009	6/30/2009	$19,325	$21,246	($1,921)
1,162	VIVENDI SA EUR5 50	6/4/2009	6/30/2009	$28,070	$28,028	$42
2,700	#REORG/BAYER (BR) NAME WITH CUSIP CHNG BAYER AG ORD SHS CU D0712D163 9/21/09	3/21/2007	3/25/2009	$141,059	$161,533	($20,474)
1,100	#REORG/BAYER (BR) NAME WITH CUSIP CHNG BAYER AG ORD SHS CU D0712D163 9/21/09	8/30/2007	3/25/2009	$57,468	$84,118	($26,650)
2,900	#REORG/BAYER (BR) NAME WITH CUSIP CHNG BAYER AG ORD SHS CU D0712D163 9/21/09	8/30/2007	6/30/2009	$157,047	$221,765	($64,719)
1,800	#REORG/BAYER (BR) NAME WITH CUSIP CHNG BAYER AG ORD SHS CU D0712D163 9/21/09	9/27/2007	6/30/2009	$97,477	$143,579	($46,101)
3,200	#REORG/BAYER (BR) NAME WITH CUSIP CHNG BAYER AG ORD SHS CU D0712D163 9/21/09	12/7/2007	6/30/2009	$173,293	$273,538	($100,245)
1,500	ADIDAS AG NPV	11/30/2000	2/23/2009	$46,888	$21,298	$25,590
248	ADIDAS AG NPV	11/30/2000	3/25/2009	$8,681	$3,521	$5,159
1,252	ADIDAS AG NPV	11/4/2005	3/25/2009	$43,823	$53,733	($9,910)
3,148	ADIDAS AG NPV	11/4/2005	6/30/2009	$119,804	$135,105	($15,302)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
2,200	ADIDAS AG NPV	5/29/2009	6/30/2009	$83,726	$79,779	$3,947
1,800	ADIDAS AG NPV	6/1/2009	6/30/2009	$68,503	$68,107	$396
1,300	ADIDAS AG NPV	6/12/2009	6/30/2009	$49,474	$49,335	$139
900	ALLIANZ SE (SE SOCIETAS EUROPEAE)	4/26/2006	3/25/2009	$80,095	$148,581	($68,486)
33	ALLIANZ SE (SE SOCIETAS EUROPEAE)	4/20/2006	3/5/2009	$2,067	$5,497	($3,429)
2,831	ALLIANZ SE (SE SOCIETAS EUROPEAE)	4/26/2006	3/5/2009	$177,354	$467,369	($290,015)
1,869	ALLIANZ SE (SE SOCIETAS EUROPEAE)	4/26/2006	6/30/2009	$172,579	$308,553	($135,973)
1,400	ALLIANZ SE (SE SOCIETAS EUROPEAE)	4/29/2009	6/30/2009	$129,273	$129,508	($235)
700	ALLIANZ SE (SE SOCIETAS EUROPEAE)	5/4/2009	6/30/2009	$64,636	$66,795	($2,159)
800	ALLIANZ SE (SE SOCIETAS EUROPEAE)	5/28/2009	6/30/2009	$73,870	$77,432	($3,562)
600	ALLIANZ SE (SE SOCIETAS EUROPEAE)	6/4/2009	6/30/2009	$55,403	$60,387	($4,984)
816	AXEL SPRINGER VERLAG AG NPV	12/7/2006	6/30/2009	$79,983	$132,568	($52,585)
600	AXEL SPRINGER VERLAG AG NPV	12/7/2006	3/25/2009	$39,856	$97,477	($57,620)
298	AXEL SPRINGER VERLAG AG NPV	12/7/2006	7/1/2009	$29,719	$48,413	($18,695)
543	BASF SE NPV	3/6/2008	6/3/2009	$24,628	$34,884	($10,256)
557	BASF SE NPV	10/9/2008	6/3/2009	$25,263	$22,480	$2,783
3,500	BASF SE NPV	3/6/2008	3/25/2009	$114,865	$224,850	($109,985)
2,143	BASF SE NPV	10/9/2008	6/30/2009	$87,248	$86,488	$759
2,200	BASF SE NPV	3/6/2009	6/30/2009	$89,568	$58,105	$31,463
2,000	BASF SE NPV	3/10/2009	6/30/2009	$81,426	$57,150	$24,276
2,000	BAYER MOTOREN WERK EUR1	1/24/2007	3/25/2009	$60,146	$120,586	($60,440)
325	BAYER MOTOREN WERK EUR1	1/24/2007	6/30/2009	$12,292	$19,595	($7,304)
2,300	BAYER MOTOREN WERK EUR1	1/28/2009	6/30/2009	$86,987	$57,817	$29,170
800	BAYER MOTOREN WERK EUR1	3/19/2009	6/30/2009	$30,256	$23,686	$6,570
800	BAYER MOTOREN WERK EUR1	3/20/2009	6/30/2009	$30,256	$24,163	$6,093
1,700	BAYER MOTOREN WERK EUR1	1/24/2007	2/12/2009	$48,801	$102,498	($53,696)
1,300	BEIERSDORF AG EUR1	5/8/2009	6/30/2009	$61,216	$57,592	$3,624
1,400	BEIERSDORF AG EUR1	5/11/2009	6/30/2009	$65,925	$63,000	$2,926
3,000	COMMERZBANK AG ORD NPV	3/28/2008	3/25/2009	$15,457	$96,275	($80,817)
6,405	COMMERZBANK AG ORD NPV	3/28/2008	6/30/2009	$40,344	$205,546	($165,202)
4,360	DAIMLERCHRYSLER ORD NPV(REGD)	5/16/2006	6/30/2009	$159,692	$231,634	($71,942)
2,900	DAIMLERCHRYSLER ORD NPV(REGD)	2/13/2009	6/30/2009	$106,217	$89,912	$16,305
1,100	DAIMLERCHRYSLER ORD NPV(REGD)	4/16/2009	6/30/2009	$40,289	$37,413	$2,876
2,900	DAIMLERCHRYSLER ORD NPV(REGD)	4/29/2009	6/30/2009	$106,217	$102,157	$4,060
1,500	DAIMLERCHRYSLER ORD NPV(REGD)	6/4/2009	6/30/2009	$54,940	$58,619	($3,680)
1,260	DAIMLERCHRYSLER ORD NPV(REGD)	5/11/2006	3/25/2009	$35,299	$71,537	($36,238)
2,240	DAIMLERCHRYSLER ORD NPV(REGD)	5/16/2006	3/25/2009	$62,753	$119,005	($56,252)
240	DEUTSCHE BANK AG NPV(REGD)	7/2/2008	6/30/2009	$14,952	$20,832	($5,880)
2,400	DEUTSCHE BANK AG NPV(REGD)	12/4/2008	6/30/2009	$149,516	$81,032	$68,484
240	DEUTSCHE BANK AG NPV(REGD)	3/6/2008	3/25/2009	$10,279	$26,266	($15,987)
1,060	DEUTSCHE BANK AG NPV(REGD)	7/2/2008	3/25/2009	$45,399	$92,007	($46,608)
1,100	DEUTSCHE BOERSE AG NPV(REGD)	2/4/2009	5/13/2009	$83,239	$55,997	$27,242
500	DEUTSCHE BOERSE AG NPV(REGD)	2/4/2009	6/30/2009	$39,366	$25,453	$13,913

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
400	DEUTSCHE BOERSE AG NPV(REGD)	2/4/2009	6/3/2009	$35,492	$20,362	$15,129
900	DEUTSCHE BOERSE AG NPV(REGD)	2/4/2009	3/25/2009	$49,018	$45,816	$3,203
5,255	DEUTSCHE POST AG NPV(REGD)	8/15/2008	6/30/2009	$69,386	$122,798	($53,412)
900	DEUTSCHE POST AG NPV(REGD)	10/17/2008	6/30/2009	$11,883	$12,505	($621)
5,955	DEUTSCHE POST AG NPV(REGD)	4/20/2006	1/8/2009	$88,257	$155,301	($67,044)
4,045	DEUTSCHE POST AG NPV(REGD)	7/13/2006	1/8/2009	$59,950	$104,951	($45,002)
555	DEUTSCHE POST AG NPV(REGD)	7/13/2006	3/25/2009	$6,095	$14,400	($8,305)
2,845	DEUTSCHE POST AG NPV(REGD)	8/15/2008	3/25/2009	$31,241	$66,482	($35,240)
900	DEUTSCHE POST AG NPV(REGD)	8/15/2008	4/3/2009	$10,763	$21,031	($10,268)
7,600	DEUTSCHE POST AG NPV(REGD)	7/13/2006	2/27/2009	$72,846	$197,189	($124,343)
27,040	DEUTSCHE TELEKOM NPV(REGD)	8/7/2007	6/30/2009	$320,540	$473,578	($153,039)
240	DEUTSCHE TELEKOM NPV(REGD)	5/7/2007	3/25/2009	$3,097	$4,166	($1,069)
3,300	DEUTSCHE TELEKOM NPV(REGD)	5/8/2007	3/25/2009	$42,582	$56,924	($14,342)
17,460	DEUTSCHE TELEKOM NPV(REGD)	5/10/2007	3/25/2009	$225,296	$300,689	($75,393)
3,240	DEUTSCHE TELEKOM NPV(REGD)	5/10/2007	4/29/2009	$38,508	$55,798	($17,290)
3,660	DEUTSCHE TELEKOM NPV(REGD)	8/7/2007	4/29/2009	$43,499	$64,101	($20,602)
6,800	DEUTSCHE TELEKOM NPV(REGD)	8/7/2007	5/15/2009	$76,722	$119,095	($42,373)
3,300	DEUTSCHE TELEKOM NPV(REGD)	8/7/2007	4/30/2009	$40,229	$57,796	($17,567)
440	E ON AG COM STK	10/30/2007	3/25/2009	$12,664	$28,554	($15,890)
5,100	E ON AG COM STK	11/6/2007	3/25/2009	$146,786	$328,242	($181,455)
1,860	E ON AG COM STK	11/29/2007	3/25/2009	$53,534	$124,048	($70,514)
1,140	E.ON AG COM STK	11/29/2007	6/30/2009	$40,985	$76,029	($35,044)
8,400	E ON AG COM STK	1/22/2008	6/30/2009	$301,993	$526,074	($224,081)
5,100	E ON AG COM STK	1/24/2008	6/30/2009	$183,353	$312,109	($128,757)
900	E ON AG COM STK	2/22/2008	6/30/2009	$32,356	$56,532	($24,176)
3,900	E ON AG COM STK	4/16/2009	6/30/2009	$140,211	$120,147	$20,064
1,800	E ON AG COM STK	4/17/2009	6/30/2009	$64,713	$54,910	$9,802
1,400	FRAPORT (FRANKFURT AIRPORT SERVICES) NPV	7/10/2008	6/30/2009	$60,564	$89,094	($28,530)
100	FRAPORT (FRANKFURT AIRPORT SERVICES) NPV	6/20/2008	3/25/2009	$3,322	$6,433	($3,111)
500	FRAPORT (FRANKFURT AIRPORT SERVICES) NPV	7/10/2008	3/25/2009	$16,610	$31,819	($15,209)
765	FRESENIUS MEDICAL CARE NPV	12/21/2007	3/3/2009	$31,236	$40,016	($8,780)
635	FRESENIUS MEDICAL CARE NPV	2/5/2008	3/3/2009	$25,928	$32,416	($6,488)
400	FRESENIUS MEDICAL CARE NPV	6/30/2008	3/31/2009	$15,339	$22,055	($6,715)
465	FRESENIUS MEDICAL CARE NPV	6/30/2008	6/30/2009	$20,822	$25,638	($4,816)
1,800	FRESENIUS MEDICAL CARE NPV	7/1/2008	6/30/2009	$80,603	$99,264	($18,661)
800	FRESENIUS MEDICAL CARE NPV	6/30/2008	3/27/2009	$31,375	$44,109	($12,734)
1,265	FRESENIUS MEDICAL CARE NPV	2/5/2008	3/25/2009	$48,253	$64,576	($16,323)
435	FRESENIUS MEDICAL CARE NPV	6/30/2008	3/25/2009	$16,593	$23,984	($7,391)
5,735	HEIDELBERGER DRUCK ORD NPV	5/7/2004	6/30/2009	$32,986	$183,551	($150,565)
2,800	HEIDELBERGER DRUCK ORD NPV	5/7/2004	3/25/2009	$14,798	$89,615	($74,817)
200	INFINEON TECHNOLOG ORD NPV (REGD)	1/24/2008	6/30/2009	$727	$1,827	($1,101)
12,400	INFINEON TECHNOLOG ORD NPV (REGD)	1/30/2008	6/30/2009	$45,057	$124,068	($79,011)
11,700	INFINEON TECHNOLOG ORD NPV (REGD)	1/31/2008	6/30/2009	$42,513	$115,725	($73,211)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
300	LINDE AG NPV	12/15/2008	3/25/2009	$21,233	$22,181	($947)
600	LINDE AG NPV	12/15/2008	6/30/2009	$49,689	$44,361	$5,328
600	LINDE AG NPV	6/15/2009	6/30/2009	$49,689	$51,518	($1,829)
600	MAN SE ORD NPV	10/28/2008	6/30/2009	$37,195	$23,104	$14,090
2,400	MAN SE ORD NPV	3/3/2009	6/30/2009	$148,778	$93,125	$55,653
1,500	MAN SE ORD NPV	10/28/2008	3/25/2009	$67,059	$57,760	$9,298
1,000	MERCK KGAA NPV	7/30/2008	3/25/2009	$89,290	$121,047	($31,758)
100	MERCK KGAA NPV	8/6/2008	3/25/2009	$8,929	$12,224	($3,295)
700	MERCK KGAA NPV	8/6/2008	5/8/2009	$58,991	$85,568	($26,577)
55	MERCK KGAA NPV	8/6/2008	5/11/2009	$4,611	$6,723	($2,112)
45	MERCK KGAA NPV	8/7/2008	5/11/2009	$3,773	$5,482	($1,709)
155	MERCK KGAA NPV	8/7/2008	6/30/2009	$15,767	$18,881	($3,114)
700	MERCK KGAA NPV	8/8/2008	6/30/2009	$71,206	$83,881	($12,675)
700	MERCK KGAA NPV	8/27/2008	6/30/2009	$71,206	$77,974	($6,768)
700	MUENCHENER RUECKVE NPV(REGD)	5/11/2006	3/25/2009	$90,742	$102,330	($11,588)
2,179	MUENCHENER RUECKVE NPV(REGD)	4/20/2006	3/5/2009	$229,344	$307,168	($77,824)
233	MUENCHENER RUECKVE NPV(REGD)	5/11/2006	3/5/2009	$24,524	$34,061	($9,538)
1,467	MUENCHENER RUECKVE NPV(REGD)	5/11/2006	6/30/2009	$199,420	$214,454	($15,035)
400	RWE AG (NEU) NPV	8/17/2007	3/18/2009	$26,086	$43,844	($17,759)
400	RWE AG (NEU) NPV	8/29/2007	3/18/2009	$26,086	$43,831	($17,746)
1,700	RWE AG (NEU) NPV	1/11/2008	6/30/2009	$135,534	$243,752	($108,218)
700	RWE AG (NEU) NPV	10/6/2008	6/30/2009	$55,808	$64,894	($9,085)
1,300	RWE AG (NEU) NPV	11/19/2008	6/30/2009	$103,644	$104,575	($931)
600	RWE AG (NEU) NPV	11/20/2008	6/30/2009	$47,836	$46,170	$1,665
900	RWE AG (NEU) NPV	3/5/2009	6/30/2009	$71,754	$55,421	$16,333
300	RWE AG (NEU) NPV	8/29/2007	4/17/2009	$22,826	$32,873	($10,047)
400	RWE AG (NEU) NPV	1/11/2008	4/17/2009	$30,435	$57,353	($26,919)
3,100	RWE AG (NEU) NPV	8/29/2007	3/25/2009	$228,776	$339,691	($110,915)
700	RWE AG (NEU) NPV	8/29/2007	4/16/2009	$52,596	$76,704	($24,109)
1,300	SAP AG ORD NPV	12/20/2007	5/8/2009	$50,022	$66,722	($16,700)
1,500	SAP AG ORD NPV	12/20/2007	6/5/2009	$64,256	$76,987	($12,731)
2,150	SAP AG ORD NPV	12/20/2007	6/30/2009	$86,980	$110,348	($23,368)
3,800	SAP AG ORD NPV	1/4/2008	6/30/2009	$153,731	$193,719	($39,987)
3,000	SAP AG ORD NPV	1/7/2008	6/30/2009	$121,367	$145,911	($24,544)
2,000	SAP AG ORD NPV	12/20/2007	4/27/2009	$81,843	$102,649	($20,806)
3,050	SAP AG ORD NPV	12/6/2007	3/25/2009	$113,834	$159,825	($45,991)
3,550	SAP AG ORD NPV	12/20/2007	3/25/2009	$132,495	$182,202	($49,707)
270	SIEMENS AG NPV(REGD)	5/17/2006	6/30/2009	$18,944	$24,142	($5,198)
3,800	SIEMENS AG NPV(REGD)	4/15/2008	6/30/2009	$266,621	$417,997	($151,375)
2,000	SIEMENS AG NPV(REGD)	10/10/2008	6/30/2009	$140,327	$126,980	$13,347
700	SIEMENS AG NPV(REGD)	5/17/2006	6/1/2009	$53,736	$62,592	($8,855)
3,300	SIEMENS AG NPV(REGD)	5/17/2006	3/25/2009	$194,356	$295,075	($100,719)
13,300	ALAPIS S A EUR0 30(CR)	6/23/2009	6/30/2009	$19,187	$19,080	$107

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
4,500	BK OF PIRAEUS EUR4 77(REGD)	2/27/2008	3/26/2009	$30,534	$139,941	($109,407)
4,600	BK OF PIRAEUS EUR4 77(REGD)	2/27/2008	4/21/2009	$36,126	$143,051	($106,925)
2,120	EFG EUROBANK ERGAS EUR2 75(CR)	2/16/2007	7/2/2009	$22,788	$69,946	($47,158)
816	EFG EUROBANK ERGAS EUR2 75(CR)	2/16/2007	7/2/2009	$8,771	$22,654	($13,883)
704	EFG EUROBANK ERGAS EUR2 75(CR)	2/23/2007	7/2/2009	$7,567	$19,544	($11,977)
5,280	EFG EUROBANK ERGAS EUR2 75(CR)	2/23/2007	7/2/2009	$56,755	$169,745	($112,990)
224	EFG EUROBANK ERGAS EUR2.75(CR)	2/28/2007	7/2/2009	$2,408	$6,219	($3,811)
1,680	EFG EUROBANK ERGAS EUR2.75(CR)	2/28/2007	7/2/2009	$18,058	$51,779	($33,720)
3,000	EFG EUROBANK ERGAS EUR2 75(CR)	3/5/2007	7/2/2009	$32,247	$87,302	($55,055)
400	EFG EUROBANK ERGAS EUR2 75(CR)	3/5/2007	7/2/2009	$4,300	$11,105	($6,805)
469	EFG EUROBANK ERGAS EUR2 75(CR)	5/12/2008	7/2/2009	$5,041	$14,062	($9,021)
4,400	NATL BK OF GREECE EUR5(REGD)	4/21/2009	6/30/2009	$121,846	$79,932	$41,913
1,700	NATL BK OF GREECE EUR5(REGD)	6/23/2009	6/30/2009	$47,077	$42,460	$4,617
2,600	OPAP(ORG OF FOOTB) EUR0 30 (CR)	3/14/2008	6/30/2009	$69,828	$80,055	($10,227)
1,600	OPAP(ORG OF FOOTB) EUR0 30 (CR)	3/18/2008	6/30/2009	$42,971	$47,464	($4,493)
1,900	OPAP(ORG OF FOOTB) EUR0 30 (CR)	3/28/2008	6/30/2009	$51,028	$66,361	($15,333)
300	OPAP(ORG OF FOOTB) EUR0 30 (CR)	4/21/2009	6/30/2009	$8,057	$8,309	($252)
7,500	CHEUNG KONG(HLDGS) HKD0 50	6/25/2008	3/25/2009	$68,314	$108,290	($39,976)
8,500	CHEUNG KONG(HLDGS) HKD0 50	6/26/2008	3/25/2009	$77,423	$122,116	($44,694)
7,500	CHEUNG KONG(HLDGS) HKD0 50	6/26/2008	6/30/2009	$88,349	$107,749	($19,401)
8,000	CHEUNG KONG(HLDGS) HKD0 50	8/8/2008	6/30/2009	$94,239	$112,722	($18,484)
19,000	CHEUNG KONG(HLDGS) HKD0 50	8/11/2008	6/30/2009	$223,817	$269,890	($46,073)
11,000	CHEUNG KONG(HLDGS) HKD0 50	5/27/2009	6/30/2009	$129,578	$135,268	($5,690)
1,000	CHEUNG KONG(HLDGS) HKD0 50	6/24/2008	2/10/2009	$8,677	$14,517	($5,840)
11,000	CHEUNG KONG(HLDGS) HKD0 50	6/25/2008	2/10/2009	$95,445	$158,826	($63,380)
7,500	CLP HOLDINGS HKD5	3/5/2008	3/25/2009	$51,793	$57,053	($5,260)
4,500	CLP HOLDINGS HKD5	3/7/2008	3/25/2009	$31,076	$33,576	($2,500)
18,500	CLP HOLDINGS HKD5	3/7/2008	6/30/2009	$122,963	$138,034	($15,071)
8,000	CLP HOLDINGS HKD5	2/10/2009	6/30/2009	$53,173	$53,712	($539)
9,500	ESPRIT HOLDINGS HKD0 10	9/8/2008	2/12/2009	$49,613	$77,141	($27,528)
7,000	ESPRIT HOLDINGS HKD0 10	9/8/2008	2/13/2009	$38,417	$56,841	($18,424)
8,100	ESPRIT HOLDINGS HKD0 10	9/8/2008	2/11/2009	$41,518	$65,773	($24,255)
6,900	ESPRIT HOLDINGS HKD0 10	9/8/2008	2/17/2009	$36,766	$56,029	($19,263)
19,000	ESPRIT HOLDINGS HKD0 10	9/8/2008	2/10/2009	$99,576	$154,282	($54,706)
33,000	FOXCONN INTL HLDGS USD0 04	6/24/2008	1/9/2009	$14,254	$38,018	($23,764)
32,000	FOXCONN INTL HLDGS USD0 04	6/26/2008	1/9/2009	$13,822	$36,520	($22,698)
40,000	FOXCONN INTL HLDGS USD0 04	7/3/2008	1/9/2009	$17,278	$39,067	($21,789)
31,000	FOXCONN INTL HLDGS USD0 04	8/8/2008	1/9/2009	$13,391	$28,347	($14,956)
32,000	FOXCONN INTL HLDGS USD0 04	8/11/2008	1/9/2009	$13,822	$31,770	($17,947)
31,000	FOXCONN INTL HLDGS USD0 04	8/20/2008	1/9/2009	$13,391	$23,870	($10,480)
67,000	FOXCONN INTL HLDGS USD0 04	9/8/2008	1/9/2009	$28,941	$48,853	($19,912)
17,000	GREAT EAGLE HLDGS HKD0 50	6/24/2008	3/25/2009	$22,371	$50,246	($27,875)
11,000	GREAT EAGLE HLDGS HKD0 50	7/30/2008	3/25/2009	$14,475	$31,111	($16,635)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
8,000	GREAT EAGLE HLDGS HKD0 50	8/11/2008	3/25/2009	$10,528	$22,581	($12,053)
1,000	GREAT EAGLE HLDGS HKD0 50	8/11/2008	6/30/2009	$2,107	$2,823	($716)
48,000	GREAT EAGLE HLDGS HKD0 50	10/10/2008	6/30/2009	$101,126	$61,947	$39,179
14,000	GREAT EAGLE HLDGS HKD0 50	2/11/2009	6/30/2009	$29,495	$17,574	$11,921
15,000	GREAT EAGLE HLDGS HKD0 50	2/18/2009	6/30/2009	$31,602	$18,434	$13,168
88	GREAT EAGLE HLDGS HKD0 50	6/26/2009	6/30/2009	$185	$147	$38
2,032	GREAT EAGLE HLDGS HKD0 50	6/26/2009	6/30/2009	$4,281	$3,376	$905
4,800	HANG SENG BANK HKD5	12/11/2008	5/27/2009	$63,623	$67,566	($3,944)
5,600	HANG SENG BANK HKD5	11/30/2007	5/21/2009	$69,935	$108,039	($38,104)
2,400	HANG SENG BANK HKD5	12/11/2008	5/21/2009	$29,972	$33,783	($3,811)
8,100	HANG SENG BANK HKD5	12/11/2008	5/22/2009	$100,890	$114,018	($13,128)
9,500	HANG SENG BANK HKD5	11/29/2007	3/25/2009	$99,159	$181,697	($82,538)
1,500	HANG SENG BANK HKD5	11/30/2007	3/25/2009	$15,657	$28,939	($13,282)
4,100	HANG SENG BANK HKD5	12/11/2008	5/29/2009	$56,311	$57,713	($1,402)
51,000	HUTCHISON TELECOMM HKD0 25	10/10/2008	1/12/2009	$14,905	$49,817	($34,912)
22,000	HUTCHISON TELECOMM HKD0 25	9/18/2008	1/8/2009	$6,280	$25,303	($19,024)
26,000	HUTCHISON TELECOMM HKD0 25	9/19/2008	1/8/2009	$7,421	$30,006	($22,585)
24,000	HUTCHISON TELECOMM HKD0 25	10/10/2008	1/8/2009	$6,851	$23,443	($16,593)
12,000	HUTCHISON WHAMPOA HKD0 25	5/21/2009	6/30/2009	$80,181	$79,708	$472
12,000	HUTCHISON WHAMPOA HKD0 25	5/22/2009	6/30/2009	$80,181	$78,969	$1,212
13,000	HUTCHISON WHAMPOA HKD0 25	5/27/2009	6/30/2009	$86,862	$89,355	($2,492)
20,000	LINK R/EST INVEST NPV	3/7/2008	6/30/2009	$43,319	$47,761	($4,443)
22,000	LINK R/EST INVEST NPV	3/10/2008	6/30/2009	$47,651	$52,645	($4,994)
20,500	LINK R/EST INVEST NPV	3/11/2008	6/30/2009	$44,402	$49,569	($5,167)
10,469	LINK R/EST INVEST NPV	8/19/2008	6/30/2009	$22,675	$24,774	($2,099)
55,000	LINK R/EST INVEST NPV	9/8/2008	6/30/2009	$119,126	$126,373	($7,247)
6,193	LINK R/EST INVEST NPV	1/23/2009	6/30/2009	$13,414	$11,268	$2,146
12,000	LINK R/EST INVEST NPV	2/10/2009	6/30/2009	$25,991	$22,513	$3,479
10,500	LINK R/EST INVEST NPV	2/11/2009	6/30/2009	$22,742	$19,706	$3,037
15,000	LINK R/EST INVEST NPV	2/12/2009	6/30/2009	$32,489	$28,359	$4,130
16,500	LINK R/EST INVEST NPV	2/13/2009	6/30/2009	$35,738	$31,657	$4,081
6,500	LINK R/EST INVEST NPV	2/28/2008	3/25/2009	$13,127	$15,869	($2,742)
37,500	LINK R/EST INVEST NPV	2/29/2008	3/25/2009	$75,735	$93,247	($17,513)
23,000	LINK R/EST INVEST NPV	3/4/2008	3/25/2009	$46,451	$55,723	($9,273)
17,500	LINK R/EST INVEST NPV	3/5/2008	3/25/2009	$35,343	$42,306	($6,963)
1,500	LINK R/EST INVEST NPV	3/7/2008	3/25/2009	$3,029	$3,582	($553)
5,500	MTR CORP HKD1	2/12/2009	6/30/2009	$16,812	$12,728	$4,084
12,000	MTR CORP HKD1	2/13/2009	6/30/2009	$36,681	$27,709	$8,972
12,000	MTR CORP HKD1	2/17/2009	6/30/2009	$36,681	$27,290	$9,391
12,000	MTR CORP HKD1	2/18/2009	6/30/2009	$36,681	$27,328	$9,353
12,500	MTR CORP HKD1	2/19/2009	6/30/2009	$38,210	$28,830	$9,380
11,500	MTR CORP HKD1	5/27/2009	6/30/2009	$35,153	$33,805	$1,347
10,500	MTR CORP HKD1	5/29/2009	6/30/2009	$32,096	$32,596	($500)

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8,000	MTR CORP HKD1	2/10/2009	3/25/2009	$19,210	$18,666	$544
11,500	MTR CORP HKD1	2/11/2009	3/25/2009	$27,614	$26,577	$1,037
4,500	MTR CORP HKD1	2/12/2009	3/25/2009	$10,806	$10,414	$392
1,000	NEW WORLD DEVELOPMENT CO HKD1	8/22/2007	5/29/2009	$1,840	$2,229	($389)
57,000	NEW WORLD DEVELOPMENT CO HKD1	9/5/2007	5/29/2009	$104,894	$145,423	($40,529)
14,000	NEW WORLD DEVELOPMENT CO HKD1	9/5/2007	6/30/2009	$25,808	$35,718	($9,910)
91,000	NEW WORLD DEVELOPMENT CO HKD1	10/30/2007	6/30/2009	$167,752	$334,986	($167,234)
40,000	NEW WORLD DEVELOPMENT CO HKD1	11/30/2007	6/30/2009	$73,737	$152,762	($79,025)
4,847	NEW WORLD DEVELOPMENT CO HKD1	1/22/2008	6/30/2009	$8,935	$15,821	($6,886)
5,637	NEW WORLD DEVELOPMENT CO HKD1	7/16/2008	6/30/2009	$10,391	$12,923	($2,532)
80,000	NEW WORLD DEVELOPMENT CO HKD1	10/10/2008	6/30/2009	$147,474	$72,874	$74,601
21,329	NEW WORLD DEVELOPMENT CO HKD1	1/21/2009	6/30/2009	$39,318	$16,069	$23,249
22,000	NEW WORLD DEVELOPMENT CO HKD1	1/24/2007	3/25/2009	$22,575	$48,891	($26,316)
147,000	NEW WORLD DEVELOPMENT CO HKD1	1/30/2007	3/25/2009	$150,839	$321,016	($170,177)
38,000	NEW WORLD DEVELOPMENT CO HKD1	1/30/2007	5/27/2009	$70,963	$82,984	($12,021)
19,000	NEW WORLD DEVELOPMENT CO HKD1	8/22/2007	5/27/2009	$35,481	$42,347	($6,865)
48,000	SHUN TAK HLDGS HKD0.25	6/18/2007	3/25/2009	$15,482	$67,726	($52,244)
46,000	SHUN TAK HLDGS HKD0 25	6/22/2007	3/25/2009	$14,837	$64,749	($49,912)
25,000	SHUN TAK HLDGS HKD0 25	8/17/2007	5/26/2009	$15,022	$31,476	($16,454)
17,000	SHUN TAK HLDGS HKD0 25	11/1/2007	5/26/2009	$10,215	$25,633	($15,418)
38,000	SHUN TAK HLDGS HKD0 25	11/1/2007	5/27/2009	$25,429	$57,298	($31,868)
37,000	SHUN TAK HLDGS HKD0.25	11/1/2007	5/29/2009	$25,504	$55,790	($30,286)
52,000	SHUN TAK HLDGS HKD0 25	6/22/2007	5/22/2009	$28,740	$73,194	($44,455)
24,000	SHUN TAK HLDGS HKD0 25	8/17/2007	5/22/2009	$13,264	$30,217	($16,953)
10,000	SHUN TAK HLDGS HKD0 25	6/22/2007	5/21/2009	$5,829	$14,076	($8,247)
43,000	WHARF(HLDGS) HKD1	10/9/2008	2/10/2009	$95,913	$97,639	($1,726)
122,000	WHARF(HLDGS) HKD1	10/9/2008	6/30/2009	$517,109	$277,023	$240,086
21,000	WHARF(HLDGS) HKD1	5/27/2009	6/30/2009	$89,011	$83,632	$5,379
28,000	WHARF(HLDGS) HKD1	5/29/2009	6/30/2009	$118,681	$116,259	$2,422
55,000	WHARF(HLDGS) HKD1	10/9/2008	3/25/2009	$136,817	$124,887	$11,929
5,000	ADR SATYAM COMPUTER SVCS LTD AMERN DEPOSITORY RCPT ISIN US8040981016	10/18/2007	1/12/2009	$4,250	$133,566	($129,316)
12,000	WELSPUN-GUJARAT ST INR5	4/15/2008	3/25/2009	$16,980	$118,136	($101,156)
28,000	WELSPUN-GUJARAT ST INR5	4/15/2008	6/30/2009	$117,235	$275,652	($158,416)
186,000	TELEKOMUNIKASI IND SER'B'IDR250	9/3/2008	3/25/2009	$119,017	$160,022	($41,005)
65,000	TELEKOMUNIKASI IND SER'B'IDR250	9/3/2008	4/3/2009	$40,674	$55,922	($15,247)
39,000	TELEKOMUNIKASI IND SER'B'IDR250	9/3/2008	6/30/2009	$28,713	$33,553	($4,840)
62,000	TELEKOMUNIKASI IND SER'B'IDR250	9/15/2008	6/30/2009	$45,646	$43,912	$1,734
60,000	TELEKOMUNIKASI IND SER'B'IDR250	9/16/2008	6/30/2009	$44,174	$39,787	$4,387
2,800	BANK OF IRELAND ORD STK EUR0.64	6/11/2009	6/30/2009	$6,909	$8,212	($1,302)
4,900	ALLEANZA ASSICURAZ EUR0 5	5/5/2003	6/30/2009	$33,639	$46,439	($12,800)
6,000	ALLEANZA ASSICURAZ EUR0 5	5/6/2003	6/30/2009	$41,191	$57,225	($16,034)
4,100	ALLEANZA ASSICURAZ EUR0.5	4/29/2003	3/25/2009	$23,906	$38,026	($14,121)
1,100	ALLEANZA ASSICURAZ EUR0 5	5/5/2003	3/25/2009	$6,414	$10,425	($4,011)

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1,900	ASSIC GENERALI SPA EUR1	12/4/2006	6/30/2009	$39,635	$75,523	($35,888)
1,650	ASSIC GENERALI SPA EUR1	1/10/2007	6/30/2009	$34,420	$64,675	($30,255)
2,860	ASSIC GENERALI SPA EUR1	1/25/2007	6/30/2009	$59,661	$111,487	($51,826)
6,600	ASSIC GENERALI SPA EUR1	3/7/2007	6/30/2009	$137,680	$246,857	($109,177)
520	ASSIC GENERALI SPA EUR1	5/18/2009	6/30/2009	$10,848	$1,667	$9,180
940	ASSIC GENERALI SPA EUR1	11/30/2000	3/25/2009	$16,734	$31,813	($15,079)
3,300	ASSIC GENERALI SPA EUR1	1/7/2002	3/25/2009	$58,747	$82,790	($24,043)
1,980	ASSIC GENERALI SPA EUR1	4/13/2006	3/25/2009	$35,248	$65,659	($30,411)
80	ASSIC GENERALI SPA EUR1	12/4/2006	3/25/2009	$1,424	$3,180	($1,756)
1,600	ATLANTIA S P A	2/2/2009	3/25/2009	$23,895	$22,971	$923
800	ATLANTIA S P A	2/2/2009	6/30/2009	$16,081	$11,486	$4,596
2,400	ATLANTIA S P A	2/4/2009	6/30/2009	$48,244	$35,946	$12,298
80,000	BCA MPS EUR0 67	4/28/2009	6/30/2009	$127,965	$127,332	$632
25,000	BCA MPS EUR0 67	5/4/2009	6/30/2009	$39,989	$42,192	($2,203)
3,900	BCA POP DI MILANO EUR4 00	4/16/2008	3/25/2009	$19,523	$48,811	($29,287)
1,800	BCA POP DI MILANO EUR4 00	4/16/2008	6/30/2009	$10,502	$22,528	($12,026)
6,200	BCA POP DI MILANO EUR4.00	4/17/2008	6/30/2009	$36,174	$76,969	($40,795)
12,200	ENEL EUR1	10/21/2004	6/30/2009	$60,037	$102,994	($42,957)
6,336	ENEL EUR1	10/21/2004	6/30/2009	$31,181	$21,939	$9,242
18,000	ENEL EUR1	12/9/2004	6/30/2009	$88,579	$167,152	($78,573)
9,360	ENEL EUR1	12/9/2004	6/30/2009	$46,061	$32,409	$13,653
10,000	ENEL EUR1	12/20/2004	6/30/2009	$49,211	$95,772	($46,561)
5,200	ENEL EUR1	12/20/2004	6/30/2009	$25,590	$18,005	$7,585
15,800	ENEL EUR1	6/9/2005	6/30/2009	$77,753	$146,319	($68,566)
8,216	ENEL EUR1	6/9/2005	6/30/2009	$40,432	$28,448	$11,984
12,428	ENEL EUR1	7/4/2005	6/30/2009	$61,159	$43,031	$18,128
23,900	ENEL EUR1	7/4/2005	6/30/2009	$117,614	$205,365	($87,751)
6,560	ENEL EUR1	4/28/2009	6/30/2009	$32,281	$22,713	$9,568
12,615	ENEL EUR1	4/28/2009	6/30/2009	$62,079	$65,108	($3,029)
9,000	ENEL EUR1	5/4/2009	6/30/2009	$44,290	$51,481	($7,192)
4,680	ENEL EUR1	5/4/2009	6/30/2009	$23,031	$16,204	$6,826
18,500	ENEL EUR1	5/6/2009	6/30/2009	$91,040	$105,237	($14,197)
9,620	ENEL EUR1	5/6/2009	6/30/2009	$47,341	$33,309	$14,032
13,800	ENEL EUR1	5/8/2009	6/30/2009	$67,911	$79,131	($11,220)
7,176	ENEL EUR1	5/8/2009	6/30/2009	$35,314	$24,847	$10,467
9,600	ENEL EUR1	7/27/2001	3/25/2009	$48,439	$111,084	($62,645)
14,000	ENEL EUR1	12/13/2002	3/25/2009	$70,641	$69,556	$1,084
14,800	ENEL EUR1	10/21/2004	3/25/2009	$74,677	$124,943	($50,266)
8,085	ENI SPA EUR1	11/21/2000	3/25/2009	$165,641	$97,302	$68,340
6,500	ENI SPA EUR1	11/30/2000	3/25/2009	$133,169	$81,389	$51,779
4,500	ENI SPA EUR1	5/31/2001	3/25/2009	$92,194	$58,365	$33,829
315	ENI SPA EUR1	2/22/2002	3/25/2009	$6,454	$4,245	$2,208
8,685	ENI SPA EUR1	2/22/2002	6/30/2009	$206,636	$117,053	$89,583

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
6,000	ENI SPA EUR1	6/5/2003	6/30/2009	$142,754	$98,000	$44,753
6,000	ENI SPA EUR1	7/7/2003	6/30/2009	$142,754	$92,026	$50,728
8,400	ENI SPA EUR1	11/7/2003	6/30/2009	$199,855	$134,118	$65,737
6,700	ENI SPA EUR1	1/12/2005	6/30/2009	$159,408	$158,983	$426
4,800	ENI SPA EUR1	5/3/2007	6/30/2009	$114,203	$163,483	($49,280)
6,600	ENI SPA EUR1	4/17/2009	6/30/2009	$157,029	$129,613	$27,416
2,614	ENI SPA EUR1	4/28/2009	6/30/2009	$62,193	$53,711	$8,482
3,900	ENI SPA EUR1	5/14/2009	6/30/2009	$92,790	$88,475	$4,315
1,800	ENI SPA EUR1	5/15/2009	6/30/2009	$42,826	$41,710	$1,116
2,900	ENI SPA EUR1	6/1/2009	6/30/2009	$68,998	$72,503	($3,505)
8,688	FIAT SPA EUR5	11/7/2005	6/30/2009	$87,461	$72,357	$15,104
5,688	FIAT SPA EUR5	1/13/2004	3/25/2009	$36,619	$44,695	($8,077)
1,312	FIAT SPA EUR5	11/7/2005	3/25/2009	$8,446	$10,927	($2,480)
8,900	FIAT SPA EUR5	1/13/2004	3/20/2009	$56,093	$69,935	($13,842)
1,811	FINMECCANICA SPA EUR 4 40	11/17/2004	3/25/2009	$22,115	$18,427	$3,688
1,239	FINMECCANICA SPA EUR 4 40	11/17/2004	3/25/2009	$15,122	$12,601	$2,522
652	FINMECCANICA SPA EUR 4 40	11/17/2004	3/25/2009	$7,961	$0	$7,961
446	FINMECCANICA SPA EUR 4 40	11/17/2004	3/25/2009	$5,444	$0	$5,444
174	FINMECCANICA SPA EUR 4.40	11/18/2004	3/25/2009	$2,121	$35,723	($33,602)
235	FINMECCANICA SPA EUR 4 40	11/18/2004	3/25/2009	$2,866	$48,278	($45,411)
3,443	FINMECCANICA SPA EUR 4 40	11/18/2004	3/25/2009	$42,042	$35,404	$6,637
2,285	FINMECCANICA SPA EUR 4 40	11/18/2004	6/30/2009	$32,204	$0	$32,204
1,252	FINMECCANICA SPA EUR 4 40	11/18/2004	6/30/2009	$17,650	$12,873	$4,777
1,690	FINMECCANICA SPA EUR 4 40	11/18/2004	6/30/2009	$23,829	$0	$23,829
6,346	FINMECCANICA SPA EUR 4 40	11/18/2004	6/30/2009	$89,455	$65,245	$24,210
85	FINMECCANICA SPA EUR 4 40	11/18/2004	6/30/2009	$1,191	$0	$1,191
63	FINMECCANICA SPA EUR 4 40	11/18/2004	6/30/2009	$882	$0	$882
5,004	FINMECCANICA SPA EUR 4 40	10/23/2008	6/30/2009	$70,539	$109,949	($39,410)
29,300	INTESA SANPAOLO DI RISP EUR0 52(NON CNV)	2/7/1996	3/25/2009	$55,756	$45,074	$10,682
61,114	INTESA SANPAOLO DI RISP EUR0 52(NON CNV)	2/7/1996	6/30/2009	$150,390	$94,016	$56,375
14,000	INTESA SANPAOLO DI RISP EUR0 52(NON CNV)	5/7/2009	6/30/2009	$34,451	$33,844	$607
36,000	INTESA SANPAOLO EUR0 52	2/13/2009	3/25/2009	$99,282	$107,246	($7,964)
74,900	INTESA SANPAOLO EUR0 52	2/13/2009	6/30/2009	$241,877	$223,132	$18,745
45,300	INTESA SANPAOLO EUR0.52	4/15/2009	6/30/2009	$146,289	$137,656	$8,633
18,000	INTESA SANPAOLO EUR0 52	4/16/2009	6/30/2009	$58,128	$55,505	$2,623
19,431	INTESA SANPAOLO EUR0 52	4/28/2009	6/30/2009	$62,749	$57,386	$5,363
2,200	ITALCEMENTI DI RISP EUR1	9/17/1990	3/25/2009	$11,768	$18,160	($6,392)
5,300	ITALCEMENTI DI RISP EUR1	5/10/1996	3/25/2009	$28,350	$15,340	$13,010
15,492	ITALCEMENTI DI RISP EUR1	5/10/1996	6/30/2009	$90,956	$44,839	$46,117
6,700	ITALCEMENTI DI RISP EUR1	4/29/2009	6/30/2009	$39,337	$41,287	($1,950)
1,000	LOTTOMATICA SPA EUR1	2/4/2009	3/25/2009	$17,426	$18,856	($1,430)
500	LOTTOMATICA SPA EUR1	2/4/2009	6/30/2009	$9,712	$9,428	$284
1,000	LOTTOMATICA SPA EUR1	3/18/2009	6/30/2009	$19,424	$16,277	$3,147

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
700	LOTTOMATICA SPA EUR1	3/19/2009	6/30/2009	$13,597	$11,633	$1,964
2,600	LOTTOMATICA SPA EUR1	4/16/2009	6/30/2009	$50,503	$48,082	$2,420
2,000	LOTTOMATICA SPA EUR1	4/28/2009	6/30/2009	$38,848	$40,664	($1,816)
6,500	MEDIASET EUR0 52	10/8/2008	3/25/2009	$30,075	$34,365	($4,290)
6,500	MEDIASET EUR0 52	10/8/2008	6/30/2009	$36,686	$34,365	$2,322
7,200	MEDIASET EUR0 52	12/18/2008	6/30/2009	$40,637	$41,254	($616)
4,415	MEDIASET EUR0 52	4/28/2009	6/30/2009	$24,919	$23,947	$972
10,900	MEDIASET EUR0 52	4/30/2009	6/30/2009	$61,520	$62,206	($686)
5,600	MEDIOBANCA SPA EUR0 5	8/29/2008	6/30/2009	$66,538	$79,851	($13,312)
6,900	MEDIOBANCA SPA EUR0 5	4/14/2009	6/30/2009	$81,985	$64,641	$17,343
2,700	MEDIOBANCA SPA EUR0 5	8/29/2008	3/25/2009	$23,518	$38,499	($14,981)
6,700	PRYSMIAN SPA EUR0 10	4/29/2009	6/30/2009	$100,154	$79,408	$20,746
1,900	PRYSMIAN SPA EUR0 10	4/30/2009	6/30/2009	$28,402	$23,604	$4,798
60,324	TELECOM ITALIA SPA DI RISP EUR0 55	1/31/1996	6/30/2009	$59,372	$37,652	$21,720
79,221	TELECOM ITALIA SPA DI RISP EUR0 55	2/1/1996	6/30/2009	$77,970	$51,799	$26,172
52,814	TELECOM ITALIA SPA DI RISP EUR0 55	1/14/2003	6/30/2009	$51,980	$82,669	($30,689)
53,000	TELECOM ITALIA SPA DI RISP EUR0 55	11/14/2003	6/30/2009	$52,163	$98,709	($46,545)
81,700	TELECOM ITALIA SPA DI RISP EUR0 55	4/28/2009	6/30/2009	$80,410	$74,295	$6,115
117,800	TELECOM ITALIA SPA DI RISP EUR0 55	1/31/1996	3/25/2009	$118,843	$73,526	$45,317
243,102	TELECOM ITALIA SPA EUR0 55	1/12/2005	6/30/2009	$338,468	$987,419	($648,951)
27,802	TELECOM ITALIA SPA EUR0 55	11/11/2003	3/25/2009	$36,155	$75,279	($39,124)
51,000	TELECOM ITALIA SPA EUR0 55	11/25/2003	3/25/2009	$66,322	$143,409	($77,087)
37,898	TELECOM ITALIA SPA EUR0 55	1/12/2005	3/25/2009	$49,284	$153,932	($104,648)
170	UNICREDIT SPA EUR0 50	1/30/2002	6/30/2009	$432	$553	($121)
23,766	UNICREDIT SPA EUR0 50	8/16/2005	6/30/2009	$60,615	$115,207	($54,593)
57,937	UNICREDIT SPA EUR0 50	3/18/2009	6/30/2009	$147,767	$71,260	$76,507
79,930	UNICREDIT SPA EUR0 50	4/16/2009	6/30/2009	$203,858	$163,556	$40,301
34,526	UNICREDIT SPA EUR0 50	4/30/2009	6/30/2009	$88,057	$73,080	$14,977
21,952	UNICREDIT SPA EUR0 50	1/26/1996	3/25/2009	$40,848	$26,593	$14,254
18,548	UNICREDIT SPA EUR0 50	3/24/1998	3/25/2009	$34,513	$80,938	($46,424)
1,716	UNICREDIT SPA EUR0 50	3/24/1998	6/17/2009	$4,285	$6,333	($2,048)
16,384	UNICREDIT SPA EUR0 50	1/30/2002	6/17/2009	$40,912	$53,442	($12,529)
3,600	UNIONE DI BANCHE I EUR2 50	4/28/2009	6/30/2009	$47,048	$46,597	$451
2,800	UNIONE DI BANCHE I EUR2 50	4/29/2009	6/30/2009	$36,593	$37,635	($1,042)
2,100	UNIONE DI BANCHE I EUR2 50	5/4/2009	6/30/2009	$27,444	$31,128	($3,683)
2,300	UNIONE DI BANCHE I EUR2 50	5/6/2009	6/30/2009	$30,058	$34,711	($4,653)
3,900	UNIONE DI BANCHE I EUR2 50	6/3/2009	6/30/2009	$50,968	$54,712	($3,743)
2,300	UNIONE DI BANCHE I EUR2.50	6/4/2009	6/30/2009	$30,058	$32,230	($2,171)
1,800	UNIONE DI BANCHE I EUR2 50	6/8/2009	6/30/2009	$23,524	$24,225	($701)
1,700	AISIN SEIKI CO NPV	3/18/2009	6/30/2009	$37,473	$27,960	$9,513
1,700	AISIN SEIKI CO NPV	3/19/2009	6/30/2009	$37,473	$27,026	$10,447
1,500	AISIN SEIKI CO NPV	3/23/2009	6/30/2009	$33,064	$24,362	$8,703
1,400	AISIN SEIKI CO NPV	4/28/2009	6/30/2009	$30,860	$28,265	$2,596

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
900	AISIN SEIKI CO NPV	4/30/2009	6/30/2009	$19,839	$18,206	$1,632
1,300	AISIN SEIKI CO NPV	5/8/2009	6/30/2009	$28,656	$27,898	$758
1,300	AISIN SEIKI CO NPV	5/11/2009	6/30/2009	$28,656	$26,670	$1,986
600	AISIN SEIKI CO NPV	5/15/2009	6/30/2009	$13,226	$11,415	$1,811
600	AISIN SEIKI CO NPV	5/19/2009	6/30/2009	$13,226	$11,761	$1,465
1,500	ASAHI BREWERIES NPV	10/23/2008	6/30/2009	$21,785	$23,447	($1,662)
2,300	ASAHI BREWERIES NPV	10/24/2008	6/30/2009	$33,404	$36,526	($3,122)
1,600	ASAHI BREWERIES NPV	11/10/2008	6/30/2009	$23,238	$27,352	($4,115)
1,900	ASAHI BREWERIES NPV	12/11/2008	6/30/2009	$27,595	$32,205	($4,610)
500	ASAHI BREWERIES NPV	1/28/2008	4/16/2009	$6,027	$8,260	($2,233)
1,600	ASAHI BREWERIES NPV	3/18/2008	4/16/2009	$19,286	$31,420	($12,133)
1,300	ASAHI BREWERIES NPV	3/18/2008	4/20/2009	$15,213	$25,529	($10,316)
700	ASAHI BREWERIES NPV	3/21/2008	6/9/2009	$9,343	$13,925	($4,582)
1,000	ASAHI BREWERIES NPV	10/23/2008	6/9/2009	$13,347	$15,631	($2,284)
500	ASAHI BREWERIES NPV	1/17/2008	3/25/2009	$6,337	$8,230	($1,893)
1,300	ASAHI BREWERIES NPV	1/18/2008	3/25/2009	$16,476	$21,377	($4,901)
3,700	ASAHI BREWERIES NPV	1/23/2008	3/25/2009	$46,892	$60,685	($13,793)
900	ASAHI BREWERIES NPV	1/25/2008	3/25/2009	$11,406	$15,121	($3,715)
2,100	ASAHI BREWERIES NPV	1/25/2008	4/15/2009	$24,859	$35,283	($10,424)
1,900	ASAHI BREWERIES NPV	1/28/2008	4/15/2009	$22,492	$31,389	($8,897)
300	ASAHI BREWERIES NPV	3/18/2008	6/5/2009	$4,027	$5,891	($1,864)
2,300	ASAHI BREWERIES NPV	3/21/2008	6/5/2009	$30,873	$45,754	($14,881)
4,000	ASAHI GLASS CO NPV	6/15/2009	6/30/2009	$32,435	$31,656	$779
4,000	ASAHI GLASS CO NPV	6/16/2009	6/30/2009	$32,435	$30,393	$2,042
5,000	ASAHI GLASS CO NPV	6/17/2009	6/30/2009	$40,543	$38,462	$2,081
600	ASTELLAS PHARMA NPV	8/22/2007	6/5/2009	$20,121	$26,026	($5,904)
700	ASTELLAS PHARMA NPV	9/20/2007	6/5/2009	$23,475	$32,919	($9,445)
800	ASTELLAS PHARMA NPV	8/22/2007	4/28/2009	$25,894	$34,701	($8,807)
1,300	ASTELLAS PHARMA NPV	8/15/2007	4/15/2009	$42,520	$56,338	($13,818)
1,000	ASTELLAS PHARMA NPV	9/20/2007	6/30/2009	$35,672	$47,028	($11,355)
2,600	ASTELLAS PHARMA NPV	1/10/2008	6/30/2009	$92,748	$111,885	($19,137)
1,900	ASTELLAS PHARMA NPV	1/16/2008	6/30/2009	$67,777	$84,806	($17,029)
1,900	ASTELLAS PHARMA NPV	10/1/2008	6/30/2009	$67,777	$80,199	($12,422)
900	ASTELLAS PHARMA NPV	10/9/2008	6/30/2009	$32,105	$36,450	($4,345)
2,900	ASTELLAS PHARMA NPV	11/21/2008	6/30/2009	$103,450	$118,266	($14,817)
1,400	ASTELLAS PHARMA NPV	2/23/2009	6/30/2009	$49,941	$48,775	$1,166
600	ASTELLAS PHARMA NPV	3/23/2007	3/25/2009	$19,928	$26,093	($6,164)
1,900	ASTELLAS PHARMA NPV	3/30/2007	3/25/2009	$63,106	$82,007	($18,901)
2,100	ASTELLAS PHARMA NPV	8/10/2007	3/25/2009	$69,749	$88,532	($18,782)
1,700	ASTELLAS PHARMA NPV	8/13/2007	3/25/2009	$56,464	$73,189	($16,726)
700	ASTELLAS PHARMA NPV	8/15/2007	3/25/2009	$23,250	$30,336	($7,086)
3,200	BRIDGESTONE CORP NPV	5/18/2006	6/30/2009	$50,907	$71,235	($20,328)
2,000	BRIDGESTONE CORP NPV	11/5/2007	6/30/2009	$31,817	$43,017	($11,200)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
3,500	BRIDGESTONE CORP NPV	11/6/2007	6/30/2009	$55,680	$75,148	($19,468)
2,600	BRIDGESTONE CORP NPV	11/9/2007	6/30/2009	$41,362	$52,632	($11,270)
4,400	BRIDGESTONE CORP NPV	1/21/2008	6/30/2009	$69,997	$67,820	$2,177
700	BRIDGESTONE CORP NPV	4/15/2009	6/30/2009	$11,136	$10,126	$1,010
500	BRIDGESTONE CORP NPV	4/3/2006	1/19/2009	$7,275	$10,490	($3,215)
800	BRIDGESTONE CORP NPV	5/18/2006	1/19/2009	$11,641	$17,809	($6,168)
1,500	BRIDGESTONE CORP NPV	5/18/2006	6/9/2009	$21,738	$33,391	($11,653)
3,500	BRIDGESTONE CORP NPV	5/18/2006	3/25/2009	$51,900	$77,913	($26,014)
6,000	CANON INC NPV	8/1/2002	6/30/2009	$198,015	$135,567	$62,448
4,500	CANON INC NPV	8/2/2002	6/30/2009	$148,511	$101,960	$46,551
4,500	CANON INC NPV	3/26/2004	6/30/2009	$148,511	$149,850	($1,339)
1,900	CANON INC NPV	3/9/2007	6/30/2009	$62,705	$101,994	($39,290)
2,500	CANON INC NPV	5/27/2002	3/25/2009	$73,361	$66,117	$7,244
3,900	CANON INC NPV	8/1/2002	3/25/2009	$114,442	$88,119	$26,324
1,600	CANON INC NPV	5/27/2002	1/29/2009	$48,002	$42,315	$5,687
900	CANON INC NPV	8/1/2002	6/18/2009	$29,354	$20,335	$9,019
1,200	CANON INC NPV	8/1/2002	6/9/2009	$40,482	$27,113	$13,368
9,000	CHIBA BANK NPV	4/10/2008	6/30/2009	$59,014	$57,800	$1,213
12,000	CHIBA BANK NPV	4/14/2008	6/30/2009	$78,685	$78,286	$399
3,000	CHIBA BANK NPV	3/18/2008	4/17/2009	$14,568	$19,788	($5,220)
9,000	CHIBA BANK NPV	3/17/2008	3/25/2009	$47,646	$55,931	($8,286)
1,000	CHIBA BANK NPV	3/18/2008	3/25/2009	$5,294	$6,596	($1,302)
4,000	CHIBA BANK NPV	3/18/2008	6/24/2009	$25,381	$26,384	($1,004)
1,000	CHIBA BANK NPV	4/10/2008	6/24/2009	$6,345	$6,422	($77)
6,000	CHUO MITSUI TR NPV	4/6/2009	6/17/2009	$23,139	$20,146	$2,993
4,000	CHUO MITSUI TR NPV	4/7/2009	6/17/2009	$15,426	$12,953	$2,473
6,000	CHUO MITSUI TR NPV	7/15/2008	6/5/2009	$21,955	$34,672	($12,717)
8,000	CHUO MITSUI TR NPV	7/16/2008	6/5/2009	$29,274	$46,753	($17,479)
1,000	CHUO MITSUI TR NPV	7/17/2008	6/9/2009	$3,713	$5,973	($2,259)
10,000	CHUO MITSUI TR NPV	7/18/2008	6/9/2009	$37,130	$58,356	($21,225)
19,000	CHUO MITSUI TR NPV	7/14/2008	3/25/2009	$66,709	$109,114	($42,405)
1,000	CHUO MITSUI TR NPV	7/14/2008	5/14/2009	$3,473	$5,743	($2,270)
3,000	CHUO MITSUI TR NPV	7/15/2008	5/14/2009	$10,419	$17,336	($6,917)
2,000	CHUO MITSUI TR NPV	7/16/2008	6/8/2009	$7,476	$11,688	($4,212)
10,000	CHUO MITSUI TR NPV	7/17/2008	6/8/2009	$37,381	$59,725	($22,344)
8,000	CHUO MITSUI TR NPV	8/5/2008	6/10/2009	$30,446	$45,756	($15,310)
2,000	CHUO MITSUI TR NPV	8/6/2008	6/10/2009	$7,611	$11,642	($4,030)
4,000	CHUO MITSUI TR NPV	8/6/2008	6/11/2009	$15,825	$23,284	($7,459)
4,000	CHUO MITSUI TR NPV	4/3/2009	6/11/2009	$15,825	$13,641	$2,184
2,000	CHUO MITSUI TR NPV	4/6/2009	6/11/2009	$7,912	$6,715	$1,197
700	CIRCLE K SUNKUS CO NPV	12/16/2008	6/9/2009	$9,600	$13,145	($3,546)
1,000	CIRCLE K SUNKUS CO NPV	12/12/2008	3/25/2009	$14,365	$18,402	($4,036)
500	CIRCLE K SUNKUS CO NPV	12/15/2008	3/25/2009	$7,183	$9,391	($2,208)

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500	CIRCLE K SUNKUS CO NPV	12/16/2008	3/25/2009	$7,183	$9,390	($2,207)
700	CIRCLE K SUNKUS CO NPV	12/16/2008	6/30/2009	$10,951	$13,145	($2,194)
1,200	CIRCLE K SUNKUS CO NPV	12/17/2008	6/30/2009	$18,774	$22,569	($3,796)
1,300	CIRCLE K SUNKUS CO NPV	12/18/2008	6/30/2009	$20,338	$25,116	($4,778)
500	CIRCLE K SUNKUS CO NPV	1/5/2009	6/30/2009	$7,822	$8,768	($946)
1,300	CIRCLE K SUNKUS CO NPV	2/23/2009	6/30/2009	$20,338	$21,496	($1,158)
1,700	DAIICHI SANKYO COM NPV	7/18/2006	3/25/2009	$29,850	$43,489	($13,640)
1,700	DAIICHI SANKYO COM NPV	9/26/2006	3/25/2009	$29,850	$46,302	($16,452)
1,500	DAIICHI SANKYO COM NPV	9/27/2006	3/25/2009	$26,338	$41,599	($15,261)
100	DAIICHI SANKYO COM NPV	12/20/2006	3/25/2009	$1,756	$3,093	($1,337)
900	DAIICHI SANKYO COM NPV	12/20/2006	4/13/2009	$15,709	$27,836	($12,127)
200	DAIICHI SANKYO COM NPV	9/11/2008	5/14/2009	$3,480	$5,781	($2,301)
900	DAIICHI SANKYO COM NPV	9/25/2008	5/14/2009	$15,661	$24,844	($9,183)
600	DAIICHI SANKYO COM NPV	3/22/2007	5/7/2009	$10,366	$18,592	($8,227)
600	DAIICHI SANKYO COM NPV	12/14/2007	5/7/2009	$10,366	$18,636	($8,271)
1,400	DAIICHI SANKYO COM NPV	3/7/2007	4/15/2009	$24,134	$44,145	($20,011)
1,300	DAIICHI SANKYO COM NPV	9/11/2008	5/11/2009	$23,660	$37,579	($13,919)
500	DAIICHI SANKYO COM NPV	9/25/2008	5/15/2009	$8,634	$13,802	($5,168)
400	DAIICHI SANKYO COM NPV	10/3/2008	5/15/2009	$6,907	$10,237	($3,330)
900	DAIICHI SANKYO COM NPV	12/20/2006	4/14/2009	$15,042	$27,836	($12,794)
600	DAIICHI SANKYO COM NPV	3/7/2007	4/14/2009	$10,028	$18,919	($8,891)
1,300	DAIICHI SANKYO COM NPV	12/14/2007	5/8/2009	$22,882	$40,379	($17,497)
1,000	DAIICHI SANKYO COM NPV	10/3/2008	5/19/2009	$17,388	$25,593	($8,205)
200	DAIICHI SANKYO COM NPV	3/7/2007	4/28/2009	$3,439	$6,306	($2,867)
1,400	DAIICHI SANKYO COM NPV	3/22/2007	4/28/2009	$24,073	$43,382	($19,309)
500	DAIICHI SANKYO COM NPV	7/18/2006	3/18/2009	$7,791	$12,791	($5,000)
700	DAIICHI SANKYO COM NPV	9/11/2008	5/12/2009	$12,946	$20,235	($7,289)
1,700	DAIICHI SANKYO COM NPV	12/20/2006	4/10/2009	$30,125	$52,579	($22,454)
6,500	DENSO CORP NPV	3/1/2006	3/25/2009	$133,756	$243,717	($109,961)
4,500	DENSO CORP NPV	5/7/2009	6/30/2009	$116,144	$116,726	($582)
1,400	DENSO CORP NPV	5/8/2009	6/30/2009	$36,134	$35,867	$267
1,300	DENSO CORP NPV	5/11/2009	6/30/2009	$33,553	$31,727	$1,826
1,200	EAST JAPAN RAILWAY CO NPV	5/6/2005	6/30/2009	$73,560	$63,689	$9,871
1,400	EAST JAPAN RAILWAY CO NPV	10/3/2008	6/30/2009	$85,821	$106,009	($20,189)
900	EAST JAPAN RAILWAY CO NPV	10/6/2008	6/30/2009	$55,170	$68,287	($13,116)
1,300	EAST JAPAN RAILWAY CO NPV	10/7/2008	6/30/2009	$79,690	$102,224	($22,533)
900	EAST JAPAN RAILWAY CO NPV	10/8/2008	6/30/2009	$55,170	$67,165	($11,995)
1,400	EAST JAPAN RAILWAY CO NPV	10/9/2008	6/30/2009	$85,821	$98,787	($12,967)
2,500	EAST JAPAN RAILWAY CO NPV	10/24/2008	6/30/2009	$153,251	$177,642	($24,391)
600	EAST JAPAN RAILWAY CO NPV	12/24/2008	6/30/2009	$36,780	$45,684	($8,904)
1,900	EAST JAPAN RAILWAY CO NPV	2/2/2005	4/15/2009	$101,502	$100,810	$691
400	EAST JAPAN RAILWAY CO NPV	2/2/2005	6/5/2009	$22,737	$21,223	$1,513
1,000	EAST JAPAN RAILWAY CO NPV	5/6/2005	6/5/2009	$56,841	$53,074	$3,767

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
700	EAST JAPAN RAILWAY CO NPV	11/20/2003	3/12/2009	$34,286	$31,920	$2,366
400	EAST JAPAN RAILWAY CO NPV	12/5/2003	3/12/2009	$19,592	$18,650	$942
1,800	EAST JAPAN RAILWAY CO NPV	12/5/2003	3/25/2009	$100,644	$83,924	$16,720
1,300	EAST JAPAN RAILWAY CO NPV	1/6/2004	3/25/2009	$72,688	$63,754	$8,934
700	EAST JAPAN RAILWAY CO NPV	2/24/2004	3/25/2009	$39,140	$32,742	$6,398
700	EAST JAPAN RAILWAY CO NPV	2/2/2005	3/25/2009	$39,140	$37,141	$1,999
1,400	EAST JAPAN RAILWAY CO NPV	12/5/2003	3/17/2009	$70,529	$65,274	$5,254
900	ELECTRIC POWER DEVELOPMENT CO LTD NPV	12/18/2008	6/30/2009	$25,989	$34,516	($8,527)
600	ELECTRIC POWER DEVELOPMENT CO LTD NPV	12/24/2008	6/30/2009	$17,326	$22,986	($5,660)
400	ELECTRIC POWER DEVELOPMENT CO LTD NPV	1/5/2009	6/30/2009	$11,551	$15,392	($3,842)
600	ELECTRIC POWER DEVELOPMENT CO LTD NPV	1/13/2009	6/30/2009	$17,326	$21,332	($4,006)
700	ELECTRIC POWER DEVELOPMENT CO LTD NPV	2/3/2009	6/30/2009	$20,214	$26,154	($5,941)
700	ELECTRIC POWER DEVELOPMENT CO LTD NPV	2/9/2009	6/30/2009	$20,214	$24,628	($4,414)
900	ELECTRIC POWER DEVELOPMENT CO LTD NPV	12/16/2008	6/9/2009	$23,801	$34,300	($10,499)
900	ELECTRIC POWER DEVELOPMENT CO LTD NPV	12/17/2008	6/9/2009	$23,801	$33,767	($9,967)
3	FUJI MEDIA HOLDINGS INC NPV	5/8/2008	6/30/2009	$4,561	$4,739	($179)
19	FUJI MEDIA HOLDINGS INC NPV	5/9/2008	6/30/2009	$28,883	$29,821	($938)
19	FUJI MEDIA HOLDINGS INC NPV	5/12/2008	6/30/2009	$28,883	$29,475	($591)
16	FUJI MEDIA HOLDINGS INC NPV	5/2/2008	4/16/2009	$18,245	$25,901	($7,655)
4	FUJI MEDIA HOLDINGS INC NPV	5/8/2008	4/16/2009	$4,561	$6,319	($1,758)
8	FUJI MEDIA HOLDINGS INC NPV	5/8/2008	5/21/2009	$9,798	$12,639	($2,840)
9	FUJI MEDIA HOLDINGS INC NPV	4/28/2008	3/25/2009	$10,872	$14,453	($3,581)
21	FUJI MEDIA HOLDINGS INC NPV	5/2/2008	3/25/2009	$25,369	$33,995	($8,626)
7	FUJI MEDIA HOLDINGS INC NPV	5/8/2008	5/25/2009	$8,654	$11,059	($2,405)
6	FUJI MEDIA HOLDINGS INC NPV	5/8/2008	5/27/2009	$7,840	$9,479	($1,639)
8	FUJI MEDIA HOLDINGS INC NPV	5/8/2008	6/24/2009	$11,726	$12,639	($913)
2,000	HITACHI NPV	9/24/2008	2/4/2009	$6,006	$13,712	($7,705)
14,000	HITACHI NPV	9/25/2008	2/4/2009	$42,043	$96,703	($54,660)
5,000	HITACHI NPV	10/17/2008	3/9/2009	$12,409	$26,602	($14,193)
7,000	HITACHI NPV	9/26/2008	2/6/2009	$21,754	$48,200	($26,446)
3,000	HITACHI NPV	10/2/2008	2/6/2009	$9,323	$20,481	($11,158)
4,000	HITACHI NPV	10/17/2008	3/6/2009	$10,218	$21,281	($11,064)
10,000	HITACHI NPV	9/24/2008	1/16/2009	$38,363	$68,558	($30,195)
8,000	HITACHI NPV	10/15/2008	2/25/2009	$20,026	$45,547	($25,521)
5,000	HITACHI NPV	10/15/2008	3/5/2009	$13,065	$28,467	($15,401)
4,000	HITACHI NPV	10/16/2008	3/5/2009	$10,452	$21,731	($11,279)
9,000	HITACHI NPV	10/15/2008	3/4/2009	$22,180	$51,240	($29,060)
4,000	HITACHI NPV	10/17/2008	3/10/2009	$9,721	$21,281	($11,560)
2,000	HITACHI NPV	10/21/2008	3/10/2009	$4,861	$10,547	($5,686)
3,000	HITACHI NPV	10/15/2008	2/24/2009	$7,524	$17,080	($9,556)
8,000	HITACHI NPV	9/24/2008	1/27/2009	$27,981	$54,846	($26,865)
1,000	HITACHI NPV	9/25/2008	2/5/2009	$3,099	$6,907	($3,809)
9,000	HITACHI NPV	9/26/2008	2/5/2009	$27,889	$61,972	($34,083)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
9,000	HITACHI NPV	10/2/2008	2/13/2009	$26,626	$61,444	($34,819)
1,200	HOKKAIDO ELECTRIC NPV	9/12/2008	4/16/2009	$23,067	$26,771	($3,704)
200	HOKKAIDO ELECTRIC NPV	10/2/2008	6/2/2009	$3,723	$4,349	($626)
700	HOKKAIDO ELECTRIC NPV	10/15/2008	6/2/2009	$13,031	$13,533	($503)
800	HOKKAIDO ELECTRIC NPV	10/16/2008	6/4/2009	$14,839	$15,497	($658)
600	HOKKAIDO ELECTRIC NPV	10/15/2008	6/3/2009	$11,179	$11,600	($421)
400	HOKKAIDO ELECTRIC NPV	10/16/2008	6/3/2009	$7,453	$7,749	($296)
500	HOKKAIDO ELECTRIC NPV	9/12/2008	5/20/2009	$9,270	$11,155	($1,884)
900	HOKKAIDO ELECTRIC NPV	10/2/2008	5/20/2009	$16,686	$19,569	($2,883)
800	HOKKAIDO ELECTRIC NPV	12/12/2008	6/9/2009	$14,396	$19,888	($5,492)
800	HOKKAIDO ELECTRIC NPV	4/24/2008	3/25/2009	$16,961	$17,643	($681)
1,200	HOKKAIDO ELECTRIC NPV	4/25/2008	3/25/2009	$25,442	$26,571	($1,129)
300	HOKKAIDO ELECTRIC NPV	9/12/2008	3/25/2009	$6,360	$6,693	($332)
800	HOKKAIDO ELECTRIC NPV	10/28/2008	6/5/2009	$14,754	$18,044	($3,291)
3,700	HONDA MOTOR CO NPV	7/11/2006	6/30/2009	$102,730	$117,869	($15,139)
4,100	HONDA MOTOR CO NPV	7/13/2006	6/30/2009	$113,836	$126,595	($12,759)
1,600	HONDA MOTOR CO NPV	7/25/2006	6/30/2009	$44,424	$51,011	($6,587)
2,200	HONDA MOTOR CO NPV	8/3/2006	6/30/2009	$61,083	$73,331	($12,248)
3,200	HONDA MOTOR CO NPV	8/21/2006	6/30/2009	$88,847	$108,359	($19,511)
3,300	HONDA MOTOR CO NPV	9/19/2006	6/30/2009	$91,624	$108,843	($17,219)
3,300	HONDA MOTOR CO NPV	10/10/2006	6/30/2009	$91,624	$114,320	($22,696)
2,800	HONDA MOTOR CO NPV	10/12/2006	6/30/2009	$77,741	$97,566	($19,824)
800	HONDA MOTOR CO NPV	11/15/2006	6/30/2009	$22,212	$29,029	($6,817)
10,100	HONDA MOTOR CO NPV	10/16/2008	6/30/2009	$280,425	$214,086	$66,338
900	HONDA MOTOR CO NPV	5/28/2009	6/30/2009	$24,988	$26,050	($1,061)
4,100	HONDA MOTOR CO NPV	7/7/2006	3/25/2009	$96,647	$129,349	($32,702)
900	HONDA MOTOR CO NPV	7/11/2006	3/25/2009	$21,215	$28,671	($7,456)
700	HOYA CORP NPV	2/25/2009	6/30/2009	$14,100	$12,357	$1,744
2,500	HOYA CORP NPV	2/27/2009	6/30/2009	$50,359	$45,383	$4,975
2,500	HOYA CORP NPV	3/3/2009	6/30/2009	$50,359	$44,773	$5,586
2,800	HOYA CORP NPV	3/4/2009	6/30/2009	$56,402	$50,196	$6,206
2,700	HOYA CORP NPV	3/6/2009	6/30/2009	$54,387	$48,583	$5,804
1,600	HOYA CORP NPV	3/9/2009	6/30/2009	$32,230	$28,946	$3,284
1,300	HOYA CORP NPV	3/10/2009	6/30/2009	$26,187	$22,900	$3,286
1,200	HOYA CORP NPV	2/25/2009	6/9/2009	$24,449	$21,183	$3,266
800	HOYA CORP NPV	2/25/2009	6/18/2009	$15,628	$14,122	$1,506
7,000	ITOCHU CORP NPV	8/8/2005	3/25/2009	$37,128	$37,133	($5)
13,000	ITOCHU CORP NPV	8/8/2005	6/30/2009	$91,051	$68,961	$22,090
4,000	ITOCHU CORP NPV	4/9/2009	6/30/2009	$28,016	$20,975	$7,041
5,000	ITOCHU CORP NPV	4/10/2009	6/30/2009	$35,020	$26,918	$8,102
4,000	ITOCHU CORP NPV	4/16/2009	6/30/2009	$28,016	$23,154	$4,861
2,000	ITOCHU CORP NPV	4/30/2009	6/30/2009	$14,008	$10,706	$3,302
2	JAPAN REAL ESTATE INVESTMENT CO	11/7/2008	5/14/2009	$14,002	$16,665	($2,663)

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2	JAPAN REAL ESTATE INVESTMENT CO	10/31/2008	3/25/2009	$15,423	$16,815	($1,392)
4	JAPAN REAL ESTATE INVESTMENT CO	11/6/2008	3/25/2009	$30,846	$33,475	($2,629)
2	JAPAN REAL ESTATE INVESTMENT CO	11/7/2008	6/30/2009	$17,099	$16,665	$434
2	JAPAN REAL ESTATE INVESTMENT CO	11/11/2008	6/30/2009	$17,099	$16,230	$869
2	JAPAN REAL ESTATE INVESTMENT CO	11/12/2008	6/30/2009	$17,099	$16,396	$702
2	JAPAN REAL ESTATE INVESTMENT CO	11/13/2008	6/30/2009	$17,099	$16,317	$782
4	JAPAN REAL ESTATE INVESTMENT CO	1/14/2009	6/30/2009	$34,197	$32,052	$2,146
2	JAPAN REAL ESTATE INVESTMENT CO	1/15/2009	6/30/2009	$17,099	$15,937	$1,162
32	JAPAN TOBACCO INC NPV	4/28/2008	3/25/2009	$82,938	$157,610	($74,672)
13	JAPAN TOBACCO INC NPV	4/30/2008	3/25/2009	$33,694	$64,410	($30,716)
12	JAPAN TOBACCO INC NPV	5/1/2008	5/20/2009	$34,017	$59,059	($25,042)
3	JAPAN TOBACCO INC NPV	5/1/2008	6/30/2009	$9,488	$14,765	($5,277)
26	JAPAN TOBACCO INC NPV	5/2/2008	6/30/2009	$82,226	$121,247	($39,021)
2	JAPAN TOBACCO INC NPV	8/5/2008	6/30/2009	$6,325	$9,302	($2,977)
7	JAPAN TOBACCO INC NPV	8/6/2008	6/30/2009	$22,138	$32,064	($9,926)
30	JAPAN TOBACCO INC NPV	9/4/2008	6/30/2009	$94,876	$137,238	($42,362)
13	JAPAN TOBACCO INC NPV	11/26/2008	6/30/2009	$41,113	$45,838	($4,725)
13	JAPAN TOBACCO INC NPV	12/3/2008	6/30/2009	$41,113	$46,984	($5,871)
12	JAPAN TOBACCO INC NPV	12/5/2008	6/30/2009	$37,950	$44,616	($6,666)
14	JAPAN TOBACCO INC NPV	4/30/2008	4/15/2009	$36,902	$69,365	($32,463)
3	JAPAN TOBACCO INC NPV	5/1/2008	4/15/2009	$7,908	$14,765	($6,857)
3	JAPAN TOBACCO INC NPV	4/25/2008	2/9/2009	$8,097	$14,651	($6,554)
3	JAPAN TOBACCO INC NPV	4/28/2008	2/9/2009	$8,097	$14,776	($6,679)
3,100	JSR CORP NPV	11/11/2005	3/25/2009	$37,658	$70,214	($32,556)
900	JSR CORP NPV	3/15/2006	3/25/2009	$10,933	$26,736	($15,803)
1,800	JSR CORP NPV	3/15/2006	6/30/2009	$31,090	$53,472	($22,382)
3,200	JSR CORP NPV	3/20/2006	6/30/2009	$55,271	$95,444	($40,172)
2,500	JSR CORP NPV	8/15/2007	6/30/2009	$43,181	$60,694	($17,514)
1,900	JSR CORP NPV	8/24/2007	6/30/2009	$32,817	$42,559	($9,741)
1,700	JSR CORP NPV	9/19/2007	6/30/2009	$29,363	$39,683	($10,320)
10	JUPITER TELECOMM NPV	11/22/2007	6/9/2009	$6,814	$7,027	($213)
17	JUPITER TELECOMM NPV	11/22/2007	6/30/2009	$13,155	$11,946	$1,210
17	JUPITER TELECOMM NPV	11/26/2007	6/30/2009	$13,155	$12,217	$938
24	JUPITER TELECOMM NPV	1/29/2008	6/30/2009	$18,572	$17,657	$915
12	JUPITER TELECOMM NPV	9/1/2008	6/30/2009	$9,286	$9,213	$73
30	JUPITER TELECOMM NPV	9/12/2008	6/30/2009	$23,215	$22,052	$1,163
16	JUPITER TELECOMM NPV	11/26/2008	6/30/2009	$12,381	$12,987	($606)
10	JUPITER TELECOMM NPV	2/13/2009	6/30/2009	$7,738	$8,518	($779)
37	JUPITER TELECOMM NPV	11/20/2007	3/25/2009	$24,502	$26,350	($1,848)
3	JUPITER TELECOMM NPV	11/22/2007	3/25/2009	$1,987	$2,108	($121)
1,600	KANSAI ELECTRIC POWER CO NPV	4/1/2008	4/16/2009	$32,637	$40,645	($8,008)
100	KANSAI ELECTRIC POWER CO NPV	4/7/2008	4/16/2009	$2,040	$2,611	($571)
200	KANSAI ELECTRIC POWER CO NPV	3/27/2008	4/10/2009	$4,033	$5,011	($978)

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3,400	KANSAI ELECTRIC POWER CO NPV	3/28/2008	4/10/2009	$68,562	$85,989	($17,427)
2,000	KANSAI ELECTRIC POWER CO NPV	9/12/2008	5/20/2009	$43,360	$47,782	($4,422)
2,300	KANSAI ELECTRIC POWER CO NPV	3/27/2008	4/3/2009	$47,944	$57,627	($9,683)
1,500	KANSAI ELECTRIC POWER CO NPV	10/2/2008	6/16/2009	$31,494	$35,678	($4,185)
1,900	KANSAI ELECTRIC POWER CO NPV	10/27/2008	6/16/2009	$39,892	$48,235	($8,343)
1,200	KANSAI ELECTRIC POWER CO NPV	3/28/2008	4/14/2009	$23,983	$30,349	($6,366)
700	KANSAI ELECTRIC POWER CO NPV	4/1/2008	4/14/2009	$13,990	$17,782	($3,792)
1,500	KANSAI ELECTRIC POWER CO NPV	9/12/2008	6/15/2009	$31,300	$35,837	($4,537)
1,400	KANSAI ELECTRIC POWER CO NPV	10/2/2008	6/15/2009	$29,213	$33,300	($4,087)
3,000	KANSAI ELECTRIC POWER CO NPV	10/28/2008	6/19/2009	$64,115	$76,503	($12,388)
2,800	KANSAI ELECTRIC POWER CO NPV	10/27/2008	6/17/2009	$59,228	$71,084	($11,856)
100	KANSAI ELECTRIC POWER CO NPV	10/28/2008	6/17/2009	$2,115	$2,550	($435)
1,100	KANSAI ELECTRIC POWER CO NPV	4/7/2008	5/14/2009	$23,502	$28,720	($5,218)
600	KANSAI ELECTRIC POWER CO NPV	9/12/2008	5/14/2009	$12,819	$14,335	($1,515)
1,700	KANSAI ELECTRIC POWER CO NPV	3/27/2008	4/2/2009	$36,357	$42,594	($6,237)
2,400	KANSAI ELECTRIC POWER CO NPV	4/7/2008	4/28/2009	$49,655	$62,662	($13,007)
100	KANSAI ELECTRIC POWER CO NPV	3/19/2008	3/25/2009	$2,265	$2,507	($242)
6,800	KANSAI ELECTRIC POWER CO NPV	3/21/2008	3/25/2009	$154,033	$172,722	($18,689)
7,100	KANSAI ELECTRIC POWER CO NPV	3/26/2008	3/25/2009	$160,828	$174,030	($13,202)
1,000	KANSAI ELECTRIC POWER CO NPV	3/27/2008	3/25/2009	$22,652	$25,055	($2,403)
1,300	KANSAI ELECTRIC POWER CO NPV	4/1/2008	4/15/2009	$26,393	$33,024	($6,631)
1,900	KANSAI ELECTRIC POWER CO NPV	3/27/2008	4/9/2009	$38,767	$47,605	($8,838)
1,000	KAO CORP NPV	1/30/2008	5/7/2009	$19,900	$29,546	($9,647)
2,000	KAO CORP NPV	9/3/2008	6/30/2009	$43,808	$56,989	($13,181)
2,000	KAO CORP NPV	9/8/2008	6/30/2009	$43,808	$59,888	($16,080)
1,000	KAO CORP NPV	9/9/2008	6/30/2009	$21,904	$29,838	($7,934)
1,000	KAO CORP NPV	10/7/2008	6/30/2009	$21,904	$27,686	($5,782)
3,000	KAO CORP NPV	10/14/2008	6/30/2009	$65,713	$70,645	($4,932)
1,000	KAO CORP NPV	10/15/2008	6/30/2009	$21,904	$24,531	($2,627)
1,000	KAO CORP NPV	10/27/2008	6/30/2009	$21,904	$29,072	($7,168)
1,000	KAO CORP NPV	10/28/2008	6/30/2009	$21,904	$30,442	($8,537)
1,000	KAO CORP NPV	11/25/2008	6/30/2009	$21,904	$27,364	($5,460)
4,000	KAO CORP NPV	3/3/2009	6/30/2009	$87,617	$75,984	$11,633
2,000	KAO CORP NPV	6/4/2004	4/28/2009	$37,603	$44,971	($7,368)
3,000	KAO CORP NPV	1/16/2008	4/28/2009	$56,404	$95,878	($39,473)
1,000	KAO CORP NPV	1/30/2008	5/1/2009	$19,233	$29,546	($10,314)
5,000	KAO CORP NPV	12/4/2003	3/25/2009	$100,111	$103,848	($3,737)
3,000	KAO CORP NPV	6/4/2004	3/25/2009	$60,066	$67,457	($7,390)
2,000	KAO CORP NPV	8/29/2008	6/15/2009	$41,860	$56,439	($14,579)
6	KDDI CORP NPV	12/25/2008	5/12/2009	$27,178	$39,593	($12,414)
2	KDDI CORP NPV	1/13/2009	5/12/2009	$9,059	$12,688	($3,628)
3	KDDI CORP NPV	1/23/2008	5/7/2009	$13,605	$19,927	($6,322)
6	KDDI CORP NPV	12/25/2008	5/7/2009	$27,210	$39,593	($12,383)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
5	KDDI CORP NPV	11/14/2005	4/28/2009	$22,916	$28,397	($5,482)
3	KDDI CORP NPV	1/23/2008	4/28/2009	$13,749	$19,927	($6,178)
12	KDDI CORP NPV	9/30/2005	4/24/2009	$54,025	$68,436	($14,412)
1	KDDI CORP NPV	11/14/2005	4/24/2009	$4,502	$5,679	($1,177)
30	KDDI CORP NPV	9/30/2005	3/25/2009	$143,910	$171,091	($27,181)
8	KDDI CORP NPV	12/25/2008	5/8/2009	$36,761	$52,790	($16,030)
9	KDDI CORP NPV	9/30/2005	4/16/2009	$42,555	$51,327	($8,772)
9	KDDI CORP NPV	1/23/2008	5/1/2009	$40,890	$59,781	($18,891)
8	KDDI CORP NPV	1/23/2008	4/30/2009	$36,650	$53,139	($16,488)
10	KDDI CORP NPV	11/14/2005	4/27/2009	$45,744	$56,795	($11,051)
2,900	KIRIN HOLDINGS CO NPV	10/24/2008	6/30/2009	$40,864	$32,610	$8,254
10,000	KIRIN HOLDINGS CO NPV	10/27/2008	6/30/2009	$140,910	$108,700	$32,211
1,000	KIRIN HOLDINGS CO NPV	10/28/2008	6/30/2009	$14,091	$10,553	$3,538
5,100	KIRIN HOLDINGS CO NPV	1/28/2009	6/30/2009	$71,864	$65,239	$6,625
6,600	KIRIN HOLDINGS CO NPV	10/24/2008	3/25/2009	$70,986	$74,216	($3,230)
200	KONAMI CORP JPY50	1/20/2009	6/9/2009	$3,490	$3,999	($509)
800	KONAMI CORP JPY50	1/21/2009	6/9/2009	$13,961	$15,705	($1,744)
1,600	KONAMI CORP JPY50	1/21/2009	6/30/2009	$31,155	$31,409	($254)
2,200	KONAMI CORP JPY50	1/22/2009	6/30/2009	$42,839	$45,238	($2,400)
2,000	KONAMI CORP JPY50	1/26/2009	6/30/2009	$38,944	$40,346	($1,402)
800	KONAMI CORP JPY50	1/28/2009	6/30/2009	$15,578	$16,681	($1,103)
1,400	KONAMI CORP JPY50	2/9/2009	6/30/2009	$27,261	$24,234	$3,026
100	KONAMI CORP JPY50	1/19/2009	4/28/2009	$1,483	$2,074	($591)
1,900	KONAMI CORP JPY50	1/20/2009	4/28/2009	$28,176	$37,992	($9,817)
1,500	KONAMI CORP JPY50	1/16/2009	3/25/2009	$24,206	$30,907	($6,700)
2,200	KONAMI CORP JPY50	1/19/2009	3/25/2009	$35,502	$45,620	($10,118)
800	KYUSHU ELEC POWER NPV	10/21/2008	4/15/2009	$16,667	$17,831	($1,164)
900	KYUSHU ELEC POWER NPV	10/21/2008	4/17/2009	$18,600	$20,060	($1,460)
3,500	KYUSHU ELEC POWER NPV	3/13/2008	3/25/2009	$80,488	$87,180	($6,691)
300	KYUSHU ELEC POWER NPV	3/13/2008	4/3/2009	$6,520	$7,473	($953)
700	KYUSHU ELEC POWER NPV	3/14/2008	4/3/2009	$15,213	$17,607	($2,394)
800	KYUSHU ELEC POWER NPV	3/13/2008	3/17/2009	$17,140	$19,927	($2,787)
600	KYUSHU ELEC POWER NPV	3/14/2008	4/9/2009	$12,735	$15,092	($2,356)
300	KYUSHU ELEC POWER NPV	3/17/2008	4/9/2009	$6,368	$7,376	($1,008)
1,200	KYUSHU ELEC POWER NPV	3/17/2008	4/10/2009	$25,182	$29,503	($4,321)
200	KYUSHU ELEC POWER NPV	3/17/2008	4/14/2009	$4,130	$4,917	($788)
700	KYUSHU ELEC POWER NPV	10/21/2008	4/14/2009	$14,454	$15,603	($1,149)
1,300	KYUSHU ELEC POWER NPV	3/13/2008	3/18/2009	$28,247	$32,381	($4,134)
400	KYUSHU ELEC POWER NPV	3/13/2008	4/2/2009	$8,852	$9,963	($1,111)
400	LAWSON INC NPV	1/4/2005	6/30/2009	$17,727	$14,774	$2,953
3,000	LAWSON INC NPV	2/15/2005	6/30/2009	$132,950	$114,408	$18,541
1,600	LAWSON INC NPV	3/6/2007	6/30/2009	$70,906	$62,111	$8,795
500	LAWSON INC NPV	10/9/2008	6/30/2009	$22,158	$22,429	($271)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
400	LAWSON INC NPV	10/10/2008	6/30/2009	$17,727	$16,737	$990
1,500	LAWSON INC NPV	11/26/2008	6/30/2009	$66,475	$78,325	($11,850)
600	LAWSON INC NPV	4/20/2009	6/30/2009	$26,590	$22,736	$3,854
3,000	LAWSON INC NPV	1/4/2005	3/25/2009	$121,718	$110,801	$10,917
12,000	MAZDA MOTOR CORP NPV	6/2/2009	6/30/2009	$31,124	$31,715	($591)
11,000	MAZDA MOTOR CORP NPV	6/3/2009	6/30/2009	$28,530	$29,215	($685)
12,000	MAZDA MOTOR CORP NPV	6/4/2009	6/30/2009	$31,124	$31,799	($675)
11,000	MAZDA MOTOR CORP NPV	6/5/2009	6/30/2009	$28,530	$30,883	($2,353)
10,000	MAZDA MOTOR CORP NPV	6/9/2009	6/30/2009	$25,936	$29,245	($3,308)
9,000	MAZDA MOTOR CORP NPV	6/10/2009	6/30/2009	$23,343	$26,463	($3,120)
8,000	MAZDA MOTOR CORP NPV	6/16/2009	6/30/2009	$20,749	$21,730	($981)
1,600	MIRACA HOLDINGS INC NPV	12/17/2007	6/30/2009	$39,526	$38,564	$962
1,100	MIRACA HOLDINGS INC NPV	1/21/2008	6/30/2009	$27,174	$25,914	$1,261
2,600	MIRACA HOLDINGS INC NPV	2/4/2008	6/30/2009	$64,230	$64,925	($695)
500	MITSUBISHI CORP NPV	10/7/2002	3/25/2009	$7,085	$3,234	$3,851
5,000	MITSUBISHI CORP NPV	4/30/2003	3/25/2009	$70,850	$28,787	$42,064
2,500	MITSUBISHI CORP NPV	5/30/2003	3/25/2009	$35,425	$15,959	$19,466
2,500	MITSUBISHI CORP NPV	5/30/2003	6/19/2009	$47,328	$15,959	$31,369
900	MITSUBISHI CORP NPV	8/30/2004	6/19/2009	$17,038	$9,342	$7,696
13,100	MITSUBISHI CORP NPV	8/30/2004	6/30/2009	$245,601	$135,979	$109,621
2,000	MITSUBISHI ELEC CP NPV	6/6/2005	3/24/2009	$9,261	$11,012	($1,751)
2,000	MITSUBISHI ELEC CP NPV	8/11/2005	3/24/2009	$9,261	$10,410	($1,148)
22,000	MITSUBISHI ELEC CP NPV	8/12/2005	3/24/2009	$101,875	$113,928	($12,052)
9,000	MITSUBISHI ELEC CP NPV	10/12/2005	3/24/2009	$41,676	$57,308	($15,631)
12,000	MITSUBISHI ELEC CP NPV	6/6/2005	2/24/2009	$46,017	$66,073	($20,056)
1,000	MITSUBISHI ELEC CP NPV	8/30/2004	1/27/2009	$4,972	$4,954	$18
5,000	MITSUBISHI ELEC CP NPV	6/6/2005	1/27/2009	$24,859	$27,531	($2,672)
6,000	MITSUBISHI ELEC CP NPV	6/6/2005	2/25/2009	$23,563	$33,037	($9,473)
5,000	MITSUBISHI ELEC CP NPV	10/12/2005	3/25/2009	$23,393	$31,838	($8,445)
11,000	MITSUBISHI ELEC CP NPV	11/24/2005	3/25/2009	$51,465	$73,898	($22,434)
4,000	MITSUBISHI ELEC CP NPV	12/5/2005	3/25/2009	$18,714	$28,914	($10,199)
9,000	MITSUBISHI ELEC CP NPV	12/5/2005	6/30/2009	$57,360	$65,056	($7,696)
10,000	MITSUBISHI ELEC CP NPV	1/12/2006	6/30/2009	$63,733	$76,040	($12,307)
8,000	MITSUBISHI ELEC CP NPV	1/20/2006	6/30/2009	$50,987	$59,140	($8,153)
9,000	MITSUBISHI ELEC CP NPV	2/14/2006	6/30/2009	$57,360	$66,754	($9,394)
9,000	MITSUBISHI ELEC CP NPV	3/9/2006	6/30/2009	$57,360	$68,605	($11,245)
8,000	MITSUBISHI MATERLS NPV	6/2/2009	6/30/2009	$24,903	$27,843	($2,940)
9,000	MITSUBISHI MATERLS NPV	6/3/2009	6/30/2009	$28,016	$31,141	($3,125)
8,000	MITSUBISHI MATERLS NPV	6/4/2009	6/30/2009	$24,903	$27,838	($2,935)
8,000	MITSUBISHI MATERLS NPV	6/5/2009	6/30/2009	$24,903	$28,089	($3,187)
7,000	MITSUBISHI MATERLS NPV	6/11/2009	6/30/2009	$21,790	$24,028	($2,238)
23,500	MITSUBISHI UFJ FIN NPV	12/8/2008	3/25/2009	$127,518	$106,464	$21,054
41,800	MITSUBISHI UFJ FIN NPV	12/8/2008	6/30/2009	$262,384	$189,370	$73,013

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
9,400	MITSUBISHI UFJ FIN NPV	2/9/2009	6/30/2009	$59,005	$49,878	$9,127
6,200	MITSUBISHI UFJ FIN NPV	2/10/2009	6/30/2009	$38,918	$33,269	$5,649
12,500	MITSUBISHI UFJ FIN NPV	12/8/2008	6/22/2009	$79,536	$56,630	$22,906
8,500	MITSUI & CO LTD NPV	6/15/2009	6/30/2009	$101,904	$110,654	($8,749)
6,300	MITSUI & CO LTD NPV	6/16/2009	6/30/2009	$75,529	$77,089	($1,560)
4,300	MITSUI & CO LTD NPV	6/17/2009	6/30/2009	$51,552	$52,476	($924)
4,100	MITSUI & CO LTD NPV	6/19/2009	6/30/2009	$49,154	$49,781	($627)
7,000	MITSUI O S K LINES NPV	7/28/2003	3/25/2009	$39,388	$20,534	$18,853
9,000	MITSUI O S K LINES NPV	7/28/2003	6/24/2009	$58,392	$26,401	$31,990
7,000	MITSUI O S K.LINES NPV	7/28/2003	6/25/2009	$46,370	$20,534	$25,836
4,000	MITSUI O S K LINES NPV	7/28/2003	6/29/2009	$26,293	$11,734	$14,560
2,000	MITSUI O S K LINES NPV	7/28/2003	6/30/2009	$13,056	$5,867	$7,190
2,000	NICHIREI CORP NPV	1/20/2009	6/30/2009	$7,966	$8,136	($170)
4,000	NICHIREI CORP NPV	1/21/2009	6/30/2009	$15,932	$15,947	($15)
3,000	NICHIREI CORP NPV	1/22/2009	6/30/2009	$11,949	$12,251	($301)
3,000	NICHIREI CORP NPV	1/20/2009	6/9/2009	$10,915	$12,204	($1,289)
4,000	NICHIREI CORP NPV	1/15/2009	3/25/2009	$14,664	$16,496	($1,832)
4,000	NICHIREI CORP NPV	1/16/2009	3/25/2009	$14,664	$16,210	($1,546)
2,000	NICHIREI CORP NPV	1/20/2009	3/25/2009	$7,332	$8,136	($804)
200	NINTENDO CO LTD NPV	8/10/2007	6/22/2009	$52,945	$88,141	($35,195)
100	NINTENDO CO LTD NPV	8/16/2007	6/22/2009	$26,473	$43,398	($16,925)
100	NINTENDO CO LTD NPV	8/7/2007	3/25/2009	$31,191	$47,443	($16,252)
300	NINTENDO CO LTD NPV	8/8/2007	3/25/2009	$93,574	$142,137	($48,564)
200	NINTENDO CO LTD NPV	8/16/2007	6/30/2009	$55,558	$86,796	($31,238)
200	NINTENDO CO LTD NPV	8/17/2007	6/30/2009	$55,558	$82,914	($27,356)
200	NINTENDO CO LTD NPV	9/12/2007	6/30/2009	$55,558	$91,697	($36,139)
100	NINTENDO CO LTD NPV	10/22/2007	6/30/2009	$27,779	$56,119	($28,340)
100	NINTENDO CO LTD NPV	7/23/2008	6/30/2009	$27,779	$53,080	($25,301)
5	NIPPON BUILDING FD REIT	11/6/2008	3/25/2009	$43,572	$45,304	($1,732)
1	NIPPON BUILDING FD REIT	11/7/2008	3/25/2009	$8,714	$8,962	($248)
2	NIPPON BUILDING FD REIT	11/7/2008	6/30/2009	$17,712	$17,924	($212)
2	NIPPON BUILDING FD REIT	11/11/2008	6/30/2009	$17,712	$17,811	($99)
4	NIPPON BUILDING FD REIT	11/21/2008	6/30/2009	$35,424	$33,111	$2,312
5	NIPPON BUILDING FD REIT	1/14/2009	6/30/2009	$44,279	$48,715	($4,436)
2	NIPPON BUILDING FD REIT	11/7/2008	5/14/2009	$15,775	$17,924	($2,149)
8,000	NIPPON EXPRESS CO NPV	9/4/2008	6/30/2009	$36,324	$37,183	($859)
9,000	NIPPON EXPRESS CO NPV	10/24/2008	6/30/2009	$40,865	$34,375	$6,489
5,000	NIPPON EXPRESS CO NPV	10/31/2008	6/30/2009	$22,703	$20,721	$1,981
5,000	NIPPON EXPRESS CO NPV	2/14/2008	3/25/2009	$16,933	$26,857	($9,924)
7,000	NIPPON EXPRESS CO NPV	2/15/2008	3/25/2009	$23,706	$38,015	($14,309)
8,000	NIPPON EXPRESS CO NPV	2/28/2008	3/25/2009	$27,093	$42,803	($15,710)
5,000	NIPPON EXPRESS CO NPV	3/4/2008	6/24/2009	$21,431	$26,569	($5,138)
4,000	NIPPON EXPRESS CO NPV	3/4/2008	6/25/2009	$16,944	$21,255	($4,311)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
4,000	NIPPON EXPRESS CO NPV	3/4/2008	6/26/2009	$17,333	$21,255	($3,922)
8,000	NIPPON OIL CORP Y50	8/19/2008	3/25/2009	$42,881	$46,917	($4,036)
1,000	NIPPON OIL CORP Y50	8/20/2008	3/25/2009	$5,360	$5,990	($630)
9,000	NIPPON OIL CORP Y50	8/20/2008	6/30/2009	$53,353	$53,907	($554)
10,000	NIPPON OIL CORP Y50	8/21/2008	6/30/2009	$59,282	$60,305	($1,023)
9,000	NIPPON OIL CORP Y50	8/25/2008	6/30/2009	$53,353	$53,935	($582)
5,000	NIPPON OIL CORP Y50	5/19/2009	6/30/2009	$29,641	$29,467	$174
200	NIPPON PAPER GROUP INC	10/15/2008	3/23/2009	$4,982	$5,696	($714)
900	NIPPON PAPER GROUP INC	10/17/2008	3/23/2009	$22,420	$25,975	($3,555)
900	NIPPON PAPER GROUP INC	10/22/2008	3/23/2009	$22,420	$25,134	($2,714)
200	NIPPON PAPER GROUP INC	11/12/2008	3/23/2009	$4,982	$6,028	($1,046)
1,400	NIPPON PAPER GROUP INC	4/2/2008	3/16/2009	$31,621	$34,406	($2,785)
100	NIPPON PAPER GROUP INC	10/15/2008	3/16/2009	$2,259	$2,848	($589)
300	NIPPON PAPER GROUP INC	3/31/2008	3/12/2009	$6,558	$7,106	($548)
800	NIPPON PAPER GROUP INC	4/1/2008	3/12/2009	$17,487	$19,512	($2,024)
900	NIPPON PAPER GROUP INC	11/12/2008	3/24/2009	$22,294	$27,126	($4,832)
1,200	NIPPON PAPER GROUP INC	4/1/2008	3/13/2009	$26,184	$29,267	($3,083)
400	NIPPON PAPER GROUP INC	4/2/2008	3/13/2009	$8,728	$9,830	($1,102)
1,500	NIPPON PAPER GROUP INC	10/15/2008	3/17/2009	$34,512	$42,721	($8,210)
17,000	NIPPON STEEL CORP NPV	4/9/2007	3/25/2009	$48,734	$113,129	($64,394)
4,300	NIPPON STEEL CORP NPV	4/9/2007	6/30/2009	$16,546	$28,615	($12,069)
29,000	NIPPON STEEL CORP NPV	4/10/2007	6/30/2009	$111,589	$195,281	($83,692)
14,000	NIPPON STEEL CORP NPV	4/16/2007	6/30/2009	$53,871	$93,188	($39,318)
16,700	NIPPON STEEL CORP NPV	4/27/2009	6/30/2009	$64,260	$58,917	$5,343
11,000	NIPPON STEEL CORP NPV	4/28/2009	6/30/2009	$42,327	$38,175	$4,152
14,000	NIPPON STEEL CORP NPV	6/15/2009	6/30/2009	$53,871	$56,788	($2,918)
2,000	NISSAN CHEMICAL IN NPV	3/27/2009	6/30/2009	$22,627	$17,731	$4,896
3,000	NISSAN CHEMICAL IN NPV	4/1/2009	6/30/2009	$33,940	$25,530	$8,411
1,000	NISSAN CHEMICAL IN NPV	4/30/2009	6/30/2009	$11,313	$8,465	$2,849
2,000	NISSAN CHEMICAL IN NPV	5/28/2009	6/30/2009	$22,627	$21,307	$1,320
20,700	NISSAN MOTOR CO LTD	6/9/2009	6/30/2009	$127,597	$128,008	($411)
20,600	NISSAN MOTOR CO LTD	6/10/2009	6/30/2009	$126,981	$130,503	($3,522)
20,700	NISSAN MOTOR CO LTD	6/11/2009	6/30/2009	$127,597	$131,042	($3,445)
4,200	NISSAN MOTOR CO LTD	6/15/2009	6/30/2009	$25,889	$25,942	($53)
4,100	NISSAN MOTOR CO LTD	6/16/2009	6/30/2009	$25,273	$24,062	$1,211
3,900	NISSAN MOTOR CO LTD	6/19/2009	6/30/2009	$24,040	$23,004	$1,036
100	NISSIN FOODS HOLDINGS CO LTD NPV	12/24/2008	6/30/2009	$3,034	$3,510	($476)
800	NISSIN FOODS HOLDINGS CO LTD NPV	12/25/2008	6/30/2009	$24,274	$27,996	($3,722)
600	NISSIN FOODS HOLDINGS CO LTD NPV	1/5/2009	6/30/2009	$18,205	$21,156	($2,951)
400	NISSIN FOODS HOLDINGS CO LTD NPV	1/6/2009	6/30/2009	$12,137	$13,421	($1,285)
800	NISSIN FOODS HOLDINGS CO LTD NPV	1/29/2009	6/30/2009	$24,274	$26,678	($2,404)
900	NISSIN FOODS HOLDINGS CO LTD NPV	2/2/2009	6/30/2009	$27,308	$31,137	($3,830)
600	NISSIN FOODS HOLDINGS CO LTD NPV	2/23/2009	6/30/2009	$18,205	$18,433	($227)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,000	NISSIN FOODS HOLDINGS CO LTD NPV	12/22/2008	5/22/2009	$30,966	$36,833	($5,867)
200	NISSIN FOODS HOLDINGS CO LTD NPV	12/24/2008	5/22/2009	$6,193	$7,020	($827)
800	NISSIN FOODS HOLDINGS CO LTD NPV	12/24/2008	6/16/2009	$23,628	$28,081	($4,453)
1,200	NISSIN FOODS HOLDINGS CO LTD NPV	12/18/2008	3/25/2009	$37,367	$45,071	($7,704)
800	NISSIN FOODS HOLDINGS CO LTD NPV	12/19/2008	3/25/2009	$24,911	$29,569	($4,657)
100	NISSIN FOODS HOLDINGS CO LTD NPV	12/22/2008	3/25/2009	$3,114	$3,683	($569)
18,300	NOMURA HOLDINGS NPV	3/4/2009	6/30/2009	$155,844	$77,477	$78,367
6,200	NOMURA HOLDINGS NPV	3/6/2009	6/30/2009	$52,799	$26,365	$26,435
5,100	NOMURA HOLDINGS NPV	6/9/2009	6/30/2009	$43,432	$41,639	$1,792
10,000	NOMURA HOLDINGS NPV	3/4/2009	3/25/2009	$55,278	$42,337	$12,941
6	NOMURA REAL ESTATE NOMURA R/EST OFFICE F(REIT)	12/20/2004	3/25/2009	$31,330	$40,723	($9,393)
4	NOMURA REAL ESTATE NOMURA R/EST OFFICE F(REIT)	12/20/2004	5/14/2009	$20,864	$27,149	($6,285)
2	NOMURA REAL ESTATE NOMURA R/EST OFFICE F(REIT)	7/31/2008	6/30/2009	$12,875	$15,047	($2,172)
4	NOMURA REAL ESTATE NOMURA R/EST OFFICE F(REIT)	8/1/2008	6/30/2009	$25,750	$30,262	($4,512)
6	NOMURA REAL ESTATE NOMURA R/EST OFFICE F(REIT)	11/25/2008	6/30/2009	$38,625	$31,096	$7,529
3	NOMURA REAL ESTATE NOMURA R/EST OFFICE F(REIT)	12/3/2008	6/30/2009	$19,313	$15,965	$3,347
2	NOMURA REAL ESTATE NOMURA R/EST OFFICE F(REIT)	4/1/2009	6/30/2009	$12,875	$11,176	$1,699
2	NOMURA REAL ESTATE NOMURA R/EST OFFICE F(REIT)	4/2/2009	6/30/2009	$12,875	$11,156	$1,719
900	NOMURA RESEARCH INSTITUTE NPV	4/8/2008	4/16/2009	$14,774	$24,470	($9,696)
800	NOMURA RESEARCH INSTITUTE NPV	4/8/2008	6/30/2009	$17,820	$21,751	($3,932)
1,400	NOMURA RESEARCH INSTITUTE NPV	4/9/2008	6/30/2009	$31,184	$37,624	($6,440)
1,400	NOMURA RESEARCH INSTITUTE NPV	4/10/2008	6/30/2009	$31,184	$36,047	($4,863)
1,200	NOMURA RESEARCH INSTITUTE NPV	4/16/2008	6/30/2009	$26,729	$30,283	($3,553)
900	NOMURA RESEARCH INSTITUTE NPV	12/5/2008	6/30/2009	$20,047	$16,616	$3,431
2,100	NOMURA RESEARCH INSTITUTE NPV	4/7/2008	3/25/2009	$33,361	$57,512	($24,152)
100	NOMURA RESEARCH INSTITUTE NPV	4/8/2008	3/25/2009	$1,589	$2,719	($1,130)
12	NTT DATA CORP NPV	10/28/2008	6/30/2009	$39,324	$36,245	$3,079
24	NTT DATA CORP NPV	10/29/2008	6/30/2009	$78,649	$75,740	$2,909
23	NTT DATA CORP NPV	11/6/2008	6/30/2009	$75,372	$83,473	($8,101)
12	NTT DATA CORP NPV	11/7/2008	6/30/2009	$39,324	$42,925	($3,600)
15	NTT DATA CORP NPV	12/3/2008	6/30/2009	$49,155	$54,848	($5,693)
16	NTT DATA CORP NPV	1/29/2009	6/30/2009	$52,432	$49,982	$2,451
7	NTT DATA CORP NPV	2/20/2009	6/30/2009	$22,939	$17,486	$5,453
5	NTT DATA CORP NPV	10/28/2008	5/14/2009	$13,565	$15,102	($1,538)
23	NTT DATA CORP NPV	10/23/2008	3/25/2009	$63,989	$70,013	($6,024)
23	NTT DATA CORP NPV	10/27/2008	3/25/2009	$63,989	$72,984	($8,995)
11	NTT DATA CORP NPV	10/27/2008	4/16/2009	$28,311	$34,905	($6,594)
7	NTT DATA CORP NPV	10/28/2008	4/16/2009	$18,016	$21,143	($3,127)
4	NTT DATA CORP NPV	10/28/2008	6/9/2009	$11,663	$12,082	($418)
67	NTT DOCOMO NPV	2/7/2008	3/25/2009	$96,613	$101,731	($5,119)
65	NTT DOCOMO NPV	2/8/2008	3/25/2009	$93,729	$100,435	($6,707)
64	NTT DOCOMO NPV	2/12/2008	3/25/2009	$92,287	$99,098	($6,811)
65	NTT DOCOMO NPV	2/13/2008	3/25/2009	$93,729	$103,255	($9,526)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
39	NTT DOCOMO NPV	2/18/2008	3/25/2009	$56,237	$61,559	($5,322)
11	NTT DOCOMO NPV	2/18/2008	4/2/2009	$15,729	$17,363	($1,633)
78	NTT DOCOMO NPV	2/21/2008	4/2/2009	$111,536	$120,991	($9,455)
32	NTT DOCOMO NPV	10/9/2008	6/30/2009	$47,028	$50,097	($3,069)
70	NTT DOCOMO NPV	10/14/2008	6/30/2009	$102,873	$102,775	$99
72	NTT DOCOMO NPV	10/15/2008	6/30/2009	$105,812	$105,567	$246
106	NTT DOCOMO NPV	10/16/2008	6/30/2009	$155,779	$154,974	$806
22	NTT DOCOMO NPV	10/24/2008	6/30/2009	$32,332	$35,859	($3,527)
92	NTT DOCOMO NPV	10/28/2008	6/30/2009	$135,205	$147,900	($12,695)
26	NTT DOCOMO NPV	9/29/2008	5/1/2009	$36,065	$41,522	($5,457)
16	NTT DOCOMO NPV	10/7/2008	5/1/2009	$22,194	$25,560	($3,366)
14	NTT DOCOMO NPV	10/7/2008	5/7/2009	$19,303	$22,365	($3,062)
24	NTT DOCOMO NPV	10/8/2008	5/7/2009	$33,090	$38,185	($5,094)
3	NTT DOCOMO NPV	10/9/2008	5/7/2009	$4,136	$4,697	($560)
43	NTT DOCOMO NPV	4/3/2008	4/27/2009	$59,645	$66,956	($7,312)
33	NTT DOCOMO NPV	4/3/2008	4/28/2009	$46,064	$51,385	($5,321)
10	NTT DOCOMO NPV	9/29/2008	4/28/2009	$13,959	$15,970	($2,011)
61	NTT DOCOMO NPV	4/3/2008	4/24/2009	$85,252	$94,985	($9,733)
14	NTT DOCOMO NPV	2/21/2008	4/16/2009	$19,241	$21,716	($2,475)
52	NTT DOCOMO NPV	3/18/2008	4/16/2009	$71,466	$80,498	($9,032)
8	NTT DOCOMO NPV	4/3/2008	4/16/2009	$10,995	$12,457	($1,462)
40	NTT DOCOMO NPV	9/29/2008	4/30/2009	$56,840	$63,881	($7,041)
10	NTT DOCOMO NPV	10/9/2008	6/9/2009	$14,066	$15,655	($1,590)
9	ORIX JREIT INC REIT	11/12/2007	6/30/2009	$41,728	$57,947	($16,219)
5	ORIX JREIT INC REIT	11/8/2007	3/25/2009	$18,467	$32,580	($14,113)
8,100	PANASONIC CORP	8/25/2004	6/30/2009	$110,629	$106,805	$3,823
22,000	PANASONIC CORP	1/17/2005	6/30/2009	$300,474	$337,791	($37,317)
9,000	PANASONIC CORP	5/9/2005	6/30/2009	$122,921	$138,128	($15,207)
6,000	PANASONIC CORP	9/13/2005	6/30/2009	$81,947	$102,308	($20,361)
15,000	PANASONIC CORP	8/23/2004	3/25/2009	$176,476	$199,144	($22,668)
2,000	PANASONIC CORP	8/25/2004	3/25/2009	$23,530	$26,372	($2,842)
3,900	PANASONIC CORP	8/25/2004	4/15/2009	$51,029	$51,425	($396)
1,000	RICOH CO LTD NPV	1/23/2009	6/30/2009	$12,952	$12,062	$890
3,000	RICOH CO LTD NPV	1/26/2009	6/30/2009	$38,857	$35,314	$3,543
3,000	RICOH CO LTD NPV	1/28/2009	6/30/2009	$38,857	$38,827	$30
2,000	RICOH CO LTD NPV	2/13/2009	6/30/2009	$25,905	$24,171	$1,734
2,000	RICOH CO LTD NPV	2/27/2009	6/30/2009	$25,905	$22,808	$3,097
1,000	RICOH CO LTD NPV	3/3/2009	6/30/2009	$12,952	$10,761	$2,191
2,000	RICOH CO LTD NPV	3/4/2009	6/30/2009	$25,905	$21,416	$4,488
2,000	RICOH CO LTD NPV	1/16/2009	3/25/2009	$24,156	$24,513	($357)
3,000	RICOH CO LTD NPV	1/22/2009	3/25/2009	$36,234	$38,309	($2,075)
1,000	RICOH CO LTD NPV	1/23/2009	3/25/2009	$12,078	$12,062	$16
1,000	RICOH CO LTD NPV	1/23/2009	4/17/2009	$12,962	$12,062	$899

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
3,000	SEKISUI CHEMICAL CO LTD NPV	3/4/2008	3/25/2009	$15,519	$19,937	($4,418)
6,000	SEKISUI CHEMICAL CO LTD NPV	3/5/2008	3/25/2009	$31,039	$39,808	($8,769)
2,000	SEKISUI CHEMICAL CO LTD NPV	3/5/2008	6/9/2009	$11,813	$13,269	($1,457)
1,000	SEKISUI CHEMICAL CO LTD NPV	3/7/2008	6/9/2009	$5,906	$6,354	($447)
7,000	SEKISUI CHEMICAL CO LTD NPV	3/7/2008	6/30/2009	$44,196	$44,476	($280)
8,000	SEKISUI CHEMICAL CO LTD NPV	3/26/2008	6/30/2009	$50,509	$50,059	$450
9,000	SEKISUI CHEMICAL CO LTD NPV	11/25/2008	6/30/2009	$56,823	$51,213	$5,610
700	SEVEN & I HOLDINGS NPV	5/8/2008	5/14/2009	$16,776	$21,321	($4,544)
1,300	SEVEN & I HOLDINGS NPV	5/8/2008	6/2/2009	$31,029	$39,596	($8,567)
400	SEVEN & I HOLDINGS NPV	6/2/2008	6/2/2009	$9,547	$11,759	($2,211)
1,600	SEVEN & I HOLDINGS NPV	6/2/2008	6/9/2009	$36,629	$47,036	($10,406)
600	SEVEN & I HOLDINGS NPV	9/12/2008	6/9/2009	$13,736	$17,654	($3,918)
1,200	SEVEN & I HOLDINGS NPV	9/12/2008	6/30/2009	$28,315	$35,308	($6,993)
1,300	SEVEN & I HOLDINGS NPV	9/16/2008	6/30/2009	$30,675	$37,027	($6,353)
1,400	SEVEN & I HOLDINGS NPV	9/29/2008	6/30/2009	$33,034	$41,173	($8,139)
1,300	SEVEN & I HOLDINGS NPV	10/1/2008	6/30/2009	$30,675	$36,902	($6,227)
3,900	SEVEN & I HOLDINGS NPV	12/30/2008	6/30/2009	$92,024	$129,323	($37,299)
1,400	SEVEN & I HOLDINGS NPV	1/29/2009	6/30/2009	$33,034	$38,523	($5,489)
3,000	SEVEN & I HOLDINGS NPV	3/4/2009	6/30/2009	$70,788	$63,138	$7,649
300	SEVEN & I HOLDINGS NPV	10/18/2005	3/25/2009	$6,636	$9,871	($3,235)
1,500	SEVEN & I HOLDINGS NPV	2/24/2006	3/25/2009	$33,181	$60,923	($27,742)
3,300	SEVEN & I HOLDINGS NPV	7/11/2006	3/25/2009	$72,998	$112,108	($39,110)
2,900	SEVEN & I HOLDINGS NPV	9/19/2006	3/25/2009	$64,150	$97,967	($33,817)
400	SEVEN & I HOLDINGS NPV	9/19/2006	5/7/2009	$9,021	$13,513	($4,492)
2,100	SEVEN & I HOLDINGS NPV	5/7/2008	5/7/2009	$47,360	$64,863	($17,503)
300	SEVEN & I HOLDINGS NPV	5/8/2008	5/7/2009	$6,766	$9,137	($2,372)
5	SEVEN BANK NPV	10/14/2008	6/16/2009	$12,094	$13,904	($1,809)
1	SEVEN BANK NPV	10/22/2008	6/16/2009	$2,419	$2,852	($433)
1	SEVEN BANK NPV	10/22/2008	6/19/2009	$2,565	$2,852	($287)
6	SEVEN BANK NPV	2/2/2009	6/19/2009	$15,390	$17,525	($2,135)
4	SEVEN BANK NPV	5/19/2008	6/15/2009	$9,553	$7,462	$2,091
3	SEVEN BANK NPV	10/14/2008	6/15/2009	$7,165	$8,342	($1,177)
7	SEVEN BANK NPV	5/13/2008	6/4/2009	$17,200	$13,815	$3,384
3	SEVEN BANK NPV	5/14/2008	6/10/2009	$7,072	$5,743	$1,329
4	SEVEN BANK NPV	5/19/2008	6/10/2009	$9,429	$7,462	$1,968
8	SEVEN BANK NPV	5/13/2008	6/3/2009	$19,766	$15,789	$3,977
11	SEVEN BANK NPV	5/9/2008	4/28/2009	$27,412	$21,860	$5,552
6	SEVEN BANK NPV	2/2/2009	6/22/2009	$15,275	$17,525	($2,250)
13	SEVEN BANK NPV	5/7/2008	3/25/2009	$33,102	$25,572	$7,530
17	SEVEN BANK NPV	5/8/2008	3/25/2009	$43,287	$33,670	$9,616
5	SEVEN BANK NPV	5/9/2008	3/25/2009	$12,731	$9,936	$2,795
7	SEVEN BANK NPV	5/14/2008	6/9/2009	$16,335	$13,400	$2,934
6	SEVEN BANK NPV	10/22/2008	6/17/2009	$14,739	$17,111	($2,372)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
7	SEVEN BANK NPV	5/19/2008	6/11/2009	$16,275	$13,058	$3,216
9	SEVEN BANK NPV	5/14/2008	6/8/2009	$21,226	$17,229	$3,997
4	SEVEN BANK NPV	5/9/2008	6/2/2009	$10,044	$7,949	$2,095
8	SEVEN BANK NPV	5/13/2008	6/2/2009	$20,088	$15,789	$4,299
7	SEVEN BANK NPV	5/13/2008	6/5/2009	$17,097	$13,815	$3,282
4	SEVEN BANK NPV	2/2/2009	6/24/2009	$10,126	$11,683	($1,558)
2	SEVEN BANK NPV	2/3/2009	6/24/2009	$5,063	$5,472	($410)
200	SHIN-ETSU CHEMICAL NPV	2/24/2009	6/22/2009	$9,510	$8,736	$774
400	SHIN-ETSU CHEMICAL NPV	2/23/2009	6/9/2009	$19,272	$16,805	$2,467
2,500	SHIN-ETSU CHEMICAL NPV	2/24/2009	6/30/2009	$116,293	$109,199	$7,095
1,400	SHIN-ETSU CHEMICAL NPV	3/4/2009	6/30/2009	$65,124	$58,424	$6,700
300	SHIN-ETSU CHEMICAL NPV	3/6/2009	6/30/2009	$13,955	$12,808	$1,147
1,900	SHIN-ETSU CHEMICAL NPV	3/10/2009	6/30/2009	$88,383	$78,846	$9,537
600	SHIN-ETSU CHEMICAL NPV	4/1/2009	6/30/2009	$27,910	$29,034	($1,124)
200	SHIN-ETSU CHEMICAL NPV	4/3/2009	6/30/2009	$9,303	$10,186	($883)
900	SHIN-ETSU CHEMICAL NPV	4/28/2009	6/30/2009	$41,866	$44,041	($2,175)
1,700	SHIONOGI & CO LTD NPV	12/20/2007	3/25/2009	$28,266	$30,183	($1,917)
1,000	SHIONOGI & CO LTD NPV	12/21/2007	3/25/2009	$16,627	$17,357	($730)
2,000	SHIONOGI & CO LTD NPV	12/25/2007	3/25/2009	$33,254	$35,042	($1,787)
1,300	SHIONOGI & CO LTD NPV	1/4/2008	3/25/2009	$21,615	$23,357	($1,742)
1,000	SHIONOGI & CO LTD NPV	1/4/2008	6/30/2009	$19,555	$17,967	$1,587
2,000	SHIONOGI & CO LTD NPV	1/9/2008	6/30/2009	$39,109	$35,288	$3,821
1,000	SHIONOGI & CO LTD NPV	9/29/2008	6/30/2009	$19,555	$21,173	($1,619)
1,000	SHIONOGI & CO LTD NPV	10/1/2008	6/30/2009	$19,555	$20,582	($1,028)
1,000	SHIONOGI & CO LTD NPV	10/2/2008	6/30/2009	$19,555	$21,354	($1,800)
3,000	SHIONOGI & CO LTD NPV	10/14/2008	6/30/2009	$58,664	$55,456	$3,208
3,000	SHIONOGI & CO LTD NPV	10/22/2008	6/30/2009	$58,664	$55,132	$3,532
2,000	SHIONOGI & CO LTD NPV	11/21/2008	6/30/2009	$39,109	$42,882	($3,773)
1,000	SHIONOGI & CO LTD NPV	12/3/2008	6/30/2009	$19,555	$21,615	($2,060)
2,000	SHIONOGI & CO LTD NPV	1/27/2009	6/30/2009	$39,109	$42,014	($2,905)
5,000	SHISEIDO CO LTD NPV	3/4/2008	3/25/2009	$75,850	$114,195	($38,346)
1,000	SHISEIDO CO LTD NPV	12/5/2008	5/18/2009	$16,759	$18,056	($1,297)
1,000	SHISEIDO CO LTD NPV	7/11/2008	4/28/2009	$15,963	$20,632	($4,669)
1,000	SHISEIDO CO LTD NPV	9/29/2008	5/11/2009	$17,018	$22,134	($5,116)
1,000	SHISEIDO CO LTD NPV	10/1/2008	5/11/2009	$17,018	$22,786	($5,768)
1,000	SHISEIDO CO LTD NPV	9/29/2008	5/8/2009	$16,925	$22,134	($5,209)
1,000	SHISEIDO CO LTD NPV	10/1/2008	5/12/2009	$17,039	$22,786	($5,747)
1,000	SHISEIDO CO LTD NPV	7/11/2008	5/7/2009	$17,157	$20,632	($3,475)
1,000	SHISEIDO CO LTD NPV	9/29/2008	5/7/2009	$17,157	$22,134	($4,976)
2,000	SHISEIDO CO LTD NPV	1/17/2008	3/9/2009	$26,641	$48,359	($21,718)
2,000	SHISEIDO CO LTD NPV	12/5/2008	5/14/2009	$33,797	$36,113	($2,316)
1,000	SHISEIDO CO LTD NPV	1/17/2008	3/23/2009	$14,342	$24,179	($9,838)
4,000	SHISEIDO CO LTD NPV	1/18/2008	3/23/2009	$57,366	$95,172	($37,806)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
3,000	SHISEIDO CO LTD NPV	1/23/2008	3/23/2009	$43,025	$67,278	($24,254)
1,000	SOMPO JAPAN INSURANCE INC JPY50	11/12/2008	3/25/2009	$5,750	$7,485	($1,735)
4,000	SOMPO JAPAN INSURANCE INC JPY50	11/13/2008	3/25/2009	$23,000	$30,129	($7,128)
9,000	SOMPO JAPAN INSURANCE INC JPY50	11/13/2008	6/30/2009	$60,397	$67,789	($7,392)
2,000	SOMPO JAPAN INSURANCE INC JPY50	11/17/2008	6/30/2009	$13,422	$14,405	($983)
5,000	SOMPO JAPAN INSURANCE INC JPY50	6/3/2009	6/30/2009	$33,554	$36,270	($2,716)
6,000	SOMPO JAPAN INSURANCE INC JPY50	6/4/2009	6/30/2009	$40,265	$44,269	($4,004)
5,000	SOMPO JAPAN INSURANCE INC JPY50	6/5/2009	6/30/2009	$33,554	$36,681	($3,127)
4,000	SOMPO JAPAN INSURANCE INC JPY50	6/9/2009	6/30/2009	$26,843	$28,660	($1,817)
3	SONY FINANCIAL HOL NPV	4/24/2008	6/11/2009	$8,408	$11,715	($3,307)
7	SONY FINANCIAL HOL NPV	4/28/2008	6/11/2009	$19,619	$28,937	($9,318)
19	SONY FINANCIAL HOL NPV	10/1/2007	3/25/2009	$54,741	$66,078	($11,337)
1	SONY FINANCIAL HOL NPV	4/22/2008	3/25/2009	$2,881	$3,927	($1,046)
10	SONY FINANCIAL HOL NPV	4/28/2008	6/15/2009	$27,635	$41,338	($13,703)
1	SONY FINANCIAL HOL NPV	4/23/2008	6/10/2009	$2,700	$3,925	($1,225)
9	SONY FINANCIAL HOL NPV	4/24/2008	6/10/2009	$24,303	$35,144	($10,841)
9	SONY FINANCIAL HOL NPV	4/22/2008	6/3/2009	$22,249	$35,341	($13,092)
3	SONY FINANCIAL HOL NPV	4/22/2008	6/9/2009	$7,851	$11,780	($3,929)
8	SONY FINANCIAL HOL NPV	4/23/2008	6/9/2009	$20,937	$31,404	($10,467)
1,700	STANLEY ELECTRIC NPV	3/17/2009	6/30/2009	$34,270	$19,073	$15,197
1,700	STANLEY ELECTRIC NPV	3/18/2009	6/30/2009	$34,270	$19,323	$14,947
1,800	STANLEY ELECTRIC NPV	3/19/2009	6/30/2009	$36,286	$20,174	$16,111
1,300	STANLEY ELECTRIC NPV	3/23/2009	6/30/2009	$26,206	$14,866	$11,341
900	STANLEY ELECTRIC NPV	3/31/2009	6/30/2009	$18,143	$10,125	$8,017
1,000	SUMITOMO CHEMICAL CO LTD NPV	4/5/2007	5/14/2009	$4,299	$7,510	($3,212)
9,000	SUMITOMO CHEMICAL CO LTD NPV	4/12/2007	5/14/2009	$38,688	$65,436	($26,748)
7,000	SUMITOMO CHEMICAL CO LTD NPV	5/29/2007	5/22/2009	$30,793	$45,465	($14,672)
4,000	SUMITOMO CHEMICAL CO LTD NPV	4/12/2007	5/20/2009	$17,562	$29,083	($11,521)
2,000	SUMITOMO CHEMICAL CO LTD NPV	5/29/2007	5/20/2009	$8,781	$12,990	($4,209)
10,000	SUMITOMO CHEMICAL CO LTD NPV	4/5/2007	3/25/2009	$35,996	$75,103	($39,107)
5,700	SUMITOMO CORP NPV	6/11/2009	6/30/2009	$58,832	$61,039	($2,207)
5,800	SUMITOMO CORP NPV	6/12/2009	6/30/2009	$59,864	$64,114	($4,250)
4,900	SUMITOMO CORP NPV	6/15/2009	6/30/2009	$50,575	$54,642	($4,067)
3,300	SUMITOMO CORP NPV	6/17/2009	6/30/2009	$34,061	$35,797	($1,737)
400	SUMITOMO ELECTRIC NPV	8/3/2006	6/9/2009	$4,212	$5,342	($1,130)
700	SUMITOMO ELECTRIC NPV	3/26/2007	6/9/2009	$7,371	$10,813	($3,442)
700	SUMITOMO ELECTRIC NPV	10/13/2005	1/13/2009	$5,793	$9,094	($3,301)
3,200	SUMITOMO ELECTRIC NPV	7/19/2006	1/13/2009	$26,482	$41,337	($14,855)
7,200	SUMITOMO ELECTRIC NPV	3/26/2007	6/30/2009	$81,738	$111,218	($29,481)
6,000	SUMITOMO ELECTRIC NPV	11/1/2007	6/30/2009	$68,115	$97,402	($29,288)
11,000	SUMITOMO ELECTRIC NPV	10/15/2008	6/30/2009	$124,877	$91,289	$33,588
1,700	SUMITOMO ELECTRIC NPV	5/11/2009	6/30/2009	$19,299	$17,083	$2,216
1,400	SUMITOMO ELECTRIC NPV	10/13/2005	1/5/2009	$10,659	$18,187	($7,528)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,500	SUMITOMO ELECTRIC NPV	7/19/2006	3/25/2009	$12,922	$19,377	($6,454)
4,100	SUMITOMO ELECTRIC NPV	7/25/2006	3/25/2009	$35,321	$55,618	($20,296)
3,400	SUMITOMO ELECTRIC NPV	8/3/2006	3/25/2009	$29,291	$45,407	($16,116)
1,100	SUMITOMO MITSUI FINANCIAL GROUP NPV	3/14/2008	4/2/2009	$41,144	$75,114	($33,970)
1,000	SUMITOMO MITSUI FINANCIAL GROUP NPV	2/6/2008	3/18/2009	$34,036	$76,050	($42,014)
800	SUMITOMO MITSUI FINANCIAL GROUP NPV	2/7/2008	3/18/2009	$27,229	$59,617	($32,388)
1,900	SUMITOMO MITSUI FINANCIAL GROUP NPV	6/5/2009	6/30/2009	$78,721	$75,865	$2,856
1,900	SUMITOMO MITSUI FINANCIAL GROUP NPV	6/9/2009	6/30/2009	$78,721	$79,529	($808)
2,300	SUMITOMO MITSUI FINANCIAL GROUP NPV	6/15/2009	6/30/2009	$95,294	$91,939	$3,355
200	SUMITOMO MITSUI FINANCIAL GROUP NPV	2/7/2008	3/25/2009	$8,045	$14,904	($6,860)
1,300	SUMITOMO MITSUI FINANCIAL GROUP NPV	2/18/2008	3/25/2009	$52,290	$94,242	($41,952)
1,000	SUMITOMO MITSUI FINANCIAL GROUP NPV	3/14/2008	3/25/2009	$40,223	$68,286	($28,063)
900	SUMITOMO MITSUI FINANCIAL GROUP NPV	3/17/2008	4/3/2009	$34,143	$58,109	($23,965)
1,100	SUMITOMO MITSUI FINANCIAL GROUP NPV	1/21/2008	3/17/2009	$35,593	$79,709	($44,115)
900	SUMITOMO MITSUI FINANCIAL GROUP NPV	3/17/2008	4/7/2009	$31,793	$58,109	($26,315)
500	TAKEDA PHARMACEUTICAL CO NPV	5/23/2005	3/18/2009	$17,249	$24,219	($6,970)
1,100	TAKEDA PHARMACEUTICAL CO NPV	8/12/2005	3/18/2009	$37,949	$56,959	($19,010)
600	TAKEDA PHARMACEUTICAL CO NPV	10/16/2008	5/20/2009	$24,451	$27,008	($2,557)
900	TAKEDA PHARMACEUTICAL CO NPV	10/16/2008	6/3/2009	$36,067	$40,512	($4,445)
1,200	TAKEDA PHARMACEUTICAL CO NPV	5/23/2005	3/12/2009	$39,704	$58,126	($18,422)
500	TAKEDA PHARMACEUTICAL CO NPV	10/17/2008	6/9/2009	$18,755	$22,552	($3,797)
500	TAKEDA PHARMACEUTICAL CO NPV	10/28/2008	6/9/2009	$18,755	$23,084	($4,329)
900	TAKEDA PHARMACEUTICAL CO NPV	10/16/2008	6/4/2009	$35,381	$40,512	($5,131)
1,000	TAKEDA PHARMACEUTICAL CO NPV	10/28/2008	6/11/2009	$38,455	$46,168	($7,714)
2,900	TAKEDA PHARMACEUTICAL CO NPV	8/12/2005	3/25/2009	$110,655	$150,164	($39,509)
1,500	TAKEDA PHARMACEUTICAL CO NPV	10/16/2008	3/25/2009	$57,235	$67,520	($10,285)
200	TAKEDA PHARMACEUTICAL CO NPV	10/16/2008	6/5/2009	$7,716	$9,003	($1,287)
900	TAKEDA PHARMACEUTICAL CO NPV	10/17/2008	6/5/2009	$34,720	$40,593	($5,873)
600	TAKEDA PHARMACEUTICAL CO NPV	10/16/2008	5/28/2009	$24,224	$27,008	($2,784)
800	TAKEDA PHARMACEUTICAL CO NPV	10/16/2008	6/2/2009	$32,291	$36,011	($3,720)
1,100	TAKEDA PHARMACEUTICAL CO NPV	10/17/2008	6/8/2009	$42,025	$49,614	($7,589)
600	TOHOKU ELEC POWER NPV	3/28/2008	5/1/2009	$12,314	$14,852	($2,538)
2,700	TOHOKU ELEC POWER NPV	3/26/2008	3/25/2009	$61,427	$65,791	($4,364)
700	TOHOKU ELEC POWER NPV	3/28/2008	3/25/2009	$15,925	$17,327	($1,402)
1,300	TOHOKU ELEC POWER NPV	3/28/2008	4/28/2009	$26,933	$32,179	($5,246)
600	TOHOKU ELEC POWER NPV	4/1/2008	5/11/2009	$12,084	$15,034	($2,949)
200	TOHOKU ELEC POWER NPV	4/8/2008	5/11/2009	$4,028	$5,023	($995)
400	TOHOKU ELEC POWER NPV	3/28/2008	5/7/2009	$8,090	$9,901	($1,811)
600	TOHOKU ELEC POWER NPV	4/1/2008	5/7/2009	$12,136	$15,033	($2,898)
800	TOHOKU ELEC POWER NPV	4/8/2008	5/12/2009	$16,230	$20,091	($3,861)
800	TOHOKU ELEC POWER NPV	4/8/2008	5/14/2009	$16,444	$20,091	($3,647)
900	TOHOKU ELEC POWER NPV	4/1/2008	5/8/2009	$18,103	$22,550	($4,448)
3,000	TOKAI CARBON CO NPV	6/9/2009	6/30/2009	$15,887	$14,720	$1,167

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
2,000	TOKAI CARBON CO NPV	6/10/2009	6/30/2009	$10,591	$9,958	$634
2,000	TOKAI CARBON CO NPV	6/11/2009	6/30/2009	$10,591	$9,969	$622
3,000	TOKAI CARBON CO NPV	6/19/2009	6/30/2009	$15,887	$16,332	($444)
8,000	TOKYO GAS CO LTD NPV	1/16/2008	6/24/2009	$28,854	$38,017	($9,163)
3,000	TOKYO GAS CO LTD NPV	4/2/2007	3/25/2009	$11,105	$16,756	($5,652)
9,000	TOKYO GAS CO LTD NPV	4/3/2007	3/25/2009	$33,314	$50,741	($17,427)
3,000	TOKYO GAS CO LTD NPV	8/31/2007	3/25/2009	$11,105	$14,913	($3,808)
6,000	TOKYO GAS CO LTD NPV	8/31/2007	4/20/2009	$21,363	$29,825	($8,462)
9,000	TOKYO GAS CO LTD NPV	1/15/2008	6/15/2009	$31,853	$41,228	($9,375)
3,000	TOKYO GAS CO LTD NPV	1/17/2008	6/29/2009	$10,812	$14,300	($3,488)
5,000	TOKYO GAS CO LTD NPV	10/28/2008	6/29/2009	$18,021	$20,606	($2,585)
3,000	TOKYO GAS CO LTD NPV	1/16/2008	6/25/2009	$10,790	$14,256	($3,466)
6,000	TOKYO GAS CO LTD NPV	1/17/2008	6/25/2009	$21,580	$28,600	($7,020)
2,000	TOYO SUISAN KAISHA NPV	2/4/2009	3/25/2009	$42,525	$54,670	($12,146)
1,000	TOYO SUISAN KAISHA NPV	2/5/2009	3/25/2009	$21,262	$26,703	($5,441)
1,000	TOYO SUISAN KAISHA NPV	2/5/2009	6/16/2009	$20,508	$26,703	($6,195)
1,000	TOYO SUISAN KAISHA NPV	2/6/2009	6/30/2009	$20,758	$26,209	($5,451)
2,000	TOYO SUISAN KAISHA NPV	2/9/2009	6/30/2009	$41,516	$50,663	($9,147)
2,000	TOYO SUISAN KAISHA NPV	2/10/2009	6/30/2009	$41,516	$49,019	($7,503)
1,000	TOYO SUISAN KAISHA NPV	2/24/2009	6/30/2009	$20,758	$25,296	($4,538)
2,000	TOYOTA MOTOR CORP NPV	9/14/2004	6/9/2009	$78,599	$77,902	$697
2,900	TOYOTA MOTOR CORP NPV	10/18/2004	6/9/2009	$113,969	$109,508	$4,461
4,200	TOYOTA MOTOR CORP NPV	10/18/2004	6/10/2009	$166,786	$158,597	$8,188
1,400	TOYOTA MOTOR CORP NPV	9/14/2004	5/14/2009	$51,258	$54,532	($3,273)
3,800	TOYOTA MOTOR CORP NPV	7/28/2004	3/25/2009	$123,425	$148,821	($25,397)
5,500	TOYOTA MOTOR CORP NPV	8/9/2004	3/25/2009	$178,641	$208,038	($29,397)
800	TOYOTA MOTOR CORP NPV	9/14/2004	3/25/2009	$25,984	$31,161	($5,177)
500	TOYOTA MOTOR CORP NPV	10/18/2004	6/11/2009	$19,647	$18,881	$767
3,700	TOYOTA MOTOR CORP NPV	8/11/2005	6/11/2009	$145,389	$147,182	($1,792)
1,900	TOYOTA MOTOR CORP NPV	8/10/2007	6/19/2009	$72,700	$113,869	($41,170)
200	TOYOTA MOTOR CORP NPV	8/24/2007	6/19/2009	$7,653	$11,479	($3,827)
900	TOYOTA MOTOR CORP NPV	9/14/2007	6/26/2009	$34,318	$50,542	($16,224)
800	TOYOTA MOTOR CORP NPV	11/6/2007	6/26/2009	$30,505	$44,817	($14,312)
1,600	TOYOTA MOTOR CORP NPV	1/7/2008	6/26/2009	$61,010	$84,874	($23,864)
2,000	TOYOTA MOTOR CORP NPV	8/24/2007	6/24/2009	$75,867	$114,794	($38,926)
1,300	TOYOTA MOTOR CORP NPV	9/14/2007	6/24/2009	$49,314	$73,005	($23,691)
100	TOYOTA MOTOR CORP NPV	7/21/2004	1/13/2009	$3,245	$3,972	($727)
300	TOYOTA MOTOR CORP NPV	7/28/2004	1/13/2009	$9,735	$11,749	($2,014)
1,600	TOYOTA MOTOR CORP NPV	8/11/2005	6/15/2009	$62,882	$63,646	($764)
1,700	TOYOTA MOTOR CORP NPV	8/10/2007	6/15/2009	$66,812	$101,883	($35,071)
3,100	TOYOTA MOTOR CORP NPV	9/14/2004	4/15/2009	$117,171	$120,749	($3,578)
400	UNI-CHARM CORP NPV	3/21/2008	6/12/2009	$27,037	$28,369	($1,332)
700	UNI-CHARM CORP NPV	3/18/2008	4/15/2009	$42,412	$50,127	($7,715)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
400	UNI-CHARM CORP NPV	3/19/2008	4/15/2009	$24,235	$28,798	($4,563)
100	UNI-CHARM CORP NPV	3/21/2008	6/15/2009	$6,731	$7,092	($362)
200	UNI-CHARM CORP NPV	12/24/2008	6/15/2009	$13,461	$14,881	($1,420)
400	UNI-CHARM CORP NPV	12/24/2008	6/19/2009	$28,197	$29,762	($1,565)
300	UNI-CHARM CORP NPV	12/24/2008	6/17/2009	$20,408	$22,321	($1,913)
300	UNI-CHARM CORP NPV	3/19/2008	6/11/2009	$19,740	$21,599	($1,858)
200	UNI-CHARM CORP NPV	3/21/2008	6/11/2009	$13,160	$14,184	($1,024)
100	UNI-CHARM CORP NPV	2/8/2008	3/25/2009	$6,320	$6,822	($502)
600	UNI-CHARM CORP NPV	2/12/2008	3/25/2009	$37,918	$41,554	($3,635)
400	UNI-CHARM CORP NPV	3/18/2008	3/25/2009	$25,279	$28,644	($3,365)
400	UNI-CHARM CORP NPV	12/24/2008	6/16/2009	$26,957	$29,762	($2,805)
1	WEST JAPAN RAILWAY NPV	8/22/2007	3/19/2009	$3,081	$4,633	($1,552)
6	WEST JAPAN RAILWAY NPV	9/14/2007	3/19/2009	$18,486	$28,005	($9,519)
4	WEST JAPAN RAILWAY NPV	10/9/2008	6/4/2009	$13,124	$17,559	($4,435)
4	WEST JAPAN RAILWAY NPV	10/24/2008	6/4/2009	$13,124	$17,458	($4,334)
3	WEST JAPAN RAILWAY NPV	8/9/2007	3/18/2009	$9,062	$12,926	($3,864)
5	WEST JAPAN RAILWAY NPV	8/22/2007	3/18/2009	$15,104	$23,164	($8,060)
7	WEST JAPAN RAILWAY NPV	10/24/2008	6/5/2009	$22,627	$30,552	($7,925)
1	WEST JAPAN RAILWAY NPV	10/8/2008	5/25/2009	$3,346	$4,426	($1,079)
6	WEST JAPAN RAILWAY NPV	10/9/2008	5/25/2009	$20,077	$26,339	($6,261)
7	WEST JAPAN RAILWAY NPV	10/8/2008	5/20/2009	$23,242	$30,979	($7,737)
7	WEST JAPAN RAILWAY NPV	12/19/2008	6/11/2009	$22,016	$31,567	($9,551)
6	WEST JAPAN RAILWAY NPV	3/3/2008	3/25/2009	$20,145	$27,012	($6,867)
10	WEST JAPAN RAILWAY NPV	3/4/2008	3/25/2009	$33,576	$44,216	($10,640)
9	WEST JAPAN RAILWAY NPV	10/2/2008	3/25/2009	$30,218	$39,931	($9,713)
6	WEST JAPAN RAILWAY NPV	8/6/2007	3/12/2009	$18,624	$26,624	($8,000)
3	WEST JAPAN RAILWAY NPV	8/8/2007	3/12/2009	$9,312	$13,400	($4,088)
3	WEST JAPAN RAILWAY NPV	9/14/2007	3/24/2009	$9,883	$14,002	($4,120)
21	WEST JAPAN RAILWAY NPV	10/31/2007	3/24/2009	$69,178	$102,120	($32,942)
9	WEST JAPAN RAILWAY NPV	1/18/2008	3/24/2009	$29,648	$44,651	($15,003)
5	WEST JAPAN RAILWAY NPV	3/3/2008	3/24/2009	$16,471	$22,510	($6,039)
7	WEST JAPAN RAILWAY NPV	10/24/2008	6/8/2009	$22,065	$30,552	($8,487)
1	WEST JAPAN RAILWAY NPV	12/19/2008	6/8/2009	$3,152	$4,510	($1,357)
4	WEST JAPAN RAILWAY NPV	10/2/2008	5/8/2009	$13,069	$17,747	($4,678)
1	WEST JAPAN RAILWAY NPV	10/8/2008	5/8/2009	$3,267	$4,426	($1,158)
3	WEST JAPAN RAILWAY NPV	8/8/2007	3/17/2009	$9,085	$13,400	($4,315)
5	WEST JAPAN RAILWAY NPV	8/9/2007	3/17/2009	$15,142	$21,543	($6,401)
700	ADR POSCO SPONSORED ADR	7/9/2008	3/25/2009	$48,916	$86,978	($38,062)
200	ADR POSCO SPONSORED ADR	7/9/2008	6/30/2009	$16,476	$24,851	($8,375)
1,500	ADR POSCO SPONSORED ADR	8/8/2008	6/30/2009	$123,567	$179,073	($55,506)
1,500	ADR POSCO SPONSORED ADR	7/9/2008	4/23/2009	$107,980	$186,382	($78,402)
9,400	ADR SK TELECOM LTD SPONSORED ADR	8/8/2008	6/30/2009	$141,815	$199,431	($57,616)
2,000	ADR SK TELECOM LTD SPONSORED ADR	8/8/2008	3/25/2009	$30,704	$42,432	($11,728)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
960	KB FINANCIAL GROUP KRW5000	9/17/2007	3/25/2009	$24,067	$76,055	($51,988)
41	KB FINANCIAL GROUP KRW5000	9/17/2007	6/30/2009	$1,375	$3,248	($1,873)
4,399	KB FINANCIAL GROUP KRW5000	9/18/2007	6/30/2009	$147,564	$344,971	($197,407)
1,000	KB FINANCIAL GROUP KRW5000	6/10/2009	6/30/2009	$33,545	$32,232	$1,312
3,720	KOREA EXCHANGE BK KRW5000	6/20/2008	3/25/2009	$17,565	$53,231	($35,666)
17,280	KOREA EXCHANGE BK KRW5000	6/20/2008	6/30/2009	$134,281	$247,266	($112,985)
2,000	KT&G CORPORATION KRW5000	6/1/2009	6/30/2009	$111,529	$109,831	$1,697
2,500	KT&G CORPORATION KRW5000	6/16/2009	6/30/2009	$139,411	$143,954	($4,543)
2,400	LG CORP KRW5000	6/23/2009	6/30/2009	$113,975	$110,689	$3,286
11,040	LG DACOM CORPORATION KRW5000	6/11/2009	6/30/2009	$151,444	$161,252	($9,808)
300	LOTTE SHOPPING C0 KRW5000	3/6/2007	3/25/2009	$42,404	$102,697	($60,293)
12	LOTTE SHOPPING C0 KRW5000	3/6/2007	6/10/2009	$2,343	$4,108	($1,765)
193	LOTTE SHOPPING C0 KRW5000	3/7/2007	6/10/2009	$37,689	$68,394	($30,705)
121	LOTTE SHOPPING C0 KRW5000	4/12/2007	6/10/2009	$23,629	$42,951	($19,323)
73	LOTTE SHOPPING C0 KRW5000	1/4/2008	6/10/2009	$14,255	$30,490	($16,235)
227	LOTTE SHOPPING C0 KRW5000	1/7/2008	6/10/2009	$44,328	$94,619	($50,291)
900	NONG SHIM CO KRW5000	4/30/2009	6/30/2009	$160,205	$145,163	$15,041
4,640	SAMSUNG CARD KRW5000	11/20/2007	6/30/2009	$160,384	$278,176	($117,793)
4,000	SAMSUNG CARD KRW5000	11/30/2007	6/30/2009	$138,262	$237,150	($98,888)
1,860	SAMSUNG CARD KRW5000	11/20/2007	3/25/2009	$41,421	$111,510	($70,089)
350	SAMSUNG ELECTRONIC KRW5000	4/16/2007	1/7/2009	$134,031	$225,840	($91,809)
350	SAMSUNG ELECTRONIC KRW5000	4/16/2007	3/25/2009	$139,943	$225,840	($85,897)
200	SAMSUNG ELECTRONIC KRW5000	4/16/2007	6/30/2009	$93,429	$129,051	($35,623)
10	SAMSUNG ELECTRONIC KRW5000	9/28/2007	6/30/2009	$4,671	$6,213	($1,541)
227	SAMSUNG ELECTRONIC KRW5000	10/1/2007	6/30/2009	$106,042	$141,781	($35,739)
480	SAMSUNG ELECTRONIC KRW5000	1/9/2008	6/30/2009	$224,229	$264,848	($40,619)
720	SAMSUNG ELECTRONIC KRW5000	1/10/2008	6/30/2009	$336,344	$400,308	($63,964)
424	SHINSEGAE CO KRW5000	6/10/2009	6/30/2009	$168,426	$157,388	$11,039
230	SHINSEGAE CO KRW5000	6/17/2009	6/30/2009	$91,363	$92,598	($1,234)
123,600	CIMB GROUP HOLDINGS BERHAD MYR1	3/26/2007	6/30/2009	$315,308	$359,888	($44,580)
12,000	CIMB GROUP HOLDINGS BERHAD MYR1	3/23/2007	3/25/2009	$22,969	$34,592	($11,623)
53,000	CIMB GROUP HOLDINGS BERHAD MYR1	3/26/2007	3/25/2009	$101,447	$154,321	($52,874)
5,100	IJM CORP BERHAD MYR1	9/29/2006	6/30/2009	$8,395	$8,619	($223)
150,000	IJM CORP BERHAD MYR1	11/8/2006	6/30/2009	$246,922	$257,989	($11,067)
6,600	IJM CORP BERHAD MYR1	9/28/2006	3/25/2009	$7,446	$11,085	($3,639)
75,400	IJM CORP BERHAD MYR1	9/29/2006	3/25/2009	$85,071	$127,422	($42,351)
1,400	ADR COCA-COLA FEMSA S A B DE C V	2/11/2009	6/30/2009	$56,145	$47,475	$8,669
2,000	ADR COCA-COLA FEMSA S A.B DE C V	3/3/2009	6/30/2009	$80,207	$58,487	$21,720
2,300	ADR COCA-COLA FEMSA S A B DE C V	2/10/2009	3/25/2009	$79,120	$77,197	$1,924
900	ADR COCA-COLA FEMSA S A B DE C.V.	2/11/2009	3/25/2009	$30,960	$30,520	$440
19,900	ADR GRUPO TELEVISA SA DE CV SPONSORED ADR REPSTG ORD PARTN SPONS ADR	3/13/2009	6/30/2009	$339,993	$263,377	$76,616
12,000	ADR GRUPO TELEVISA SA DE CV SPONSORED ADR REPSTG ORD PARTN SPONS ADR	3/13/2009	3/25/2009	$164,267	$158,820	$5,447
1,000	GRUPO AEROPORTUARIO DEL SURESTE S A B DEC V	6/8/2009	6/30/2009	$39,012	$37,846	$1,166

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
900	GRUPO AEROPORTUARIO DEL SURESTE S A B DEC V	6/9/2009	6/30/2009	$35,111	$33,882	$1,229
1,400	GRUPO AEROPORTUARIO DEL SURESTE S A B DEC V	6/11/2009	6/30/2009	$54,617	$53,548	$1,070
200	GRUPO AEROPORTUARIO DEL SURESTE S A B DEC V	6/15/2009	6/30/2009	$7,802	$7,376	$426
700	GRUPO AEROPORTUARIO DEL SURESTE S A B DEC V	6/16/2009	6/30/2009	$27,309	$25,277	$2,032
18,300	AEGON NV COM STK EUR0 12	12/5/2008	1/26/2009	$95,968	$92,600	$3,368
400	AKZO NOBEL NV EUR2	2/24/2009	3/25/2009	$16,309	$13,976	$2,333
2,100	AKZO NOBEL NV EUR2	2/24/2009	6/30/2009	$93,769	$73,376	$20,393
900	AKZO NOBEL NV EUR2	5/5/2009	6/30/2009	$40,187	$40,180	$7
1,100	FUGRO NV EUR0 05	5/28/2009	6/30/2009	$45,897	$43,117	$2,780
2,300	FUGRO NV EUR0 05	5/29/2009	6/30/2009	$95,967	$93,889	$2,078
1,300	FUGRO NV EUR0 05	6/2/2009	6/30/2009	$54,242	$56,661	($2,419)
1,300	HEINEKEN NV EUR1.60	1/23/2009	6/10/2009	$46,118	$39,216	$6,902
500	HEINEKEN NV EUR1 60	1/21/2009	6/3/2009	$18,027	$15,087	$2,941
800	HEINEKEN NV EUR1 60	10/1/2008	3/25/2009	$23,333	$32,232	($8,900)
200	HEINEKEN NV EUR1 60	10/7/2008	3/25/2009	$5,833	$7,294	($1,461)
1,800	HEINEKEN NV EUR1 60	10/7/2008	6/2/2009	$64,395	$65,650	($1,256)
300	HEINEKEN NV EUR1 60	1/21/2009	6/2/2009	$10,732	$9,052	$1,680
1,900	HEINEKEN NV EUR1 60	5/5/2009	6/30/2009	$70,689	$58,646	$12,043
2,600	HEINEKEN NV EUR1 60	5/15/2009	6/30/2009	$96,733	$88,527	$8,205
500	HEINEKEN NV EUR1 60	1/21/2009	6/4/2009	$17,950	$15,087	$2,863
100	HEINEKEN NV EUR1 60	1/22/2009	6/4/2009	$3,590	$2,959	$631
1,000	HEINEKEN NV EUR1 60	1/22/2009	6/5/2009	$35,770	$29,593	$6,177
100	HEINEKEN NV EUR1 60	1/23/2009	6/5/2009	$3,577	$3,017	$560
100	HEINEKEN NV EUR1 60	1/23/2009	6/17/2009	$3,369	$3,017	$353
1,200	HEINEKEN NV EUR1 60	5/5/2009	6/17/2009	$40,433	$37,040	$3,393
1,700	HEINEKEN NV EUR1 60	9/23/2008	3/20/2009	$46,965	$75,312	($28,346)
2,300	HEINEKEN NV EUR1 60	10/1/2008	3/20/2009	$63,542	$92,667	($29,126)
2,711	ING GROEP NV CVA EUR0 24	1/27/2009	6/8/2009	$29,547	$22,118	$7,430
3,300	ING GROEP NV CVA EUR0 24	4/2/2009	6/8/2009	$35,967	$22,271	$13,696
389	ING GROEP NV CVA EUR0 24	4/16/2009	6/8/2009	$4,240	$3,356	$883
1,611	ING GROEP NV CVA EUR0 24	1/21/2009	6/5/2009	$18,169	$10,915	$7,253
4,689	ING GROEP NV CVA EUR0 24	1/27/2009	6/5/2009	$52,882	$38,256	$14,627
3,311	ING GROEP NV CVA EUR0 24	5/10/2007	5/28/2009	$34,841	$150,156	($115,315)
2,700	ING GROEP NV CVA EUR0 24	5/14/2007	5/28/2009	$28,411	$122,115	($93,704)
3,700	ING GROEP NV CVA EUR0 24	5/17/2007	5/28/2009	$38,934	$166,763	($127,829)
1,789	ING GROEP NV CVA EUR0 24	5/21/2007	5/28/2009	$18,825	$80,941	($62,116)
26,611	ING GROEP NV CVA EUR0 24	4/16/2009	6/30/2009	$269,489	$229,613	$39,876
13,500	ING GROEP NV CVA EUR0 24	5/7/2009	6/30/2009	$136,714	$146,463	($9,749)
811	ING GROEP NV CVA EUR0 24	12/9/2008	6/3/2009	$8,771	$7,365	$1,406
3,389	ING GROEP NV CVA EUR0 24	1/21/2009	6/3/2009	$36,650	$22,962	$13,688
2,311	ING GROEP NV CVA EUR0 24	5/21/2007	5/29/2009	$24,017	$104,559	($80,542)
3,900	ING GROEP NV CVA EUR0 24	6/12/2007	5/29/2009	$40,530	$167,311	($126,781)
4,100	ING GROEP NV CVA EUR0 24	6/13/2007	5/29/2009	$42,609	$175,795	($133,186)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
2,289	ING GROEP NV CVA EUR0 24	12/9/2008	5/29/2009	$23,788	$20,787	$3,001
1,711	ING GROEP NV CVA EUR0 24	5/4/2007	3/25/2009	$11,020	$78,566	($67,546)
4,100	ING GROEP NV CVA EUR0 24	5/7/2007	3/25/2009	$26,407	$189,403	($162,997)
689	ING GROEP NV CVA EUR0 24	5/10/2007	3/25/2009	$4,438	$31,246	($26,809)
5,700	KONINKLIJKE AHOLD EUR 0 3	10/24/2008	6/30/2009	$65,637	$60,854	$4,783
5,700	KONINKLIJKE AHOLD EUR 0 3	10/28/2008	6/30/2009	$65,637	$57,509	$8,128
1,100	KONINKLIJKE AHOLD EUR 0 3	11/26/2008	6/30/2009	$12,667	$13,209	($542)
3,300	KONINKLIJKE AHOLD EUR 0 3	1/23/2009	6/30/2009	$38,001	$38,708	($708)
1,900	KONINKLIJKE AHOLD EUR 0 3	5/5/2009	6/30/2009	$21,879	$21,006	$873
4,400	KONINKLIJKE AHOLD EUR 0 3	5/15/2009	6/30/2009	$50,667	$51,213	($545)
2,800	KONINKLIJKE AHOLD EUR 0 3	10/24/2008	3/25/2009	$30,488	$29,893	$595
600	KONINKLIJKE DSM NV EUR1 5	10/6/2008	4/7/2009	$15,838	$26,383	($10,545)
1,000	KONINKLIJKE DSM NV EUR1 5	10/3/2008	4/1/2009	$25,415	$45,346	($19,931)
800	KONINKLIJKE DSM NV EUR1 5	10/3/2008	3/25/2009	$23,159	$36,277	($13,118)
300	KONINKLIJKE DSM NV EUR1 5	10/6/2008	4/6/2009	$8,192	$13,192	($5,000)
1,400	KONINKLIJKE DSM NV EUR1 5	10/6/2008	4/8/2009	$36,540	$61,561	($25,022)
900	KONINKLIJKE DSM NV EUR1 5	10/3/2008	4/2/2009	$23,872	$40,812	($16,940)
400	KONINKLIJKE DSM NV EUR1 5	10/6/2008	4/2/2009	$10,610	$17,589	($6,979)
1,900	KONINKLIJKE KPN	10/3/2007	3/23/2009	$26,068	$32,039	($5,971)
4,100	KONINKLIJKE KPN	5/31/2007	3/20/2009	$55,254	$69,722	($14,467)
7,300	KONINKLIJKE KPN	9/28/2007	3/20/2009	$98,380	$126,102	($27,722)
400	KONINKLIJKE KPN	10/3/2007	3/20/2009	$5,391	$6,745	($1,354)
9,600	KONINKLIJKE KPN	9/23/2008	6/30/2009	$132,100	$153,714	($21,614)
3,100	KONINKLIJKE KPN	1/30/2009	6/30/2009	$42,657	$42,457	$200
8,600	KONINKLIJKE KPN	5/5/2009	6/30/2009	$118,340	$104,597	$13,743
8,800	KONINKLIJKE KPN	5/15/2009	6/30/2009	$121,092	$113,936	$7,156
4,200	KONINKLIJKE KPN	10/3/2007	5/27/2009	$55,109	$70,823	($15,714)
1,800	KONINKLIJKE KPN	9/23/2008	5/27/2009	$23,618	$28,821	($5,203)
3,300	KONINKLIJKE KPN	10/3/2007	3/25/2009	$45,254	$55,647	($10,393)
2,580	PHILIPS ELEC(KON) EUR0 20	1/17/2007	3/23/2009	$41,450	$97,172	($55,721)
5,020	PHILIPS ELEC(KON) EUR0 20	4/13/2007	3/23/2009	$80,652	$199,378	($118,727)
2,280	PHILIPS ELEC(KON) EUR0 20	5/8/2007	3/27/2009	$37,973	$93,653	($55,680)
750	PHILIPS ELEC(KON) EUR0 20	12/9/2008	3/27/2009	$12,491	$13,230	($739)
2,100	PHILIPS ELEC(KON) EUR0 20	1/17/2007	3/6/2009	$30,453	$79,093	($48,640)
980	PHILIPS ELEC(KON) EUR0 20	4/13/2007	3/25/2009	$16,393	$38,922	($22,530)
820	PHILIPS ELEC(KON) EUR0 20	5/8/2007	3/25/2009	$13,716	$33,682	($19,966)
3,750	PHILIPS ELEC(KON) EUR0 20	12/9/2008	6/30/2009	$69,766	$66,151	$3,615
3,400	PHILIPS ELEC(KON) EUR0 20	1/22/2009	6/30/2009	$63,254	$55,472	$7,782
2,100	PHILIPS ELEC(KON) EUR0 20	5/5/2009	6/30/2009	$39,069	$40,721	($1,652)
1,600	REED ELSEVIER NV EUR0 07	1/8/2007	3/25/2009	$18,137	$31,480	($13,343)
1,520	REED ELSEVIER NV EUR0 07	1/8/2007	6/30/2009	$16,883	$29,905	($13,022)
4,242	REED ELSEVIER NV EUR0 07	11/30/2007	6/30/2009	$47,117	$91,612	($44,495)
3,549	REED ELSEVIER NV EUR0 07	12/7/2007	6/30/2009	$39,424	$77,815	($38,390)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,600	TEN CATE KON EUR2 5	4/30/2009	6/30/2009	$38,921	$30,933	$7,988
660	TEN CATE KON EUR2 5	5/28/2009	6/30/2009	$16,055	$15,560	$495
140	TEN CATE KON EUR2 5	5/28/2009	6/30/2009	$3,406	$3,271	$134
1,200	TEN CATE KON EUR2 5	5/29/2009	6/30/2009	$29,191	$28,801	$390
2,500	TNT NV EUR0 48	5/7/2009	6/30/2009	$48,883	$48,628	$255
3,800	TNT NV EUR0 48	5/12/2009	6/30/2009	$74,302	$74,465	($164)
1,200	TOMTOM GROUP COM STK	7/21/2008	1/23/2009	$6,095	$30,542	($24,447)
2,100	TOMTOM GROUP COM STK	7/24/2008	1/23/2009	$10,666	$56,647	($45,982)
4,700	TOMTOM GROUP COM STK	7/21/2008	1/22/2009	$24,799	$119,623	($94,824)
2,300	UNILEVER NV CVA EUR0 16	7/29/2008	3/25/2009	$45,976	$68,960	($22,984)
3,932	UNILEVER NV CVA EUR0 16	7/29/2008	6/30/2009	$95,204	$117,892	($22,688)
9,200	UNILEVER NV CVA EUR0 16	10/1/2008	6/30/2009	$222,756	$262,855	($40,099)
9,000	UNILEVER NV CVA EUR0 16	5/5/2009	6/30/2009	$217,913	$184,767	$33,146
1,941	UNILEVER NV CVA EUR0 16	11/21/2000	3/23/2009	$36,570	$37,853	($1,283)
408	UNILEVER NV CVA EUR0 16	6/12/2006	3/23/2009	$7,683	$9,115	($1,432)
3,500	UNILEVER NV CVA EUR0 16	1/3/2007	3/23/2009	$65,928	$97,573	($31,645)
1,500	UNILEVER NV CVA EUR0 16	10/1/2007	3/23/2009	$28,255	$46,351	($18,096)
583	UNILEVER NV CVA EUR0 16	6/19/2008	3/23/2009	$10,975	$17,970	($6,995)
4,568	UNILEVER NV CVA EUR0 16	7/29/2008	3/23/2009	$86,045	$136,961	($50,916)
800	WOLTERS KLUWER EUR0 12	1/30/2009	3/25/2009	$13,191	$14,845	($1,655)
4,800	WOLTERS KLUWER EUR0 12	1/30/2009	6/30/2009	$83,983	$89,072	($5,089)
1,600	WOLTERS KLUWER EUR0 12	5/5/2009	6/30/2009	$27,994	$27,797	$197
7,500	X5 RETAIL GROUP NV GDR REP 0 25 SHS EUR1REGS	4/29/2009	6/30/2009	$115,707	$104,063	$11,644
54	AIR NEW ZEALAND NPV	3/30/1998	3/25/2009	$28	$384	($356)
23,346	AIR NEW ZEALAND NPV	3/30/1998	3/25/2009	$12,021	$165,835	($153,814)
45,894	AIR NEW ZEALAND NPV	10/31/2000	3/25/2009	$23,630	$210,817	($187,186)
106	AIR NEW ZEALAND NPV	10/31/2000	3/25/2009	$55	$488	($434)
18	AIR NEW ZEALAND NPV	11/3/2000	3/25/2009	$9	$54	($44)
7,782	AIR NEW ZEALAND NPV	11/3/2000	3/25/2009	$4,007	$23,107	($19,100)
12,600	AIR NEW ZEALAND NPV	11/20/2000	3/25/2009	$6,488	$48,959	($42,472)
5,358	AIR NEW ZEALAND NPV	11/20/2000	6/30/2009	$3,127	$20,821	($17,694)
42	AIR NEW ZEALAND NPV	11/20/2000	6/30/2009	$24	$162	($137)
27,258	TELECOM CORP OF NZ NPV	9/26/2002	3/25/2009	$36,363	$57,608	($21,245)
694	TELECOM CORP OF NZ NPV	12/13/2002	3/25/2009	$926	$1,598	($672)
10,715	TELECOM CORP OF NZ NPV	12/13/2002	3/25/2009	$14,293	$24,638	($10,345)
12,717	TELECOM CORP OF NZ NPV	3/14/2003	3/25/2009	$16,965	$28,586	($11,621)
7,242	TELECOM CORP OF NZ NPV	6/13/2003	3/25/2009	$9,661	$20,753	($11,092)
5,374	TELECOM CORP OF NZ NPV	9/12/2003	3/25/2009	$7,169	$15,151	($7,982)
2,123	TELECOM CORP OF NZ NPV	9/12/2003	6/30/2009	$3,709	$5,986	($2,277)
107	TELECOM CORP OF NZ NPV	12/12/2008	6/30/2009	$187	$136	$51
1,628	TELECOM CORP OF NZ NPV	12/12/2008	6/30/2009	$2,844	$2,054	$790
2,100	ACERGY SA COM USD2	4/17/2009	6/16/2009	$21,436	$16,078	$5,359
2,400	ACERGY SA COM USD2	5/5/2009	6/16/2009	$24,499	$20,466	$4,033

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
4,800	AKER SOLUTIONS ASA NOK2	5/29/2009	6/30/2009	$40,564	$40,261	$303
5,000	AKER SOLUTIONS ASA NOK2	6/2/2009	6/30/2009	$42,254	$46,530	($4,276)
1,900	DNB NOR ASA NOK10	7/24/2008	6/16/2009	$15,023	$24,000	($8,977)
2,400	DNB NOR ASA NOK10	9/8/2008	6/16/2009	$18,976	$25,342	($6,366)
4,800	DNB NOR ASA NOK10	7/24/2008	3/25/2009	$23,653	$60,631	($36,978)
1,100	DNB NOR ASA NOK10	9/9/2008	6/30/2009	$8,247	$11,389	($3,141)
3,300	DNB NOR ASA NOK10	11/5/2008	6/30/2009	$24,742	$19,938	$4,804
10,300	DNB NOR ASA NOK10	4/14/2009	6/30/2009	$77,225	$52,762	$24,462
4,900	DNB NOR ASA NOK10	4/30/2009	6/30/2009	$36,738	$31,576	$5,162
4,400	DNB NOR ASA NOK10	9/9/2008	6/17/2009	$33,749	$45,555	($11,806)
1,800	DNB NOR ASA NOK10	7/24/2008	6/11/2009	$15,007	$22,737	($7,729)
76,100	DNO INTERNATIONAL ASA NOK0 25	3/19/2008	1/14/2009	$47,391	$111,280	($63,889)
8,000	DNO INTERNATIONAL ASA NOK0.25	7/17/2008	3/25/2009	$7,598	$12,176	($4,578)
21,000	DNO INTERNATIONAL ASA NOK0 25	7/17/2008	6/30/2009	$25,023	$31,961	($6,938)
18,400	DNO INTERNATIONAL ASA NOK0.25	7/11/2008	3/12/2009	$11,641	$31,930	($20,289)
11,600	DNO INTERNATIONAL ASA NOK0 25	7/17/2008	3/12/2009	$7,339	$17,655	($10,316)
4,400	DNO INTERNATIONAL ASA NOK0 25	7/7/2008	2/12/2009	$3,040	$8,026	($4,986)
11,000	DNO INTERNATIONAL ASA NOK0.25	7/9/2008	2/12/2009	$7,601	$19,054	($11,453)
600	DNO INTERNATIONAL ASA NOK0 25	7/11/2008	2/12/2009	$415	$1,041	($627)
1,900	DNO INTERNATIONAL ASA NOK0 25	3/19/2008	1/22/2009	$1,085	$2,778	($1,693)
25,100	DNO INTERNATIONAL ASA NOK0 25	7/7/2008	1/22/2009	$14,334	$45,787	($31,453)
14,000	DOCKWISE LTD USD5 00	5/14/2009	6/30/2009	$15,841	$15,824	$17
6,000	DOCKWISE LTD USD5 00	5/14/2009	7/1/2009	$6,506	$6,782	($275)
22,000	DOCKWISE LTD USD5 00	5/27/2009	7/1/2009	$23,856	$25,817	($1,960)
4,200	DOCKWISE LTD USD5 00	6/2/2009	7/1/2009	$4,554	$5,020	($466)
13,600	NORSK HYDRO ASA NOK1 098	6/16/2009	6/30/2009	$71,586	$78,316	($6,731)
500	PROSAFE SE PAR EUR 0 25	12/19/2003	1/13/2009	$1,832	$847	$984
3,434	PROSAFE SE PAR EUR 0 25	9/28/2006	1/13/2009	$12,581	$88,413	($75,831)
9,314	PROSAFE SE PAR EUR 0 25	9/28/2006	1/13/2009	$34,119	$239,764	($205,644)
1,760	PROSAFE SE PAR EUR 0 25	9/28/2006	1/13/2009	$6,449	$45,319	($38,870)
649	PROSAFE SE PAR EUR 0 25	9/28/2006	1/13/2009	$2,378	$16,711	($14,333)
1,197	PROSAFE SE PAR EUR 0 25	9/28/2006	1/13/2009	$4,385	$6,162	($1,778)
3,246	PROSAFE SE PAR EUR 0 25	9/28/2006	1/13/2009	$11,890	$16,711	($4,821)
441	PROSAFE SE PAR EUR 0 25	9/28/2006	1/13/2009	$1,617	$2,272	($656)
1,266	PROSAFE SE PAR EUR 0 25	9/28/2006	1/13/2009	$4,639	$32,602	($27,963)
17,172	PROSAFE SE PAR EUR 0 25	9/28/2006	1/13/2009	$62,907	$88,413	($25,506)
239	PROSAFE SE PAR EUR 0 25	9/28/2006	1/13/2009	$877	$6,162	($5,285)
3,434	PROSAFE SE PAR EUR 0 25	9/28/2006	1/13/2009	$12,581	$88,413	($75,831)
1,197	PROSAFE SE PAR EUR 0 25	9/28/2006	1/13/2009	$4,385	$6,162	($1,778)
1,700	PROSAFE SE PAR EUR 0.25	9/28/2006	1/13/2009	$6,226	$8,750	($2,524)
649	PROSAFE SE PAR EUR 0 25	9/28/2006	1/13/2009	$2,378	$16,711	($14,333)
6,332	PROSAFE SE PAR EUR 0 25	9/28/2006	3/6/2009	$19,993	$32,602	($12,609)
4,633	PROSAFE SE PAR EUR 0 25	9/28/2006	3/6/2009	$14,627	$23,852	($9,225)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
2,335	PROSAFE SE PAR EUR 0 25	9/28/2006	3/6/2009	$7,372	$12,022	($4,650)
2,600	PROSAFE SE PAR EUR 0 25	12/6/2007	3/6/2009	$8,209	$46,752	($38,543)
7,100	PROSAFE SE PAR EUR 0 25	1/17/2008	3/6/2009	$22,417	$106,295	($83,878)
10,500	PROSAFE SE PAR EUR 0.25	1/18/2008	3/6/2009	$33,152	$150,114	($116,962)
5,200	PROSAFE SE PAR EUR 0 25	1/29/2008	3/6/2009	$16,418	$74,189	($57,771)
5,500	PROSAFE SE PAR EUR 0 25	1/31/2008	3/6/2009	$17,365	$76,971	($59,606)
3,600	PROSAFE SE PAR EUR 0 25	2/12/2008	3/6/2009	$11,366	$55,004	($43,638)
2,200	PROSAFE SE PAR EUR 0 25	2/13/2008	3/6/2009	$6,946	$34,157	($27,211)
3,300	PROSAFE SE PAR EUR 0 25	2/13/2008	3/25/2009	$13,815	$51,235	($37,420)
3,900	PROSAFE SE PAR EUR 0 25	2/27/2008	3/25/2009	$16,327	$67,128	($50,801)
4,800	PROSAFE SE PAR EUR 0 25	2/29/2008	3/25/2009	$20,095	$83,567	($63,472)
1,000	PROSAFE SE PAR EUR 0 25	2/29/2008	6/30/2009	$5,103	$17,410	($12,307)
4,300	PROSAFE SE PAR EUR 0 25	3/3/2008	6/30/2009	$21,944	$73,542	($51,598)
2,000	PROSAFE SE PAR EUR 0 25	4/30/2008	6/30/2009	$10,206	$34,390	($24,184)
2,400	PROSAFE SE PAR EUR 0 25	5/2/2008	6/30/2009	$12,248	$42,073	($29,826)
28,000	PROSAFE SE PAR EUR 0 25	10/1/2008	6/30/2009	$142,888	$148,158	($5,270)
37,500	PROSAFE SE PAR EUR 0 25	5/5/2009	6/30/2009	$191,368	$160,243	$31,125
37,500	PROSAFE SE PAR EUR 0 25	5/6/2009	6/30/2009	$191,368	$163,918	$27,450
1,000	PROSAFE SE PAR EUR 0.25	2/29/2008	6/17/2009	$5,170	$17,410	($12,240)
2,600	SEADRILL LTD USD2	3/19/2009	6/30/2009	$37,878	$21,901	$15,977
5,700	TELENOR ASA ORD NOK6	11/24/2008	3/12/2009	$27,133	$27,682	($548)
5,700	TELENOR ASA ORD NOK6	11/25/2008	3/12/2009	$27,133	$28,528	($1,394)
11,400	TELENOR ASA ORD NOK6	11/26/2008	3/12/2009	$54,267	$57,987	($3,720)
5,700	TELENOR ASA ORD NOK6	12/2/2008	3/12/2009	$27,133	$30,972	($3,839)
1,900	YARA INTERNATIONAL NOK1.7	5/6/2008	6/17/2009	$56,797	$143,107	($86,309)
1,900	YARA INTERNATIONAL NOK1 7	10/29/2008	6/17/2009	$56,797	$33,910	$22,887
100	YARA INTERNATIONAL NOK1 7	11/5/2008	6/17/2009	$2,989	$2,301	$689
2,100	YARA INTERNATIONAL NOK1 7	5/6/2008	3/25/2009	$51,796	$158,171	($106,374)
1,000	YARA INTERNATIONAL NOK1 7	5/6/2008	6/12/2009	$33,777	$75,319	($41,542)
800	YARA INTERNATIONAL NOK1 7	5/6/2008	6/11/2009	$27,055	$60,255	($33,201)
800	YARA INTERNATIONAL NOK1 7	11/5/2008	6/30/2009	$23,170	$18,406	$4,764
1,600	YARA INTERNATIONAL NOK1 7	4/14/2009	6/30/2009	$46,340	$36,201	$10,139
1,000	YARA INTERNATIONAL NOK1 7	4/15/2009	6/30/2009	$28,962	$22,542	$6,420
900	YARA INTERNATIONAL NOK1 7	4/16/2009	6/30/2009	$26,066	$20,693	$5,373
2,800	YARA INTERNATIONAL NOK1 7	4/17/2009	6/30/2009	$81,094	$67,829	$13,266
1,300	YARA INTERNATIONAL NOK1 7	4/30/2009	6/30/2009	$37,651	$35,324	$2,327
1,631,000	ALLIANCE GLOBAL GP PHP1	6/4/2007	6/30/2009	$94,384	$205,621	($111,237)
1,249,000	ALLIANCE GLOBAL GP PHP1	6/4/2007	3/25/2009	$34,076	$157,462	($123,386)
920,000	ALLIANCE GLOBAL GP PHP1	6/4/2007	7/1/2009	$50,799	$115,985	($65,186)
414,000	ALLIANCE GLOBAL GP PHP1	11/19/2008	7/1/2009	$22,859	$15,723	$7,137
187,700	FIRST GEN CORPORAT PHP1	1/27/2006	5/4/2009	$74,973	$170,043	($95,071)
79,000	FIRST GEN CORPORAT PHP1	1/27/2006	3/25/2009	$35,356	$71,569	($36,213)
1,874,000	VISTA LAND & LIFES PHP1	8/14/2007	4/24/2009	$40,075	$224,918	($184,843)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
6,700	ADR OAO GAZPROM LEVEL 1 ADR	3/6/2009	3/25/2009	$109,088	$85,209	$23,880
7,700	ADR OAO GAZPROM LEVEL 1 ADR	3/6/2009	6/2/2009	$192,813	$97,926	$94,886
3,200	ADR OAO GAZPROM LEVEL 1 ADR	3/6/2009	6/30/2009	$66,308	$40,697	$25,611
6,400	ADR OAO GAZPROM LEVEL 1 ADR	4/14/2009	6/30/2009	$132,616	$108,575	$24,042
9,000	ADR OAO GAZPROM LEVEL 1 ADR	4/30/2009	6/30/2009	$186,491	$164,151	$22,340
4,100	LUKOIL OIL COMPANY SPON ADR REP 1 ORD RUB0 025	4/16/2009	6/30/2009	$188,576	$183,099	$5,477
3,600	LUKOIL OIL COMPANY SPON ADR REP 1 ORD RUB0 025	6/2/2009	6/30/2009	$165,579	$205,229	($39,650)
43,600	MAGNITOGORSK IRON GDR EACH REPR 13 ORD 'REGS'	4/14/2009	6/30/2009	$257,752	$175,378	$82,374
61,000	ASCENDAS R/EST INV NPV (REIT)	2/19/2009	6/30/2009	$64,911	$49,447	$15,464
61,000	ASCENDAS R/EST INV NPV (REIT)	3/3/2009	6/30/2009	$64,911	$48,538	$16,373
5,000	DBS GROUP HLDGS NPV	8/26/2005	4/13/2009	$30,294	$46,443	($16,148)
5,000	DBS GROUP HLDGS NPV	8/26/2005	4/24/2009	$30,175	$18,130	$12,045
250	DBS GROUP HLDGS NPV	6/30/2005	4/2/2009	$1,440	$906	$533
8,750	DBS GROUP HLDGS NPV	8/26/2005	4/2/2009	$50,384	$81,275	($30,891)
2,750	DBS GROUP HLDGS NPV	8/26/2005	4/16/2009	$17,047	$9,971	$7,076
5,250	DBS GROUP HLDGS NPV	8/26/2005	4/16/2009	$32,545	$48,765	($16,220)
3,500	DBS GROUP HLDGS NPV	11/6/2001	3/25/2009	$19,398	$18,454	$944
24,500	DBS GROUP HLDGS NPV	6/30/2005	3/25/2009	$135,788	$207,275	($71,487)
2,000	DBS GROUP HLDGS NPV	6/30/2005	3/25/2009	$11,085	$7,252	$3,833
1,750	DBS GROUP HLDGS NPV	8/26/2005	6/30/2009	$14,351	$6,345	$8,006
10,100	DBS GROUP HLDGS NPV	1/23/2009	6/30/2009	$82,827	$56,925	$25,902
16,000	KEPPEL CORP NPV	3/8/2005	3/25/2009	$53,753	$44,209	$9,544
11,000	KEPPEL CORP NPV	3/8/2005	6/5/2009	$53,671	$30,394	$23,277
10,000	KEPPEL CORP NPV	5/9/2008	6/5/2009	$48,792	$77,610	($28,819)
3,250	KEPPEL CORP NPV	11/19/2008	6/9/2009	$15,333	$9,591	$5,742
400	KEPPEL CORP NPV	5/9/2008	6/8/2009	$1,903	$3,104	($1,202)
11,750	KEPPEL CORP NPV	11/19/2008	6/8/2009	$55,893	$34,677	$21,217
248,000	PETRA FOODS LIMITE NPV	8/30/2006	6/25/2009	$136,166	$220,652	($84,486)
9,700	SINGAPORE AIRLINES NPV	5/18/2005	6/30/2009	$87,697	$67,405	$20,292
9,000	SINGAPORE AIRLINES NPV	5/18/2005	4/24/2009	$63,531	$62,541	$990
8,000	SINGAPORE AIRLINES NPV	5/18/2005	3/25/2009	$53,244	$55,592	($2,348)
9,000	SINGAPORE TECHNOLOGIES ENGINEERING	3/2/2007	5/18/2009	$13,924	$19,080	($5,156)
24,000	SINGAPORE TECHNOLOGIES ENGINEERING	2/21/2007	5/14/2009	$37,423	$52,612	($15,189)
11,000	SINGAPORE TECHNOLOGIES ENGINEERING	2/12/2007	3/25/2009	$17,135	$23,961	($6,826)
19,000	SINGAPORE TECHNOLOGIES ENGINEERING	2/13/2007	3/25/2009	$29,597	$41,425	($11,828)
5,000	SINGAPORE TECHNOLOGIES ENGINEERING	2/21/2007	5/15/2009	$7,807	$10,961	($3,154)
9,000	SINGAPORE TECHNOLOGIES ENGINEERING	3/2/2007	5/15/2009	$14,052	$19,080	($5,027)
19,000	SINGAPORE TECHNOLOGIES ENGINEERING	2/13/2007	5/8/2009	$31,899	$41,425	($9,526)
4,000	SINGAPORE TECHNOLOGIES ENGINEERING	2/21/2007	5/8/2009	$6,716	$8,769	($2,053)
45,000	SINGAPORE TELECOMMUNICATIONS NEW COM STK	4/2/2009	6/30/2009	$92,285	$75,507	$16,778
12,700	BANCO SANTANDER EUR0 50(REGD)	6/11/1999	6/30/2009	$153,487	$84,780	$68,707
15,000	BANCO SANTANDER EUR0 50(REGD)	11/22/2002	6/30/2009	$181,284	$101,124	$80,159
7,000	BANCO SANTANDER EUR0 50(REGD)	2/28/2006	6/30/2009	$84,599	$101,786	($17,187)

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6,200	BANCO SANTANDER EUR0 50(REGD)	4/29/2009	6/30/2009	$74,931	$56,651	$18,280
3,400	BANCO SANTANDER EUR0 50(REGD)	5/5/2009	6/30/2009	$41,091	$32,131	$8,960
1,700	BANCO SANTANDER EUR0 50(REGD)	6/11/1999	3/25/2009	$12,582	$11,348	$1,233
1,100	BBVA(BILB-VIZ-ARG) EUR0 49	1/30/2003	3/25/2009	$9,674	$9,851	($178)
8,865	BBVA(BILB-VIZ-ARG) EUR0 49	1/30/2003	6/30/2009	$112,622	$79,393	$33,229
7,000	BBVA(BILB-VIZ-ARG) EUR0 49	2/16/2005	6/30/2009	$88,928	$118,912	($29,984)
246	BBVA(BILB-VIZ-ARG) EUR0 49	4/14/2009	6/30/2009	$3,124	$0	$3,124
10	BBVA(BILB-VIZ-ARG) EUR0 49	4/14/2009	6/30/2009	$127	$0	$127
1,300	GAS NATURAL SDG EUR1	5/21/2002	3/10/2009	$18,104	$24,080	($5,976)
1,508	GAS NATURAL SDG EUR1	5/21/2002	3/13/2009	$21,801	$27,932	($6,131)
1,000	GRIFOLS SA EUR0 5	1/22/2009	6/30/2009	$17,696	$18,547	($850)
1,900	IBERDROLA SA EUR0 75	11/26/2002	3/25/2009	$14,681	$6,113	$8,569
160	IBERDROLA SA EUR0 75	11/26/2002	6/30/2009	$1,306	$515	$791
20,000	IBERDROLA SA EUR0 75	12/9/2002	6/30/2009	$163,241	$67,274	$95,967
18,800	IBERDROLA SA EUR0 75	12/10/2002	6/30/2009	$153,447	$63,513	$89,934
784	IBERDROLA SA EUR0 75	1/2/2009	6/30/2009	$6,399	$6,660	($261)
191	MAPFRE EUR0 10	6/20/2007	6/30/2009	$624	$357	$267
4,200	MAPFRE EUR0 10	6/20/2007	6/30/2009	$13,749	$20,543	($6,794)
363	MAPFRE EUR0 10	7/24/2007	6/30/2009	$1,189	$680	$509
8,000	MAPFRE EUR0 10	7/24/2007	6/30/2009	$26,188	$39,475	($13,288)
600	REPSOL YPF SA EUR1	1/30/2003	3/25/2009	$10,762	$8,522	$2,240
1,900	REPSOL YPF SA EUR1	1/30/2003	6/30/2009	$43,138	$26,986	$16,152
5,000	REPSOL YPF SA EUR1	4/15/2008	6/30/2009	$113,520	$205,014	($91,494)
2,100	TELEFONICA SA EUR1	1/30/2003	3/25/2009	$43,173	$18,949	$24,225
26,945	TELEFONICA SA EUR1	1/30/2003	6/30/2009	$610,983	$243,127	$367,856
812	TELEFONICA SA EUR1	1/30/2003	6/30/2009	$18,412	$0	$18,412
7,634	TELEFONICA SA EUR1	6/21/2005	6/30/2009	$173,111	$0	$173,111
5,600	ASSA ABLOY SER'B'NPV	6/18/2009	6/30/2009	$78,493	$72,253	$6,239
2,000	ELEKTA SER'B'NPV	2/26/2009	6/30/2009	$29,547	$21,363	$8,184
1,000	ELEKTA SER'B'NPV	2/27/2009	6/30/2009	$14,773	$10,812	$3,962
4,500	ELEKTA SER'B'NPV	5/12/2009	6/30/2009	$66,481	$54,098	$12,383
11,900	ERICSSON(LM)TEL SER'B' NPV	5/13/2009	6/30/2009	$117,325	$100,384	$16,941
11,900	ERICSSON(LM)TEL SER'B' NPV	5/14/2009	6/30/2009	$117,325	$98,766	$18,559
5,300	ERICSSON(LM)TEL SER'B' NPV	6/8/2009	6/30/2009	$52,254	$47,645	$4,609
2,200	GETINGE AB SER'B'NPV	3/6/2009	6/30/2009	$29,117	$23,315	$5,802
1,700	GETINGE AB SER'B'NPV	3/16/2009	6/30/2009	$22,499	$19,373	$3,126
6,500	GETINGE AB SER'B'NPV	4/16/2009	6/30/2009	$86,027	$68,386	$17,641
2,000	GETINGE AB SER'B'NPV	5/13/2009	6/30/2009	$26,470	$24,565	$1,905
1,300	GETINGE AB SER'B'NPV	5/15/2009	6/30/2009	$17,205	$15,626	$1,580
1,400	GETINGE AB SER'B'NPV	6/2/2009	6/30/2009	$18,529	$19,355	($826)
2,500	HENNES & MAURITZ SER'B'NPV	6/11/2009	6/30/2009	$125,128	$121,918	$3,210
1,900	HENNES & MAURITZ SER'B'NPV	6/12/2009	6/30/2009	$95,097	$92,740	$2,357
1,800	MILLICOM INTL CELL SDR EACH REP 1 USD1 50	6/2/2009	6/30/2009	$101,623	$114,779	($13,156)

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1,200	MILLICOM INTL CELL SDR EACH REP 1 USD1 50	6/4/2009	6/30/2009	$67,749	$72,120	($4,372)
5,300	NORDEA BANK AB ORD EUR0 39632(SEK QUOTE)	3/23/2009	6/30/2009	$41,901	$29,492	$12,409
7,400	NORDEA BANK AB ORD EUR0 39632(SEK QUOTE)	3/24/2009	6/30/2009	$58,503	$39,402	$19,102
4,100	NORDEA BANK AB ORD EUR0 39632(SEK QUOTE)	3/31/2009	6/30/2009	$32,414	$19,684	$12,730
10,300	NORDEA BANK AB ORD EUR0 39632(SEK QUOTE)	4/28/2009	6/30/2009	$81,430	$67,889	$13,541
13,600	NORDEA BANK AB ORD EUR0 39632(SEK QUOTE)	4/30/2009	6/30/2009	$107,520	$103,491	$4,029
2,400	NORDEA BANK AB ORD EUR0 39632(SEK QUOTE)	6/18/2009	6/30/2009	$18,974	$18,355	$619
12,700	SKAND ENSKILDA BKN SER'A'NPV	6/8/2009	6/30/2009	$55,407	$52,841	$2,566
15,800	SKAND ENSKILDA BKN SER'A'NPV	6/10/2009	6/30/2009	$68,931	$71,309	($2,378)
1,469	SVENSKA CELLULOSA SER'B'NPV	4/7/2009	6/17/2009	$14,538	$12,459	$2,079
1,431	SVENSKA CELLULOSA SER'B'NPV	4/17/2009	6/17/2009	$14,162	$12,184	$1,978
3,069	SVENSKA CELLULOSA SER'B'NPV	2/26/2009	6/9/2009	$32,189	$20,800	$11,389
31	SVENSKA CELLULOSA SER'B'NPV	2/27/2009	6/9/2009	$325	$207	$118
1,269	SVENSKA CELLULOSA SER'B'NPV	2/27/2009	6/11/2009	$13,696	$8,461	$5,235
1,600	SVENSKA CELLULOSA SER'B'NPV	2/27/2009	6/11/2009	$17,268	$10,499	$6,769
3,700	SVENSKA CELLULOSA SER'B'NPV	3/6/2009	6/11/2009	$39,933	$23,441	$16,492
2,231	SVENSKA CELLULOSA SER'B'NPV	3/31/2009	6/11/2009	$24,079	$16,628	$7,451
369	SVENSKA CELLULOSA SER'B'NPV	3/31/2009	6/12/2009	$3,933	$2,750	$1,183
2,700	SVENSKA CELLULOSA SER'B'NPV	4/6/2009	6/12/2009	$28,778	$22,730	$6,047
3,331	SVENSKA CELLULOSA SER'B'NPV	4/7/2009	6/12/2009	$35,503	$28,252	$7,251
21,069	SVENSKA CELLULOSA SER'B'NPV	4/17/2009	6/30/2009	$222,020	$179,385	$42,635
6,279	SVENSKA CELLULOSA SER'B'NPV	2/25/2009	6/3/2009	$73,157	$42,740	$30,417
1,221	SVENSKA CELLULOSA SER'B'NPV	2/26/2009	6/3/2009	$14,226	$8,275	$5,951
10,100	TELE2 AB SER'B'NPV	6/17/2009	6/30/2009	$103,058	$97,541	$5,517
25,000	TELIASONERA AB NPV	5/6/2009	6/30/2009	$130,894	$123,288	$7,606
35,400	TELIASONERA AB NPV	5/7/2009	6/30/2009	$185,345	$181,217	$4,129
17,000	VOLVO AB SER'B'NPV	6/5/2009	6/30/2009	$106,474	$108,533	($2,059)
5,100	VOLVO AB SER'B'NPV	6/10/2009	6/30/2009	$31,942	$32,718	($776)
2,660	ABB LTD CHF1 54 (REGD)	3/17/2009	6/30/2009	$42,291	$36,258	$6,033
7,920	ABB LTD CHF1 54 (REGD)	3/18/2009	6/30/2009	$125,919	$105,815	$20,105
5,260	ABB LTD CHF1 54 (REGD)	3/17/2009	3/25/2009	$73,214	$71,698	$1,516
1,270	BALOISE HOLDING AG CHF0 10 (REGD) (VINKULIERT)	5/6/2008	6/30/2009	$94,752	$134,644	($39,892)
630	BALOISE HOLDING AG CHF0 10 (REGD) (VINKULIERT)	5/6/2008	3/25/2009	$41,492	$66,792	($25,300)
2,670	BK SARASIN &CIE AG CHF0 35 (REGD) SER'B'	10/7/2008	6/30/2009	$82,619	$89,629	($7,011)
1,330	BK SARASIN &CIE AG CHF0 35 (REGD) SER'B'	10/7/2008	3/25/2009	$27,978	$44,647	($16,669)
1,352	ENERGIEDIENST HLDG CHF0 10(REGD)	6/15/1999	7/1/2009	$63,677	$15,442	$48,235
540	ENERGIEDIENST HLDG CHF0 10(REGD)	6/15/1999	1/12/2009	$23,756	$6,168	$17,588
482	ENERGIEDIENST HLDG CHF0 10(REGD)	7/31/1997	1/9/2009	$21,958	$6,720	$15,238
118	ENERGIEDIENST HLDG CHF0 10(REGD)	6/15/1999	1/9/2009	$5,376	$1,348	$4,028
350	ENERGIEDIENST HLDG CHF0 10(REGD)	6/15/1999	2/23/2009	$13,337	$3,998	$9,340
2,514	ENERGIEDIENST HLDG CHF0 10(REGD)	6/15/1999	6/30/2009	$117,705	$28,714	$88,991
1,920	ENERGIEDIENST HLDG CHF0 10(REGD)	6/15/1999	3/25/2009	$80,075	$21,930	$58,146
66	ENERGIEDIENST HLDG CHF0 10(REGD)	6/15/1999	2/24/2009	$2,481	$754	$1,727

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140	ENERGIEDIENST HLDG CHF0 10(REGD)	6/15/1999	2/20/2009	$5,531	$1,599	$3,932
470	GEBERIT CHF0.10(REGD)	5/6/2008	3/25/2009	$42,080	$71,985	($29,905)
930	GEBERIT CHF0 10(REGD)	5/6/2008	6/30/2009	$114,310	$142,439	($28,129)
50	JELMOLI HOLDING AG CHF10(REGD)	12/22/1994	1/26/2009	$19,631	$5,079	$14,553
125	JELMOLI HOLDING AG CHF10(REGD)	12/22/1994	1/12/2009	$46,000	$12,697	$33,303
353	JELMOLI HOLDING AG CHF10(REGD)	12/22/1994	3/27/2009	$148,335	$35,856	$112,479
32	JELMOLI HOLDING AG CHF10(REGD)	12/22/1994	1/15/2009	$11,545	$3,250	$8,295
180	JELMOLI HOLDING AG CHF10(REGD)	12/22/1994	3/25/2009	$73,339	$18,284	$55,056
56	JELMOLI HOLDING AG CHF10(REGD)	12/22/1994	1/22/2009	$21,385	$5,688	$15,697
20	JELMOLI HOLDING AG CHF10(REGD)	12/22/1994	1/23/2009	$7,692	$2,032	$5,660
230	JELMOLI HOLDING AG CHF10(REGD)	12/22/1994	1/13/2009	$82,245	$23,362	$58,882
67	JELMOLI HOLDING AG CHF10(REGD)	12/22/1994	1/14/2009	$23,775	$6,806	$16,970
5,945	NESTLE SA COMSTK	4/25/2007	3/25/2009	$201,733	$240,155	($38,422)
3,700	NESTLE SA COMSTK	5/2/2007	3/25/2009	$125,553	$147,666	($22,113)
1,865	NESTLE SA COMSTK	1/29/2008	3/25/2009	$63,286	$82,539	($19,253)
1,135	NESTLE SA COMSTK	1/29/2008	6/30/2009	$42,890	$50,231	($7,342)
18,000	NESTLE SA COMSTK	6/13/2008	6/30/2009	$680,192	$864,479	($184,288)
4,000	NESTLE SA COMSTK	8/22/2008	6/30/2009	$151,154	$177,398	($26,244)
935	NOVARTIS AG CHF0 50(REGD)	5/6/2008	3/25/2009	$35,793	$47,787	($11,995)
7,485	NOVARTIS AG CHF0 50(REGD)	6/13/2008	3/25/2009	$286,533	$376,019	($89,486)
13,915	NOVARTIS AG CHF0 50(REGD)	6/13/2008	6/30/2009	$569,011	$699,038	($130,027)
3,000	NOVARTIS AG CHF0 50(REGD)	8/22/2008	6/30/2009	$122,676	$167,287	($44,612)
3,935	NOVARTIS AG CHF0 50(REGD)	1/29/2008	3/17/2009	$144,478	$198,420	($53,942)
565	NOVARTIS AG CHF0 50(REGD)	5/6/2008	3/17/2009	$20,745	$28,877	($8,132)
1,570	ROCHE HLDGS AG GENUSSCHEINE NPV	10/7/2008	6/30/2009	$215,685	$239,923	($24,238)
700	ROCHE HLDGS AG GENUSSCHEINE NPV	10/7/2008	4/20/2009	$91,039	$106,972	($15,933)
1,500	ROCHE HLDGS AG GENUSSCHEINE NPV	9/12/2008	3/25/2009	$197,194	$249,721	($52,526)
230	ROCHE HLDGS AG GENUSSCHEINE NPV	9/17/2008	3/25/2009	$30,236	$37,556	($7,319)
670	ROCHE HLDGS AG GENUSSCHEINE NPV	9/17/2008	4/16/2009	$88,217	$109,402	($21,185)
530	ROCHE HLDGS AG GENUSSCHEINE NPV	10/7/2008	4/16/2009	$69,784	$80,993	($11,209)
0	SWISS REINSURANCE AG CHF0 1(REGD)	3/17/2006	3/12/2009	$0	$1	($1)
778	SWISS REINSURANCE AG CHF0 1(REGD)	3/17/2006	3/12/2009	$9,588	$55,073	($45,485)
0	SWISS REINSURANCE AG CHF0 1(REGD)	3/17/2006	3/12/2009	$0	$1	($0)
0	SWISS REINSURANCE AG CHF0 1(REGD)	3/17/2006	3/12/2009	$0	$0	($0)
2,000	SWISS REINSURANCE AG CHF0 1(REGD)	6/13/2008	3/12/2009	$24,649	$143,931	($119,282)
760	SWISSCOM AG CHF1(REGD)	6/13/2008	6/30/2009	$233,968	$261,774	($27,806)
240	SWISSCOM AG CHF1(REGD)	5/6/2008	3/25/2009	$68,321	$84,927	($16,606)
140	SWISSCOM AG CHF1(REGD)	6/13/2008	3/25/2009	$39,854	$48,221	($8,368)
350	SWISSCOM AG CHF1(REGD)	5/6/2008	3/17/2009	$96,875	$123,852	($26,977)
120	VALORA HOLDING CHF1(REGD)	11/26/2002	1/23/2009	$15,789	$19,820	($4,030)
150	VALORA HOLDING CHF1(REGD)	11/26/2002	1/28/2009	$20,496	$24,775	($4,279)
230	VALORA HOLDING CHF1(REGD)	11/22/2002	1/8/2009	$30,111	$37,670	($7,559)
30	VALORA HOLDING CHF1(REGD)	11/26/2002	1/8/2009	$3,928	$4,955	($1,027)

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100	VALORA HOLDING CHF1(REGD)	11/26/2002	1/13/2009	$12,995	$16,516	($3,521)
100	VALORA HOLDING CHF1(REGD)	11/26/2002	1/9/2009	$13,408	$16,516	($3,109)
758	ZURICH FINL SVCS CHF0.10	6/13/2008	6/30/2009	$135,784	$204,733	($68,949)
500	ZURICH FINL SVCS CHF0 10	10/7/2008	6/30/2009	$89,567	$120,707	($31,140)
630	ZURICH FINL SVCS CHF0 10	6/13/2008	3/25/2009	$102,789	$170,161	($67,372)
198	ZURICH FINL SVCS CHF0 10	5/7/2007	3/17/2009	$25,492	$59,631	($34,139)
270	ZURICH FINL SVCS CHF0 10	5/9/2007	3/17/2009	$34,762	$79,708	($44,946)
1,012	ZURICH FINL SVCS CHF0 10	6/13/2008	3/17/2009	$130,294	$273,338	($143,044)
4,404	#REORG/CHUNGHWA MAND EXCH TO CHUNGHWA TELECOM CO LTD #2057600 2/8/10	8/10/2005	3/26/2009	$82,017	$110,066	($28,049)
1,388	#REORG/CHUNGHWA MAND EXCH TO CHUNGHWA TELECOM CO LTD #2057600 2/8/10	8/8/2006	3/26/2009	$25,854	$0	$25,854
1,708	#REORG/CHUNGHWA MAND EXCH TO CHUNGHWA TELECOM CO LTD #2057600 2/8/10	9/28/2006	3/26/2009	$31,812	$38,216	($6,403)
7,252	#REORG/CHUNGHWA MAND EXCH TO CHUNGHWA TELECOM CO LTD #2057600 2/8/10	9/28/2006	4/30/2009	$136,524	$162,245	($25,721)
348	#REORG/CHUNGHWA MAND EXCH TO CHUNGHWA TELECOM CO LTD #2057600 2/8/10	7/24/2007	4/30/2009	$6,556	$0	$6,556
3,600	#REORG/CHUNGHWA MAND EXCH TO CHUNGHWA TELECOM CO LTD #2057600 2/8/10	7/24/2007	5/1/2009	$69,755	$0	$69,755
2,964	#REORG/CHUNGHWA MAND EXCH TO CHUNGHWA TELECOM CO LTD #2057600 2/8/10	7/24/2007	6/30/2009	$58,443	$0	$58,443
4,541	#REORG/CHUNGHWA MAND EXCH TO CHUNGHWA TELECOM CO LTD #2057600 2/8/10	10/15/2008	6/30/2009	$89,552	$0	$89,552
3,400	#REORG/CHUNGHWA MAND EXCH TO CHUNGHWA TELECOM CO LTD #2057600 2/8/10	6/22/2009	6/30/2009	$67,046	$66,458	$588
60,000	ACER INC TWD10	6/5/2009	6/30/2009	$103,469	$110,952	($7,483)
80,000	ACER INC TWD10	6/9/2009	6/30/2009	$137,958	$143,761	($5,802)
21,700	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	1/25/2008	3/25/2009	$197,741	$191,461	$6,280
12,800	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	1/25/2008	2/17/2009	$100,236	$112,936	($12,699)
12,946	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	10/22/2008	6/30/2009	$121,801	$93,267	$28,535
1,335	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	1/25/2008	4/3/2009	$13,491	$11,777	$1,714
17,000	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	6/20/2008	4/3/2009	$171,823	$184,401	($12,578)
377	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	7/16/2008	4/3/2009	$3,812	$0	$3,812
12,254	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	10/22/2008	4/3/2009	$123,854	$88,281	$35,573
10,100	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	10/22/2008	5/5/2009	$112,553	$72,763	$39,789
14,835	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	8/7/2007	1/22/2009	$107,101	$147,208	($40,107)
7,165	ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	1/25/2008	1/22/2009	$51,729	$63,219	($11,490)
145,586	ADVANCED SEMICONDT TWD10	10/31/2007	6/11/2009	$83,747	$172,238	($88,492)
2,514	ADVANCED SEMICONDT TWD10	8/13/2008	6/11/2009	$1,446	$161	$1,285
140,000	ADVANCED SEMICONDT TWD10	10/31/2007	3/25/2009	$69,324	$165,630	($96,306)
8,000	ASUSTEK COMPUTER TWD10	7/13/2007	6/9/2009	$10,416	$22,247	($11,831)
33,000	ASUSTEK COMPUTER TWD10	7/16/2007	6/9/2009	$42,967	$91,389	($48,423)
17,659	ASUSTEK COMPUTER TWD10	8/16/2007	6/9/2009	$22,992	$1,070	$21,923
37,153	ASUSTEK COMPUTER TWD10	8/29/2008	6/9/2009	$48,374	$2,361	$46,014
10,000	ASUSTEK COMPUTER TWD10	2/13/2007	3/25/2009	$11,003	$26,709	($15,707)
47,000	ASUSTEK COMPUTER TWD10	2/27/2007	3/25/2009	$51,713	$125,751	($74,038)
17,000	ASUSTEK COMPUTER TWD10	3/1/2007	3/25/2009	$18,705	$44,367	($25,662)
66,000	ASUSTEK COMPUTER TWD10	3/1/2007	6/5/2009	$91,813	$172,249	($80,435)
24,000	ASUSTEK COMPUTER TWD10	7/13/2007	6/5/2009	$33,387	$66,742	($33,355)
34,000	GIANT MFG CO TWD10	6/5/2009	6/30/2009	$81,359	$87,003	($5,644)
35,000	GIANT MFG CO TWD10	6/8/2009	6/30/2009	$83,752	$90,183	($6,431)

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4,000	HON HAI PRECISION TWD10	10/30/2007	3/25/2009	$9,077	$30,949	($21,871)
35,000	HON HAI PRECISION TWD10	10/31/2007	3/25/2009	$79,424	$268,063	($188,638)
17,332	HON HAI PRECISION TWD10	6/2/2009	7/28/2009	$57,544	$1,075	$56,468
3,000	HON HAI PRECISION TWD10	11/28/2007	6/30/2009	$9,161	$18,675	($9,514)
25,000	HON HAI PRECISION TWD10	7/10/2008	6/30/2009	$76,344	$111,312	($34,968)
17,550	HON HAI PRECISION TWD10	9/16/2008	6/30/2009	$53,593	$1,095	$52,498
20,000	HON HAI PRECISION TWD10	4/20/2009	6/30/2009	$61,075	$54,002	$7,073
26,000	HON HAI PRECISION TWD10	10/31/2007	6/11/2009	$80,990	$199,132	($118,142)
24,000	HON HAI PRECISION TWD10	11/28/2007	6/11/2009	$74,760	$149,403	($74,643)
50,000	POWERTECH TECHNOLO TWD10	6/22/2009	6/30/2009	$103,895	$102,523	$1,372
29,000	POWERTECH TECHNOLO TWD10	6/23/2009	6/30/2009	$60,259	$59,290	$969
21,000	POWERTECH TECHNOLO TWD10	6/24/2009	6/30/2009	$43,636	$43,597	$40
55,000	QUANTA COMPUTER TWD10	4/17/2009	6/30/2009	$88,808	$73,843	$14,965
55,000	QUANTA COMPUTER TWD10	4/20/2009	6/30/2009	$88,808	$73,203	$15,604
8,000	QUANTA COMPUTER TWD10	4/30/2009	6/30/2009	$12,917	$11,773	$1,144
157,000	TAIWAN CEMENT TWD10	9/26/2008	6/30/2009	$150,176	$101,057	$49,119
63,000	TAIWAN CEMENT TWD10	9/26/2008	3/25/2009	$54,771	$40,552	$14,219
42,000	TAIWAN SEMICON MAN TWD10	2/18/2009	6/30/2009	$68,936	$53,675	$15,261
6,000	TAIWAN SEMICON MAN TWD10	2/23/2009	6/30/2009	$9,848	$7,552	$2,296
16,000	TAIWAN SEMICON MAN TWD10	2/24/2009	6/30/2009	$26,261	$20,291	$5,970
200,000	TAIWAN SEMICON MAN TWD10	4/6/2009	6/30/2009	$328,265	$321,637	$6,628
868,000	UNI-PRESIDENT CHIN HKD0 01	1/28/2008	6/30/2009	$478,361	$457,619	$20,742
435,000	UNI-PRESIDENT CHIN HKD0 01	1/28/2008	3/25/2009	$140,286	$229,337	($89,051)
221,600	CHAROEN POK FOODS THB1(ALIEN MKT)	2/3/2006	2/5/2009	$21,179	$32,329	($11,150)
897,527	CHAROEN POK FOODS THB1(ALIEN MKT)	2/14/2006	2/5/2009	$85,778	$130,152	($44,374)
498,773	CHAROEN POK FOODS THB1(ALIEN MKT)	2/14/2006	2/5/2009	$47,669	$72,328	($24,659)
1,285,000	CHAROEN POK FOODS THB1(ALIEN MKT)	8/24/2006	2/5/2009	$122,810	$175,724	($52,914)
44,100	TURKIYE HALK BANKA TRY1	4/24/2009	6/30/2009	$177,285	$131,781	$45,504
3,740	AMEC ORD GBP0 50	3/19/2009	6/30/2009	$40,336	$29,260	$11,077
1,200	AMEC ORD GBP0 50	3/19/2009	3/25/2009	$9,848	$9,388	$460
6,000	AMLIN ORD GBP0 28125	1/23/2009	6/30/2009	$30,313	$31,015	($702)
239	AMLIN ORD GBP0 28125	5/21/2009	6/30/2009	$1,207	$1,377	($170)
1,000	AMLIN ORD GBP0 28125	1/22/2009	3/25/2009	$5,091	$5,383	($292)
1,000	AMLIN ORD GBP0 28125	1/23/2009	3/25/2009	$5,091	$5,169	($78)
2,746	ANGLO AMERICAN USD0.54945	10/28/2005	6/30/2009	$81,019	$82,713	($1,694)
620	ANGLO AMERICAN USD0 54945	5/3/2006	6/30/2009	$18,287	$29,068	($10,781)
678	ANGLO AMERICAN USD0.54945	9/21/2006	6/30/2009	$20,006	$29,159	($9,153)
406	ANGLO AMERICAN USD0.54945	5/3/2007	6/30/2009	$11,977	$22,927	($10,950)
328	ANGLO AMERICAN USD0 54945	4/30/2008	6/30/2009	$9,679	$21,225	($11,546)
137	ANGLO AMERICAN USD0 54945	9/18/2008	6/30/2009	$4,043	$5,431	($1,389)
3,000	ANGLO AMERICAN USD0 54945	12/16/2008	6/30/2009	$88,529	$72,491	$16,038
2,800	ANGLO AMERICAN USD0 54945	3/4/2009	6/30/2009	$82,627	$40,388	$42,240
573	ANGLO AMERICAN USD0 54945	10/26/2005	3/25/2009	$10,382	$17,436	($7,054)

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3,827	ANGLO AMERICAN USD0 54945	10/28/2005	3/25/2009	$69,385	$115,305	($45,919)
2,000	ANGLO AMERICAN USD0 54945	10/28/2005	4/28/2009	$39,461	$60,253	($20,793)
800	ANGLO AMERICAN USD0 54945	10/28/2005	6/18/2009	$20,688	$24,101	($3,413)
3,147	ASSOCD BRIT FOODS ORD GBP0 0568	10/23/2008	6/30/2009	$39,764	$32,847	$6,917
3,500	ASSOCD BRIT FOODS ORD GBP0 0568	10/27/2008	6/30/2009	$44,225	$34,853	$9,372
1,400	ASSOCD BRIT FOODS ORD GBP0 0568	10/28/2008	6/30/2009	$17,690	$13,943	$3,747
2,400	ASSOCD BRIT FOODS ORD GBP0 0568	10/23/2008	5/6/2009	$26,273	$25,050	$1,223
4,047	ASSOCD BRIT FOODS ORD GBP0 0568	10/20/2008	3/19/2009	$34,768	$46,742	($11,974)
353	ASSOCD BRIT FOODS ORD GBP0 0568	10/23/2008	3/19/2009	$3,033	$3,684	($652)
1,500	ASSOCD BRIT FOODS ORD GBP0 0568	10/23/2008	4/28/2009	$15,616	$15,656	($41)
4,000	ASSOCD BRIT FOODS ORD GBP0 0568	10/23/2008	3/25/2009	$37,568	$41,751	($4,183)
1,500	ASTRAZENECA ORD USD0 25	3/12/2003	3/19/2009	$47,573	$44,572	$3,001
200	ASTRAZENECA ORD USD0 25	3/12/2003	3/25/2009	$6,735	$5,943	$792
6,300	ASTRAZENECA ORD USD0 25	11/3/2004	3/25/2009	$212,163	$269,675	($57,513)
3,900	ASTRAZENECA ORD USD0 25	11/12/2004	6/30/2009	$173,427	$168,245	$5,182
2,300	ASTRAZENECA ORD USD0 25	12/8/2004	6/30/2009	$102,278	$94,153	$8,124
10,000	ASTRAZENECA ORD USD0 25	3/16/2005	6/30/2009	$444,685	$419,028	$25,657
1,000	ASTRAZENECA ORD USD0 25	12/16/2008	6/30/2009	$44,469	$40,001	$4,468
200	ASTRAZENECA ORD USD0 25	11/3/2004	4/28/2009	$7,191	$8,561	($1,370)
1,400	ASTRAZENECA ORD USD0 25	11/12/2004	4/28/2009	$50,340	$60,396	($10,056)
1,000	ASTRAZENECA ORD USD0 25	11/12/2004	6/4/2009	$41,335	$43,140	($1,805)
10,500	AVIVA ORD GBP0 25	11/18/2003	1/30/2009	$46,601	$87,235	($40,634)
1,252	AVIVA ORD GBP0 25	11/18/2003	3/6/2009	$3,196	$10,402	($7,206)
5,723	AVIVA ORD GBP0 25	11/12/2004	3/6/2009	$14,607	$64,788	($50,180)
8,425	AVIVA ORD GBP0 25	11/12/2004	3/6/2009	$21,504	$91,241	($69,737)
25,375	AVIVA ORD GBP0 25	3/16/2005	6/30/2009	$143,223	$323,086	($179,863)
2,700	AVIVA ORD GBP0 25	12/20/2007	6/30/2009	$15,239	$35,339	($20,100)
6,200	AVIVA ORD GBP0 25	11/12/2004	3/9/2009	$14,895	$67,145	($52,250)
8,375	AVIVA ORD GBP0.25	11/12/2004	3/25/2009	$29,208	$90,700	($61,491)
6,625	AVIVA ORD GBP0 25	3/16/2005	3/25/2009	$23,105	$84,353	($61,247)
3,000	BAE SYSTEMS ORD GBP0 025	6/18/2003	3/4/2009	$15,083	$7,244	$7,839
51,195	BAE SYSTEMS ORD GBP0 025	12/16/2003	6/30/2009	$288,155	$149,369	$138,786
27,900	BAE SYSTEMS ORD GBP0 025	11/12/2004	6/30/2009	$157,037	$130,362	$26,675
4,900	BAE SYSTEMS ORD GBP0 025	10/28/2008	6/30/2009	$27,580	$24,317	$3,263
3,695	BAE SYSTEMS ORD GBP0 025	6/18/2003	3/25/2009	$18,790	$8,922	$9,868
11,305	BAE SYSTEMS ORD GBP0 025	12/16/2003	3/25/2009	$57,490	$32,984	$24,506
22,300	BAE SYSTEMS ORD GBP0 025	6/18/2003	3/19/2009	$102,006	$53,847	$48,159
8,500	BAE SYSTEMS ORD GBP0 025	12/16/2003	4/28/2009	$44,691	$24,800	$19,891
1,000	BALFOUR BEATTY GBP0 50	12/16/2008	4/28/2009	$4,862	$5,136	($274)
5,900	BALFOUR BEATTY GBP0 50	12/16/2008	6/30/2009	$29,986	$30,300	($314)
2,300	BALFOUR BEATTY GBP0 50	12/16/2008	3/25/2009	$11,310	$11,812	($502)
178	BALFOUR BEATTY GBP0 50	7/6/2009	7/13/2009	$831	$868	($38)
25,694	BARCLAYS ORD GBP0 25	2/26/2009	6/30/2009	$120,879	$41,464	$79,416

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10,500	BARCLAYS ORD GBP0 25	4/24/2009	6/30/2009	$49,398	$35,169	$14,229
3,400	BARCLAYS ORD GBP0 25	5/5/2009	6/30/2009	$15,996	$15,266	$730
5,200	BARCLAYS ORD GBP0 25	5/6/2009	6/30/2009	$24,464	$22,537	$1,927
4,300	BARCLAYS ORD GBP0 25	5/7/2009	6/30/2009	$20,230	$17,753	$2,477
4,500	BARCLAYS ORD GBP0 25	5/8/2009	6/30/2009	$21,171	$19,283	$1,887
6,700	BARCLAYS ORD GBP0 25	6/2/2009	6/30/2009	$31,521	$30,170	$1,350
6,094	BARCLAYS ORD GBP0 25	4/25/2008	3/25/2009	$11,046	$56,796	($45,750)
2,306	BARCLAYS ORD GBP0 25	2/26/2009	3/25/2009	$4,180	$3,721	$458
3,240	BARCLAYS ORD GBP0 25	10/2/2006	3/5/2009	$3,171	$41,693	($38,522)
7,860	BARCLAYS ORD GBP0 25	4/27/2007	3/5/2009	$7,693	$116,247	($108,554)
4,030	BARCLAYS ORD GBP0 25	10/15/2007	3/5/2009	$3,944	$49,328	($45,383)
7,070	BARCLAYS ORD GBP0 25	12/19/2007	3/5/2009	$6,920	$71,686	($64,767)
15,930	BARCLAYS ORD GBP0 25	12/19/2007	3/9/2009	$12,962	$161,523	($148,561)
7,300	BARCLAYS ORD GBP0 25	12/20/2007	3/9/2009	$5,940	$73,799	($67,859)
1,170	BARCLAYS ORD GBP0 25	4/7/2008	3/9/2009	$952	$11,382	($10,430)
8,230	BARCLAYS ORD GBP0 25	4/7/2008	3/12/2009	$7,845	$80,061	($72,215)
3,770	BARCLAYS ORD GBP0 25	4/25/2008	3/12/2009	$3,594	$35,136	($31,542)
2,771	BARCLAYS ORD GBP0 25	3/19/2004	1/23/2009	$1,935	$24,713	($22,778)
5,772	BARCLAYS ORD GBP0 25	10/3/2005	1/23/2009	$4,031	$60,256	($56,225)
9,423	BARCLAYS ORD GBP0 25	4/28/2006	1/23/2009	$6,580	$117,964	($111,384)
1,034	BARCLAYS ORD GBP0 25	10/2/2006	1/23/2009	$722	$13,306	($12,584)
1,700	BERKLEY GP HOLDINGS	10/28/2008	6/30/2009	$22,615	$17,022	$5,593
500	BERKLEY GP HOLDINGS	12/16/2008	6/30/2009	$6,652	$6,935	($284)
1,700	BG GROUP ORD GBP0 10	7/29/1998	4/16/2009	$26,851	$7,005	$19,846
2,500	BG GROUP ORD GBP0 10	7/29/1998	5/6/2009	$41,691	$10,302	$31,390
1,000	BG GROUP ORD GBP0 10	7/29/1998	5/13/2009	$16,803	$4,121	$12,683
4,382	BG GROUP ORD GBP0 10	4/16/1997	3/25/2009	$69,956	$9,531	$60,425
20,618	BG GROUP ORD GBP0 10	7/29/1998	3/25/2009	$329,152	$84,959	$244,193
900	BG GROUP ORD GBP0 10	7/29/1998	5/20/2009	$15,362	$3,709	$11,653
4,537	BG GROUP ORD GBP0 10	7/29/1998	6/30/2009	$77,358	$18,695	$58,663
20,200	BG GROUP ORD GBP0 10	10/18/2000	6/30/2009	$344,420	$81,384	$263,036
900	BG GROUP ORD GBP0 10	10/20/2008	6/30/2009	$15,345	$11,813	$3,532
6,100	BG GROUP ORD GBP0 10	10/28/2008	6/30/2009	$104,008	$66,538	$37,470
7,500	BG GROUP ORD GBP0 10	12/16/2008	6/30/2009	$127,879	$112,571	$15,308
2,300	BG GROUP ORD GBP0 10	7/29/1998	4/27/2009	$35,937	$9,477	$26,460
2,000	BG GROUP ORD GBP0 10	7/29/1998	4/28/2009	$30,944	$8,241	$22,703
600	BHP BILLITON PLC USD0 50	9/4/1998	4/28/2009	$11,864	$1,112	$10,753
650	BHP BILLITON PLC USD0 50	9/4/1998	6/4/2009	$15,527	$1,204	$14,322
13,185	BHP BILLITON PLC USD0 50	9/4/1998	6/30/2009	$301,721	$24,426	$277,295
3,400	BHP BILLITON PLC USD0 50	4/7/2008	6/30/2009	$77,804	$114,602	($36,798)
1,700	BHP BILLITON PLC USD0 50	4/8/2008	6/30/2009	$38,902	$56,609	($17,707)
800	BHP BILLITON PLC USD0.50	10/28/2008	6/30/2009	$18,307	$11,036	$7,271
2,000	BHP BILLITON PLC USD0 50	3/4/2009	6/30/2009	$45,767	$32,282	$13,485

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,000	BHP BILLITON PLC USD0 50	9/4/1998	1/29/2009	$18,048	$1,853	$16,195
7,500	BHP BILLITON PLC USD0 50	9/4/1998	3/25/2009	$155,155	$13,894	$141,261
400	BHP BILLITON PLC USD0 50	9/4/1998	5/13/2009	$8,493	$741	$7,752
1,362	BP ORD USD0 25	5/12/2006	6/30/2009	$10,854	$17,121	($6,267)
12,000	BP ORD USD0 25	5/15/2006	6/30/2009	$95,630	$147,890	($52,260)
12,000	BP ORD USD0 25	5/17/2006	6/30/2009	$95,630	$144,038	($48,408)
4,000	BP ORD USD0 25	5/22/2006	6/30/2009	$31,877	$45,723	($13,846)
5,000	BP ORD USD0 25	5/24/2006	6/30/2009	$39,846	$58,634	($18,789)
33,000	BP ORD USD0 25	8/3/2006	6/30/2009	$262,982	$397,440	($134,459)
12,000	BP ORD USD0 25	10/3/2006	6/30/2009	$95,630	$129,305	($33,675)
25,000	BP ORD USD0 25	1/30/2007	6/30/2009	$199,228	$264,575	($65,347)
9,000	BP ORD USD0 25	2/7/2007	6/30/2009	$71,722	$96,127	($24,405)
10,000	BP ORD USD0 25	2/12/2007	6/30/2009	$79,691	$104,302	($24,611)
28,000	BP ORD USD0 25	2/27/2007	6/30/2009	$223,136	$295,238	($72,102)
15,000	BP ORD USD0 25	2/28/2007	6/30/2009	$119,537	$156,395	($36,858)
4,500	BP ORD USD0 25	10/28/2008	6/30/2009	$35,861	$32,796	$3,065
17,400	BP ORD USD0 25	12/16/2008	6/30/2009	$138,663	$141,022	($2,359)
10,000	BP ORD USD0 25	11/12/2004	3/4/2009	$58,536	$98,599	($40,063)
15,662	BP ORD USD0 25	11/12/2004	3/25/2009	$109,427	$154,425	($44,998)
30,000	BP ORD USD0 25	1/20/2005	3/25/2009	$209,604	$290,318	($80,714)
44,338	BP ORD USD0 25	3/16/2005	3/25/2009	$309,781	$477,895	($168,114)
10,300	BP ORD USD0 25	11/12/2004	3/19/2009	$66,567	$101,556	($34,990)
5,662	BP ORD USD0 25	3/16/2005	4/16/2009	$37,253	$61,028	($23,775)
10,000	BP ORD USD0 25	2/7/2006	4/16/2009	$65,794	$113,617	($47,823)
6,438	BP ORD USD0.25	2/23/2006	4/16/2009	$42,358	$72,666	($30,307)
1,562	BP ORD USD0 25	2/23/2006	4/28/2009	$11,120	$17,630	($6,511)
10,938	BP ORD USD0 25	5/5/2006	4/28/2009	$77,866	$138,541	($60,675)
2,000	BP ORD USD0 25	5/12/2006	6/4/2009	$17,159	$25,141	($7,983)
1,062	BP ORD USD0 25	5/5/2006	5/6/2009	$8,022	$13,451	($5,430)
9,638	BP ORD USD0.25	5/12/2006	5/6/2009	$72,799	$121,156	($48,358)
600	BRITISH AMERICAN TOBACCO ORD GBP0 25	10/7/2008	6/30/2009	$16,611	$19,025	($2,413)
3,700	BRITISH AMERICAN TOBACCO ORD GBP0 25	10/10/2008	6/30/2009	$102,437	$94,289	$8,148
1,300	BRITISH AMERICAN TOBACCO ORD GBP0 25	10/13/2008	6/30/2009	$35,991	$33,059	$2,932
3,000	BRITISH AMERICAN TOBACCO ORD GBP0 25	10/23/2008	6/30/2009	$83,057	$73,277	$9,780
1,300	BRITISH AMERICAN TOBACCO ORD GBP0 25	11/13/2008	6/30/2009	$35,991	$33,176	$2,815
5,200	BRITISH AMERICAN TOBACCO ORD GBP0 25	12/16/2008	6/30/2009	$143,965	$134,413	$9,552
3,000	BRITISH AMERICAN TOBACCO ORD GBP0 25	10/7/2008	4/28/2009	$69,631	$95,124	($25,493)
4,200	BRITISH SKY BROADCASTING GROUP ORD GBP0 50	10/16/2008	5/6/2009	$30,963	$27,750	$3,213
2,400	BRITISH SKY BROADCASTING GROUP ORD GBP0 50	10/16/2008	4/27/2009	$15,683	$15,857	($174)
5,000	BRITISH SKY BROADCASTING GROUP ORD GBP0 50	10/16/2008	3/25/2009	$32,923	$33,036	($113)
3,300	BRITISH SKY BROADCASTING GROUP ORD GBP0 50	10/16/2008	4/16/2009	$21,619	$21,804	($185)
4,000	BRITISH SKY BROADCASTING GROUP ORD GBP0 50	10/16/2008	6/30/2009	$30,012	$26,429	$3,583
1,900	BUNZL PLC ORD GBP0 32142857	10/10/2008	4/16/2009	$13,739	$19,179	($5,441)

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1,000	BUNZL PLC ORD GBP0 32142857	10/10/2008	4/27/2009	$7,744	$10,094	($2,351)
1,000	BUNZL PLC ORD GBP0 32142857	10/10/2008	6/30/2009	$8,331	$10,094	($1,763)
4,000	BUNZL PLC ORD GBP0 32142857	10/28/2008	6/30/2009	$33,324	$34,979	($1,655)
1,500	BUNZL PLC ORD GBP0.32142857	10/10/2008	4/28/2009	$11,445	$15,141	($3,697)
3,900	BUNZL PLC ORD GBP0 32142857	10/10/2008	3/25/2009	$30,962	$39,368	($8,406)
5,300	BUNZL PLC ORD GBP0.32142857	10/10/2008	3/19/2009	$39,405	$53,500	($14,095)
2,300	BUNZL PLC ORD GBP0 32142857	10/10/2008	6/4/2009	$19,298	$23,217	($3,919)
2,100	CAPITA GROUP ORD GBP0 02066666	3/6/2008	3/25/2009	$21,489	$29,026	($7,538)
3,800	CAPITA GROUP ORD GBP0 02066666	3/6/2008	6/30/2009	$44,968	$52,524	($7,556)
2,500	CAPITA GROUP ORD GBP0 02066666	12/16/2008	6/30/2009	$29,584	$27,617	$1,967
10,600	CARILLION ORD GBP0 50	12/16/2008	6/30/2009	$44,432	$39,298	$5,134
1,500	CARILLION ORD GBP0 50	12/16/2008	4/28/2009	$5,460	$5,561	($101)
2,200	CARNIVAL PLC ORD USD1 66	3/19/2009	6/30/2009	$58,970	$49,551	$9,419
15,200	CENTRICA ORD GBP0 061728395	3/16/2005	3/25/2009	$52,684	$66,631	($13,947)
3,650	CENTRICA ORD GBP0 061728395	3/16/2005	6/30/2009	$13,607	$16,000	($2,393)
9,500	CENTRICA ORD GBP0 061728395	10/16/2008	6/30/2009	$35,416	$47,571	($12,155)
5,000	CENTRICA ORD GBP0 061728395	10/17/2008	6/30/2009	$18,640	$25,789	($7,149)
5,300	CENTRICA ORD GBP0 061728395	10/23/2008	6/30/2009	$19,758	$26,589	($6,831)
7,200	CENTRICA ORD GBP0 061728395	10/27/2008	6/30/2009	$26,841	$34,334	($7,492)
5,700	CENTRICA ORD GBP0 061728395	10/28/2008	6/30/2009	$21,249	$26,062	($4,813)
20,600	CENTRICA ORD GBP0 061728395	3/16/2005	3/11/2009	$68,725	$90,303	($21,578)
10,000	CENTRICA ORD GBP0 061728395	3/16/2005	3/12/2009	$33,097	$43,836	($10,739)
10,000	CENTRICA ORD GBP0 061728395	3/16/2005	4/28/2009	$33,282	$43,836	($10,554)
6,682	COBHAM ORD GBP0 025	7/26/2004	4/28/2009	$17,492	$17,084	$408
23,518	COBHAM ORD GBP0 025	7/26/2004	6/30/2009	$67,165	$60,129	$7,036
9,900	COBHAM ORD GBP0 025	7/26/2004	3/25/2009	$25,550	$25,312	$238
8,300	COMPASS GROUP ORD GBP0 10	3/16/2005	3/19/2009	$33,703	$41,369	($7,666)
4,700	COMPASS GROUP ORD GBP0 10	3/16/2005	5/6/2009	$23,229	$23,426	($197)
1,900	COMPASS GROUP ORD GBP0 10	3/16/2005	6/30/2009	$10,758	$9,470	$1,288
20,600	COMPASS GROUP ORD GBP0 10	12/16/2008	6/30/2009	$116,639	$106,937	$9,702
8,900	COMPASS GROUP ORD GBP0 10	3/16/2005	3/25/2009	$39,059	$44,359	($5,301)
4,400	DIAGEO ORD GBX28 935185	11/12/2004	3/19/2009	$45,580	$60,915	($15,335)
15,646	DIAGEO ORD GBX28 935185	11/30/2004	6/30/2009	$226,222	$218,998	$7,224
2,002	DIAGEO ORD GBX28 935185	4/6/2005	6/30/2009	$28,946	$29,599	($653)
1,148	DIAGEO ORD GBX28 935185	4/10/2007	6/30/2009	$16,599	$23,625	($7,026)
3,646	DIAGEO ORD GBX28 935185	11/12/2004	3/25/2009	$40,949	$50,477	($9,528)
3,354	DIAGEO ORD GBX28 935185	11/30/2004	3/25/2009	$37,669	$46,946	($9,277)
6,500	EXPERIAN PLC ORD USD0 10	10/28/2008	6/30/2009	$48,729	$30,052	$18,677
3,000	EXPERIAN PLC ORD USD0 10	12/16/2008	6/30/2009	$22,490	$19,367	$3,123
4,000	EXPERIAN PLC ORD USD0 10	10/28/2008	4/28/2009	$25,722	$18,493	$7,229
25,000	G4S PLC ORD 25P	3/16/2005	3/25/2009	$69,586	$64,726	$4,860
20,000	G4S PLC ORD 25P	3/16/2005	4/28/2009	$55,534	$51,781	$3,754
11,600	G4S PLC ORD 25P	3/16/2005	6/30/2009	$39,962	$30,033	$9,929

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2,500	GLAXOSMITHKLINE ORD GBP0 25	11/17/2003	3/19/2009	$35,040	$58,333	($23,293)
9,800	GLAXOSMITHKLINE ORD GBP0 25	3/9/2004	4/16/2009	$150,899	$200,419	($49,521)
2,700	GLAXOSMITHKLINE ORD GBP0 25	3/9/2004	4/28/2009	$42,291	$55,218	($12,926)
1,362	GLAXOSMITHKLINE ORD GBP0 25	9/24/2002	3/4/2009	$19,460	$24,406	($4,946)
593	GLAXOSMITHKLINE ORD GBP0 25	10/3/2002	3/4/2009	$8,472	$12,608	($4,136)
16,000	GLAXOSMITHKLINE ORD GBP0 25	1/29/2003	3/4/2009	$228,599	$285,407	($56,808)
3,745	GLAXOSMITHKLINE ORD GBP0 25	11/17/2003	3/4/2009	$53,506	$87,383	($33,876)
13,755	GLAXOSMITHKLINE ORD GBP0 25	11/17/2003	3/25/2009	$206,795	$320,949	($114,154)
4,300	GLAXOSMITHKLINE ORD GBP0 25	11/18/2003	3/25/2009	$64,647	$100,151	($35,505)
5,000	GLAXOSMITHKLINE ORD GBP0 25	11/20/2003	3/25/2009	$75,171	$114,098	($38,927)
1,945	GLAXOSMITHKLINE ORD GBP0 25	3/9/2004	3/25/2009	$29,241	$39,777	($10,536)
1,555	GLAXOSMITHKLINE ORD GBP0 25	3/9/2004	5/6/2009	$24,108	$31,801	($7,693)
4,445	GLAXOSMITHKLINE ORD GBP0 25	8/24/2004	5/6/2009	$68,914	$88,921	($20,007)
18,255	GLAXOSMITHKLINE ORD GBP0 25	8/24/2004	6/30/2009	$324,455	$365,187	($40,732)
18,700	GLAXOSMITHKLINE ORD GBP0 25	11/12/2004	6/30/2009	$332,364	$419,215	($86,851)
1,358	GLAXOSMITHKLINE ORD GBP0 25	1/6/2005	6/30/2009	$24,136	$31,952	($7,816)
15,400	GLAXOSMITHKLINE ORD GBP0 25	3/4/2005	6/30/2009	$273,712	$382,288	($108,576)
1,396	GLAXOSMITHKLINE ORD GBP0 25	10/6/2005	6/30/2009	$24,812	$36,051	($11,239)
400	GO-AHEAD GROUP ORD GBP0 10	10/28/2008	4/16/2009	$7,150	$9,051	($1,902)
100	GO-AHEAD GROUP ORD GBP0 10	10/28/2008	4/17/2009	$1,783	$2,263	($480)
14,200	HAYS ORD GBP0 01	3/6/2008	6/4/2009	$20,475	$31,442	($10,966)
9,600	HOME RETAIL GROUP ORD GBP0 10	10/28/2008	6/30/2009	$41,060	$27,396	$13,664
226	HOME RETAIL GROUP ORD GBP0 10	1/21/2009	6/30/2009	$967	$630	$337
13,000	HOME RETAIL GROUP ORD GBP0 10	3/19/2009	6/30/2009	$55,602	$40,210	$15,392
6,326	HSBC HLDGS ORD USD0 50(UK REG)	11/11/2004	5/13/2009	$51,261	$23,680	$27,581
3,392	HSBC HLDGS ORD USD0 50(UK REG)	11/12/2004	5/13/2009	$27,489	$12,699	$14,790
8,182	HSBC HLDGS ORD USD0 50(UK REG)	11/12/2004	5/13/2009	$66,303	$143,190	($76,887)
10,000	HSBC HLDGS ORD USD0 50(UK REG)	11/30/2004	6/30/2009	$83,607	$37,434	$46,173
22,358	HSBC HLDGS ORD USD0 50(UK REG)	11/30/2004	6/30/2009	$186,929	$380,334	($193,405)
647	HSBC HLDGS ORD USD0 50(UK REG)	1/20/2005	6/30/2009	$5,407	$2,421	$2,986
1,552	HSBC HLDGS ORD USD0 50(UK REG)	1/20/2005	6/30/2009	$12,976	$26,355	($13,379)
3,882	HSBC HLDGS ORD USD0 50(UK REG)	5/4/2005	6/30/2009	$32,457	$61,694	($29,237)
1,617	HSBC HLDGS ORD USD0 50(UK REG)	5/4/2005	6/30/2009	$13,524	$6,055	$7,469
855	HSBC HLDGS ORD USD0 50(UK REG)	7/6/2005	6/30/2009	$7,152	$3,202	$3,950
2,053	HSBC HLDGS ORD USD0 50(UK REG)	7/6/2005	6/30/2009	$17,165	$32,529	($15,365)
842	HSBC HLDGS ORD USD0 50(UK REG)	10/5/2005	6/30/2009	$7,044	$3,154	$3,890
2,022	HSBC HLDGS ORD USD0 50(UK REG)	10/5/2005	6/30/2009	$16,906	$32,573	($15,667)
850	HSBC HLDGS ORD USD0 50(UK REG)	1/19/2006	6/30/2009	$7,110	$3,183	$3,927
2,041	HSBC HLDGS ORD USD0 50(UK REG)	1/19/2006	6/30/2009	$17,064	$33,003	($15,938)
4,000	HSBC HLDGS ORD USD0 50(UK REG)	1/24/2006	6/30/2009	$33,443	$66,489	($33,046)
1,667	HSBC HLDGS ORD USD0 50(UK REG)	1/24/2006	6/30/2009	$13,935	$6,239	$7,696
2,500	HSBC HLDGS ORD USD0 50(UK REG)	1/31/2006	6/30/2009	$20,902	$9,359	$11,543
6,000	HSBC HLDGS ORD USD0 50(UK REG)	1/31/2006	6/30/2009	$50,165	$100,118	($49,953)

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7,000	HSBC HLDGS ORD USD0 50(UK REG)	2/2/2006	6/30/2009	$58,526	$116,736	($58,210)
2,917	HSBC HLDGS ORD USD0 50(UK REG)	2/2/2006	6/30/2009	$24,386	$10,918	$13,467
1,667	HSBC HLDGS ORD USD0 50(UK REG)	5/4/2006	6/30/2009	$13,935	$6,239	$7,696
4,000	HSBC HLDGS ORD USD0 50(UK REG)	5/4/2006	6/30/2009	$33,443	$71,196	($37,752)
1,962	HSBC HLDGS ORD USD0 50(UK REG)	5/11/2006	6/30/2009	$16,408	$7,346	$9,062
4,710	HSBC HLDGS ORD USD0 50(UK REG)	5/11/2006	6/30/2009	$39,380	$79,211	($39,831)
2,083	HSBC HLDGS ORD USD0 50(UK REG)	5/15/2006	6/30/2009	$17,418	$7,799	$9,619
5,000	HSBC HLDGS ORD USD0 50(UK REG)	5/15/2006	6/30/2009	$41,804	$89,900	($48,096)
7,000	HSBC HLDGS ORD USD0 50(UK REG)	5/23/2006	6/30/2009	$58,526	$123,016	($64,491)
2,917	HSBC HLDGS ORD USD0 50(UK REG)	5/23/2006	6/30/2009	$24,385	$10,918	$13,467
2,295	HSBC HLDGS ORD USD0 50(UK REG)	7/6/2006	6/30/2009	$19,188	$40,378	($21,190)
956	HSBC HLDGS ORD USD0 50(UK REG)	7/6/2006	6/30/2009	$7,995	$3,580	$4,415
2,323	HSBC HLDGS ORD USD0 50(UK REG)	10/4/2006	6/30/2009	$19,422	$41,778	($22,356)
968	HSBC HLDGS ORD USD0 50(UK REG)	10/4/2006	6/30/2009	$8,092	$3,623	$4,469
935	HSBC HLDGS ORD USD0 50(UK REG)	1/18/2007	6/30/2009	$7,821	$3,502	$4,319
2,245	HSBC HLDGS ORD USD0 50(UK REG)	1/18/2007	6/30/2009	$18,770	$42,115	($23,345)
5,830	HSBC HLDGS ORD USD0 50(UK REG)	5/10/2007	6/30/2009	$48,744	$101,909	($53,166)
2,429	HSBC HLDGS ORD USD0 50(UK REG)	5/10/2007	6/30/2009	$20,310	$9,093	$11,216
1,110	HSBC HLDGS ORD USD0 50(UK REG)	7/5/2007	6/30/2009	$9,280	$4,155	$5,125
2,664	HSBC HLDGS ORD USD0 50(UK REG)	7/5/2007	6/30/2009	$22,273	$49,119	($26,846)
1,122	HSBC HLDGS ORD USD0 50(UK REG)	10/4/2007	6/30/2009	$9,385	$4,202	$5,183
2,694	HSBC HLDGS ORD USD0 50(UK REG)	10/4/2007	6/30/2009	$22,524	$47,528	($25,004)
2,837	HSBC HLDGS ORD USD0 50(UK REG)	1/16/2008	6/30/2009	$23,720	$47,721	($24,002)
1,182	HSBC HLDGS ORD USD0 50(UK REG)	1/16/2008	6/30/2009	$9,883	$4,425	$5,458
2,711	HSBC HLDGS ORD USD0 50(UK REG)	5/7/2008	6/30/2009	$22,665	$10,148	$12,517
6,506	HSBC HLDGS ORD USD0 50(UK REG)	5/7/2008	6/30/2009	$54,396	$106,713	($52,317)
10,167	HSBC HLDGS ORD USD0 50(UK REG)	2/26/2009	6/30/2009	$85,001	$38,058	$46,943
24,400	HSBC HLDGS ORD USD0 50(UK REG)	2/26/2009	6/30/2009	$204,004	$183,782	$20,222
4,000	HSBC HLDGS ORD USD0 50(UK REG)	3/30/2009	6/30/2009	$33,443	$21,727	$11,717
3,700	HSBC HLDGS ORD USD0 50(UK REG)	4/6/2009	6/30/2009	$30,935	$24,578	$6,358
2,625	HSBC HLDGS ORD USD0 50(UK REG)	5/6/2009	6/30/2009	$21,947	$14,922	$7,025
15,182	HSBC HLDGS ORD USD0 50(UK REG)	11/11/2004	3/25/2009	$85,380	$264,125	($178,745)
818	HSBC HLDGS ORD USD0 50(UK REG)	11/12/2004	3/25/2009	$4,600	$14,315	($9,715)
358	HSBC HLDGS ORD USD0 50(UK REG)	11/12/2004	6/4/2009	$3,106	$1,339	$1,767
1,642	HSBC HLDGS ORD USD0 50(UK REG)	11/30/2004	6/4/2009	$14,259	$27,937	($13,678)
2,649	IMPERIAL TOBACCO ORD GBP0 10	9/20/2000	3/19/2009	$57,524	$18,491	$39,033
5,141	IMPERIAL TOBACCO ORD GBP0 10	9/20/2000	3/19/2009	$111,657	$46,138	$65,519
610	IMPERIAL TOBACCO ORD GBP0 10	9/20/2000	3/19/2009	$13,254	$17,577	($4,323)
10,900	IMPERIAL TOBACCO ORD GBP0 10	9/22/2000	6/30/2009	$282,850	$99,278	$183,572
711	IMPERIAL TOBACCO ORD GBP0 10	9/22/2000	6/30/2009	$18,456	$20,484	($2,029)
4,360	IMPERIAL TOBACCO ORD GBP0 10	9/22/2000	6/30/2009	$113,139	$30,438	$82,701
150	IMPERIAL TOBACCO ORD GBP0 10	9/22/2000	6/30/2009	$3,888	$4,315	($427)
5,300	IMPERIAL TOBACCO ORD GBP0 10	9/22/2000	3/25/2009	$123,903	$152,652	($28,749)

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8,431	IMPERIAL TOBACCO ORD GBP0 10	9/20/2000	3/23/2009	$192,466	$58,861	$133,605
1,469	IMPERIAL TOBACCO ORD GBP0 10	9/22/2000	3/23/2009	$33,527	$42,302	($8,775)
18,000	INTL POWER ORD GBP0 50	3/16/2005	6/30/2009	$70,986	$61,478	$9,508
3,900	INTL POWER ORD GBP0 50	12/20/2007	6/30/2009	$15,380	$35,662	($20,281)
16,000	INTL POWER ORD GBP0 50	3/16/2005	4/28/2009	$57,046	$54,647	$2,400
20,000	INTL POWER ORD GBP0 50	3/16/2005	3/25/2009	$65,427	$68,309	($2,882)
500	JARDINE LLOYD THOMPSON GROUP ORD GBP0 05	1/22/2009	4/28/2009	$3,185	$3,354	($168)
1,500	JARDINE LLOYD THOMPSON GROUP ORD GBP0 05	1/22/2009	6/30/2009	$10,008	$10,061	($53)
2,000	JARDINE LLOYD THOMPSON GROUP ORD GBP0 05	1/23/2009	6/30/2009	$13,344	$13,235	$108
4,000	JOHNSON MATTHEY ORD GBP1	12/16/2008	3/25/2009	$64,869	$64,732	$137
500	JOHNSON MATTHEY ORD GBP1	12/16/2008	4/28/2009	$8,638	$8,092	$546
3,000	JOHNSON MATTHEY ORD GBP1	12/16/2008	6/30/2009	$57,223	$48,549	$8,674
3,200	JOHNSON MATTHEY ORD GBP1	12/16/2008	3/31/2009	$47,778	$51,786	($4,008)
1,000	KAZAKHMYS ORD GBP0 20	3/5/2009	5/13/2009	$9,084	$3,794	$5,290
3,600	KAZAKHMYS ORD GBP0 20	3/5/2009	3/25/2009	$19,552	$13,659	$5,893
2,000	KAZAKHMYS ORD GBP0 20	3/5/2009	6/18/2009	$20,177	$7,588	$12,589
1,700	KAZAKHMYS ORD GBP0 20	3/5/2009	6/30/2009	$18,113	$6,450	$11,663
6,200	KAZAKHMYS ORD GBP0 20	3/19/2009	6/30/2009	$66,059	$30,172	$35,887
25,000	LAMPRELL PLC ORD GBP0 05	10/11/2006	6/30/2009	$47,748	$90,458	($42,710)
1,000	LANCASHIRE HLDGS COM STK	1/22/2009	6/30/2009	$7,670	$6,133	$1,537
1,125	LAND SECURITIES GP ORD GBP0 10	11/12/2007	3/25/2009	$7,326	$4,403	$2,924
1,800	LAND SECURITIES GP ORD GBP0 10	11/12/2007	3/25/2009	$11,723	$58,795	($47,071)
3,075	LAND SECURITIES GP ORD GBP0 10	12/20/2007	3/25/2009	$20,028	$89,097	($69,070)
2,125	LAND SECURITIES GP ORD GBP0 10	12/20/2007	4/27/2009	$16,416	$8,316	$8,100
325	LAND SECURITIES GP ORD GBP0 10	12/20/2007	4/27/2009	$2,510	$9,414	($6,904)
1,550	LAND SECURITIES GP ORD GBP0 10	4/8/2008	4/27/2009	$11,977	$47,003	($35,026)
1,450	LAND SECURITIES GP ORD GBP0 10	4/8/2008	6/30/2009	$11,338	$43,954	($32,617)
1,875	LAND SECURITIES GP ORD GBP0 10	4/8/2008	6/30/2009	$14,662	$7,338	$7,324
1,100	LAND SECURITIES GP ORD GBP0 10	10/20/2008	6/30/2009	$8,603	$20,611	($12,008)
687	LAND SECURITIES GP ORD GBP0 10	10/20/2008	6/30/2009	$5,376	$2,691	$2,686
5,500	LAND SECURITIES GP ORD GBP0 10	3/19/2009	6/30/2009	$43,013	$32,372	$10,642
14,000	LEGAL & GENERAL GP ORD GBP0 025	2/26/2009	5/13/2009	$12,443	$8,951	$3,491
73,300	LEGAL & GENERAL GP ORD GBP0 025	2/26/2009	6/30/2009	$68,818	$46,867	$21,950
15,000	LEGAL & GENERAL GP ORD GBP0 025	2/26/2009	4/28/2009	$10,997	$9,591	$1,406
33,700	LEGAL & GENERAL GP ORD GBP0 025	2/26/2009	3/25/2009	$19,695	$21,547	($1,852)
8,300	LLOYDS BANKING GP ORD GBP0 1	3/16/2005	3/9/2009	$4,596	$76,318	($71,722)
13,400	LLOYDS BANKING GP ORD GBP0 1	3/6/2008	3/9/2009	$7,420	$110,976	($103,556)
6,900	LLOYDS BANKING GP ORD GBP0 1	4/8/2008	3/9/2009	$3,821	$62,341	($58,520)
18,000	LLOYDS BANKING GP ORD GBP0 1	2/26/2009	3/9/2009	$9,967	$19,025	($9,058)
14,800	LLOYDS BANKING GP ORD GBP0 1	2/26/2009	5/7/2009	$21,274	$15,643	$5,631
3,600	LLOYDS BANKING GP ORD GBP0 1	3/5/2009	5/7/2009	$5,175	$2,087	$3,087
20,200	LLOYDS BANKING GP ORD GBP0 1	2/26/2009	3/25/2009	$17,961	$21,350	($3,389)
20,808	LLOYDS BANKING GP ORD GBP0 1	3/5/2009	6/30/2009	$24,474	$11,771	$12,703

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23,268	LLOYDS BANKING GP ORD GBP0 1	3/6/2009	6/30/2009	$27,368	$13,402	$13,966
27,383	LLOYDS BANKING GP ORD GBP0 1	6/5/2009	6/30/2009	$32,208	$17,055	$15,153
28,000	LLOYDS BANKING GP ORD GBP0 1	6/8/2009	6/30/2009	$32,934	$26,939	$5,995
500	LONMIN ORD USD1	3/19/2009	6/4/2009	$11,564	$10,218	$1,346
250	LONMIN ORD USD1	3/19/2009	5/13/2009	$4,651	$5,109	($458)
322	LONMIN ORD USD1	3/19/2009	6/30/2009	$6,345	$4,800	$1,545
950	LONMIN ORD USD1	3/19/2009	6/30/2009	$18,719	$19,414	($695)
700	LONMIN ORD USD1	3/19/2009	5/11/2009	$15,235	$14,305	$930
800	LONMIN ORD USD1	3/19/2009	3/25/2009	$17,361	$16,349	$1,012
2,700	MAN GROUP ORD USD0 03428571	6/10/2009	6/30/2009	$12,646	$11,751	$896
7,700	MARKS & SPENCER GP ORD GBP0 25	3/6/2008	3/25/2009	$30,999	$60,150	($29,150)
659	MARKS & SPENCER GP ORD GBP0 25	7/10/2009	7/21/2009	$3,555	$3,454	$100
6,200	MARKS & SPENCER GP ORD GBP0 25	4/8/2008	6/30/2009	$31,477	$47,070	($15,594)
7,100	MARKS & SPENCER GP ORD GBP0 25	10/28/2008	6/30/2009	$36,046	$24,567	$11,478
9,100	MARKS & SPENCER GP ORD GBP0 25	12/16/2008	6/30/2009	$46,200	$31,945	$14,254
300	MARKS & SPENCER GP ORD GBP0 25	3/6/2008	4/28/2009	$1,445	$2,343	($898)
700	MARKS & SPENCER GP ORD GBP0 25	4/8/2008	4/28/2009	$3,372	$5,314	($1,942)
3,300	NATIONAL GRID ORD GBP0 11395	1/17/2002	3/12/2009	$25,171	$21,676	$3,495
6,800	NATIONAL GRID ORD GBP0 11395	1/17/2002	3/13/2009	$52,091	$44,666	$7,425
2,300	NATIONAL GRID ORD GBP0 11395	1/30/2002	5/6/2009	$19,251	$14,823	$4,428
4,000	NATIONAL GRID ORD GBP0 11395	10/23/2000	3/4/2009	$31,169	$15,162	$16,007
13,000	NATIONAL GRID ORD GBP0 11395	1/17/2002	3/25/2009	$104,948	$85,390	$19,558
541	NATIONAL GRID ORD GBP0 11395	10/23/2000	3/11/2009	$4,198	$2,052	$2,146
6,647	NATIONAL GRID ORD GBP0 11395	10/23/2000	3/11/2009	$51,552	$25,197	$26,356
811	NATIONAL GRID ORD GBP0 11395	1/17/2002	3/11/2009	$6,292	$5,329	$963
660	NATIONAL GRID ORD GBP0 11395	1/17/2002	4/16/2009	$5,239	$4,335	$904
940	NATIONAL GRID ORD GBP0 11395	1/30/2002	4/16/2009	$7,462	$6,058	$1,404
10,617	NATIONAL GRID ORD GBP0 11395	1/30/2002	6/30/2009	$96,421	$68,423	$27,998
2,662	NATIONAL GRID ORD GBP0 11395	8/23/2006	6/30/2009	$24,176	$32,406	($8,230)
2,500	NATIONAL GRID ORD GBP0 11395	10/6/2008	6/30/2009	$22,704	$31,949	($9,245)
1,500	NATIONAL GRID ORD GBP0 11395	1/30/2002	4/28/2009	$11,978	$9,667	$2,311
2,000	NEXT ORD GBP0 10	3/16/2005	4/28/2009	$44,189	$59,899	($15,710)
500	NEXT ORD GBP0 10	3/16/2005	6/30/2009	$12,191	$14,975	($2,784)
3,000	NEXT ORD GBP0 10	3/6/2008	6/30/2009	$73,147	$76,517	($3,370)
2,400	NEXT ORD GBP0 10	4/8/2008	6/30/2009	$58,517	$57,266	$1,251
3,500	NEXT ORD GBP0 10	3/16/2005	3/25/2009	$67,297	$104,823	($37,526)
5,100	PEARSON ORD GBP0 25	11/24/2004	6/30/2009	$51,289	$59,932	($8,643)
1,100	PEARSON ORD GBP0 25	11/12/2004	4/27/2009	$11,218	$13,015	($1,797)
1,900	PEARSON ORD GBP0 25	11/24/2004	4/27/2009	$19,376	$22,328	($2,952)
2,600	PEARSON ORD GBP0 25	11/12/2004	3/25/2009	$27,098	$30,762	($3,664)
1,600	PEARSON ORD GBP0 25	12/11/2003	3/19/2009	$15,549	$17,673	($2,125)
5,300	PEARSON ORD GBP0 25	11/12/2004	3/19/2009	$51,505	$62,707	($11,202)
2,000	PERSIMMON ORD GBP0 10	12/16/2008	3/25/2009	$10,507	$7,423	$3,084

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2,200	PERSIMMON ORD GBP0.10	12/16/2008	6/4/2009	$14,081	$8,165	$5,915
3,000	PRUDENTIAL ORD GBP0 05	11/12/2004	1/23/2009	$11,518	$23,766	($12,248)
5,000	PRUDENTIAL ORD GBP0 05	11/24/2004	3/25/2009	$25,756	$39,095	($13,339)
3,000	PRUDENTIAL ORD GBP0 05	11/24/2004	3/9/2009	$8,569	$23,457	($14,888)
3,936	PRUDENTIAL ORD GBP0 05	11/12/2004	3/5/2009	$12,199	$31,181	($18,981)
3,564	PRUDENTIAL ORD GBP0 05	11/24/2004	3/5/2009	$11,046	$27,867	($16,820)
2,200	PRUDENTIAL ORD GBP0 05	11/24/2004	5/13/2009	$13,758	$17,202	($3,444)
10,236	PRUDENTIAL ORD GBP0 05	11/24/2004	6/30/2009	$70,271	$80,035	($9,764)
165	PRUDENTIAL ORD GBP0 05	11/30/2004	6/30/2009	$1,133	$963	$170
3,057	PRUDENTIAL ORD GBP0 05	5/25/2005	6/30/2009	$20,987	$26,927	($5,940)
1,466	PRUDENTIAL ORD GBP0 05	10/28/2005	6/30/2009	$10,064	$13,357	($3,292)
2,000	PRUDENTIAL ORD GBP0 05	11/24/2004	4/28/2009	$10,534	$15,638	($5,104)
800	RECKITT BENCKISER GROUP PLC ORD GBP0 10	10/6/2008	3/25/2009	$30,344	$36,656	($6,312)
2,200	RECKITT BENCKISER GROUP PLC ORD GBP0 10	10/10/2008	3/25/2009	$83,446	$90,257	($6,811)
700	RECKITT BENCKISER GROUP PLC ORD GBP0 10	10/16/2008	5/6/2009	$28,380	$28,869	($489)
800	RECKITT BENCKISER GROUP PLC ORD GBP0 10	10/16/2008	6/30/2009	$36,803	$32,993	$3,810
1,200	RECKITT BENCKISER GROUP PLC ORD GBP0 10	10/23/2008	6/30/2009	$55,204	$49,028	$6,176
1,300	RECKITT BENCKISER GROUP PLC ORD GBP0 10	10/27/2008	6/30/2009	$59,805	$53,492	$6,313
900	RECKITT BENCKISER GROUP PLC ORD GBP0 10	10/28/2008	6/30/2009	$41,403	$36,041	$5,362
500	RECKITT BENCKISER GROUP PLC ORD GBP0 10	11/14/2008	6/30/2009	$23,002	$19,619	$3,383
2,000	RECKITT BENCKISER GROUP PLC ORD GBP0 10	12/16/2008	6/30/2009	$92,007	$77,594	$14,414
1,200	RECKITT BENCKISER GROUP PLC ORD GBP0 10	10/6/2008	3/19/2009	$42,214	$54,984	($12,770)
1,100	RECKITT BENCKISER GROUP PLC ORD GBP0 10	10/10/2008	4/27/2009	$43,095	$45,128	($2,033)
100	RECKITT BENCKISER GROUP PLC ORD GBP0 10	10/16/2008	4/27/2009	$3,918	$4,124	($206)
3,800	REED ELSEVIER GBP0 1444	1/25/2000	3/25/2009	$28,814	$35,733	($6,919)
450	REED ELSEVIER GBP0 1444	1/25/2000	4/16/2009	$3,269	$4,232	($962)
2,750	REED ELSEVIER GBP0 1444	10/16/2008	4/16/2009	$19,979	$22,703	($2,724)
8,350	REED ELSEVIER GBP0 1444	10/16/2008	6/30/2009	$62,698	$68,935	($6,237)
6,400	REED ELSEVIER GBP0 1444	1/25/2000	3/19/2009	$45,035	$60,182	($15,146)
1,000	RIO TINTO ORD GBP0 10	10/3/2006	1/29/2009	$21,758	$46,890	($25,132)
300	RIO TINTO ORD GBP0 10	10/3/2006	6/4/2009	$13,373	$14,067	($694)
1,500	RIO TINTO ORD GBP0 10	10/3/2006	3/25/2009	$48,801	$70,335	($21,534)
525	RIO TINTO ORD GBP0 10	10/3/2006	7/13/2009	$16,219	$12,104	$4,115
735	RIO TINTO ORD GBP0 10	12/20/2007	7/13/2009	$22,707	$16,946	$5,761
210	RIO TINTO ORD GBP0 10	4/7/2008	7/13/2009	$6,488	$4,842	$1,646
368	RIO TINTO ORD GBP0.10	12/16/2008	7/13/2009	$11,353	$8,473	$2,880
1,575	RIO TINTO ORD GBP0 10	3/4/2009	7/13/2009	$48,658	$36,313	$12,345
210	RIO TINTO ORD GBP0 10	3/19/2009	7/13/2009	$6,488	$4,842	$1,646
368	RIO TINTO ORD GBP0.10	3/23/2009	7/13/2009	$11,353	$8,473	$2,880
1,000	RIO TINTO ORD GBP0 10	10/3/2006	6/30/2009	$35,536	$46,890	($11,355)
1,400	RIO TINTO ORD GBP0.10	12/20/2007	6/30/2009	$49,750	$144,363	($94,613)
400	RIO TINTO ORD GBP0 10	4/7/2008	6/30/2009	$14,214	$46,793	($32,579)
700	RIO TINTO ORD GBP0 10	12/16/2008	6/30/2009	$24,875	$16,283	$8,592

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3,000	RIO TINTO ORD GBP0 10	3/4/2009	6/30/2009	$106,607	$76,126	$30,481
400	RIO TINTO ORD GBP0.10	3/19/2009	6/30/2009	$14,214	$11,460	$2,754
700	RIO TINTO ORD GBP0 10	3/23/2009	6/30/2009	$24,875	$23,125	$1,750
8,727	ROYAL BK SCOT GRP ORD GBP0 25	6/3/2005	6/30/2009	$5,638	$33,284	($27,646)
4,111	ROYAL BK SCOT GRP ORD GBP0 25	6/3/2005	6/30/2009	$2,656	$41,632	($38,976)
7,629	ROYAL BK SCOT GRP ORD GBP0.25	10/7/2005	6/30/2009	$4,929	$70,802	($65,873)
4,662	ROYAL BK SCOT GRP ORD GBP0 25	10/7/2005	6/30/2009	$3,012	$17,782	($14,770)
11,634	ROYAL BK SCOT GRP ORD GBP0 25	6/9/2006	6/30/2009	$7,516	$44,372	($36,856)
19,037	ROYAL BK SCOT GRP ORD GBP0 25	6/9/2006	6/30/2009	$12,299	$203,417	($191,117)
4,574	ROYAL BK SCOT GRP ORD GBP0 25	10/6/2006	6/30/2009	$2,955	$17,445	($14,490)
7,485	ROYAL BK SCOT GRP ORD GBP0 25	10/6/2006	6/30/2009	$4,836	$86,071	($81,236)
11,890	ROYAL BK SCOT GRP ORD GBP0 25	6/9/2008	6/30/2009	$7,682	$52,556	($44,874)
15,798	ROYAL BK SCOT GRP ORD GBP0 25	3/16/2005	1/20/2009	$2,358	$169,042	($166,685)
15,033	ROYAL BK SCOT GRP ORD GBP0 25	3/16/2005	1/20/2009	$2,243	$57,338	($55,094)
10,169	ROYAL BK SCOT GRP ORD GBP0 25	6/3/2005	1/20/2009	$1,518	$102,969	($101,451)
3,000	ROYAL DUTCH SHELL 'A'SHS EUR0 07 (UK LIST)	5/3/2006	4/28/2009	$67,616	$103,572	($35,956)
700	ROYAL DUTCH SHELL 'A'SHS EUR0 07 (UK LIST)	11/30/2005	3/4/2009	$14,169	$21,628	($7,458)
1,800	ROYAL DUTCH SHELL 'A'SHS EUR0 07 (UK LIST)	1/31/2006	3/4/2009	$36,435	$61,438	($25,004)
1,200	ROYAL DUTCH SHELL 'A'SHS EUR0 07 (UK LIST)	1/31/2006	3/25/2009	$28,327	$40,959	($12,632)
6,800	ROYAL DUTCH SHELL 'A'SHS EUR0 07 (UK LIST)	5/3/2006	3/25/2009	$160,518	$234,763	($74,245)
200	ROYAL DUTCH SHELL 'A'SHS EUR0 07 (UK LIST)	5/3/2006	6/30/2009	$5,051	$6,905	($1,854)
2,000	ROYAL DUTCH SHELL 'A'SHS EUR0 07 (UK LIST)	5/4/2006	6/30/2009	$50,511	$68,919	($18,408)
6,000	ROYAL DUTCH SHELL 'A'SHS EUR0 07 (UK LIST)	10/3/2006	6/30/2009	$151,532	$195,858	($44,326)
10,000	ROYAL DUTCH SHELL 'A'SHS EUR0 07 (UK LIST)	1/30/2007	6/30/2009	$252,553	$340,908	($88,355)
7,000	ROYAL DUTCH SHELL 'A'SHS EUR0 07 (UK LIST)	2/28/2007	6/30/2009	$176,787	$229,452	($52,664)
7,400	ROYAL DUTCH SHELL 'A'SHS EUR0 07 (UK LIST)	12/20/2007	6/30/2009	$186,889	$307,972	($121,083)
1,800	ROYAL DUTCH SHELL 'B'ORD EUR0 07	11/17/2003	5/13/2009	$44,937	$39,563	$5,374
750	ROYAL DUTCH SHELL 'B'ORD EUR0 07	11/17/2003	6/4/2009	$20,829	$16,484	$4,345
5,859	ROYAL DUTCH SHELL 'B'ORD EUR0 07	11/17/2003	6/30/2009	$148,865	$128,766	$20,099
5,459	ROYAL DUTCH SHELL 'B'ORD EUR0 07	11/18/2003	6/30/2009	$138,721	$119,206	$19,515
4,885	ROYAL DUTCH SHELL 'B'ORD EUR0 07	11/20/2003	6/30/2009	$124,119	$107,224	$16,895
4,023	ROYAL DUTCH SHELL 'B'ORD EUR0 07	12/18/2003	6/30/2009	$102,216	$100,308	$1,908
10,143	ROYAL DUTCH SHELL 'B'ORD EUR0 07	6/6/2005	6/30/2009	$257,730	$313,947	($56,217)
5,768	ROYAL DUTCH SHELL 'B'ORD EUR0 07	9/26/2002	3/19/2009	$122,403	$122,857	($454)
332	ROYAL DUTCH SHELL 'B'ORD EUR0 07	5/22/2003	3/19/2009	$7,040	$7,672	($632)
8,432	ROYAL DUTCH SHELL 'B'ORD EUR0 07	5/22/2003	3/25/2009	$193,738	$194,988	($1,250)
4,368	ROYAL DUTCH SHELL 'B'ORD EUR0 07	11/17/2003	3/25/2009	$100,366	$96,008	$4,358
5,400	ROYAL DUTCH SHELL 'B'ORD EUR0 07	11/17/2003	4/16/2009	$113,708	$118,688	($4,980)
500	ROYAL DUTCH SHELL 'B'ORD EUR0 07	11/17/2003	5/20/2009	$12,819	$10,990	$1,830
11,500	RSA INSURANCE GROUP PLC ORD GBP0 275	10/28/2008	4/28/2009	$22,088	$23,454	($1,366)
5,500	RSA INSURANCE GROUP PLC ORD GBP0 275	12/16/2008	4/28/2009	$10,564	$11,551	($986)
15,000	RSA INSURANCE GROUP PLC ORD GBP0 275	12/16/2008	6/30/2009	$29,976	$31,501	($1,526)
10,500	RSA INSURANCE GROUP PLC ORD GBP0 275	10/28/2008	3/25/2009	$19,969	$21,414	($1,445)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
4,200	SABMILLER ORD USD0 10	2/22/2002	3/19/2009	$57,492	$29,248	$28,244
1,900	SABMILLER ORD USD0 10	2/22/2002	4/28/2009	$29,786	$13,231	$16,555
2,100	SABMILLER ORD USD0 10	10/10/2008	4/28/2009	$32,921	$33,825	($904)
6,500	SABMILLER ORD USD0 10	10/10/2008	6/30/2009	$133,747	$104,695	$29,052
1,100	SABMILLER ORD USD0 10	12/16/2008	6/30/2009	$22,634	$19,252	$3,382
1,159	SAINSBURY(J) ORD GBP0 28571428	3/16/2005	3/25/2009	$5,594	$6,629	($1,034)
2,186	SAINSBURY(J) ORD GBP0 28571428	7/22/2005	3/25/2009	$10,552	$10,818	($267)
746	SAINSBURY(J) ORD GBP0 28571428	1/6/2006	3/25/2009	$3,601	$4,222	($621)
5,909	SAINSBURY(J) ORD GBP0 28571428	12/20/2007	3/25/2009	$28,522	$51,033	($22,511)
3,000	SAINSBURY(J) ORD GBP0 28571428	12/20/2007	4/28/2009	$14,178	$25,910	($11,732)
3,791	SAINSBURY(J) ORD GBP0 28571428	12/20/2007	6/30/2009	$19,695	$32,741	($13,046)
170	SAINSBURY(J) ORD GBP0.28571428	1/7/2008	6/30/2009	$883	$1,427	($544)
1,141	SAINSBURY(J) ORD GBP0 28571428	7/18/2008	6/30/2009	$5,928	$6,676	($748)
5,500	SAINSBURY(J) ORD GBP0 28571428	10/10/2008	6/30/2009	$28,574	$23,347	$5,227
9,000	SAINSBURY(J) ORD GBP0 28571428	10/28/2008	6/30/2009	$46,758	$36,051	$10,706
6,000	SCOT & STHN ENERGY ORD GBP0 50	11/17/1999	3/25/2009	$102,128	$49,030	$53,098
10,200	SCOT & STHN ENERGY ORD GBP0 50	11/17/1999	6/30/2009	$192,623	$83,350	$109,272
4,000	SERCO GROUP ORD GBP0 02	12/16/2008	3/25/2009	$21,320	$26,184	($4,864)
148	SERCO GROUP ORD GBP0 02	12/16/2008	4/28/2009	$783	$969	($186)
6,252	SERCO GROUP ORD GBP0 02	12/16/2008	6/30/2009	$43,419	$40,926	$2,493
9,000	SERCO GROUP ORD GBP0 02	12/16/2008	3/19/2009	$44,442	$58,914	($14,472)
1,000	SEVERN TRENT ORD GBP0 9789	7/9/2002	4/16/2009	$14,977	$14,089	$888
1,000	SEVERN TRENT ORD GBP0 9789	7/9/2002	4/27/2009	$15,457	$14,089	$1,368
2,300	SEVERN TRENT ORD GBP0 9789	7/9/2002	5/6/2009	$36,314	$32,405	$3,909
5,181	SEVERN TRENT ORD GBP0 9789	4/14/2000	3/25/2009	$79,340	$73,111	$6,228
7,533	SEVERN TRENT ORD GBP0 9789	9/19/2000	3/25/2009	$115,370	$90,818	$24,552
2,286	SEVERN TRENT ORD GBP0 9789	7/9/2002	3/25/2009	$35,009	$32,208	$2,801
6,414	SEVERN TRENT ORD GBP0 9789	7/9/2002	6/30/2009	$116,769	$90,368	$26,401
1,000	SEVERN TRENT ORD GBP0 9789	7/9/2002	4/28/2009	$15,209	$14,089	$1,120
800	SHIRE PLC ORD GBP0 05	12/16/2008	4/20/2009	$10,129	$11,601	($1,472)
3,200	SHIRE PLC ORD GBP0 05	12/16/2008	4/16/2009	$40,991	$46,404	($5,413)
1,500	SHIRE PLC ORD GBP0 05	12/16/2008	3/19/2009	$17,245	$21,752	($4,507)
2,700	SHIRE PLC ORD GBP0 05	12/16/2008	3/25/2009	$31,838	$39,153	($7,316)
4,400	SHIRE PLC ORD GBP0 05	12/16/2008	6/4/2009	$63,388	$63,805	($418)
19,400	SMITH & NEPHEW ORD USD0 20	12/16/2008	6/30/2009	$144,533	$133,369	$11,164
4,900	SMITH & NEPHEW ORD USD0.20	12/12/2008	3/25/2009	$32,760	$33,335	($576)
1,500	SMITH & NEPHEW ORD USD0 20	12/16/2008	3/25/2009	$10,029	$10,312	($284)
1,400	SMITHS GROUP ORD GBP0 375	4/8/2008	4/28/2009	$14,682	$26,661	($11,979)
1,100	SMITHS GROUP ORD GBP0 375	12/16/2008	4/28/2009	$11,536	$15,089	($3,553)
1,800	SMITHS GROUP ORD GBP0 375	4/8/2008	3/25/2009	$19,266	$34,278	($15,012)
3,000	SMITHS GROUP ORD GBP0 375	12/16/2008	6/30/2009	$35,143	$41,151	($6,008)
15,400	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	12/16/2008	6/4/2009	$32,422	$31,555	$867
4,000	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	10/28/2008	3/25/2009	$6,966	$12,579	($5,613)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
2,800	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	10/28/2008	4/28/2009	$5,223	$8,805	($3,582)
5,200	STAGECOACH GROUP ORD GBP0 009824(POST CONS)	12/16/2008	4/28/2009	$9,701	$10,655	($954)
4,100	STANDARD CHARTERED ORD USD0 50	3/11/2009	6/30/2009	$77,834	$45,451	$32,384
2,200	STANDARD CHARTERED ORD USD0 50	3/19/2009	6/30/2009	$41,765	$30,000	$11,765
2,300	STANDARD CHARTERED ORD USD0 50	3/23/2009	6/30/2009	$43,663	$30,918	$12,745
2,200	TATE & LYLE ORD GBP0 25	6/10/2009	6/30/2009	$11,614	$11,372	$242
15,000	TESCO ORD GBP0 05	3/16/2005	3/25/2009	$73,604	$90,017	($16,413)
22,500	TESCO ORD GBP0 05	3/16/2005	6/30/2009	$131,559	$135,026	($3,467)
1,254	TESCO ORD GBP0 05	7/1/2005	6/30/2009	$7,332	$7,028	$304
615	TESCO ORD GBP0 05	12/9/2005	6/30/2009	$3,596	$3,347	$248
1,462	TESCO ORD GBP0 05	7/14/2006	6/30/2009	$8,548	$8,573	($24)
23,000	TESCO ORD GBP0 05	12/20/2007	6/30/2009	$134,483	$217,194	($82,712)
4,900	TESCO ORD GBP0 05	10/10/2008	6/30/2009	$28,651	$29,336	($685)
8,800	TESCO ORD GBP0 05	10/16/2008	6/30/2009	$51,454	$49,409	$2,045
7,100	TESCO ORD GBP0 05	10/28/2008	6/30/2009	$41,514	$35,653	$5,861
2,700	TESCO ORD GBP0 05	12/16/2008	6/30/2009	$15,787	$13,711	$2,076
6,000	TESCO ORD GBP0 05	3/16/2005	6/4/2009	$35,567	$36,007	($440)
2,500	TRAVIS PERKINS ORD GBP0 10	12/16/2008	3/25/2009	$16,518	$11,395	$5,123
1,680	TRAVIS PERKINS ORD GBP0 10	12/16/2008	6/30/2009	$14,621	$10,033	$4,588
2,400	TRAVIS PERKINS ORD GBP0 10	12/16/2008	6/30/2009	$20,887	$10,939	$9,948
3,000	TRAVIS PERKINS ORD GBP0 10	12/16/2008	4/28/2009	$28,957	$13,674	$15,283
2,200	TRAVIS PERKINS ORD GBP0 10	12/16/2008	5/13/2009	$23,226	$10,028	$13,198
1,000	UNILEVER PLC ORD GBP0 031111	11/3/2000	4/28/2009	$19,054	$16,205	$2,850
6,000	UNILEVER PLC ORD GBP0 031111	11/3/2000	3/25/2009	$114,986	$97,229	$17,758
2,200	UNILEVER PLC ORD GBP0 031111	11/3/2000	3/19/2009	$38,513	$35,651	$2,862
4,905	UNILEVER PLC ORD GBP0 031111	11/3/2000	6/30/2009	$116,026	$79,485	$36,541
253	UNILEVER PLC ORD GBP0 031111	12/7/2007	6/30/2009	$5,985	$9,333	($3,348)
2,300	UNILEVER PLC ORD GBP0 031111	4/7/2008	6/30/2009	$54,406	$78,462	($24,057)
4,300	UNILEVER PLC ORD GBP0 031111	10/10/2008	6/30/2009	$101,715	$96,468	$5,247
2,600	UNILEVER PLC ORD GBP0 031111	10/28/2008	6/30/2009	$61,502	$53,879	$7,623
328	UNILEVER PLC ORD GBP0 031111	12/3/2008	6/30/2009	$7,759	$7,231	$527
397	UNILEVER PLC ORD GBP0 031111	6/18/2009	6/30/2009	$9,391	$9,612	($222)
31,769	VODAFONE GROUP ORD USD0 11428571	5/13/2004	5/6/2009	$61,104	$76,593	($15,489)
11,224	VODAFONE GROUP ORD USD0 11428571	8/6/2004	5/6/2009	$21,589	$24,308	($2,719)
30,006	VODAFONE GROUP ORD USD0 11428571	8/24/2004	5/6/2009	$57,713	$69,501	($11,788)
27,094	VODAFONE GROUP ORD USD0 11428571	3/19/2004	4/16/2009	$50,191	$65,596	($15,405)
11,006	VODAFONE GROUP ORD USD0 11428571	5/13/2004	4/16/2009	$20,388	$26,534	($6,146)
37,600	VODAFONE GROUP ORD USD0 11428571	5/13/2004	4/21/2009	$68,016	$90,650	($22,634)
24,000	VODAFONE GROUP ORD USD0 11428571	5/13/2004	4/28/2009	$43,323	$57,862	($14,539)
68,437	VODAFONE GROUP ORD USD0.11428571	9/26/2002	3/25/2009	$121,822	$92,405	$29,417
48,125	VODAFONE GROUP ORD USD0 11428571	11/19/2003	3/25/2009	$85,665	$108,057	($22,392)
65,625	VODAFONE GROUP ORD USD0.11428571	11/20/2003	3/25/2009	$116,815	$147,917	($31,101)
28,875	VODAFONE GROUP ORD USD0 11428571	12/16/2003	3/25/2009	$51,399	$67,921	($16,522)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
7,532	VODAFONE GROUP ORD USD0 11428571	2/6/2004	3/25/2009	$13,407	$18,566	($5,158)
81,406	VODAFONE GROUP ORD USD0 11428571	3/19/2004	3/25/2009	$144,906	$197,085	($52,180)
40,000	VODAFONE GROUP ORD USD0 11428571	5/13/2004	4/27/2009	$73,554	$96,436	($22,882)
28,406	VODAFONE GROUP ORD USD0.11428571	8/24/2004	6/30/2009	$55,115	$65,795	($10,679)
49,962	VODAFONE GROUP ORD USD0 11428571	11/12/2004	6/30/2009	$96,940	$131,408	($34,468)
18,436	VODAFONE GROUP ORD USD0 11428571	2/4/2005	6/30/2009	$35,771	$48,827	($13,056)
131,250	VODAFONE GROUP ORD USD0 11428571	3/16/2005	6/30/2009	$254,659	$351,667	($97,008)
22,059	VODAFONE GROUP ORD USD0 11428571	8/5/2005	6/30/2009	$42,800	$57,993	($15,193)
28,550	VODAFONE GROUP ORD USD0 11428571	2/3/2006	6/30/2009	$55,395	$59,946	($4,551)
53,828	VODAFONE GROUP ORD USD0 11428571	8/4/2006	6/30/2009	$104,440	$119,445	($15,005)
23,160	VODAFONE GROUP ORD USD0 11428571	2/2/2007	6/30/2009	$44,936	$68,711	($23,775)
42,208	VODAFONE GROUP ORD USD0 11428571	8/3/2007	6/30/2009	$81,895	$135,083	($53,188)
21,367	VODAFONE GROUP ORD USD0 11428571	2/1/2008	6/30/2009	$41,458	$76,685	($35,228)
54,590	VODAFONE GROUP ORD USD0 11428571	8/1/2008	6/30/2009	$105,919	$150,209	($44,290)
33,000	VODAFONE GROUP ORD USD0.11428571	11/13/2008	6/30/2009	$64,029	$61,475	$2,554
14,400	VODAFONE GROUP ORD USD0 11428571	12/16/2008	6/30/2009	$27,940	$28,828	($889)
3,100	VODAFONE GROUP ORD USD0 11428571	8/24/2004	5/20/2009	$5,705	$7,180	($1,476)
4,100	WM MORRISON SUPERMARKETS ORD GBP0 10	10/10/2008	4/16/2009	$15,048	$16,154	($1,105)
27,700	WM MORRISON SUPERMARKETS ORD GBP0 10	10/10/2008	6/30/2009	$108,631	$109,137	($506)
6,900	WM MORRISON SUPERMARKETS ORD GBP0 10	10/16/2008	6/30/2009	$27,060	$27,835	($775)
11,000	WM MORRISON SUPERMARKETS ORD GBP0 10	10/28/2008	6/30/2009	$43,139	$39,942	$3,197
17,300	WM MORRISON SUPERMARKETS ORD GBP0 10	10/10/2008	3/25/2009	$64,395	$68,161	($3,766)
3,000	WM MORRISON SUPERMARKETS ORD GBP0 10	10/10/2008	4/28/2009	$10,818	$11,820	($1,002)
12,400	WOOD GROUP (JOHN) ORD GBP0 03333	3/16/2005	6/30/2009	$55,043	$38,468	$16,575
17,000	WOOD GROUP (JOHN) ORD GBP0 03333	3/16/2005	3/25/2009	$58,485	$52,739	$5,747
3,500	WOOD GROUP (JOHN) ORD GBP0 03333	3/16/2005	4/28/2009	$12,122	$10,858	$1,264
4,000	WOOD GROUP (JOHN) ORD GBP0 03333	3/16/2005	6/4/2009	$19,383	$12,409	$6,974
4,600	WOOD GROUP (JOHN) ORD GBP0 03333	3/16/2005	5/13/2009	$17,802	$14,271	$3,532
6,900	WPP PLC ORD GBP0 10	11/30/2004	6/4/2009	$48,679	$76,154	($27,476)
1,000	WPP PLC ORD GBP0 10	11/30/2004	4/28/2009	$6,228	$11,037	($4,809)
2,400	XSTRATA PLC ORD GBP	4/17/2008	3/25/2009	$15,781	$7,100	$8,682
1,200	XSTRATA PLC ORD GBP	4/17/2008	3/25/2009	$7,891	$93,177	($85,287)
1,600	XSTRATA PLC ORD GBP	12/16/2008	3/25/2009	$10,521	$4,733	$5,788
3,100	XSTRATA PLC ORD GBP	12/16/2008	3/25/2009	$20,384	$33,130	($12,745)
4,600	XSTRATA PLC ORD GBP	12/16/2008	6/30/2009	$51,141	$13,608	$37,533
11,000	XSTRATA PLC ORD GBP	3/4/2009	6/30/2009	$122,294	$57,588	$64,706
5,900	XSTRATA PLC ORD GBP	3/19/2009	6/30/2009	$65,594	$36,848	$28,746
3,600	XSTRATA PLC ORD GBP	3/23/2009	6/30/2009	$40,024	$24,743	$15,281
1,300	XSTRATA PLC ORD GBP	3/6/2008	1/29/2009	$11,539	$103,374	($91,835)
1,200	XSTRATA PLC ORD GBP	4/7/2008	1/29/2009	$10,651	$92,775	($82,124)
700	XSTRATA PLC ORD GBP	4/8/2008	1/29/2009	$6,213	$54,219	($48,005)
800	XSTRATA PLC ORD GBP	4/17/2008	1/29/2009	$7,101	$62,118	($55,017)
2,100	ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH	1/22/2009	3/25/2009	$56,062	$53,604	$2,458

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,900	ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH	1/22/2009	6/30/2009	$69,967	$48,499	$21,468
3,200	ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH	2/25/2009	6/30/2009	$117,839	$79,463	$38,376
2,500	ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH	4/29/2009	6/30/2009	$92,062	$75,808	$16,254
2,300	COMPANHIA BRASILEIRA DE DISTRIBUICAO S ACLASS A PREFERRED SHARES	2/10/2009	6/30/2009	$88,347	$60,640	$27,707
2,700	COMPANHIA BRASILEIRA DE DISTRIBUICAO S ACLASS A PREFERRED SHARES	2/12/2009	6/30/2009	$103,712	$69,123	$34,589
3,400	COMPANHIA BRASILEIRA DE DISTRIBUICAO S ACLASS A PREFERRED SHARES	3/3/2009	6/30/2009	$130,600	$80,901	$49,699
900	COMPANHIA BRASILEIRA DE DISTRIBUICAO S ACLASS A PREFERRED SHARES	2/3/2009	3/25/2009	$25,386	$22,986	$2,400
1,300	COMPANHIA BRASILEIRA DE DISTRIBUICAO S ACLASS A PREFERRED SHARES	2/6/2009	3/25/2009	$36,668	$35,054	$1,614
1,000	COMPANHIA BRASILEIRA DE DISTRIBUICAO S ACLASS A PREFERRED SHARES	2/10/2009	3/25/2009	$28,206	$26,365	$1,841
25,200	RANDON SA IMPLEMEN PRF NPV	4/27/2006	2/3/2009	$62,023	$98,031	($36,008)
26,200	RANDON SA IMPLEMEN PRF NPV	4/27/2006	1/16/2009	$70,759	$101,921	($31,162)
4,700	TAM S A PRF NPV	4/17/2009	6/30/2009	$49,147	$37,292	$11,855
3,700	TAM S.A PRF NPV	4/20/2009	6/30/2009	$38,690	$27,492	$11,198
2,900	TAM S A PRF NPV	4/22/2009	6/30/2009	$30,325	$21,658	$8,667
3,300	TAM S A PRF NPV	4/23/2009	6/30/2009	$34,508	$24,321	$10,186
2,300	TAM S A PRF NPV	6/12/2009	6/30/2009	$24,051	$24,222	($171)
3,300	TAM S A. PRF NPV	6/15/2009	6/30/2009	$34,507	$33,021	$1,486
3,300	TAM S A. PRF NPV	6/16/2009	6/30/2009	$34,508	$32,041	$2,467
2,300	HENKEL AG & CO KGAA NON-VTG PRF NPV	6/18/2009	6/30/2009	$72,237	$70,339	$1,898
1,100	HENKEL AG & CO KGAA NON-VTG PRF NPV	6/19/2009	6/30/2009	$34,548	$34,663	($115)
400	VOLKSWAGEN AG NON VTG PRF NPV	10/19/2000	3/25/2009	$20,586	$10,936	$9,649
450	VOLKSWAGEN AG NON VTG PRF NPV	10/19/2000	6/30/2009	$31,198	$12,303	$18,895
400	VOLKSWAGEN AG NON VTG PRF NPV	3/15/2001	6/30/2009	$27,732	$12,212	$15,520
2,200	EXOR S P A	1/25/1994	3/25/2009	$13,941	$45,365	($31,423)
744	EXOR S P A	1/25/1994	6/30/2009	$6,274	$15,342	($9,067)
2,710	EXOR S P A	6/2/2000	6/30/2009	$22,854	$75,724	($52,870)
1,000	EXOR S P A	6/8/2000	6/30/2009	$8,433	$28,947	($20,514)
5,537	FIAT SPA PRIV EUR5	8/31/1999	6/30/2009	$34,043	$289,388	($255,345)
9,370	FIAT SPA PRIV EUR5	6/2/2000	6/30/2009	$57,609	$165,152	($107,543)
284	LG CHEMICAL PRF KRW5000	6/18/2009	6/30/2009	$10,966	$11,383	($418)
321	LG CHEMICAL PRF KRW5000	6/19/2009	6/30/2009	$12,394	$12,793	($399)
364	LG CHEMICAL PRF KRW5000	6/22/2009	6/30/2009	$14,055	$14,739	($684)
936	LG CHEMICAL PRF KRW5000	6/23/2009	6/30/2009	$36,141	$37,335	($1,195)
636	LG CHEMICAL PRF KRW5000	6/24/2009	6/30/2009	$24,557	$24,745	($188)
3,600	UNIONE DI BANCHE I C/W 30/06/11(BANCHE)EUR12 3	4/28/2009	6/30/2009	$275	$0	$275
2,800	UNIONE DI BANCHE I C/W 30/06/11(BANCHE)EUR12 3	4/29/2009	6/30/2009	$214	$0	$214
2,100	UNIONE DI BANCHE I C/W 30/06/11(BANCHE)EUR12 3	5/4/2009	6/30/2009	$161	$0	$161
2,300	UNIONE DI BANCHE I C/W 30/06/11(BANCHE)EUR12 3	5/6/2009	6/30/2009	$176	$0	$176
12,000	IJM LAND BERHAD WTS 11/09/13 (TO SUB ORD)	8/14/2008	6/26/2009	$1,989	$0	$1,989
11,710	IJM LAND BERHAD WTS 11/09/13 (TO SUB ORD)	8/14/2008	6/30/2009	$1,867	$0	$1,867
1,750	DBS GROUP HLDGS NPV SUB RIGHTS 20/01/09	11/6/2001	1/7/2009	$5,185	$0	$5,185
10,000	DBS GROUP HLDGS NPV SUB RIGHTS 20/01/09	6/30/2005	1/7/2009	$29,629	$0	$29,629
10,000	PENN WEST ENERGY E UNITS	3/6/2008	3/25/2009	$112,049	$282,005	($169,956)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
16,000	PAGNOSSIN SPA EUR0 075	7/2/1997	12/31/2009	$0	$65,165	($65,165)
9,500	1ST BANGKOK CITY THB0 01(ALIEN MKT)	7/7/1997	12/31/2009	$0	$7,821	($7,821)
42,000	KAP RES R1933		9/14/2009	$0	$73,500	($73,500)
33,000	KAP RESOURCES COM NPV		9/14/2009	$0	$57,750	($57,750)
	TOTAL			**$141,689,797**	**$169,641,635**	**($27,951,838)**

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
(940)	ARMSTRONG WORLD INDS INC NEW COM STK		4/8/2008	($36,190)	($38,445)	$2,255
(1,830)	ARMSTRONG WORLD INDS INC NEW COM STK		7/30/2008	($63,901)	($74,168)	$10,267
(1,320)	ARMSTRONG WORLD INDS INC NEW COM STK		8/22/2008	($47,832)	($54,090)	$6,258
(300)	ARMSTRONG WORLD INDS INC NEW COM STK		4/9/2008	($11,391)	($12,270)	$879
(840)	ARMSTRONG WORLD INDS INC NEW COM STK		8/8/2008	($29,572)	($33,932)	$4,359
(1,170)	ARMSTRONG WORLD INDS INC NEW COM STK		8/25/2008	($42,762)	($48,418)	$5,656
(710)	ARMSTRONG WORLD INDS INC NEW COM STK		4/15/2008	($26,956)	($29,038)	$2,082
(1,040)	ARMSTRONG WORLD INDS INC NEW COM STK		8/11/2008	($36,606)	($41,977)	$5,371
(1,330)	ARMSTRONG WORLD INDS INC NEW COM STK		8/27/2008	($49,074)	($54,674)	$5,600
(2,640)	ARMSTRONG WORLD INDS INC NEW COM STK		4/16/2008	($100,384)	($107,750)	$7,366
(240)	ARMSTRONG WORLD INDS INC NEW COM STK		8/18/2008	($9,067)	($9,646)	$579
(450)	ARMSTRONG WORLD INDS INC NEW COM STK		8/27/2008	($16,609)	($18,495)	$1,886
(580)	ARMSTRONG WORLD INDS INC NEW COM STK		8/19/2008	($21,255)	($23,310)	$2,056
(110)	ARMSTRONG WORLD INDS INC NEW COM STK		8/29/2008	($4,113)	($4,521)	$408
(270)	ARMSTRONG WORLD INDS INC NEW COM STK		8/19/2008	($9,564)	($10,851)	$1,288
(430)	ARMSTRONG WORLD INDS INC NEW COM STK		8/29/2008	($16,095)	($17,673)	$1,578
(580)	ARMSTRONG WORLD INDS INC NEW COM STK		8/20/2008	($20,971)	($23,310)	$2,340
(1,260)	ARMSTRONG WORLD INDS INC NEW COM STK		9/2/2008	($46,893)	($51,787)	$4,893
(520)	ARMSTRONG WORLD INDS INC NEW COM STK		8/21/2008	($18,772)	($21,171)	$2,399
(2,460)	ARMSTRONG WORLD INDS INC NEW COM STK		9/3/2008	($92,344)	($101,090)	$8,746
(1,250)	ARMSTRONG WORLD INDS INC NEW COM STK		8/21/2008	($45,208)	($51,262)	$6,054
(3,320)	ARMSTRONG WORLD INDS INC NEW COM STK		9/9/2008	($121,109)	($135,827)	$14,719
(1,520)	ARMSTRONG WORLD INDS INC NEW COM STK		4/8/2008	($58,731)	($62,167)	$3,435
(1,190)	ARMSTRONG WORLD INDS INC NEW COM STK		8/22/2008	($43,190)	($48,783)	$5,593
(250)	ARMSTRONG WORLD INDS INC NEW COM STK		9/12/2008	($9,248)	($10,189)	$941
(10)	ARMSTRONG WORLD INDS INC NEW COM STK		4/8/2008	($386)	($409)	$23
(27,560)	PDL BIOPHARMA INC COM		9/9/2008	($321,279)	($595,612)	$274,333
5,020	MDS INC COM	11/16/2006	7/9/2009	$25,874	$92,777	($66,903)
100	MDS INC COM	11/17/2006	7/9/2009	$515	$1,840	($1,325)
2,900	MDS INC COM	11/17/2006	7/9/2009	$14,947	$53,556	($38,609)
670	MDS INC COM	11/21/2006	7/9/2009	$3,453	$12,430	($8,976)
430	TEEKAY CORP COM	3/30/2006	11/25/2009	$10,544	$16,018	($5,474)
1,320	TEEKAY CORP COM	3/30/2006	12/2/2009	$32,702	$49,173	($16,470)
710	TEEKAY CORP COM	3/29/2006	10/9/2009	$17,922	$26,747	($8,825)
710	TEEKAY CORP COM	3/30/2006	10/9/2009	$17,922	$26,449	($8,527)
590	TEEKAY CORP COM	3/17/2006	9/24/2009	$12,664	$22,016	($9,352)
1,200	TEEKAY CORP COM	3/17/2006	9/24/2009	$25,757	$44,727	($18,970)
400	TEEKAY CORP COM	3/22/2006	9/24/2009	$8,586	$14,637	($6,052)
600	TEEKAY CORP COM	3/24/2006	9/24/2009	$12,879	$22,222	($9,343)
1,100	TEEKAY CORP COM	3/24/2006	9/24/2009	$23,611	$40,766	($17,155)
30	TEEKAY CORP COM	3/27/2006	9/24/2009	$644	$1,119	($475)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,030	TEEKAY CORP COM	3/30/2006	12/3/2009	$25,873	$38,370	($12,497)
700	TEEKAY CORP COM	4/6/2006	12/3/2009	$17,584	$26,541	($8,957)
1,000	TEEKAY CORP COM	4/7/2006	12/3/2009	$25,119	$38,009	($12,890)
200	TEEKAY CORP COM	4/10/2006	12/3/2009	$5,024	$7,636	($2,612)
160	TEEKAY CORP COM	3/30/2006	11/30/2009	$3,912	$5,960	($2,049)
380	TEEKAY CORP COM	3/29/2006	10/6/2009	$8,491	$14,315	($5,824)
480	TEEKAY CORP COM	4/10/2006	12/4/2009	$12,002	$18,327	($6,325)
120	TEEKAY CORP COM	3/27/2006	9/29/2009	$2,624	$4,474	($1,850)
1,610	TEEKAY CORP COM	3/28/2006	9/29/2009	$35,207	$60,562	($25,355)
1,060	TEEKAY CORP COM	3/30/2006	10/15/2009	$26,570	$39,487	($12,917)
1,090	TEEKAY CORP COM	3/29/2006	10/5/2009	$23,718	$41,063	($17,345)
100	TEEKAY CORP COM	3/30/2006	11/27/2009	$2,449	$3,725	($1,276)
260	TEEKAY CORP COM	3/30/2006	10/14/2009	$6,500	$9,686	($3,186)
350	TEEKAY CORP COM	3/30/2006	11/23/2009	$8,703	$13,038	($4,335)
490	TEEKAY CORP COM	3/28/2006	9/30/2009	$10,685	$18,432	($7,747)
680	TEEKAY CORP COM	3/29/2006	9/30/2009	$14,829	$25,617	($10,788)
640	TEEKAY CORP COM	3/30/2006	10/13/2009	$16,030	$23,841	($7,811)
2,170	TEEKAY CORP COM	3/13/2006	7/9/2009	$39,731	$81,394	($41,663)
600	TEEKAY CORP COM	3/13/2006	7/9/2009	$10,985	$22,459	($11,474)
300	TEEKAY CORP COM	3/14/2006	7/9/2009	$5,493	$11,190	($5,697)
500	TEEKAY CORP COM	3/14/2006	7/9/2009	$9,155	$18,625	($9,470)
2,700	TEEKAY CORP COM	3/14/2006	7/9/2009	$49,435	$100,931	($51,496)
1,280	TEEKAY CORP COM	3/17/2006	7/9/2009	$23,436	$47,763	($24,327)
70	TEEKAY CORP COM	3/30/2006	10/12/2009	$1,752	$2,608	($856)
440	TEEKAY CORP COM	3/29/2006	10/2/2009	$9,508	$16,576	($7,067)
1,410	TEEKAY CORP COM	3/30/2006	11/24/2009	$34,742	$52,525	($17,784)
2,030	TEEKAY CORP COM	3/17/2006	9/18/2009	$42,604	$75,749	($33,145)
860	TEEKAY CORP COM	3/30/2006	12/1/2009	$21,457	$32,037	($10,580)
650	TEEKAY CORP COM	3/27/2006	9/28/2009	$14,127	$24,235	($10,108)
1,550	TEEKAY TANKERS LTD COM STK	12/13/2007	9/17/2009	$12,888	$31,016	($18,128)
920	TEEKAY TANKERS LTD COM STK	12/12/2007	9/16/2009	$7,726	$17,940	($10,214)
1,120	TEEKAY TANKERS LTD COM STK	12/13/2007	9/16/2009	$9,405	$22,411	($13,006)
930	TEEKAY TANKERS LTD COM STK	12/12/2007	6/2/2009	$11,222	$18,135	($6,913)
180	TEEKAY TANKERS LTD COM STK	12/12/2007	6/3/2009	$2,106	$3,510	($1,404)
650	TEEKAY TANKERS LTD COM STK	12/13/2007	9/25/2009	$5,395	$13,007	($7,612)
40	TEEKAY TANKERS LTD COM STK	12/21/2007	9/25/2009	$332	$853	($521)
570	TEEKAY TANKERS LTD COM STK	12/21/2007	9/28/2009	$4,717	$12,158	($7,442)
1,550	TEEKAY TANKERS LTD COM STK	12/13/2007	9/18/2009	$12,773	$31,016	($18,242)
1,310	TEEKAY TANKERS LTD COM STK	12/13/2007	9/21/2009	$10,849	$26,213	($15,364)
520	TEEKAY TANKERS LTD COM STK	12/21/2007	9/28/2009	$4,294	$11,092	($6,798)
410	TEEKAY TANKERS LTD COM STK	12/13/2007	9/22/2009	$3,387	$8,204	($4,818)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,060	TEEKAY TANKERS LTD COM STK	12/12/2007	9/15/2009	$8,920	$20,670	($11,750)
980	TEEKAY TANKERS LTD COM STK	12/13/2007	9/22/2009	$8,076	$19,610	($11,534)
480	TEEKAY TANKERS LTD COM STK	12/21/2007	9/29/2009	$3,970	$10,228	($6,258)
670	TEEKAY TANKERS LTD COM STK	12/21/2007	9/29/2009	$5,542	$14,292	($8,750)
410	TEEKAY TANKERS LTD COM STK	12/21/2007	9/25/2009	$3,403	$8,746	($5,343)
1,390	TEEKAY TANKERS LTD COM STK	12/13/2007	9/23/2009	$11,524	$27,814	($16,290)
310	TEEKAY TANKERS LTD COM STK	12/13/2007	9/24/2009	$2,557	$6,203	($3,646)
390	TEEKAY TANKERS LTD COM STK	12/12/2007	6/1/2009	$4,898	$7,605	($2,707)
980	TEEKAY TANKERS LTD COM STK	12/12/2007	7/9/2009	$8,896	$19,110	($10,214)
1,300	VERIGY LTD ORD SHS	12/1/2006	2/27/2009	$9,082	$23,478	($14,395)
400	VERIGY LTD ORD SHS	11/6/2007	3/16/2009	$2,766	$9,284	($6,518)
140	VERIGY LTD ORD SHS	11/5/2007	3/13/2009	$986	$3,218	($2,232)
280	VERIGY LTD ORD SHS	11/5/2007	3/13/2009	$1,972	$6,429	($4,457)
110	VERIGY LTD ORD SHS	11/6/2007	3/13/2009	$775	$2,553	($1,779)
1,050	VERIGY LTD ORD SHS	11/6/2007	3/13/2009	$7,393	$24,411	($17,018)
1,525	VERIGY LTD ORD SHS	11/27/2006	2/24/2009	$10,877	$26,375	($15,498)
2,200	VERIGY LTD ORD SHS	11/28/2006	2/24/2009	$15,692	$38,136	($22,444)
445	VERIGY LTD ORD SHS	11/29/2006	2/24/2009	$3,174	$7,720	($4,546)
325	VERIGY LTD ORD SHS	12/4/2006	3/9/2009	$2,064	$5,879	($3,814)
100	VERIGY LTD ORD SHS	12/5/2006	3/9/2009	$635	$1,807	($1,172)
125	VERIGY LTD ORD SHS	12/7/2006	3/9/2009	$794	$2,242	($1,448)
1,280	VERIGY LTD ORD SHS	12/1/2006	2/26/2009	$9,201	$23,117	($13,916)
3,180	VERIGY LTD ORD SHS	8/22/2008	3/25/2009	$23,959	$60,154	($36,195)
1,200	VERIGY LTD ORD SHS	11/6/2007	3/13/2009	$8,491	$27,853	($19,363)
670	VERIGY LTD ORD SHS	1/23/2008	3/24/2009	$4,896	$13,303	($8,407)
1,250	VERIGY LTD ORD SHS	3/14/2008	3/24/2009	$9,135	$22,071	($12,937)
2,200	VERIGY LTD ORD SHS	3/14/2008	3/24/2009	$16,077	$38,859	($22,782)
880	VERIGY LTD ORD SHS	8/22/2008	3/24/2009	$6,431	$16,646	($10,216)
40	VERIGY LTD ORD SHS	8/22/2008	3/25/2009	$302	$757	($455)
2,330	VERIGY LTD ORD SHS	8/22/2008	3/25/2009	$17,564	$43,564	($26,001)
1,190	VERIGY LTD ORD SHS	8/22/2008	3/24/2009	$8,585	$22,510	($13,926)
900	VERIGY LTD ORD SHS	12/7/2006	3/10/2009	$5,972	$16,082	($10,110)
1,975	VERIGY LTD ORD SHS	12/7/2006	3/10/2009	$13,105	$35,423	($22,318)
1,600	VERIGY LTD ORD SHS	12/7/2006	3/10/2009	$10,616	$28,464	($17,848)
645	VERIGY LTD ORD SHS	12/8/2006	3/10/2009	$4,280	$11,640	($7,360)
1,400	VERIGY LTD ORD SHS	1/19/2007	3/12/2009	$9,805	$24,903	($15,099)
100	VERIGY LTD ORD SHS	1/22/2007	3/12/2009	$700	$1,780	($1,079)
90	VERIGY LTD ORD SHS	11/5/2007	3/12/2009	$630	$2,069	($1,438)
1,955	VERIGY LTD ORD SHS	12/8/2006	3/11/2009	$13,653	$35,280	($21,627)
500	VERIGY LTD ORD SHS	12/18/2006	3/11/2009	$3,492	$9,002	($5,510)
3,546	VERIGY LTD ORD SHS	12/19/2006	3/11/2009	$24,764	$63,449	($38,685)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
979	VERIGY LTD ORD SHS	12/19/2006	3/11/2009	$6,837	$17,489	($10,652)
500	VERIGY LTD ORD SHS	1/19/2007	3/11/2009	$3,492	$8,895	($5,403)
200	VERIGY LTD ORD SHS	1/19/2007	3/11/2009	$1,397	$3,558	($2,161)
495	VERIGY LTD ORD SHS	12/1/2006	3/6/2009	$3,212	$8,940	($5,727)
95	VERIGY LTD ORD SHS	12/4/2006	3/6/2009	$617	$1,718	($1,102)
275	VERIGY LTD ORD SHS	11/27/2006	2/23/2009	$1,927	$4,756	($2,829)
2,665	VERIGY LTD ORD SHS	11/27/2006	2/23/2009	$18,675	$46,175	($27,500)
910	VERIGY LTD ORD SHS	11/9/2007	3/19/2009	$6,507	$20,143	($13,636)
1,855	VERIGY LTD ORD SHS	11/29/2006	2/25/2009	$13,184	$32,182	($18,998)
2,300	VERIGY LTD ORD SHS	11/30/2006	2/25/2009	$16,347	$41,097	($24,750)
725	VERIGY LTD ORD SHS	12/1/2006	2/25/2009	$5,153	$13,093	($7,941)
180	VERIGY LTD ORD SHS	11/7/2007	3/18/2009	$1,254	$4,149	($2,895)
1,490	VERIGY LTD ORD SHS	11/7/2007	3/18/2009	$10,379	$34,155	($23,776)
1,460	VERIGY LTD ORD SHS	11/8/2007	3/18/2009	$10,170	$32,145	($21,975)
540	VERIGY LTD ORD SHS	11/9/2007	3/18/2009	$3,762	$11,953	($8,191)
1,330	VERIGY LTD ORD SHS	11/6/2007	3/17/2009	$9,018	$30,871	($21,853)
660	VERIGY LTD ORD SHS	11/7/2007	3/17/2009	$4,475	$15,211	($10,736)
740	VERIGY LTD ORD SHS	11/9/2007	3/19/2009	$5,367	$16,380	($11,013)
620	VERIGY LTD ORD SHS	11/20/2007	3/19/2009	$4,497	$12,754	($8,257)
970	VERIGY LTD ORD SHS	12/1/2006	3/2/2009	$6,436	$17,518	($11,082)
360	VERIGY LTD ORD SHS	11/20/2007	3/20/2009	$2,491	$7,394	($4,903)
430	VERIGY LTD ORD SHS	11/20/2007	3/20/2009	$2,975	$8,845	($5,870)
800	VERIGY LTD ORD SHS	11/21/2007	3/20/2009	$5,535	$16,193	($10,658)
3,386	VERIGY LTD ORD SHS	8/22/2008	3/26/2009	$27,681	$63,309	($35,628)
1,204	VERIGY LTD ORD SHS	8/22/2008	3/26/2009	$9,618	$22,511	($12,893)
1,980	VERIGY LTD ORD SHS	10/8/2008	3/26/2009	$15,818	$26,994	($11,177)
1,280	VERIGY LTD ORD SHS	11/21/2007	3/23/2009	$9,266	$25,677	($16,411)
250	VERIGY LTD ORD SHS	11/21/2007	3/23/2009	$1,810	$5,060	($3,250)
130	VERIGY LTD ORD SHS	11/27/2007	3/23/2009	$941	$2,684	($1,743)
50	VERIGY LTD ORD SHS	1/23/2008	3/23/2009	$362	$993	($631)
1,090	VERIGY LTD ORD SHS	1/23/2008	3/23/2009	$7,891	$22,071	($14,181)
930	VERIGY LTD ORD SHS	12/1/2006	3/3/2009	$5,834	$16,796	($10,962)
1,190	VERIGY LTD ORD SHS	1/23/2008	3/23/2009	$8,624	$23,627	($15,004)
1,480	VERIGY LTD ORD SHS	12/4/2006	3/9/2009	$9,325	$26,770	($17,446)
100	SHIRE PLC ADR	3/29/2005	2/6/2009	$4,601	$3,171	$1,430
670	SHIRE PLC ADR	3/30/2005	2/6/2009	$30,828	$21,515	$9,313
1,740	SHIRE PLC ADR	5/16/2005	2/26/2009	$65,046	$53,797	$11,249
700	SHIRE PLC ADR	5/16/2005	2/27/2009	$24,861	$21,643	$3,219
1,120	SHIRE PLC ADR	6/2/2005	2/27/2009	$39,778	$35,500	$4,278
450	SHIRE PLC ADR	1/22/2008	4/27/2009	$17,576	$26,612	($9,036)
500	SHIRE PLC ADR	1/23/2008	4/27/2009	$19,528	$29,461	($9,932)

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3,030	SHIRE PLC ADR	6/18/2008	4/30/2009	$113,467	$144,165	($30,698)
320	SHIRE PLC ADR	6/20/2008	4/30/2009	$11,983	$15,053	($3,070)
1,400	SHIRE PLC ADR	6/23/2008	4/30/2009	$52,427	$68,962	($16,536)
500	SHIRE PLC ADR	1/23/2008	4/28/2009	$18,885	$29,461	($10,576)
1,150	SHIRE PLC ADR	4/11/2008	4/28/2009	$43,435	$65,365	($21,929)
310	SHIRE PLC ADR	5/23/2008	4/28/2009	$11,709	$15,924	($4,216)
90	SHIRE PLC ADR	3/30/2005	2/9/2009	$4,108	$2,890	$1,218
1,280	SHIRE PLC ADR	10/17/2006	4/23/2009	$48,716	$67,926	($19,210)
620	SHIRE PLC ADR	1/16/2008	4/23/2009	$23,597	$40,212	($16,615)
3,040	SHIRE PLC ADR	3/30/2005	2/9/2009	$137,501	$97,620	$39,882
590	SHIRE PLC ADR	4/29/2005	2/9/2009	$26,686	$18,320	$8,366
1,310	SHIRE PLC ADR	4/29/2005	2/25/2009	$50,534	$40,677	$9,857
500	SHIRE PLC ADR	5/2/2005	2/25/2009	$19,288	$15,572	$3,716
760	SHIRE PLC ADR	5/16/2005	2/25/2009	$29,318	$23,498	$5,820
1,580	SHIRE PLC ADR	6/2/2005	3/31/2009	$56,577	$50,080	$6,497
320	SHIRE PLC ADR	7/21/2005	3/31/2009	$11,459	$10,821	$638
1,070	SHIRE PLC ADR	5/23/2008	4/29/2009	$41,007	$54,965	($13,957)
20	SHIRE PLC ADR	6/17/2008	4/29/2009	$766	$959	($192)
1,850	SHIRE PLC ADR	6/17/2008	4/29/2009	$70,900	$88,687	($17,786)
30	SHIRE PLC ADR	6/18/2008	4/29/2009	$1,150	$1,427	($278)
380	SHIRE PLC ADR	7/21/2005	4/16/2009	$14,558	$12,850	$1,708
1,200	SHIRE PLC ADR	8/1/2005	4/16/2009	$45,973	$41,813	$4,160
220	SHIRE PLC ADR	10/17/2006	4/16/2009	$8,428	$11,675	($3,246)
350	SHIRE PLC ADR	1/16/2008	4/24/2009	$13,503	$22,700	($9,197)
980	SHIRE PLC ADR	1/18/2008	4/24/2009	$37,808	$62,079	($24,270)
580	SHIRE PLC ADR	1/22/2008	4/24/2009	$22,376	$34,300	($11,923)
3,015	#REORG/ATLAS AMER INC COM NAME CHANGE TOATLAS ENERGY INC COM 2055026 09/29/0	12/18/2006	9/4/2009	$65,503	$68,456	($2,953)
225	#REORG/ATLAS AMER INC COM NAME CHANGE TOATLAS ENERGY INC COM 2055026 09/29/0	12/19/2006	9/4/2009	$4,889	$5,069	($180)
450	#REORG/ATLAS AMER INC COM NAME CHANGE TOATLAS ENERGY INC COM 2055026 09/29/0	12/19/2006	9/4/2009	$9,778	$10,151	($373)
1,350	#REORG/ATLAS AMER INC COM NAME CHANGE TOATLAS ENERGY INC COM 2055026 09/29/0	12/19/2006	9/4/2009	$29,335	$30,378	($1,043)
450	#REORG/ATLAS AMER INC COM NAME CHANGE TOATLAS ENERGY INC COM 2055026 09/29/0	12/21/2006	9/4/2009	$9,778	$10,191	($413)
675	#REORG/ATLAS AMER INC COM NAME CHANGE TOATLAS ENERGY INC COM 2055026 09/29/0	12/21/2006	9/4/2009	$14,667	$15,298	($631)
1,013	#REORG/ATLAS AMER INC COM NAME CHANGE TOATLAS ENERGY INC COM 2055026 09/29/0	1/3/2007	9/4/2009	$22,001	$22,473	($472)
133	#REORG/ATLAS AMER INC COM NAME CHANGE TOATLAS ENERGY INC COM 2055026 09/29/0	1/5/2007	9/4/2009	$2,890	$2,926	($36)
60	#REORG/ATLAS AMER INC COM NAME CHANGE TOATLAS ENERGY INC COM 2055026 09/29/0	11/22/2006	7/9/2009	$981	$1,243	($262)
900	#REORG/ATLAS AMER INC COM NAME CHANGE TOATLAS ENERGY INC COM 2055026 09/29/0	11/27/2006	7/9/2009	$14,845	$18,722	($3,877)
1,125	#REORG/ATLAS AMER INC COM NAME CHANGE TOATLAS ENERGY INC COM 2055026 09/29/0	11/29/2006	7/9/2009	$18,557	$24,190	($5,633)
225	#REORG/ATLAS AMER INC COM NAME CHANGE TOATLAS ENERGY INC COM 2055026 09/29/0	11/30/2006	7/9/2009	$3,711	$4,852	($1,140)
225	#REORG/ATLAS AMER INC COM NAME CHANGE TOATLAS ENERGY INC COM 2055026 09/29/0	11/30/2006	7/9/2009	$3,712	$4,852	($1,140)
675	#REORG/ATLAS AMER INC COM NAME CHANGE TOATLAS ENERGY INC COM 2055026 09/29/0	12/1/2006	7/9/2009	$11,134	$14,553	($3,419)
450	#REORG/ATLAS AMER INC COM NAME CHANGE TOATLAS ENERGY INC COM 2055026 09/29/0	12/5/2006	7/9/2009	$7,423	$9,774	($2,351)

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450	#REORG/ATLAS AMER INC COM NAME CHANGE TOATLAS ENERGY INC COM 2055026 09/29/09	12/5/2006	7/9/2009	$7,423	$9,759	($2,336)
675	#REORG/ATLAS AMER INC COM NAME CHANGE TOATLAS ENERGY INC COM 2055026 09/29/09	12/5/2006	7/9/2009	$11,134	$14,709	($3,575)
450	#REORG/ATLAS AMER INC COM NAME CHANGE TOATLAS ENERGY INC COM 2055026 09/29/09	12/15/2006	7/9/2009	$7,423	$10,283	($2,861)
450	#REORG/ATLAS AMER INC COM NAME CHANGE TOATLAS ENERGY INC COM 2055026 09/29/09	12/18/2006	7/9/2009	$7,423	$10,259	($2,836)
1,486	#REORG/ATLAS AMER INC COM NAME CHANGE TOATLAS ENERGY INC COM 2055026 09/29/09	12/18/2006	7/9/2009	$24,503	$33,734	($9,231)
2,500	#REORG/COOPER-ST OF INC CHANGE TO COOPERINDS PLC NEW IRELAND 2054511 9/8/09	10/30/2008	1/8/2009	$76,152	$73,339	$2,813
2,660	#REORG/COOPER-ST OF INC CHANGE TO COOPERINDS PLC NEW IRELAND 2054511 9/8/09	10/31/2008	1/8/2009	$81,025	$82,637	($1,612)
1,270	#REORG/COOPER-ST OF INC CHANGE TO COOPERINDS PLC NEW IRELAND 2054511 9/8/09	11/3/2008	1/8/2009	$38,685	$39,450	($765)
710	#REORG/COOPER-ST OF INC CHANGE TO COOPERINDS PLC NEW IRELAND 2054511 9/8/09	11/4/2008	1/8/2009	$21,627	$22,594	($967)
1,810	#REORG/COOPER-ST OF INC CHANGE TO COOPERINDS PLC NEW IRELAND 2054511 9/8/09	11/4/2008	1/9/2009	$54,312	$57,600	($3,288)
1,310	#REORG/COOPER-ST OF INC CHANGE TO COOPERINDS PLC NEW IRELAND 2054511 9/8/09	11/5/2008	1/9/2009	$39,308	$39,329	($21)
2,360	#REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC # 2052566 EFF 6/4/09	3/7/2008	1/28/2009	$89,179	$98,553	($9,374)
1,470	#REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC # 2052566 EFF 6/4/09	4/15/2008	1/28/2009	$55,548	$65,421	($9,873)
4,510	#REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC # 2052566 EFF 6/4/09	2/20/2008	1/27/2009	$168,502	$195,367	($26,865)
550	#REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC # 2052566 EFF 6/4/09	3/7/2008	1/27/2009	$20,549	$22,968	($2,419)
640	#REORG/DIRECTV GROUP INC COM-STOCK MEREGR DIRECTV-CLAS A 2056110 11/20/2009	7/26/2007	9/28/2009	$17,560	$14,775	$2,785
920	#REORG/DIRECTV GROUP INC COM-STOCK MEREGR DIRECTV-CLAS A 2056110 11/20/2009	7/26/2007	9/28/2009	$25,243	$21,239	$4,003
140	#REORG/DIRECTV GROUP INC COM-STOCK MEREGR DIRECTV-CLAS A 2056110 11/20/2009	7/16/2007	9/16/2009	$3,564	$3,488	$76
300	#REORG/DIRECTV GROUP INC COM-STOCK MEREGR DIRECTV-CLAS A 2056110 11/20/2009	7/17/2007	9/16/2009	$7,637	$7,505	$132
1,950	#REORG/DIRECTV GROUP INC COM-STOCK MEREGR DIRECTV-CLAS A 2056110 11/20/2009	7/17/2007	9/16/2009	$49,640	$48,649	$991
1,070	#REORG/DIRECTV GROUP INC COM-STOCK MEREGR DIRECTV-CLAS A 2056110 11/20/2009	7/17/2007	9/16/2009	$27,239	$26,697	$541
3,510	#REORG/DIRECTV GROUP INC COM-STOCK MEREGR DIRECTV-CLAS A 2056110 11/20/2009	7/26/2007	9/16/2009	$89,352	$81,034	$8,319
3,260	#REORG/DIRECTV GROUP INC COM-STOCK MEREGR DIRECTV-CLAS A 2056110 11/20/2009	7/16/2007	9/15/2009	$83,528	$81,214	$2,314
7,770	#REORG/DIRECTV GROUP INC COM-STOCK MEREGR DIRECTV-CLAS A 2056110 11/20/2009	7/16/2007	7/9/2009	$180,917	$193,569	($12,652)
1,060	AGILENT TECHNOLOGIES INC COM	6/13/2006	12/18/2009	$31,137	$31,839	($702)
2,800	AGILENT TECHNOLOGIES INC COM	6/14/2006	12/18/2009	$82,249	$84,111	($1,862)
580	AGILENT TECHNOLOGIES INC COM	6/23/2006	12/18/2009	$17,037	$17,026	$11
1,740	AGILENT TECHNOLOGIES INC COM	9/6/2006	12/23/2009	$52,522	$51,004	$1,519
4,330	AGILENT TECHNOLOGIES INC COM	9/6/2006	12/23/2009	$130,702	$126,403	$4,299
4,220	AGILENT TECHNOLOGIES INC COM	6/23/2006	12/21/2009	$125,692	$123,879	$1,814
500	AGILENT TECHNOLOGIES INC COM	6/27/2006	12/21/2009	$14,892	$14,499	$394
1,900	AGILENT TECHNOLOGIES INC COM	6/27/2006	12/21/2009	$56,591	$55,039	$1,552
2,600	AGILENT TECHNOLOGIES INC COM	7/13/2006	12/21/2009	$77,441	$70,020	$7,421
2,330	AGILENT TECHNOLOGIES INC COM	8/17/2006	12/21/2009	$69,399	$70,873	($1,474)
7,090	AGILENT TECHNOLOGIES INC COM	6/13/2006	7/9/2009	$133,704	$212,964	($79,260)
2,370	AGILENT TECHNOLOGIES INC COM	8/17/2006	12/22/2009	$71,222	$72,089	($868)
660	AGILENT TECHNOLOGIES INC COM	9/6/2006	12/22/2009	$19,834	$19,346	$488
270	AGILENT TECHNOLOGIES INC COM	9/6/2006	12/24/2009	$8,165	$7,882	$283
2,400	AGILENT TECHNOLOGIES INC COM	9/28/2006	12/24/2009	$72,579	$72,783	($204)
360	AGILENT TECHNOLOGIES INC COM	10/2/2006	12/24/2009	$10,887	$11,133	($246)
1,190	AMGEN INC COM	7/17/2008	7/9/2009	$69,703	$63,182	$6,521

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2,460	AMGEN INC COM	7/18/2008	7/9/2009	$144,092	$129,932	$14,160
110	AMGEN INC COM	7/21/2008	7/9/2009	$6,443	$5,923	$521
20	ARMSTRONG WORLD INDS INC NEW COM STK	10/19/2007	8/11/2008	$704	$761	($57)
970	ARMSTRONG WORLD INDS INC NEW COM STK	10/19/2007	8/11/2008	$34,142	$36,870	($2,728)
50	ARMSTRONG WORLD INDS INC NEW COM STK	10/22/2007	8/11/2008	$1,760	$1,891	($132)
1,190	ARMSTRONG WORLD INDS INC NEW COM STK	10/23/2007	8/22/2008	$43,190	$45,974	($2,784)
370	ARMSTRONG WORLD INDS INC NEW COM STK	11/5/2007	3/2/2009	$4,666	$14,143	($9,477)
130	ARMSTRONG WORLD INDS INC NEW COM STK	11/16/2007	3/2/2009	$1,639	$5,282	($3,642)
490	ARMSTRONG WORLD INDS INC NEW COM STK	11/16/2007	3/3/2009	$5,848	$19,908	($14,061)
2,190	ARMSTRONG WORLD INDS INC NEW COM STK	10/30/2007	9/3/2008	$82,209	$84,840	($2,631)
270	ARMSTRONG WORLD INDS INC NEW COM STK	10/31/2007	9/3/2008	$10,135	$10,443	($308)
580	ARMSTRONG WORLD INDS INC NEW COM STK	10/22/2007	8/19/2008	$21,255	$21,941	($687)
840	ARMSTRONG WORLD INDS INC NEW COM STK	10/19/2007	8/8/2008	$29,572	$31,949	($2,377)
940	ARMSTRONG WORLD INDS INC NEW COM STK	10/17/2007	4/16/2008	$35,743	$36,226	($484)
520	ARMSTRONG WORLD INDS INC NEW COM STK	10/18/2007	4/16/2008	$19,773	$20,004	($232)
1,180	ARMSTRONG WORLD INDS INC NEW COM STK	10/18/2007	4/16/2008	$44,869	$45,288	($419)
350	ARMSTRONG WORLD INDS INC NEW COM STK	5/20/2008	4/1/2009	$3,861	$11,820	($7,958)
1,100	ARMSTRONG WORLD INDS INC NEW COM STK	5/21/2008	4/1/2009	$12,136	$36,712	($24,576)
590	ARMSTRONG WORLD INDS INC NEW COM STK	11/16/2007	3/25/2009	$6,931	$23,971	($17,041)
270	ARMSTRONG WORLD INDS INC NEW COM STK	10/22/2007	8/19/2008	$9,564	$10,214	($650)
110	ARMSTRONG WORLD INDS INC NEW COM STK	10/30/2007	8/29/2008	$4,113	$4,261	($149)
590	ARMSTRONG WORLD INDS INC NEW COM STK	5/5/2008	3/31/2009	$6,496	$19,643	($13,148)
240	ARMSTRONG WORLD INDS INC NEW COM STK	5/6/2008	3/31/2009	$2,642	$8,047	($5,405)
960	ARMSTRONG WORLD INDS INC NEW COM STK	5/20/2008	3/31/2009	$10,569	$32,420	($21,851)
430	ARMSTRONG WORLD INDS INC NEW COM STK	10/30/2007	8/29/2008	$16,095	$16,658	($563)
200	ARMSTRONG WORLD INDS INC NEW COM STK	10/22/2007	8/21/2008	$7,220	$7,566	($346)
320	ARMSTRONG WORLD INDS INC NEW COM STK	10/23/2007	8/21/2008	$11,552	$12,377	($826)
880	ARMSTRONG WORLD INDS INC NEW COM STK	11/5/2007	2/27/2009	$11,651	$33,787	($22,136)
580	ARMSTRONG WORLD INDS INC NEW COM STK	10/22/2007	8/20/2008	$20,971	$21,941	($971)
400	ARMSTRONG WORLD INDS INC NEW COM STK	1/4/2008	3/27/2009	$4,796	$15,173	($10,377)
1,350	ARMSTRONG WORLD INDS INC NEW COM STK	5/2/2008	3/27/2009	$16,186	$44,900	($28,714)
840	ARMSTRONG WORLD INDS INC NEW COM STK	10/23/2007	8/21/2008	$30,380	$32,452	($2,073)
410	ARMSTRONG WORLD INDS INC NEW COM STK	10/23/2007	8/21/2008	$14,828	$15,859	($1,030)
40	ARMSTRONG WORLD INDS INC NEW COM STK	11/16/2007	3/4/2009	$492	$1,625	($1,133)
580	ARMSTRONG WORLD INDS INC NEW COM STK	10/23/2007	8/22/2008	$21,017	$22,408	($1,391)
80	ARMSTRONG WORLD INDS INC NEW COM STK	10/24/2007	8/22/2008	$2,899	$3,094	($195)
200	ARMSTRONG WORLD INDS INC NEW COM STK	10/24/2007	8/22/2008	$7,247	$7,738	($491)
460	ARMSTRONG WORLD INDS INC NEW COM STK	10/25/2007	8/22/2008	$16,669	$17,734	($1,065)
430	ARMSTRONG WORLD INDS INC NEW COM STK	11/5/2007	2/27/2009	$5,659	$16,510	($10,850)
1,200	ARMSTRONG WORLD INDS INC NEW COM STK	5/21/2008	4/2/2009	$14,585	$40,050	($25,464)
680	ARMSTRONG WORLD INDS INC NEW COM STK	5/22/2008	4/2/2009	$8,265	$22,629	($14,364)

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250	ARMSTRONG WORLD INDS INC NEW COM STK	11/5/2007	9/12/2008	$9,248	$9,599	($351)
980	ARMSTRONG WORLD INDS INC NEW COM STK	5/2/2008	3/30/2009	$10,704	$32,594	($21,890)
120	ARMSTRONG WORLD INDS INC NEW COM STK	5/5/2008	3/30/2009	$1,311	$3,995	($2,685)
240	ARMSTRONG WORLD INDS INC NEW COM STK	10/22/2007	8/18/2008	$9,067	$9,079	($12)
1,520	ARMSTRONG WORLD INDS INC NEW COM STK	10/17/2007	4/8/2008	$58,731	$58,579	$153
710	ARMSTRONG WORLD INDS INC NEW COM STK	10/17/2007	4/15/2008	$26,956	$27,362	($406)
10	ARMSTRONG WORLD INDS INC NEW COM STK	10/17/2007	4/8/2008	$386	$385	$1
30	ARMSTRONG WORLD INDS INC NEW COM STK	10/29/2007	8/27/2008	$1,107	$1,173	($66)
1,300	ARMSTRONG WORLD INDS INC NEW COM STK	10/30/2007	8/27/2008	$47,967	$50,362	($2,395)
110	ARMSTRONG WORLD INDS INC NEW COM STK	11/16/2007	3/26/2009	$1,329	$4,469	($3,140)
2,820	ARMSTRONG WORLD INDS INC NEW COM STK	11/20/2007	3/26/2009	$34,067	$108,174	($74,106)
1,210	ARMSTRONG WORLD INDS INC NEW COM STK	11/20/2007	3/26/2009	$14,618	$46,505	($31,887)
220	ARMSTRONG WORLD INDS INC NEW COM STK	12/31/2007	3/26/2009	$2,658	$8,296	($5,639)
610	ARMSTRONG WORLD INDS INC NEW COM STK	12/31/2007	3/26/2009	$7,369	$23,010	($15,641)
530	ARMSTRONG WORLD INDS INC NEW COM STK	1/4/2008	3/26/2009	$6,403	$20,105	($13,702)
1,260	ARMSTRONG WORLD INDS INC NEW COM STK	10/30/2007	9/2/2008	$46,893	$48,812	($1,919)
110	ARMSTRONG WORLD INDS INC NEW COM STK	10/25/2007	8/25/2008	$4,020	$4,241	($220)
40	ARMSTRONG WORLD INDS INC NEW COM STK	10/26/2007	8/25/2008	$1,462	$1,548	($86)
1,020	ARMSTRONG WORLD INDS INC NEW COM STK	10/29/2007	8/25/2008	$37,280	$39,868	($2,588)
600	ARMSTRONG WORLD INDS INC NEW COM STK	11/5/2007	3/2/2009	$7,680	$22,935	($15,255)
40	ARMSTRONG WORLD INDS INC NEW COM STK	11/5/2007	3/2/2009	$512	$1,536	($1,024)
710	ARMSTRONG WORLD INDS INC NEW COM STK	10/18/2007	7/30/2008	$24,792	$27,250	($2,457)
1,120	ARMSTRONG WORLD INDS INC NEW COM STK	10/19/2007	7/30/2008	$39,109	$42,599	($3,490)
940	ARMSTRONG WORLD INDS INC NEW COM STK	10/17/2007	4/8/2008	$36,190	$36,226	($36)
450	ARMSTRONG WORLD INDS INC NEW COM STK	10/30/2007	8/27/2008	$16,609	$17,433	($824)
440	ARMSTRONG WORLD INDS INC NEW COM STK	11/16/2007	3/3/2009	$5,307	$17,877	($12,570)
1,030	ARMSTRONG WORLD INDS INC NEW COM STK	10/31/2007	9/9/2008	$37,573	$39,839	($2,266)
180	ARMSTRONG WORLD INDS INC NEW COM STK	11/1/2007	9/9/2008	$6,566	$6,825	($259)
1,760	ARMSTRONG WORLD INDS INC NEW COM STK	11/2/2007	9/9/2008	$64,202	$67,888	($3,686)
350	ARMSTRONG WORLD INDS INC NEW COM STK	11/5/2007	9/9/2008	$12,767	$13,438	($671)
300	ARMSTRONG WORLD INDS INC NEW COM STK	10/17/2007	4/9/2008	$11,391	$11,562	($170)
1,265	ATLAS ENERGY INC COM STK	3/13/2007	11/6/2009	$36,956	$30,139	$6,818
2	ATLAS ENERGY INC COM STK	3/14/2007	11/6/2009	$51	$42	$9
154	ATLAS ENERGY INC COM STK	3/14/2007	11/6/2009	$4,494	$3,674	$819
557	ATLAS ENERGY INC COM STK	3/14/2007	12/23/2009	$17,539	$13,310	$4,229
893	ATLAS ENERGY INC COM STK	3/16/2007	12/23/2009	$28,119	$21,355	$6,765
200	ATLAS ENERGY INC COM STK	3/13/2007	10/26/2009	$6,051	$4,767	$1,284
600	ATLAS ENERGY INC COM STK	1/11/2007	10/20/2009	$18,903	$13,402	$5,501
1	ATLAS ENERGY INC COM STK	1/12/2007	10/20/2009	$37	$26	$10
674	ATLAS ENERGY INC COM STK	1/12/2007	10/20/2009	$21,247	$15,194	$6,053
0	ATLAS ENERGY INC COM STK	1/16/2007	10/20/2009	$12	$9	$3

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
225	ATLAS ENERGY INC COM STK	1/16/2007	10/20/2009	$7,083	$5,083	$1,999
2,246	ATLAS ENERGY INC COM STK	1/31/2007	10/20/2009	$70,825	$53,462	$17,363
4	ATLAS ENERGY INC COM STK	1/31/2007	10/20/2009	$122	$92	$30
48	ATLAS ENERGY INC COM STK	2/15/2007	10/20/2009	$1,507	$1,145	$361
3	ATLAS ENERGY INC COM STK	2/15/2007	10/20/2009	$85	$65	$20
319	ATLAS ENERGY INC COM STK	1/5/2007	10/8/2009	$9,084	$7,014	$2,070
1	ATLAS ENERGY INC COM STK	1/5/2007	10/8/2009	$32	$25	$7
1,260	ATLAS ENERGY INC COM STK	2/15/2007	10/20/2009	$40,016	$30,201	$9,816
265	ATLAS ENERGY INC COM STK	2/15/2007	10/21/2009	$8,415	$6,340	$2,075
1	ATLAS ENERGY INC COM STK	2/16/2007	10/21/2009	$37	$28	$9
674	ATLAS ENERGY INC COM STK	2/16/2007	10/21/2009	$21,438	$16,133	$5,305
451	ATLAS ENERGY INC COM STK	2/20/2007	10/21/2009	$14,333	$10,790	$3,543
335	ATLAS ENERGY INC COM STK	1/5/2007	10/9/2009	$9,443	$7,358	$2,085
886	ATLAS ENERGY INC COM STK	1/8/2007	10/9/2009	$24,998	$19,570	$5,429
300	ATLAS ENERGY INC COM STK	3/14/2007	11/11/2009	$9,015	$7,169	$1,846
462	ATLAS ENERGY INC COM STK	1/8/2007	10/19/2009	$14,315	$10,214	$4,101
2	ATLAS ENERGY INC COM STK	1/8/2007	10/19/2009	$72	$51	$21
1	ATLAS ENERGY INC COM STK	1/9/2007	10/19/2009	$36	$26	$10
674	ATLAS ENERGY INC COM STK	1/9/2007	10/19/2009	$20,870	$14,844	$6,026
898	ATLAS ENERGY INC COM STK	1/10/2007	10/19/2009	$27,827	$19,653	$8,174
2	ATLAS ENERGY INC COM STK	1/10/2007	10/19/2009	$48	$34	$14
2	ATLAS ENERGY INC COM STK	1/11/2007	10/19/2009	$72	$52	$20
748	ATLAS ENERGY INC COM STK	1/11/2007	10/19/2009	$23,173	$16,726	$6,447
223	ATLAS ENERGY INC COM STK	2/20/2007	10/23/2009	$6,811	$5,349	$1,462
1	ATLAS ENERGY INC COM STK	2/20/2007	10/23/2009	$36	$28	$8
898	ATLAS ENERGY INC COM STK	2/21/2007	10/23/2009	$27,400	$21,570	$5,830
2	ATLAS ENERGY INC COM STK	2/21/2007	10/23/2009	$47	$37	$10
786	ATLAS ENERGY INC COM STK	3/12/2007	10/23/2009	$23,975	$18,727	$5,248
1	ATLAS ENERGY INC COM STK	3/12/2007	10/23/2009	$41	$32	$9
894	ATLAS ENERGY INC COM STK	3/13/2007	10/23/2009	$27,262	$21,306	$5,956
4	ATLAS ENERGY INC COM STK	3/13/2007	10/23/2009	$124	$97	$27
2,150	ATMEL CORP COM	4/30/2008	9/9/2009	$9,288	$8,016	$1,271
60	ATMEL CORP COM	4/29/2008	9/8/2009	$259	$220	$39
10,310	ATMEL CORP COM	4/29/2008	9/8/2009	$44,533	$37,741	$6,792
4,550	ATMEL CORP COM	4/30/2008	9/8/2009	$19,653	$16,964	$2,689
1,440	ATMEL CORP COM	4/30/2008	9/10/2009	$6,338	$5,369	$969
2,040	ATMEL CORP COM	4/30/2008	9/10/2009	$8,979	$7,599	$1,379
2,000	ATMEL CORP COM	5/8/2008	9/10/2009	$8,803	$8,040	$763
7,160	ATMEL CORP COM	5/9/2008	9/10/2009	$31,513	$28,803	$2,710
6,140	ATMEL CORP COM	5/9/2008	9/10/2009	$27,024	$24,714	$2,310
420	ATMEL CORP COM	5/12/2008	9/10/2009	$1,849	$1,682	$166

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
12,300	ATMEL CORP COM	5/13/2008	9/10/2009	$54,136	$50,830	$3,306
6,070	ATMEL CORP COM	5/13/2008	9/10/2009	$26,716	$24,656	$2,059
10,250	ATMEL CORP COM	5/13/2008	9/10/2009	$45,113	$41,771	$3,342
13,800	ATMEL CORP COM	4/25/2008	7/9/2009	$50,031	$48,503	$1,528
6,610	ATMEL CORP COM	4/29/2008	7/9/2009	$23,964	$24,292	($328)
5,060	ATMEL CORP COM	4/29/2008	7/9/2009	$18,345	$18,611	($266)
500	ATMEL CORP COM	4/29/2008	7/9/2009	$1,813	$1,833	($20)
990	BALL CORP COM	6/19/2006	7/24/2009	$49,040	$34,503	$14,538
2,330	BALL CORP COM	5/17/2006	7/9/2009	$107,068	$84,939	$22,129
1,200	BALL CORP COM	6/5/2006	7/9/2009	$55,142	$43,281	$11,861
1,500	BALL CORP COM	6/6/2006	7/9/2009	$68,928	$53,862	$15,066
40	BALL CORP COM	6/19/2006	7/9/2009	$1,838	$1,394	$444
2,530	BAXTER INTL INC COM	6/14/2006	7/9/2009	$133,581	$95,436	$38,145
730	BROADRIDGE FINL SOLUTIONS INC COM STK	8/10/2009	12/28/2009	$16,753	$13,337	$3,416
20	BROADRIDGE FINL SOLUTIONS INC COM STK	8/10/2009	12/29/2009	$457	$365	$91
490	BROADRIDGE FINL SOLUTIONS INC COM STK	8/10/2009	12/29/2009	$11,191	$8,912	$2,279
700	BROADRIDGE FINL SOLUTIONS INC COM STK	8/11/2009	12/30/2009	$15,906	$13,499	$2,407
580	BROADRIDGE FINL SOLUTIONS INC COM STK	8/10/2009	12/29/2009	$13,210	$10,548	$2,661
70	BROADRIDGE FINL SOLUTIONS INC COM STK	8/11/2009	12/29/2009	$1,594	$1,350	$244
590	BROADRIDGE FINL SOLUTIONS INC COM STK	8/11/2009	12/31/2009	$13,450	$11,337	$2,113
370	BROADRIDGE FINL SOLUTIONS INC COM STK	8/11/2009	12/31/2009	$8,435	$7,135	$1,299
1,090	CELANESE CORP DEL COM SER A STK	10/5/2007	2/27/2009	$9,311	$43,563	($34,251)
1,190	CELANESE CORP DEL COM SER A STK	10/9/2007	2/27/2009	$10,165	$48,432	($38,267)
1,070	CELANESE CORP DEL COM SER A STK	10/9/2007	2/27/2009	$9,140	$43,527	($34,387)
2,480	CELANESE CORP DEL COM SER A STK	8/14/2007	2/20/2009	$24,501	$85,819	($61,319)
2,760	CELANESE CORP DEL COM SER A STK	9/13/2007	2/24/2009	$26,228	$98,023	($71,795)
1,000	CELANESE CORP DEL COM SER A STK	1/23/2008	3/9/2009	$8,427	$33,912	($25,485)
1,810	CELANESE CORP DEL COM SER A STK	1/24/2008	3/9/2009	$15,254	$63,664	($48,410)
3,120	CELANESE CORP DEL COM SER A STK	1/28/2008	3/9/2009	$26,293	$115,306	($89,012)
590	CELANESE CORP DEL COM SER A STK	1/29/2008	3/9/2009	$4,972	$22,059	($17,086)
460	CELANESE CORP DEL COM SER A STK	10/1/2007	2/26/2009	$4,195	$18,264	($14,069)
2,180	CELANESE CORP DEL COM SER A STK	10/5/2007	2/26/2009	$19,880	$87,125	($67,245)
550	CELANESE CORP DEL COM SER A STK	10/9/2007	2/27/2009	$4,683	$22,374	($17,691)
3,480	CELANESE CORP DEL COM SER A STK	8/14/2007	2/18/2009	$33,354	$120,424	($87,070)
1,780	CELANESE CORP DEL COM SER A STK	1/29/2008	3/9/2009	$14,790	$66,550	($51,760)
110	CELANESE CORP DEL COM SER A STK	2/13/2008	3/9/2009	$914	$4,439	($3,525)
2,180	CELANESE CORP DEL COM SER A STK	2/13/2008	3/9/2009	$18,114	$87,653	($69,540)
10	CELANESE CORP DEL COM SER A STK	2/13/2008	3/10/2009	$89	$402	($313)
680	CELANESE CORP DEL COM SER A STK	2/26/2008	3/10/2009	$6,065	$27,333	($21,268)
3,120	CELANESE CORP DEL COM SER A STK	2/26/2008	3/10/2009	$27,826	$126,759	($98,933)
870	CELANESE CORP DEL COM SER A STK	2/26/2008	3/10/2009	$7,759	$35,400	($27,641)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
780	CELANESE CORP DEL COM SER A STK	3/3/2008	3/10/2009	$6,956	$30,955	($23,998)
1,540	CELANESE CORP DEL COM SER A STK	4/24/2008	3/10/2009	$13,734	$68,066	($54,331)
1,393	CELANESE CORP DEL COM SER A STK	4/29/2008	3/10/2009	$12,423	$62,733	($50,310)
1,030	CELANESE CORP DEL COM SER A STK	10/9/2007	3/3/2009	$7,753	$41,900	($34,147)
2,050	CELANESE CORP DEL COM SER A STK	10/17/2007	3/3/2009	$15,431	$82,418	($66,987)
910	CELANESE CORP DEL COM SER A STK	10/19/2007	3/3/2009	$6,850	$36,285	($29,435)
1,160	CELANESE CORP DEL COM SER A STK	10/19/2007	3/4/2009	$10,694	$46,253	($35,559)
300	CELANESE CORP DEL COM SER A STK	10/22/2007	3/4/2009	$2,766	$11,578	($8,812)
1,780	CELANESE CORP DEL COM SER A STK	10/22/2007	3/4/2009	$16,410	$68,583	($52,173)
2,270	CELANESE CORP DEL COM SER A STK	10/23/2007	3/4/2009	$20,928	$91,423	($70,495)
1,810	CELANESE CORP DEL COM SER A STK	11/19/2007	3/4/2009	$16,687	$66,264	($49,577)
140	CELANESE CORP DEL COM SER A STK	8/14/2007	2/23/2009	$1,343	$4,845	($3,502)
230	CELANESE CORP DEL COM SER A STK	8/17/2007	2/23/2009	$2,206	$7,691	($5,485)
1,800	CELANESE CORP DEL COM SER A STK	8/17/2007	2/23/2009	$17,265	$59,355	($42,090)
2,670	CELANESE CORP DEL COM SER A STK	8/20/2007	2/23/2009	$25,610	$88,597	($62,987)
80	CELANESE CORP DEL COM SER A STK	11/26/2007	3/6/2009	$669	$2,967	($2,298)
2,030	CELANESE CORP DEL COM SER A STK	12/6/2007	3/6/2009	$16,982	$79,922	($62,940)
2,070	CELANESE CORP DEL COM SER A STK	12/10/2007	3/6/2009	$17,316	$81,868	($64,552)
600	CELANESE CORP DEL COM SER A STK	1/23/2008	3/6/2009	$5,019	$20,347	($15,328)
290	CELANESE CORP DEL COM SER A STK	11/19/2007	3/5/2009	$2,572	$10,617	($8,045)
4,090	CELANESE CORP DEL COM SER A STK	11/26/2007	3/5/2009	$36,277	$151,678	($115,401)
127	CELANESE CORP DEL COM SER A STK	4/29/2008	3/10/2009	$1,154	$5,719	($4,565)
2,890	CELANESE CORP DEL COM SER A STK	7/11/2008	3/10/2009	$26,260	$128,813	($102,553)
1,470	CELANESE CORP DEL COM SER A STK	7/18/2008	3/10/2009	$13,357	$64,858	($51,501)
1,610	CELANESE CORP DEL COM SER A STK	7/23/2008	3/10/2009	$14,629	$65,640	($51,011)
1,390	CELANESE CORP DEL COM SER A STK	9/13/2007	2/25/2009	$12,683	$49,367	($36,684)
3,680	CELANESE CORP DEL COM SER A STK	10/1/2007	2/25/2009	$33,578	$146,111	($112,533)
220	CELANESE CORP DEL COM SER A STK	10/9/2007	3/2/2009	$1,745	$8,950	($7,204)
830	CELANESE CORP DEL COM SER A STK	8/20/2007	2/24/2009	$7,751	$27,541	($19,791)
450	CELANESE CORP DEL COM SER A STK	8/22/2007	2/24/2009	$4,202	$15,367	($11,165)
890	CELANESE CORP DEL COM SER A STK	9/13/2007	2/24/2009	$8,311	$31,609	($23,298)
2,250	CHEMED CORP NEW COM	11/6/2007	7/9/2009	$83,147	$127,509	($44,362)
540	CHEMED CORP NEW COM	11/7/2007	7/9/2009	$19,955	$30,629	($10,673)
630	CHEMED CORP NEW COM	11/7/2007	7/9/2009	$23,281	$35,583	($12,302)
810	CHEMED CORP NEW COM	11/7/2007	10/15/2009	$38,325	$45,750	($7,425)
2,850	CHEMED CORP NEW COM	11/8/2007	10/15/2009	$134,847	$161,577	($26,730)
1,440	CHEMED CORP NEW COM	11/9/2007	10/15/2009	$68,133	$80,003	($11,869)
1,440	CHEMED CORP NEW COM	11/12/2007	10/15/2009	$68,133	$81,999	($13,866)
30	CHEMED CORP NEW COM	11/12/2007	10/15/2009	$1,419	$1,709	($289)
1,230	CHEMED CORP NEW COM	11/14/2007	10/15/2009	$58,197	$68,661	($10,464)
910	COOPER INDUSTRIES PLC NEW IRELAND COM STK	9/8/2009	9/9/2009	$32,161	$31,365	$797

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,480	COOPER INDUSTRIES PLC NEW IRELAND COM STK	9/8/2009	9/22/2009	$54,842	$51,011	$3,831
910	COOPER INDUSTRIES PLC NEW IRELAND COM STK	9/9/2009	9/22/2009	$33,720	$32,026	$1,694
4,860	CROWN HLDGS INC COM	2/13/2006	3/4/2009	$103,475	$84,994	$18,481
950	CROWN HLDGS INC COM	3/28/2006	3/4/2009	$20,227	$17,234	$2,993
4,250	CROWN HLDGS INC COM	3/28/2006	7/9/2009	$101,906	$77,098	$24,809
2,000	CROWN HLDGS INC COM	3/29/2006	7/9/2009	$47,956	$35,993	$11,963
600	CROWN HLDGS INC COM	3/30/2006	7/9/2009	$14,387	$10,860	$3,527
2,300	CROWN HLDGS INC COM	3/30/2006	7/9/2009	$55,149	$41,727	$13,423
870	CROWN HLDGS INC COM	4/12/2006	7/9/2009	$20,861	$15,072	$5,789
8,520	DEAN FOODS CO NEW COM	9/9/2004	7/9/2009	$165,415	$148,611	$16,804
50	DEVON ENERGY CORP NEW COM	3/26/2007	7/9/2009	$2,525	$3,403	($879)
40	DEVON ENERGY CORP NEW COM	3/26/2007	7/9/2009	$2,020	$2,724	($704)
600	DEVON ENERGY CORP NEW COM	4/9/2007	7/9/2009	$30,296	$44,060	($13,764)
400	DEVON ENERGY CORP NEW COM	4/9/2007	7/9/2009	$20,197	$29,342	($9,145)
1,000	DEVON ENERGY CORP NEW COM	4/10/2007	7/9/2009	$50,493	$73,805	($23,311)
1,380	DEVON ENERGY CORP NEW COM	4/19/2007	7/9/2009	$69,681	$99,581	($29,900)
1,620	DRESSER-RAND GROUP INC COM	11/21/2006	8/13/2009	$50,507	$38,160	$12,347
420	DRESSER-RAND GROUP INC COM	11/22/2006	8/13/2009	$13,094	$9,857	$3,237
410	DRESSER-RAND GROUP INC COM	11/15/2006	4/29/2009	$10,844	$9,617	$1,228
410	DRESSER-RAND GROUP INC COM	11/16/2006	4/29/2009	$10,844	$9,555	$1,289
460	DRESSER-RAND GROUP INC COM	11/9/2006	3/26/2009	$10,737	$10,736	$0
210	DRESSER-RAND GROUP INC COM	11/9/2006	3/26/2009	$4,901	$4,899	$2
460	DRESSER-RAND GROUP INC COM	11/16/2006	4/29/2009	$11,932	$10,721	$1,212
290	DRESSER-RAND GROUP INC COM	11/8/2006	3/25/2009	$6,643	$6,830	($187)
540	DRESSER-RAND GROUP INC COM	11/9/2006	3/25/2009	$12,369	$12,604	($234)
2,630	DRESSER-RAND GROUP INC COM	11/16/2006	7/9/2009	$63,028	$61,294	$1,734
2,000	DRESSER-RAND GROUP INC COM	11/17/2006	7/9/2009	$47,930	$46,803	$1,127
3,100	DRESSER-RAND GROUP INC COM	11/20/2006	7/9/2009	$74,291	$72,622	$1,670
1,080	DRESSER-RAND GROUP INC COM	11/21/2006	7/9/2009	$25,882	$25,440	$442
2,190	DRESSER-RAND GROUP INC COM	11/9/2006	4/16/2009	$59,429	$51,092	$8,337
580	DRESSER-RAND GROUP INC COM	11/10/2006	4/16/2009	$15,739	$13,439	$2,301
1,400	DRESSER-RAND GROUP INC COM	11/10/2006	4/16/2009	$37,991	$32,487	$5,505
30	DRESSER-RAND GROUP INC COM	11/10/2006	4/29/2009	$806	$695	$111
290	DRESSER-RAND GROUP INC COM	11/10/2006	4/29/2009	$7,462	$6,719	$742
3,090	DRESSER-RAND GROUP INC COM	11/15/2006	4/29/2009	$79,504	$72,476	$7,028
1,100	DRESSER-RAND GROUP INC COM	11/10/2006	4/16/2009	$29,754	$25,487	$4,267
630	DRESSER-RAND GROUP INC COM	11/22/2006	8/14/2009	$19,308	$14,786	$4,522
20	DST SYS INC COM	3/15/2006	1/26/2009	$650	$1,162	($511)
1,700	DST SYS INC COM	3/16/2006	1/26/2009	$55,282	$100,083	($44,802)
390	DST SYS INC COM	7/14/2006	9/29/2009	$17,841	$22,040	($4,199)
590	DST SYS INC COM	3/29/2006	4/7/2009	$20,824	$33,641	($12,817)

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600	DST SYS INC COM	3/30/2006	4/7/2009	$21,177	$34,409	($13,232)
2,180	DST SYS INC COM	3/2/2006	1/16/2009	$79,908	$124,895	($44,988)
1,500	DST SYS INC COM	3/2/2006	1/16/2009	$54,982	$85,530	($30,548)
360	DST SYS INC COM	4/11/2006	4/8/2009	$12,611	$20,435	($7,824)
830	DST SYS INC COM	4/11/2006	7/9/2009	$29,113	$47,113	($18,000)
400	DST SYS INC COM	4/11/2006	7/9/2009	$14,030	$22,650	($8,620)
720	DST SYS INC COM	4/20/2006	7/9/2009	$25,255	$41,050	($15,796)
1,300	DST SYS INC COM	4/20/2006	7/9/2009	$45,599	$74,126	($28,527)
740	DST SYS INC COM	8/8/2006	10/1/2009	$32,462	$41,477	($9,015)
500	DST SYS INC COM	3/2/2006	1/20/2009	$16,900	$28,510	($11,610)
1,500	DST SYS INC COM	3/10/2006	1/20/2009	$50,700	$85,496	($34,796)
860	DST SYS INC COM	3/1/2006	1/15/2009	$32,285	$48,788	($16,503)
320	DST SYS INC COM	3/2/2006	1/15/2009	$12,013	$18,333	($6,320)
100	DST SYS INC COM	3/30/2006	4/7/2009	$3,547	$5,735	($2,188)
1,700	DST SYS INC COM	4/6/2006	4/7/2009	$60,303	$97,376	($37,073)
110	DST SYS INC COM	4/11/2006	4/7/2009	$3,902	$6,244	($2,342)
500	DST SYS INC COM	7/14/2006	9/30/2009	$22,415	$28,163	($5,748)
230	DST SYS INC COM	7/14/2006	9/30/2009	$10,311	$12,998	($2,687)
1,010	DST SYS INC COM	8/8/2006	9/30/2009	$45,278	$56,610	($11,332)
750	DST SYS INC COM	8/8/2006	10/2/2009	$31,553	$42,037	($10,485)
550	DST SYS INC COM	8/16/2006	10/2/2009	$23,139	$32,151	($9,012)
680	DST SYS INC COM	4/20/2006	8/13/2009	$31,635	$38,770	($7,135)
300	DST SYS INC COM	5/22/2006	8/13/2009	$13,956	$17,612	($3,656)
40	DST SYS INC COM	6/1/2006	8/13/2009	$1,861	$2,386	($525)
500	DST SYS INC COM	3/16/2006	4/6/2009	$18,032	$29,436	($11,405)
400	DST SYS INC COM	3/16/2006	4/6/2009	$14,425	$23,523	($9,097)
340	DST SYS INC COM	3/16/2006	4/6/2009	$12,262	$19,946	($7,685)
360	DST SYS INC COM	6/1/2006	8/14/2009	$16,458	$21,475	($5,017)
600	DST SYS INC COM	6/2/2006	8/14/2009	$27,430	$36,149	($8,719)
600	DST SYS INC COM	6/2/2006	8/14/2009	$27,430	$36,111	($8,681)
580	DST SYS INC COM	7/14/2006	8/14/2009	$26,516	$32,777	($6,262)
160	DST SYS INC COM	3/16/2006	4/6/2009	$5,763	$9,386	($3,623)
1,700	DST SYS INC COM	3/17/2006	4/6/2009	$61,233	$99,589	($38,356)
510	DST SYS INC COM	3/29/2006	4/6/2009	$18,370	$29,079	($10,709)
200	DST SYS INC COM	3/10/2006	1/23/2009	$6,452	$11,399	($4,947)
70	DST SYS INC COM	3/14/2006	1/23/2009	$2,258	$4,056	($1,797)
530	DST SYS INC COM	3/14/2006	1/23/2009	$17,257	$30,707	($13,450)
100	DST SYS INC COM	3/14/2006	1/23/2009	$3,256	$5,775	($2,519)
680	DST SYS INC COM	3/15/2006	1/23/2009	$22,141	$39,500	($17,358)
900	DST SYS INC COM	3/15/2006	1/23/2009	$29,305	$52,474	($23,169)
700	DYNCORP INTL INC COM CL A COM CL A	11/1/2006	7/23/2009	$14,544	$7,470	$7,074

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,860	DYNCORP INTL INC COM CL A COM CL A	11/10/2006	12/1/2009	$24,302	$19,681	$4,621
370	DYNCORP INTL INC COM CL A COM CL A	11/15/2006	12/1/2009	$4,834	$3,908	$927
880	DYNCORP INTL INC COM CL A COM CL A	11/1/2006	9/15/2009	$15,838	$9,391	$6,447
700	DYNCORP INTL INC COM CL A COM CL A	11/15/2006	12/16/2009	$9,640	$7,316	$2,324
90	DYNCORP INTL INC COM CL A COM CL A	11/15/2006	12/16/2009	$1,239	$937	$302
700	DYNCORP INTL INC COM CL A COM CL A	11/15/2006	12/18/2009	$9,653	$7,284	$2,369
50	DYNCORP INTL INC COM CL A COM CL A	11/15/2006	12/18/2009	$689	$518	$172
1,690	DYNCORP INTL INC COM CL A COM CL A	11/15/2006	12/2/2009	$22,999	$17,848	$5,151
810	DYNCORP INTL INC COM CL A COM CL A	11/15/2006	12/15/2009	$11,415	$8,465	$2,950
410	DYNCORP INTL INC COM CL A COM CL A	11/1/2006	8/4/2009	$8,817	$4,376	$4,442
230	DYNCORP INTL INC COM CL A COM CL A	10/23/2006	7/16/2009	$4,548	$2,656	$1,892
140	DYNCORP INTL INC COM CL A COM CL A	10/23/2006	7/16/2009	$2,768	$1,607	$1,161
750	DYNCORP INTL INC COM CL A COM CL A	11/15/2006	12/2/2009	$10,128	$7,921	$2,207
1,060	DYNCORP INTL INC COM CL A COM CL A	10/23/2006	7/22/2009	$21,621	$12,169	$9,452
200	DYNCORP INTL INC COM CL A COM CL A	11/1/2006	7/22/2009	$4,079	$2,134	$1,945
3,260	DYNCORP INTL INC COM CL A COM CL A	10/23/2006	7/15/2009	$64,735	$37,650	$27,085
290	DYNCORP INTL INC COM CL A COM CL A	11/15/2006	12/14/2009	$4,124	$3,031	$1,093
1,290	DYNCORP INTL INC COM CL A COM CL A	11/15/2006	12/14/2009	$18,345	$13,624	$4,721
1,910	DYNCORP INTL INC COM CL A COM CL A	11/15/2006	12/17/2009	$26,050	$19,883	$6,167
3,450	DYNCORP INTL INC COM CL A COM CL A	11/15/2006	12/17/2009	$47,054	$35,898	$11,156
450	DYNCORP INTL INC COM CL A COM CL A	11/15/2006	12/17/2009	$6,132	$4,682	$1,449
210	DYNCORP INTL INC COM CL A COM CL A	11/1/2006	9/16/2009	$3,784	$2,241	$1,543
200	DYNCORP INTL INC COM CL A COM CL A	11/1/2006	9/16/2009	$3,604	$2,124	$1,480
400	DYNCORP INTL INC COM CL A COM CL A	11/2/2006	9/16/2009	$7,207	$4,274	$2,933
1,830	DYNCORP INTL INC COM CL A COM CL A	11/10/2006	9/16/2009	$32,972	$19,364	$13,608
2,950	DYNCORP INTL INC COM CL A COM CL A	10/23/2006	7/14/2009	$58,615	$34,070	$24,546
10	DYNCORP INTL INC COM CL A COM CL A	11/15/2006	12/29/2009	$141	$103	$38
3,250	DYNCORP INTL INC COM CL A COM CL A	11/15/2006	12/29/2009	$45,847	$33,648	$12,200
310	DYNCORP INTL INC COM CL A COM CL A	11/10/2006	9/17/2009	$5,605	$3,280	$2,325
380	DYNCORP INTL INC COM CL A COM CL A	10/12/2006	7/9/2009	$6,794	$4,209	$2,585
500	DYNCORP INTL INC COM CL A COM CL A	10/13/2006	7/9/2009	$8,939	$5,598	$3,341
200	DYNCORP INTL INC COM CL A COM CL A	10/13/2006	7/9/2009	$3,576	$2,244	$1,332
500	DYNCORP INTL INC COM CL A COM CL A	10/16/2006	7/9/2009	$8,939	$5,734	$3,205
400	DYNCORP INTL INC COM CL A COM CL A	10/16/2006	7/9/2009	$7,151	$4,612	$2,539
500	DYNCORP INTL INC COM CL A COM CL A	10/16/2006	7/9/2009	$8,939	$5,755	$3,184
900	DYNCORP INTL INC COM CL A COM CL A	10/18/2006	7/9/2009	$16,091	$10,395	$5,696
500	DYNCORP INTL INC COM CL A COM CL A	10/19/2006	7/9/2009	$8,939	$5,760	$3,179
600	DYNCORP INTL INC COM CL A COM CL A	10/19/2006	7/9/2009	$10,727	$6,921	$3,806
400	DYNCORP INTL INC COM CL A COM CL A	10/20/2006	7/9/2009	$7,151	$4,591	$2,561
2,000	DYNCORP INTL INC COM CL A COM CL A	10/20/2006	7/9/2009	$35,757	$23,060	$12,697
60	DYNCORP INTL INC COM CL A COM CL A	10/23/2006	7/9/2009	$1,073	$693	$380

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
210	EAGLE MATLS INC COM	3/28/2007	7/24/2009	$5,978	$9,238	($3,259)
70	EAGLE MATLS INC COM	4/24/2007	7/24/2009	$1,993	$3,149	($1,156)
1,800	EAGLE MATLS INC COM	12/17/2007	12/21/2009	$47,401	$64,778	($17,377)
1,000	EAGLE MATLS INC COM	3/28/2007	7/23/2009	$28,620	$43,989	($15,369)
210	EAGLE MATLS INC COM	11/21/2007	12/16/2009	$5,585	$7,152	($1,567)
1,080	EAGLE MATLS INC COM	11/23/2007	12/16/2009	$28,723	$37,412	($8,689)
50	EAGLE MATLS INC COM	11/28/2007	12/16/2009	$1,330	$1,824	($494)
790	EAGLE MATLS INC COM	11/29/2007	12/18/2009	$20,582	$28,858	($8,276)
1,710	EAGLE MATLS INC COM	12/17/2007	12/18/2009	$44,551	$61,539	($16,988)
100	EAGLE MATLS INC COM	5/1/2007	9/21/2009	$2,974	$4,385	($1,411)
1,330	EAGLE MATLS INC COM	5/1/2007	9/21/2009	$39,555	$58,331	($18,776)
90	EAGLE MATLS INC COM	8/15/2007	12/10/2009	$2,418	$3,597	($1,179)
210	EAGLE MATLS INC COM	8/15/2007	12/10/2009	$5,616	$8,393	($2,777)
930	EAGLE MATLS INC COM	5/18/2007	10/15/2009	$27,580	$41,507	($13,926)
400	EAGLE MATLS INC COM	6/6/2007	10/15/2009	$11,863	$19,199	($7,336)
490	EAGLE MATLS INC COM	5/1/2007	9/14/2009	$13,205	$21,490	($8,285)
1,100	EAGLE MATLS INC COM	12/18/2007	12/23/2009	$29,518	$39,826	($10,308)
350	EAGLE MATLS INC COM	5/14/2007	10/6/2009	$10,137	$16,149	($6,012)
940	EAGLE MATLS INC COM	5/11/2007	10/5/2009	$26,477	$43,391	($16,914)
100	EAGLE MATLS INC COM	5/14/2007	10/5/2009	$2,817	$4,614	($1,797)
1,630	EAGLE MATLS INC COM	11/28/2007	12/17/2009	$42,447	$59,450	($17,003)
40	EAGLE MATLS INC COM	11/29/2007	12/17/2009	$1,042	$1,461	($420)
20	EAGLE MATLS INC COM	12/18/2007	12/28/2009	$533	$724	($191)
810	EAGLE MATLS INC COM	12/18/2007	12/28/2009	$21,573	$29,153	($7,580)
100	EAGLE MATLS INC COM	6/6/2007	11/4/2009	$2,538	$4,800	($2,262)
820	EAGLE MATLS INC COM	5/14/2007	10/6/2009	$23,710	$37,835	($14,125)
1,540	EAGLE MATLS INC COM	5/16/2007	10/6/2009	$44,529	$69,312	($24,782)
200	EAGLE MATLS INC COM	5/16/2007	10/6/2009	$5,783	$9,025	($3,242)
50	EAGLE MATLS INC COM	5/18/2007	10/6/2009	$1,446	$2,232	($786)
440	EAGLE MATLS INC COM	5/14/2007	10/5/2009	$12,399	$20,302	($7,903)
310	EAGLE MATLS INC COM	12/18/2007	12/30/2009	$8,080	$11,157	($3,077)
1,290	EAGLE MATLS INC COM	12/19/2007	12/30/2009	$33,624	$46,172	($12,548)
370	EAGLE MATLS INC COM	9/11/2007	12/15/2009	$9,849	$13,544	($3,695)
840	EAGLE MATLS INC COM	11/21/2007	12/15/2009	$22,361	$28,609	($6,249)
3,070	EAGLE MATLS INC COM	9/11/2007	12/14/2009	$81,381	$112,377	($30,996)
100	EAGLE MATLS INC COM	12/18/2007	12/22/2009	$2,683	$3,621	($938)
540	EAGLE MATLS INC COM	5/1/2007	10/2/2009	$14,994	$23,680	($8,686)
1,700	EAGLE MATLS INC COM	5/10/2007	10/2/2009	$47,204	$79,095	($31,892)
750	EAGLE MATLS INC COM	5/11/2007	10/2/2009	$20,825	$34,621	($13,796)
180	EAGLE MATLS INC COM	4/25/2007	8/26/2009	$4,844	$8,088	($3,244)
80	EAGLE MATLS INC COM	5/1/2007	8/26/2009	$2,153	$3,509	($1,356)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
820	EAGLE MATLS INC COM	12/19/2007	12/31/2009	$21,315	$29,350	($8,035)
490	EAGLE MATLS INC COM	12/19/2007	12/31/2009	$12,737	$17,495	($4,758)
750	EAGLE MATLS INC COM	1/4/2008	12/31/2009	$19,496	$25,871	($6,375)
1,160	EAGLE MATLS INC COM	12/18/2007	12/29/2009	$30,565	$41,750	($11,185)
3,020	EAGLE MATLS INC COM	3/27/2007	7/9/2009	$69,946	$135,461	($65,514)
690	EAGLE MATLS INC COM	3/28/2007	7/9/2009	$15,981	$30,352	($14,371)
360	EAGLE MATLS INC COM	8/15/2007	12/11/2009	$9,694	$14,388	($4,695)
1,990	EAGLE MATLS INC COM	8/16/2007	12/11/2009	$53,584	$76,176	($22,592)
250	EAGLE MATLS INC COM	8/16/2007	12/11/2009	$6,732	$9,455	($2,723)
760	EAGLE MATLS INC COM	9/11/2007	12/11/2009	$20,464	$27,820	($7,356)
390	EAGLE MATLS INC COM	6/6/2007	10/20/2009	$11,305	$18,719	($7,414)
370	EAGLE MATLS INC COM	4/24/2007	8/25/2009	$10,104	$16,646	($6,543)
460	EAGLE MATLS INC COM	4/25/2007	8/25/2009	$12,561	$20,670	($8,108)
250	EAGLE MATLS INC COM	6/6/2007	10/21/2009	$7,243	$11,999	($4,757)
1,450	EAGLE MATLS INC COM	12/17/2007	12/22/2009	$38,623	$52,182	($13,559)
270	EAGLE MATLS INC COM	12/18/2007	12/22/2009	$7,192	$9,775	($2,583)
340	EAGLE MATLS INC COM	4/24/2007	8/24/2009	$9,270	$15,297	($6,026)
530	EAGLE MATLS INC COM	6/6/2007	11/5/2009	$13,463	$25,438	($11,975)
270	EAGLE MATLS INC COM	7/20/2007	11/5/2009	$6,859	$12,694	($5,835)
510	EAGLE MATLS INC COM	7/20/2007	11/5/2009	$12,955	$23,886	($10,930)
590	EAGLE MATLS INC COM	7/20/2007	11/5/2009	$14,988	$27,848	($12,861)
390	EAGLE MATLS INC COM	7/20/2007	11/5/2009	$9,907	$18,286	($8,379)
110	EAGLE MATLS INC COM	8/6/2007	11/5/2009	$2,794	$4,410	($1,615)
440	EAGLE MATLS INC COM	8/14/2007	11/5/2009	$11,177	$17,603	($6,426)
460	EAGLE MATLS INC COM	8/15/2007	11/5/2009	$11,685	$18,385	($6,700)
550	EAGLE MATLS INC COM	12/18/2007	12/24/2009	$14,759	$19,913	($5,154)
130	EASTMAN CHEM CO COM	12/4/2006	9/29/2009	$7,169	$7,665	($496)
890	EASTMAN CHEM CO COM	11/27/2006	7/9/2009	$31,567	$53,207	($21,640)
1,300	EASTMAN CHEM CO COM	11/28/2006	7/9/2009	$46,109	$76,926	($30,817)
1,200	EASTMAN CHEM CO COM	11/29/2006	7/9/2009	$42,562	$71,094	($28,531)
330	EASTMAN CHEM CO COM	12/1/2006	9/28/2009	$18,133	$19,253	($1,120)
300	EASTMAN CHEM CO COM	12/4/2006	9/28/2009	$16,485	$17,688	($1,204)
140	EASTMAN CHEM CO COM	11/30/2006	8/25/2009	$7,589	$8,314	($725)
970	EASTMAN CHEM CO COM	12/1/2006	8/25/2009	$52,580	$56,593	($4,013)
300	EASTMAN CHEM CO COM	11/29/2006	8/24/2009	$16,108	$17,773	($1,665)
1,240	EASTMAN CHEM CO COM	11/30/2006	8/24/2009	$66,580	$73,637	($7,057)
770	EASTMAN CHEM CO COM	12/4/2006	10/22/2009	$43,146	$45,400	($2,254)
120	EASTMAN CHEM CO COM	11/30/2006	8/24/2009	$6,427	$7,126	($699)
1,460	EDWARDS LIFESCIENCES CORP COM	4/24/2007	10/27/2009	$111,440	$71,805	$39,636
110	EDWARDS LIFESCIENCES CORP COM	4/24/2007	10/27/2009	$8,396	$5,412	$2,984
430	EDWARDS LIFESCIENCES CORP COM	5/15/2006	9/22/2009	$29,069	$18,865	$10,204

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
170	EDWARDS LIFESCIENCES CORP COM	5/17/2006	9/22/2009	$11,492	$7,460	$4,032
600	EDWARDS LIFESCIENCES CORP COM	1/3/2006	2/4/2009	$36,004	$24,863	$11,142
520	EDWARDS LIFESCIENCES CORP COM	5/12/2006	9/16/2009	$35,026	$22,861	$12,165
130	EDWARDS LIFESCIENCES CORP COM	5/15/2006	9/16/2009	$8,756	$5,703	$3,053
100	EDWARDS LIFESCIENCES CORP COM	5/15/2006	9/16/2009	$6,736	$4,422	$2,313
40	EDWARDS LIFESCIENCES CORP COM	5/11/2006	9/8/2009	$2,556	$1,759	$797
520	EDWARDS LIFESCIENCES CORP COM	5/11/2006	9/8/2009	$33,222	$22,883	$10,339
530	EDWARDS LIFESCIENCES CORP COM	4/10/2008	12/4/2009	$44,208	$24,723	$19,485
350	EDWARDS LIFESCIENCES CORP COM	2/28/2006	7/22/2009	$22,858	$14,418	$8,441
450	EDWARDS LIFESCIENCES CORP COM	4/24/2007	11/13/2009	$36,321	$22,132	$14,189
200	EDWARDS LIFESCIENCES CORP COM	4/24/2007	11/24/2009	$16,397	$9,836	$6,561
930	EDWARDS LIFESCIENCES CORP COM	4/24/2007	11/6/2009	$74,273	$45,739	$28,534
940	EDWARDS LIFESCIENCES CORP COM	4/11/2008	12/10/2009	$80,900	$43,784	$37,117
470	EDWARDS LIFESCIENCES CORP COM	4/24/2007	11/16/2009	$38,138	$23,115	$15,023
530	EDWARDS LIFESCIENCES CORP COM	4/10/2008	12/2/2009	$43,722	$24,723	$18,999
200	EDWARDS LIFESCIENCES CORP COM	4/24/2007	11/27/2009	$16,500	$9,797	$6,703
610	EDWARDS LIFESCIENCES CORP COM	5/17/2006	9/28/2009	$42,692	$26,769	$15,923
1,070	EDWARDS LIFESCIENCES CORP COM	4/15/2008	12/15/2009	$91,972	$50,301	$41,672
30	EDWARDS LIFESCIENCES CORP COM	4/16/2008	12/15/2009	$2,579	$1,419	$1,160
180	EDWARDS LIFESCIENCES CORP COM	5/11/2006	8/4/2009	$11,666	$7,921	$3,745
2,320	EDWARDS LIFESCIENCES CORP COM	1/3/2006	7/9/2009	$152,056	$96,135	$55,921
160	EDWARDS LIFESCIENCES CORP COM	5/11/2006	9/15/2009	$10,543	$7,036	$3,507
480	EDWARDS LIFESCIENCES CORP COM	5/12/2006	9/15/2009	$31,628	$21,102	$10,526
410	EDWARDS LIFESCIENCES CORP COM	4/10/2008	12/8/2009	$34,121	$19,006	$15,116
40	EDWARDS LIFESCIENCES CORP COM	4/10/2008	12/8/2009	$3,329	$1,866	$1,463
70	EDWARDS LIFESCIENCES CORP COM	4/11/2008	12/8/2009	$5,826	$3,260	$2,565
240	EDWARDS LIFESCIENCES CORP COM	4/24/2007	12/1/2009	$19,733	$11,756	$7,977
250	EDWARDS LIFESCIENCES CORP COM	4/10/2008	12/1/2009	$20,555	$11,662	$8,893
20	EDWARDS LIFESCIENCES CORP COM	5/17/2006	9/30/2009	$1,393	$878	$516
470	EDWARDS LIFESCIENCES CORP COM	5/18/2006	9/30/2009	$32,745	$20,683	$12,062
120	EDWARDS LIFESCIENCES CORP COM	2/28/2006	7/23/2009	$7,985	$4,943	$3,042
300	EDWARDS LIFESCIENCES CORP COM	5/10/2006	7/23/2009	$19,963	$13,146	$6,817
1,500	EDWARDS LIFESCIENCES CORP COM	5/10/2006	7/23/2009	$99,815	$65,780	$34,036
100	EDWARDS LIFESCIENCES CORP COM	5/10/2006	7/23/2009	$6,654	$4,380	$2,275
310	EDWARDS LIFESCIENCES CORP COM	5/11/2006	7/23/2009	$20,629	$13,642	$6,987
1,500	EDWARDS LIFESCIENCES CORP COM	5/11/2006	7/23/2009	$99,815	$66,375	$33,440
280	EDWARDS LIFESCIENCES CORP COM	1/3/2006	7/21/2009	$18,382	$11,603	$6,780
300	EDWARDS LIFESCIENCES CORP COM	1/4/2006	7/21/2009	$19,695	$12,516	$7,179
600	EDWARDS LIFESCIENCES CORP COM	1/4/2006	7/21/2009	$39,390	$25,120	$14,270
500	EDWARDS LIFESCIENCES CORP COM	2/28/2006	7/21/2009	$32,825	$20,655	$12,170
2,220	EDWARDS LIFESCIENCES CORP COM	2/28/2006	7/21/2009	$145,744	$91,448	$54,296

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
530	EDWARDS LIFESCIENCES CORP COM	4/24/2007	11/20/2009	$43,000	$26,066	$16,934
1,510	EDWARDS LIFESCIENCES CORP COM	2/28/2006	7/22/2009	$99,836	$62,201	$37,635
810	EDWARDS LIFESCIENCES CORP COM	4/14/2008	12/11/2009	$69,991	$37,507	$32,484
210	EDWARDS LIFESCIENCES CORP COM	4/15/2008	12/11/2009	$18,146	$9,872	$8,274
700	EDWARDS LIFESCIENCES CORP COM	1/3/2006	4/29/2009	$44,955	$29,006	$15,948
540	EDWARDS LIFESCIENCES CORP COM	4/24/2007	11/10/2009	$43,471	$26,558	$16,913
310	EDWARDS LIFESCIENCES CORP COM	5/18/2006	10/8/2009	$21,550	$13,642	$7,908
390	EDWARDS LIFESCIENCES CORP COM	6/1/2006	10/8/2009	$27,111	$17,353	$9,758
10	EDWARDS LIFESCIENCES CORP COM	5/11/2006	8/5/2009	$649	$440	$209
330	EDWARDS LIFESCIENCES CORP COM	6/1/2006	10/8/2009	$22,981	$14,645	$8,336
210	EDWARDS LIFESCIENCES CORP COM	6/1/2006	10/8/2009	$14,624	$9,344	$5,280
640	EDWARDS LIFESCIENCES CORP COM	5/15/2006	9/18/2009	$42,852	$28,078	$14,773
1,610	EDWARDS LIFESCIENCES CORP COM	4/24/2007	11/2/2009	$125,206	$79,182	$46,024
80	EDWARDS LIFESCIENCES CORP COM	4/24/2007	11/25/2009	$6,619	$3,935	$2,685
290	EDWARDS LIFESCIENCES CORP COM	4/24/2007	11/25/2009	$23,995	$14,206	$9,789
620	EDWARDS LIFESCIENCES CORP COM	5/18/2006	10/7/2009	$42,649	$27,284	$15,364
370	EDWARDS LIFESCIENCES CORP COM	6/1/2006	10/8/2009	$25,830	$16,420	$9,410
250	EDWARDS LIFESCIENCES CORP COM	6/2/2006	10/8/2009	$17,453	$11,268	$6,185
280	EDWARDS LIFESCIENCES CORP COM	5/11/2006	8/4/2009	$18,164	$12,322	$5,842
200	EDWARDS LIFESCIENCES CORP COM	6/2/2006	10/9/2009	$14,118	$9,000	$5,117
350	EDWARDS LIFESCIENCES CORP COM	6/2/2006	10/9/2009	$24,706	$15,775	$8,931
690	EDWARDS LIFESCIENCES CORP COM	7/25/2006	10/9/2009	$48,706	$29,918	$18,788
190	EDWARDS LIFESCIENCES CORP COM	4/11/2008	12/10/2009	$16,298	$8,850	$7,448
280	EDWARDS LIFESCIENCES CORP COM	4/14/2008	12/10/2009	$24,018	$12,965	$11,052
140	EDWARDS LIFESCIENCES CORP COM	4/14/2008	12/10/2009	$12,009	$6,497	$5,512
800	EDWARDS LIFESCIENCES CORP COM	7/25/2006	10/22/2009	$59,835	$34,368	$25,467
110	EDWARDS LIFESCIENCES CORP COM	7/25/2006	10/22/2009	$8,227	$4,770	$3,458
400	EDWARDS LIFESCIENCES CORP COM	11/2/2006	10/22/2009	$29,917	$17,120	$12,798
400	EDWARDS LIFESCIENCES CORP COM	11/3/2006	10/22/2009	$29,917	$17,311	$12,606
720	EDWARDS LIFESCIENCES CORP COM	4/24/2007	10/22/2009	$53,851	$35,425	$18,427
240	ENZON PHARMACEUTICALS INC COM	11/3/2006	7/9/2009	$1,871	$2,016	($145)
1,300	ENZON PHARMACEUTICALS INC COM	11/9/2006	7/9/2009	$10,134	$10,425	($291)
2,800	ENZON PHARMACEUTICALS INC COM	11/9/2006	7/9/2009	$21,827	$22,348	($521)
3,540	ENZON PHARMACEUTICALS INC COM	11/10/2006	7/9/2009	$27,595	$28,240	($645)
300	ENZON PHARMACEUTICALS INC COM	11/10/2006	7/9/2009	$2,339	$2,397	($58)
20,150	FACET BIOTECH CORP COM	12/19/2008	9/8/2009	$325,956	$309,706	$16,251
890	FACET BIOTECH CORP COM	12/19/2008	9/10/2009	$14,301	$13,679	$622
310	FACET BIOTECH CORP COM	12/19/2008	9/10/2009	$5,013	$4,765	$248
5,163	FACET BIOTECH CORP COM	12/19/2008	9/4/2009	$79,089	$79,355	($266)
147	FACET BIOTECH CORP COM	12/19/2008	9/4/2009	$2,252	$2,259	($8)
9,360	FACET BIOTECH CORP COM	12/19/2008	9/11/2009	$152,599	$143,863	$8,736

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
350	FACET BIOTECH CORP COM	1/7/2009	9/11/2009	$5,706	$2,952	$2,754
1,610	FACET BIOTECH CORP COM	1/8/2009	9/11/2009	$26,248	$14,054	$12,194
440	FACET BIOTECH CORP COM	1/8/2009	9/11/2009	$7,173	$3,840	$3,334
1,760	FACET BIOTECH CORP COM	1/8/2009	9/11/2009	$28,694	$15,396	$13,298
1,210	FACET BIOTECH CORP COM	1/9/2009	9/11/2009	$19,727	$10,134	$9,593
8,110	FACET BIOTECH CORP COM	12/19/2008	9/9/2009	$129,381	$124,651	$4,730
1,470	FACET BIOTECH CORP COM	12/19/2008	9/9/2009	$23,400	$22,594	$806
1,300	GENERAL DYNAMICS CORP COM	6/1/2006	7/9/2009	$67,480	$83,797	($16,317)
1,000	GENERAL DYNAMICS CORP COM	6/2/2006	7/9/2009	$51,908	$64,664	($12,756)
1,100	GENERAL DYNAMICS CORP COM	7/19/2006	7/9/2009	$57,098	$74,293	($17,194)
1,130	GENERAL DYNAMICS CORP COM	7/31/2006	7/9/2009	$58,656	$75,807	($17,151)
130	GLOBAL CROSSING LTD COM USD0 01	7/17/2007	12/3/2009	$1,557	$2,619	($1,062)
450	GLOBAL CROSSING LTD COM USD0 01	7/17/2007	12/4/2009	$5,418	$9,066	($3,648)
1,610	GLOBAL CROSSING LTD COM USD0 01	7/18/2007	12/9/2009	$19,267	$32,073	($12,806)
210	GLOBAL CROSSING LTD COM USD0 01	7/19/2007	12/9/2009	$2,513	$4,395	($1,882)
730	GLOBAL CROSSING LTD COM USD0 01	7/17/2007	12/2/2009	$8,770	$14,708	($5,937)
460	GLOBAL CROSSING LTD COM USD0 01	7/17/2007	11/17/2009	$5,748	$9,268	($3,520)
1,450	GLOBAL CROSSING LTD COM USD0 01	7/17/2007	11/16/2009	$18,687	$29,214	($10,527)
30	GLOBAL CROSSING LTD COM USD0 01	7/10/2007	7/9/2009	$250	$553	($303)
240	GLOBAL CROSSING LTD COM USD0 01	7/16/2007	7/9/2009	$2,001	$4,713	($2,712)
3,490	GLOBAL CROSSING LTD COM USD0 01	7/16/2007	7/9/2009	$29,095	$68,943	($39,848)
710	GLOBAL CROSSING LTD COM USD0 01	7/17/2007	7/9/2009	$5,919	$14,305	($8,386)
70	GLOBAL CROSSING LTD COM USD0 01	7/17/2007	12/8/2009	$844	$1,390	($545)
360	GLOBAL CROSSING LTD COM USD0.01	7/18/2007	12/8/2009	$4,343	$7,172	($2,829)
380	GLOBAL CROSSING LTD COM USD0 01	7/17/2007	11/9/2009	$4,966	$7,656	($2,690)
20	GLOBAL CROSSING LTD COM USD0 01	7/17/2007	11/10/2009	$259	$403	($144)
540	GLOBAL CROSSING LTD COM USD0 01	7/18/2007	12/9/2009	$6,465	$10,757	($4,293)
160	GLOBAL CROSSING LTD COM USD0 01	7/17/2007	11/25/2009	$1,948	$3,224	($1,276)
40	HEALTHSOUTH CORP COM NEW STK	2/1/2007	5/8/2009	$435	$958	($523)
300	HEALTHSOUTH CORP COM NEW STK	2/2/2007	5/8/2009	$3,264	$7,200	($3,936)
1,340	HEALTHSOUTH CORP COM NEW STK	2/6/2007	5/8/2009	$14,580	$32,170	($17,590)
70	HEALTHSOUTH CORP COM NEW STK	10/19/2006	3/4/2009	$494	$1,764	($1,270)
60	HEALTHSOUTH CORP COM NEW STK	10/30/2006	3/4/2009	$423	$1,443	($1,020)
380	HEALTHSOUTH CORP COM NEW STK	11/6/2006	3/5/2009	$2,903	$8,675	($5,772)
1,400	HEALTHSOUTH CORP COM NEW STK	11/16/2006	3/5/2009	$10,696	$30,033	($19,337)
300	HEALTHSOUTH CORP COM NEW STK	11/29/2006	3/10/2009	$2,383	$6,734	($4,351)
280	HEALTHSOUTH CORP COM NEW STK	11/29/2006	3/10/2009	$2,224	$6,298	($4,074)
870	HEALTHSOUTH CORP COM NEW STK	11/30/2006	3/10/2009	$6,910	$20,431	($13,520)
160	HEALTHSOUTH CORP COM NEW STK	2/6/2007	5/11/2009	$1,754	$3,841	($2,088)
320	HEALTHSOUTH CORP COM NEW STK	5/21/2007	5/11/2009	$3,507	$6,245	($2,738)
1,670	HEALTHSOUTH CORP COM NEW STK	5/29/2007	5/14/2009	$18,292	$33,972	($15,680)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
640	HEALTHSOUTH CORP COM NEW STK	10/30/2006	3/4/2009	$4,618	$15,393	($10,776)
400	HEALTHSOUTH CORP COM NEW STK	10/31/2006	3/4/2009	$2,886	$9,678	($6,792)
2,900	HEALTHSOUTH CORP COM NEW STK	11/1/2006	3/4/2009	$20,924	$69,266	($48,342)
1,400	HEALTHSOUTH CORP COM NEW STK	11/1/2006	3/4/2009	$10,101	$33,488	($23,387)
200	HEALTHSOUTH CORP COM NEW STK	11/1/2006	3/4/2009	$1,443	$4,789	($3,346)
1,400	HEALTHSOUTH CORP COM NEW STK	11/3/2006	3/4/2009	$10,101	$31,674	($21,573)
800	HEALTHSOUTH CORP COM NEW STK	11/3/2006	3/4/2009	$5,772	$18,130	($12,357)
30	HEALTHSOUTH CORP COM NEW STK	11/6/2006	3/4/2009	$216	$685	($468)
680	HEALTHSOUTH CORP COM NEW STK	10/13/2006	3/3/2009	$4,746	$17,000	($12,254)
620	HEALTHSOUTH CORP COM NEW STK	10/16/2006	3/3/2009	$4,328	$15,934	($11,606)
3,720	HEALTHSOUTH CORP COM NEW STK	10/18/2006	3/3/2009	$25,966	$96,534	($70,568)
2,140	HEALTHSOUTH CORP COM NEW STK	10/19/2006	3/3/2009	$14,937	$53,928	($38,991)
530	HEALTHSOUTH CORP COM NEW STK	11/30/2006	3/10/2009	$4,213	$12,446	($8,233)
200	HEALTHSOUTH CORP COM NEW STK	12/11/2006	3/10/2009	$1,590	$4,756	($3,166)
180	HEALTHSOUTH CORP COM NEW STK	12/11/2006	3/10/2009	$1,431	$4,275	($2,844)
1,000	HEALTHSOUTH CORP COM NEW STK	11/17/2006	3/10/2009	$7,833	$21,513	($13,680)
800	HEALTHSOUTH CORP COM NEW STK	11/21/2006	3/10/2009	$6,266	$17,400	($11,134)
700	HEALTHSOUTH CORP COM NEW STK	11/27/2006	3/10/2009	$5,483	$15,271	($9,788)
800	HEALTHSOUTH CORP COM NEW STK	11/28/2006	3/10/2009	$6,266	$17,590	($11,324)
1,820	HEALTHSOUTH CORP COM NEW STK	11/29/2006	3/10/2009	$14,256	$40,939	($26,683)
460	HEALTHSOUTH CORP COM NEW STK	1/16/2008	5/20/2009	$5,376	$8,273	($2,898)
1,490	HEALTHSOUTH CORP COM NEW STK	1/18/2008	5/20/2009	$17,413	$25,849	($8,436)
950	HEALTHSOUTH CORP COM NEW STK	6/1/2007	5/15/2009	$10,488	$19,732	($9,244)
710	HEALTHSOUTH CORP COM NEW STK	1/18/2008	5/20/2009	$8,308	$12,317	($4,010)
1,360	HEALTHSOUTH CORP COM NEW STK	1/22/2008	5/20/2009	$15,913	$23,299	($7,386)
110	HEALTHSOUTH CORP COM NEW STK	12/14/2006	5/7/2009	$1,220	$2,621	($1,401)
700	HEALTHSOUTH CORP COM NEW STK	1/19/2007	5/7/2009	$7,762	$15,813	($8,051)
2,300	HEALTHSOUTH CORP COM NEW STK	1/19/2007	5/7/2009	$25,505	$51,742	($26,237)
10	HEALTHSOUTH CORP COM NEW STK	6/1/2007	5/18/2009	$114	$208	($94)
1,390	HEALTHSOUTH CORP COM NEW STK	6/1/2007	5/18/2009	$15,816	$28,843	($13,028)
250	HEALTHSOUTH CORP COM NEW STK	10/16/2007	5/19/2009	$2,869	$4,605	($1,736)
3,310	HEALTHSOUTH CORP COM NEW STK	1/9/2008	5/19/2009	$37,988	$63,357	($25,369)
520	HEALTHSOUTH CORP COM NEW STK	1/16/2008	5/19/2009	$5,968	$9,352	($3,385)
890	HEALTHSOUTH CORP COM NEW STK	11/6/2006	3/5/2009	$6,838	$20,318	($13,480)
250	HEALTHSOUTH CORP COM NEW STK	1/19/2007	5/7/2009	$2,779	$5,624	($2,845)
1,020	HEALTHSOUTH CORP COM NEW STK	6/1/2007	5/18/2009	$11,389	$21,166	($9,776)
3,600	HEALTHSOUTH CORP COM NEW STK	10/15/2007	5/18/2009	$40,198	$66,381	($26,183)
680	HEALTHSOUTH CORP COM NEW STK	10/16/2007	5/18/2009	$7,593	$12,526	($4,933)
380	HEALTHSOUTH CORP COM NEW STK	10/12/2006	2/26/2009	$3,297	$9,400	($6,102)
680	HEALTHSOUTH CORP COM NEW STK	10/13/2006	2/26/2009	$5,901	$17,008	($11,107)
1,520	HEALTHSOUTH CORP COM NEW STK	10/13/2006	2/26/2009	$13,190	$38,000	($24,810)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
710	HEALTHSOUTH CORP COM NEW STK	1/16/2008	5/19/2009	$8,172	$12,770	($4,597)
740	HEALTHSOUTH CORP COM NEW STK	5/21/2007	5/12/2009	$8,114	$14,441	($6,327)
230	HEALTHSOUTH CORP COM NEW STK	5/21/2007	5/13/2009	$2,522	$4,488	($1,966)
310	HEALTHSOUTH CORP COM NEW STK	5/21/2007	5/13/2009	$3,399	$6,036	($2,637)
740	HEALTHSOUTH CORP COM NEW STK	5/25/2007	5/13/2009	$8,115	$14,970	($6,855)
140	HEALTHSOUTH CORP COM NEW STK	5/25/2007	5/13/2009	$1,535	$2,789	($1,254)
450	HEALTHSOUTH CORP COM NEW STK	5/29/2007	5/13/2009	$4,935	$9,154	($4,219)
1,670	HEALTHSOUTH CORP COM NEW STK	10/19/2006	3/4/2009	$11,840	$42,084	($30,244)
50	HEALTHSOUTH CORP COM NEW STK	1/19/2007	5/8/2009	$544	$1,125	($581)
1,060	HEALTHSOUTH CORP COM NEW STK	2/1/2007	5/8/2009	$11,529	$25,382	($13,853)
1,870	HEALTHSOUTH CORP COM NEW STK	1/16/2008	5/19/2009	$21,540	$33,633	($12,093)
120	HEALTHSOUTH CORP COM NEW STK	12/11/2006	5/5/2009	$1,338	$2,850	($1,512)
3,190	HEALTHSOUTH CORP COM NEW STK	12/14/2006	5/5/2009	$35,579	$76,018	($40,438)
90	HEALTHSOUTH CORP COM NEW STK	5/29/2007	5/15/2009	$993	$1,822	($829)
130	HEALTHSOUTH CORP COM NEW STK	5/29/2007	5/15/2009	$1,434	$2,645	($1,210)
1,620	HEALTHSOUTH CORP COM NEW STK	5/29/2007	5/15/2009	$17,873	$32,909	($15,036)
580	HEALTHSOUTH CORP COM NEW STK	6/1/2007	5/15/2009	$6,399	$12,047	($5,648)
1,580	L-1 IDENTITY SOLUTIONS INC COM	12/6/2006	7/9/2009	$11,266	$25,942	($14,676)
1,000	L-1 IDENTITY SOLUTIONS INC COM	12/7/2006	7/9/2009	$7,130	$16,379	($9,249)
1,400	L-1 IDENTITY SOLUTIONS INC COM	12/29/2006	7/9/2009	$9,982	$21,267	($11,285)
700	L-1 IDENTITY SOLUTIONS INC COM	1/3/2007	7/9/2009	$4,991	$10,682	($5,691)
2,100	L-1 IDENTITY SOLUTIONS INC COM	1/3/2007	7/9/2009	$14,974	$31,899	($16,926)
170	L-1 IDENTITY SOLUTIONS INC COM	1/17/2007	7/9/2009	$1,212	$2,731	($1,519)
520	LEAP WIRELESS INTL INC COM NEW COM STK	8/10/2007	11/9/2009	$6,570	$31,023	($24,453)
340	LEAP WIRELESS INTL INC COM NEW COM STK	8/13/2007	11/9/2009	$4,296	$21,611	($17,315)
2,960	LEAP WIRELESS INTL INC COM NEW COM STK	8/9/2007	7/9/2009	$82,551	$175,948	($93,397)
3,750	LEAP WIRELESS INTL INC COM NEW COM STK	8/9/2007	11/9/2009	$47,671	$222,907	($175,236)
2,010	LEAP WIRELESS INTL INC COM NEW COM STK	8/10/2007	11/9/2009	$25,552	$119,916	($94,364)
4,966	LSI CORP COM STK	1/24/2007	7/9/2009	$22,734	$51,042	($28,307)
1,500	LSI CORP COM STK	1/26/2007	7/9/2009	$6,867	$14,690	($7,823)
1,500	LSI CORP COM STK	1/26/2007	7/9/2009	$6,867	$14,691	($7,824)
3,000	LSI CORP COM STK	1/26/2007	7/9/2009	$13,734	$29,265	($15,531)
7,600	LSI CORP COM STK	1/29/2007	7/9/2009	$34,793	$73,165	($38,373)
11,534	LSI CORP COM STK	2/6/2007	7/9/2009	$52,802	$108,313	($55,511)
1,730	LSI CORP COM STK	3/9/2007	10/14/2009	$10,293	$17,019	($6,726)
5,606	LSI CORP COM STK	3/9/2007	10/14/2009	$33,410	$55,151	($21,740)
9,194	LSI CORP COM STK	5/31/2007	10/14/2009	$54,794	$78,903	($24,109)
3,080	LSI CORP COM STK	2/20/2007	9/16/2009	$17,450	$28,882	($11,432)
1,246	LSI CORP COM STK	3/8/2007	10/13/2009	$7,178	$12,373	($5,195)
4,500	LSI CORP COM STK	3/8/2007	10/13/2009	$25,923	$44,162	($18,239)
9,100	LSI CORP COM STK	3/8/2007	10/13/2009	$52,422	$88,680	($36,258)

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264	LSI CORP COM STK	3/9/2007	10/13/2009	$1,521	$2,597	($1,076)
16,766	LSI CORP COM STK	2/6/2007	8/13/2009	$84,131	$157,446	($73,315)
6,274	LSI CORP COM STK	2/15/2007	8/13/2009	$31,483	$58,610	($27,127)
420	LSI CORP COM STK	2/20/2007	9/16/2009	$2,375	$3,939	($1,563)
386	LSI CORP COM STK	5/31/2007	10/20/2009	$2,185	$3,313	($1,128)
490	LSI CORP COM STK	6/11/2007	10/20/2009	$2,774	$4,095	($1,321)
6,784	LSI CORP COM STK	11/14/2007	10/20/2009	$38,400	$42,443	($4,044)
11,926	LSI CORP COM STK	2/15/2007	9/15/2009	$67,577	$111,409	($43,832)
500	LSI CORP COM STK	2/16/2007	9/15/2009	$2,833	$4,670	($1,837)
5,044	LSI CORP COM STK	2/20/2007	9/15/2009	$28,581	$47,300	($18,719)
4,600	LSI CORP COM STK	2/20/2007	9/15/2009	$26,065	$43,221	($17,156)
2,756	LSI CORP COM STK	2/20/2007	10/9/2009	$15,232	$25,844	($10,612)
2,700	LSI CORP COM STK	2/21/2007	10/9/2009	$14,923	$25,319	($10,396)
11,100	LSI CORP COM STK	3/7/2007	10/9/2009	$61,348	$109,773	($48,425)
2,800	LSI CORP COM STK	3/7/2007	10/9/2009	$15,475	$27,706	($12,231)
4,164	LSI CORP COM STK	3/8/2007	10/9/2009	$23,014	$41,349	($18,335)
7,810	LSI CORP COM STK	11/14/2007	10/21/2009	$43,404	$48,862	($5,459)
4,576	LSI CORP COM STK	11/14/2007	10/29/2009	$24,094	$28,629	($4,535)
3,244	LSI CORP COM STK	12/5/2007	10/29/2009	$17,081	$17,868	($787)
7,690	LSI CORP COM STK	3/8/2007	10/12/2009	$42,970	$76,362	($33,393)
590	MCMORAN EXPL CO COM	11/15/2007	7/9/2009	$2,957	$6,938	($3,981)
3,050	MCMORAN EXPL CO COM	12/11/2007	7/9/2009	$15,287	$37,470	($22,183)
8,500	NVIDIA CORP COM	8/12/2008	7/9/2009	$87,843	$95,048	($7,205)
410	NVIDIA CORP COM	8/13/2008	7/9/2009	$4,237	$5,030	($793)
1,430	ORBITAL SCI CORP COM	4/27/2009	11/2/2009	$18,470	$22,871	($4,401)
470	ORBITAL SCI CORP COM	9/15/2008	10/7/2009	$6,914	$11,744	($4,831)
990	ORBITAL SCI CORP COM	12/17/2008	10/19/2009	$14,625	$16,885	($2,260)
780	ORBITAL SCI CORP COM	6/24/2008	9/25/2009	$11,668	$19,025	($7,356)
300	ORBITAL SCI CORP COM	6/25/2008	9/25/2009	$4,488	$7,227	($2,739)
30	ORBITAL SCI CORP COM	6/25/2008	9/25/2009	$449	$721	($273)
700	ORBITAL SCI CORP COM	6/25/2008	9/25/2009	$10,472	$16,836	($6,364)
70	ORBITAL SCI CORP COM	6/25/2008	9/28/2009	$1,054	$1,683	($630)
750	ORBITAL SCI CORP COM	6/26/2008	9/28/2009	$11,288	$17,947	($6,659)
340	ORBITAL SCI CORP COM	9/15/2008	10/7/2009	$4,998	$8,496	($3,498)
480	ORBITAL SCI CORP COM	9/17/2008	10/7/2009	$7,056	$11,262	($4,205)
1,610	ORBITAL SCI CORP COM	9/17/2008	10/8/2009	$23,637	$37,773	($14,137)
560	ORBITAL SCI CORP COM	12/24/2008	10/27/2009	$7,788	$10,384	($2,595)
530	ORBITAL SCI CORP COM	12/26/2008	10/27/2009	$7,371	$9,743	($2,372)
830	ORBITAL SCI CORP COM	12/29/2008	10/27/2009	$11,544	$15,445	($3,902)
430	ORBITAL SCI CORP COM	7/8/2008	10/1/2009	$6,274	$9,888	($3,614)
880	ORBITAL SCI CORP COM	6/26/2008	9/29/2009	$13,296	$21,057	($7,761)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,160	ORBITAL SCI CORP COM	12/24/2008	10/21/2009	$16,684	$21,509	($4,825)
440	ORBITAL SCI CORP COM	6/20/2008	9/24/2009	$6,518	$10,585	($4,067)
2,430	ORBITAL SCI CORP COM	6/20/2008	9/24/2009	$35,997	$58,411	($22,414)
1,060	ORBITAL SCI CORP COM	6/23/2008	9/24/2009	$15,703	$25,858	($10,155)
220	ORBITAL SCI CORP COM	7/8/2008	10/1/2009	$3,216	$5,059	($1,843)
330	ORBITAL SCI CORP COM	7/9/2008	10/1/2009	$4,824	$7,593	($2,769)
80	ORBITAL SCI CORP COM	7/10/2008	10/1/2009	$1,169	$1,841	($672)
630	ORBITAL SCI CORP COM	7/15/2008	10/1/2009	$9,209	$14,492	($5,283)
260	ORBITAL SCI CORP COM	7/21/2008	10/1/2009	$3,801	$6,419	($2,618)
1,430	ORBITAL SCI CORP COM	6/26/2008	9/29/2009	$21,816	$34,218	($12,403)
2,000	ORBITAL SCI CORP COM	6/27/2008	9/29/2009	$30,512	$47,875	($17,364)
1,900	ORBITAL SCI CORP COM	6/20/2008	7/9/2009	$26,927	$45,747	($18,820)
1,150	ORBITAL SCI CORP COM	6/20/2008	7/9/2009	$16,298	$27,665	($11,367)
380	ORBITAL SCI CORP COM	6/23/2008	9/24/2009	$5,580	$9,253	($3,672)
1,220	ORBITAL SCI CORP COM	6/23/2008	9/24/2009	$17,915	$29,761	($11,845)
130	ORBITAL SCI CORP COM	6/24/2008	9/24/2009	$1,909	$3,171	($1,262)
870	ORBITAL SCI CORP COM	10/30/2008	10/14/2009	$12,830	$17,484	($4,654)
1,070	ORBITAL SCI CORP COM	12/1/2008	10/14/2009	$15,779	$17,375	($1,596)
950	ORBITAL SCI CORP COM	12/1/2008	10/15/2009	$13,928	$15,426	($1,498)
840	ORBITAL SCI CORP COM	12/16/2008	10/15/2009	$12,315	$13,470	($1,155)
370	ORBITAL SCI CORP COM	7/24/2008	10/5/2009	$5,347	$9,145	($3,798)
910	ORBITAL SCI CORP COM	7/24/2008	10/5/2009	$13,150	$22,588	($9,438)
1,190	ORBITAL SCI CORP COM	6/27/2008	9/30/2009	$17,903	$28,486	($10,583)
760	ORBITAL SCI CORP COM	7/8/2008	9/30/2009	$11,434	$17,476	($6,042)
910	ORBITAL SCI CORP COM	12/17/2008	10/20/2009	$13,221	$15,521	($2,299)
830	ORBITAL SCI CORP COM	12/17/2008	10/20/2009	$12,059	$14,020	($1,961)
110	ORBITAL SCI CORP COM	12/18/2008	10/20/2009	$1,598	$1,894	($296)
160	ORBITAL SCI CORP COM	12/24/2008	10/20/2009	$2,325	$2,967	($642)
70	ORBITAL SCI CORP COM	9/17/2008	10/13/2009	$1,014	$1,642	($628)
1,000	ORBITAL SCI CORP COM	10/30/2008	10/13/2009	$14,491	$20,096	($5,605)
260	ORBITAL SCI CORP COM	12/16/2008	10/15/2009	$3,824	$4,169	($345)
800	ORBITAL SCI CORP COM	12/17/2008	10/15/2009	$11,767	$13,645	($1,878)
910	ORBITAL SCI CORP COM	7/28/2008	10/6/2009	$13,401	$22,711	($9,310)
100	ORBITAL SCI CORP COM	7/29/2008	10/6/2009	$1,473	$2,501	($1,028)
50	ORBITAL SCI CORP COM	7/31/2008	10/6/2009	$736	$1,250	($514)
140	ORBITAL SCI CORP COM	7/24/2008	10/5/2009	$2,006	$3,460	($1,454)
20	ORBITAL SCI CORP COM	7/25/2008	10/5/2009	$287	$500	($213)
1,620	ORBITAL SCI CORP COM	7/28/2008	10/5/2009	$23,210	$40,431	($17,221)
200	ORBITAL SCI CORP COM	12/29/2008	10/30/2009	$2,589	$3,722	($1,132)
50	ORBITAL SCI CORP COM	7/31/2008	10/6/2009	$738	$1,250	($512)
680	ORBITAL SCI CORP COM	8/1/2008	10/6/2009	$10,043	$17,003	($6,960)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,310	ORBITAL SCI CORP COM	9/15/2008	10/6/2009	$19,347	$32,734	($13,387)
480	ORBITAL SCI CORP COM	12/29/2008	11/2/2009	$6,181	$8,932	($2,751)
660	ORBITAL SCI CORP COM	4/23/2009	11/2/2009	$8,499	$10,441	($1,943)
100	ORBITAL SCI CORP COM	4/24/2009	11/2/2009	$1,288	$1,602	($314)
200	ORBITAL SCI CORP COM	4/27/2009	11/2/2009	$2,575	$3,199	($623)
1,930	ORBITAL SCI CORP COM	7/21/2008	10/2/2009	$27,670	$47,647	($19,977)
170	ORBITAL SCI CORP COM	7/22/2008	10/2/2009	$2,437	$4,250	($1,812)
530	ORBITAL SCI CORP COM	7/24/2008	10/2/2009	$7,599	$13,234	($5,636)
280	ORBITAL SCI CORP COM	7/24/2008	10/2/2009	$4,014	$6,950	($2,936)
610	OWENS ILL INC COM NEW	9/26/2008	2/13/2009	$10,415	$18,335	($7,919)
1,430	OWENS ILL INC COM NEW	7/23/2008	2/2/2009	$25,791	$67,786	($41,995)
990	OWENS ILL INC COM NEW	7/24/2008	2/2/2009	$17,855	$46,660	($28,804)
1,450	OWENS ILL INC COM NEW	7/24/2008	2/2/2009	$26,152	$66,182	($40,030)
40	OWENS ILL INC COM NEW	7/31/2008	2/13/2009	$680	$1,735	($1,055)
3,040	OWENS ILL INC COM NEW	9/26/2008	2/13/2009	$51,668	$91,373	($39,705)
1,300	OWENS ILL INC COM NEW	7/31/2008	2/12/2009	$22,123	$56,374	($34,251)
440	OWENS ILL INC COM NEW	9/26/2008	2/13/2009	$7,502	$13,225	($5,723)
1,020	OWENS ILL INC COM NEW	10/2/2008	2/18/2009	$15,672	$26,542	($10,869)
3,410	OWENS ILL INC COM NEW	10/14/2008	2/18/2009	$52,395	$81,954	($29,559)
20	OWENS ILL INC COM NEW	10/30/2008	2/18/2009	$307	$464	($157)
560	OWENS ILL INC COM NEW	10/31/2008	2/23/2009	$7,940	$12,743	($4,803)
1,680	OWENS ILL INC COM NEW	11/4/2008	2/23/2009	$23,821	$41,285	($17,464)
1,190	OWENS ILL INC COM NEW	11/5/2008	2/23/2009	$16,873	$28,446	($11,573)
4,230	OWENS ILL INC COM NEW	7/31/2008	2/12/2009	$72,578	$183,432	($110,854)
1,060	OWENS ILL INC COM NEW	7/24/2008	2/3/2009	$19,430	$48,381	($28,951)
1,360	OWENS ILL INC COM NEW	7/28/2008	2/3/2009	$24,929	$64,318	($39,389)
580	OWENS ILL INC COM NEW	7/29/2008	2/3/2009	$10,632	$27,548	($16,916)
470	OWENS ILL INC COM NEW	11/5/2008	2/23/2009	$6,766	$11,235	($4,470)
1,310	OWENS ILL INC COM NEW	10/30/2008	2/19/2009	$19,923	$30,416	($10,493)
360	OWENS ILL INC COM NEW	10/30/2008	2/19/2009	$5,475	$8,246	($2,771)
2,830	OWENS ILL INC COM NEW	10/31/2008	2/19/2009	$43,040	$64,399	($21,359)
30	OWENS ILL INC COM NEW	9/26/2008	2/17/2009	$477	$900	($423)
1,180	OWENS ILL INC COM NEW	9/26/2008	2/17/2009	$18,772	$35,467	($16,695)
1,680	OWENS ILL INC COM NEW	9/30/2008	2/17/2009	$26,727	$48,682	($21,955)
630	OWENS ILL INC COM NEW	10/2/2008	2/17/2009	$10,022	$16,393	($6,371)
370	OWENS ILL INC COM NEW	7/29/2008	2/3/2009	$6,738	$17,574	($10,836)
500	OWENS ILL INC COM NEW	7/31/2008	2/3/2009	$9,105	$21,682	($12,577)
1,650	PACKAGING CORP AMER COM ISIN US6951561090	5/2/2008	7/9/2009	$25,649	$36,209	($10,559)
2,020	PACKAGING CORP AMER COM ISIN US6951561090	5/5/2008	7/9/2009	$31,401	$43,988	($12,587)
230	PDL BIOPHARMA INC COM	5/9/2008	9/15/2009	$1,978	$2,146	($168)
1,780	PDL BIOPHARMA INC COM	9/25/2008	9/18/2009	$14,965	$16,694	($1,729)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
640	PDL BIOPHARMA INC COM	3/28/2008	8/18/2009	$5,598	$5,175	$423
4,410	PDL BIOPHARMA INC COM	3/28/2008	8/18/2009	$38,572	$35,482	$3,090
2,210	PDL BIOPHARMA INC COM	4/3/2008	8/18/2009	$19,330	$18,121	$1,209
11,700	PDL BIOPHARMA INC COM	10/16/2007	9/9/2008	$136,392	$222,343	($85,951)
11,120	PDL BIOPHARMA INC COM	10/17/2007	9/9/2008	$129,631	$208,874	($79,243)
450	PDL BIOPHARMA INC COM	10/17/2007	9/9/2008	$5,246	$8,399	($3,153)
2,090	PDL BIOPHARMA INC COM	10/22/2007	9/9/2008	$24,364	$36,844	($12,480)
2,200	PDL BIOPHARMA INC COM	10/23/2007	9/9/2008	$25,646	$40,606	($14,960)
550	PDL BIOPHARMA INC COM	10/24/2008	10/9/2009	$4,537	$4,703	($166)
1,070	PDL BIOPHARMA INC COM	10/24/2008	10/9/2009	$8,827	$9,132	($306)
1,160	PDL BIOPHARMA INC COM	10/29/2008	10/9/2009	$9,569	$10,351	($782)
3,660	PDL BIOPHARMA INC COM	4/3/2008	8/19/2009	$32,695	$30,011	$2,684
260	PDL BIOPHARMA INC COM	4/7/2008	8/19/2009	$2,323	$2,251	$72
600	PDL BIOPHARMA INC COM	4/7/2008	8/19/2009	$5,360	$5,198	$162
660	PDL BIOPHARMA INC COM	4/28/2008	9/14/2009	$5,991	$7,081	($1,090)
3,950	PDL BIOPHARMA INC COM	4/29/2008	9/14/2009	$35,855	$41,316	($5,461)
1,870	PDL BIOPHARMA INC COM	9/25/2008	9/22/2009	$15,358	$17,538	($2,180)
4,770	PDL BIOPHARMA INC COM	10/10/2008	9/22/2009	$39,175	$36,636	$2,539
1,290	PDL BIOPHARMA INC COM	10/13/2008	9/22/2009	$10,595	$11,271	($677)
2,570	PDL BIOPHARMA INC COM	10/13/2008	9/22/2009	$21,107	$22,936	($1,829)
4,620	PDL BIOPHARMA INC COM	10/23/2007	7/9/2009	$35,403	$85,273	($49,871)
2,550	PDL BIOPHARMA INC COM	12/7/2007	7/9/2009	$19,540	$39,014	($19,474)
10	PDL BIOPHARMA INC COM	12/10/2007	7/9/2009	$77	$154	($77)
720	PDL BIOPHARMA INC COM	12/10/2007	7/9/2009	$5,517	$11,015	($5,497)
1,140	PDL BIOPHARMA INC COM	12/10/2007	7/9/2009	$8,736	$17,612	($8,876)
940	PDL BIOPHARMA INC COM	12/11/2007	7/9/2009	$7,203	$14,525	($7,322)
970	PDL BIOPHARMA INC COM	2/26/2008	7/9/2009	$7,433	$13,328	($5,895)
2,900	PDL BIOPHARMA INC COM	2/26/2008	7/9/2009	$22,222	$39,947	($17,724)
520	PDL BIOPHARMA INC COM	3/17/2008	7/9/2009	$3,985	$3,349	$636
270	PDL BIOPHARMA INC COM	3/17/2008	7/9/2009	$2,069	$1,750	$319
2,470	PDL BIOPHARMA INC COM	3/17/2008	7/9/2009	$18,927	$15,684	$3,243
2,190	PDL BIOPHARMA INC COM	3/18/2008	7/9/2009	$16,782	$14,672	$2,110
780	PDL BIOPHARMA INC COM	3/18/2008	7/9/2009	$5,977	$5,245	$732
750	PDL BIOPHARMA INC COM	3/24/2008	7/9/2009	$5,747	$5,382	$365
2,660	PDL BIOPHARMA INC COM	4/24/2008	9/8/2009	$23,624	$27,999	($4,375)
1,520	PDL BIOPHARMA INC COM	4/11/2008	8/27/2009	$13,703	$15,914	($2,211)
8,230	PDL BIOPHARMA INC COM	4/14/2008	8/27/2009	$74,193	$89,501	($15,308)
1,310	PDL BIOPHARMA INC COM	4/14/2008	8/27/2009	$11,810	$14,227	($2,418)
3,320	PDL BIOPHARMA INC COM	4/17/2008	8/27/2009	$29,930	$36,496	($6,566)
690	PDL BIOPHARMA INC COM	4/17/2008	8/27/2009	$6,220	$7,574	($1,354)
1,380	PDL BIOPHARMA INC COM	3/26/2008	8/10/2009	$11,707	$10,946	$760

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410	PDL BIOPHARMA INC COM	3/28/2008	8/10/2009	$3,478	$3,315	$163
3,660	PDL BIOPHARMA INC COM	4/21/2008	9/4/2009	$32,961	$40,771	($7,810)
5,320	PDL BIOPHARMA INC COM	4/21/2008	9/4/2009	$47,910	$58,882	($10,972)
5,010	PDL BIOPHARMA INC COM	3/26/2008	8/7/2009	$42,661	$39,740	$2,921
370	PDL BIOPHARMA INC COM	4/17/2008	8/27/2009	$3,349	$4,062	($712)
5,430	PDL BIOPHARMA INC COM	4/18/2008	8/27/2009	$49,150	$59,889	($10,739)
1,240	PDL BIOPHARMA INC COM	4/18/2008	8/27/2009	$11,224	$13,610	($2,386)
300	PDL BIOPHARMA INC COM	4/21/2008	8/27/2009	$2,715	$3,342	($626)
360	PDL BIOPHARMA INC COM	3/28/2008	8/10/2009	$3,054	$2,911	$143
30	PDL BIOPHARMA INC COM	4/21/2008	9/4/2009	$269	$332	($63)
790	PDL BIOPHARMA INC COM	4/24/2008	9/4/2009	$7,093	$8,315	($1,222)
2,390	PDL BIOPHARMA INC COM	5/9/2008	9/16/2009	$20,244	$22,297	($2,053)
180	PDL BIOPHARMA INC COM	5/9/2008	9/16/2009	$1,525	$1,657	($133)
450	PDL BIOPHARMA INC COM	5/9/2008	9/16/2009	$3,812	$4,174	($362)
290	PDL BIOPHARMA INC COM	5/12/2008	9/16/2009	$2,456	$2,655	($198)
2,050	PDL BIOPHARMA INC COM	5/12/2008	9/16/2009	$17,364	$18,696	($1,332)
1,170	PDL BIOPHARMA INC COM	5/12/2008	9/16/2009	$9,910	$10,840	($929)
2,000	PDL BIOPHARMA INC COM	5/13/2008	9/16/2009	$16,941	$18,684	($1,744)
1,650	PDL BIOPHARMA INC COM	5/14/2008	9/16/2009	$13,976	$15,567	($1,591)
1,670	PDL BIOPHARMA INC COM	8/20/2008	9/16/2009	$14,145	$20,572	($6,427)
1,040	PDL BIOPHARMA INC COM	8/20/2008	9/16/2009	$8,809	$12,642	($3,832)
4,050	PDL BIOPHARMA INC COM	9/12/2008	9/16/2009	$34,305	$43,862	($9,557)
1,600	PDL BIOPHARMA INC COM	4/24/2008	9/11/2009	$14,051	$16,841	($2,790)
1,540	PDL BIOPHARMA INC COM	4/28/2008	9/11/2009	$13,524	$16,568	($3,044)
2,900	PDL BIOPHARMA INC COM	4/28/2008	9/11/2009	$25,467	$31,113	($5,646)
4,870	PDL BIOPHARMA INC COM	4/7/2008	8/25/2009	$44,962	$42,161	$2,801
1,270	PDL BIOPHARMA INC COM	4/9/2008	8/25/2009	$11,725	$10,703	$1,023
4,210	PDL BIOPHARMA INC COM	4/10/2008	8/25/2009	$38,869	$37,145	$1,724
160	PDL BIOPHARMA INC COM	4/10/2008	8/25/2009	$1,477	$1,348	$129
5,140	PDL BIOPHARMA INC COM	4/11/2008	8/25/2009	$47,455	$53,815	($6,360)
4,440	PDL BIOPHARMA INC COM	4/11/2008	8/25/2009	$40,992	$47,701	($6,709)
5,480	PDL BIOPHARMA INC COM	3/24/2008	8/6/2009	$46,687	$39,326	$7,361
4,320	PDL BIOPHARMA INC COM	3/25/2008	8/6/2009	$36,804	$32,273	$4,531
710	PDL BIOPHARMA INC COM	3/26/2008	8/6/2009	$6,049	$5,709	$340
470	PDL BIOPHARMA INC COM	3/26/2008	8/6/2009	$4,004	$3,728	$276
970	PDL BIOPHARMA INC COM	9/12/2008	9/17/2009	$8,269	$10,505	($2,236)
2,330	PDL BIOPHARMA INC COM	9/17/2008	9/17/2009	$19,862	$23,023	($3,161)
2,840	PDL BIOPHARMA INC COM	9/18/2008	9/17/2009	$24,210	$27,410	($3,200)
2,980	PDL BIOPHARMA INC COM	9/25/2008	9/17/2009	$25,403	$27,948	($2,545)
1,210	PDL BIOPHARMA INC COM	4/29/2008	9/15/2009	$10,568	$12,656	($2,088)
5,220	PDL BIOPHARMA INC COM	4/30/2008	9/15/2009	$45,592	$54,241	($8,649)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,580	PDL BIOPHARMA INC COM	5/8/2008	9/15/2009	$13,800	$15,018	($1,218)
5,720	PDL BIOPHARMA INC COM	5/8/2008	9/15/2009	$49,959	$54,398	($4,439)
4,290	PDL BIOPHARMA INC COM	5/9/2008	9/15/2009	$37,470	$40,023	($2,554)
600	PDL BIOPHARMA INC COM	10/13/2008	10/7/2009	$4,901	$5,242	($341)
4,490	PDL BIOPHARMA INC COM	10/15/2008	10/7/2009	$36,679	$36,633	$45
90	PDL BIOPHARMA INC COM	10/17/2008	10/7/2009	$735	$794	($59)
4,300	PDL BIOPHARMA INC COM	10/17/2008	10/8/2009	$35,472	$37,953	($2,481)
2,520	PDL BIOPHARMA INC COM	10/24/2008	10/8/2009	$20,788	$21,550	($761)
4,300	PDL BIOPHARMA INC COM	9/25/2008	9/18/2009	$36,178	$40,328	($4,150)
1,780	PRAXAIR INC COM	5/1/2007	7/9/2009	$122,350	$115,823	$6,526
630	PRECISION CASTPARTS CORP COM	1/31/2008	7/9/2009	$44,370	$67,120	($22,750)
140	PRECISION CASTPARTS CORP COM	1/31/2008	7/9/2009	$9,860	$15,010	($5,150)
130	PRECISION CASTPARTS CORP COM	2/5/2008	7/9/2009	$9,156	$14,630	($5,474)
490	PRECISION CASTPARTS CORP COM	2/6/2008	7/9/2009	$34,510	$53,902	($19,391)
1,000	PRECISION CASTPARTS CORP COM	2/7/2008	7/9/2009	$70,429	$109,036	($38,607)
970	PRECISION CASTPARTS CORP COM	2/7/2008	12/21/2009	$109,694	$105,765	$3,929
330	PRECISION CASTPARTS CORP COM	2/7/2008	12/21/2009	$37,330	$35,982	$1,348
570	PRECISION CASTPARTS CORP COM	2/8/2008	12/21/2009	$64,479	$61,074	$3,406
230	PRECISION CASTPARTS CORP COM	2/12/2008	12/21/2009	$26,018	$26,208	($190)
1,970	RAYTHEON CO USD0 01	3/26/2009	7/9/2009	$82,998	$77,177	$5,820
1,400	ROCKWELL COLLINS INC COM	8/18/2008	7/9/2009	$54,466	$74,924	($20,458)
1,000	ROCKWOOD HLDGS INC COM	8/19/2008	2/20/2009	$7,552	$38,733	($31,181)
160	ROCKWOOD HLDGS INC COM	8/20/2008	2/20/2009	$1,208	$6,205	($4,997)
150	ROCKWOOD HLDGS INC COM	8/20/2008	2/20/2009	$1,133	$5,802	($4,669)
730	ROCKWOOD HLDGS INC COM	8/20/2008	2/20/2009	$5,513	$28,390	($22,877)
100	ROCKWOOD HLDGS INC COM	12/11/2008	3/12/2009	$516	$897	($381)
1,320	ROCKWOOD HLDGS INC COM	12/16/2008	3/12/2009	$6,809	$11,128	($4,318)
1,270	ROCKWOOD HLDGS INC COM	12/16/2008	3/12/2009	$6,551	$11,228	($4,677)
1,570	ROCKWOOD HLDGS INC COM	12/17/2008	3/12/2009	$8,099	$14,269	($6,170)
260	ROCKWOOD HLDGS INC COM	1/12/2009	3/12/2009	$1,341	$2,454	($1,113)
2,010	ROCKWOOD HLDGS INC COM	1/12/2009	3/12/2009	$10,369	$18,969	($8,601)
1,580	ROCKWOOD HLDGS INC COM	1/12/2009	3/12/2009	$8,151	$15,057	($6,907)
1,610	ROCKWOOD HLDGS INC COM	12/11/2008	3/11/2009	$7,970	$14,446	($6,476)
710	ROCKWOOD HLDGS INC COM	12/11/2008	3/11/2009	$3,515	$6,693	($3,178)
1,000	ROCKWOOD HLDGS INC COM	12/10/2008	3/4/2009	$5,974	$9,149	($3,174)
2,080	ROCKWOOD HLDGS INC COM	12/11/2008	3/4/2009	$12,426	$19,607	($7,180)
820	ROCKWOOD HLDGS INC COM	8/20/2008	2/23/2009	$5,565	$31,717	($26,152)
1,920	ROCKWOOD HLDGS INC COM	8/21/2008	2/23/2009	$13,030	$73,972	($60,942)
770	ROCKWOOD HLDGS INC COM	8/21/2008	2/23/2009	$5,226	$29,734	($24,508)
750	ROCKWOOD HLDGS INC COM	8/22/2008	2/23/2009	$5,090	$29,256	($24,166)
40	ROCKWOOD HLDGS INC COM	8/25/2008	2/23/2009	$271	$1,497	($1,225)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
60	ROCKWOOD HLDGS INC COM	12/10/2008	3/2/2009	$357	$549	($192)
2,150	ROCKWOOD HLDGS INC COM	8/25/2008	2/24/2009	$14,856	$80,455	($65,599)
180	ROCKWOOD HLDGS INC COM	8/26/2008	2/24/2009	$1,244	$6,743	($5,499)
1,000	ROCKWOOD HLDGS INC COM	9/5/2008	2/25/2009	$6,778	$33,718	($26,940)
1,260	ROCKWOOD HLDGS INC COM	9/8/2008	2/25/2009	$8,540	$44,319	($35,779)
1,420	ROCKWOOD HLDGS INC COM	9/10/2008	2/25/2009	$9,624	$49,503	($39,878)
110	ROCKWOOD HLDGS INC COM	9/11/2008	2/27/2009	$659	$3,608	($2,949)
970	ROCKWOOD HLDGS INC COM	9/12/2008	2/27/2009	$5,812	$32,027	($26,216)
640	ROCKWOOD HLDGS INC COM	9/12/2008	2/27/2009	$3,835	$21,133	($17,298)
1,030	ROCKWOOD HLDGS INC COM	12/10/2008	2/27/2009	$6,171	$9,451	($3,279)
40	ROCKWOOD HLDGS INC COM	12/10/2008	2/27/2009	$241	$367	($126)
700	ROCKWOOD HLDGS INC COM	12/10/2008	2/27/2009	$4,221	$6,404	($2,183)
1,390	ROCKWOOD HLDGS INC COM	8/26/2008	2/24/2009	$10,294	$52,072	($41,778)
1,300	ROCKWOOD HLDGS INC COM	8/27/2008	2/24/2009	$9,627	$49,369	($39,742)
1,540	ROCKWOOD HLDGS INC COM	8/27/2008	2/24/2009	$11,405	$58,363	($46,959)
600	ROCKWOOD HLDGS INC COM	8/28/2008	2/24/2009	$4,443	$23,060	($18,617)
690	ROCKWOOD HLDGS INC COM	8/29/2008	2/24/2009	$5,110	$26,149	($21,039)
1,040	ROCKWOOD HLDGS INC COM	9/2/2008	2/24/2009	$7,702	$40,140	($32,438)
1,520	ROCKWOOD HLDGS INC COM	9/3/2008	2/24/2009	$11,257	$55,385	($44,128)
530	ROCKWOOD HLDGS INC COM	9/3/2008	2/24/2009	$3,925	$19,631	($15,706)
1,190	ROCKWOOD HLDGS INC COM	9/4/2008	2/24/2009	$8,813	$40,934	($32,121)
930	ROCKWOOD HLDGS INC COM	9/4/2008	2/24/2009	$6,887	$31,323	($24,436)
890	ROCKWOOD HLDGS INC COM	9/4/2008	2/24/2009	$6,591	$29,985	($23,394)
790	ROCKWOOD HLDGS INC COM	9/4/2008	2/24/2009	$5,850	$27,670	($21,819)
570	ROCKWOOD HLDGS INC COM	9/5/2008	2/24/2009	$4,221	$19,219	($14,998)
80	ROCKWOOD HLDGS INC COM	9/10/2008	2/26/2009	$520	$2,789	($2,269)
1,040	ROCKWOOD HLDGS INC COM	9/11/2008	2/26/2009	$6,760	$34,114	($27,354)
460	ROCKWOOD HLDGS INC COM	9/11/2008	2/26/2009	$2,990	$15,125	($12,135)
1,290	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	3/12/2008	2/6/2009	$9,012	$21,332	($12,320)
2,280	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	1/25/2008	1/12/2009	$18,078	$49,181	($31,102)
1,080	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	6/3/2008	3/18/2009	$6,020	$17,636	($11,616)
417	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	6/3/2008	3/18/2009	$2,324	$6,816	($4,491)
223	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	6/6/2008	3/18/2009	$1,243	$3,620	($2,377)
627	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	5/20/2008	3/17/2009	$3,378	$10,223	($6,845)
753	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	6/3/2008	3/17/2009	$4,056	$12,307	($8,251)
1,330	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	6/6/2008	3/19/2009	$7,820	$21,588	($13,768)
1,777	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	2/7/2008	1/28/2009	$12,133	$35,523	($23,390)
1,220	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	2/8/2008	1/28/2009	$8,330	$24,380	($16,049)
703	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	2/14/2008	1/28/2009	$4,800	$14,313	($9,513)
330	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	1/28/2008	1/15/2009	$2,283	$7,081	($4,799)
1,460	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	1/25/2008	1/13/2009	$11,537	$31,493	($19,956)

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280	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	4/24/2008	3/2/2009	$1,683	$5,331	($3,649)
497	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	1/28/2008	1/16/2009	$3,480	$10,665	($7,185)
1,153	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	1/30/2008	1/16/2009	$8,073	$24,257	($16,184)
917	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	2/6/2008	1/27/2009	$6,214	$18,473	($12,259)
153	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	2/7/2008	1/27/2009	$1,037	$3,059	($2,022)
167	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	4/24/2008	3/3/2009	$901	$3,180	($2,279)
893	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	4/24/2008	3/3/2009	$4,817	$16,930	($12,113)
1,010	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	1/22/2008	1/8/2009	$8,387	$20,624	($12,237)
507	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	5/16/2008	3/16/2009	$2,839	$8,139	($5,300)
180	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	5/19/2008	3/16/2009	$1,008	$2,904	($1,896)
83	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	5/20/2008	3/16/2009	$465	$1,353	($889)
410	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	4/24/2008	3/2/2009	$2,333	$7,806	($5,474)
1,350	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	9/17/2008	3/23/2009	$7,697	$18,335	($10,638)
777	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	5/16/2008	3/12/2009	$4,350	$12,506	($8,156)
1,533	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	5/16/2008	3/12/2009	$8,582	$24,608	($16,026)
270	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	1/25/2008	1/13/2009	$2,130	$5,824	($3,694)
1,250	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	5/16/2008	3/13/2009	$7,085	$20,065	($12,981)
97	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	6/6/2008	3/20/2009	$539	$1,574	($1,035)
333	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	9/17/2008	3/20/2009	$1,852	$4,523	($2,671)
1,260	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	5/13/2008	3/10/2009	$6,544	$19,822	($13,278)
507	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	1/25/2008	1/14/2009	$3,814	$10,936	($7,122)
2,103	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	1/28/2008	1/14/2009	$15,821	$45,128	($29,308)
280	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	3/12/2008	2/9/2009	$1,949	$4,630	($2,681)
567	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	2/14/2008	1/29/2009	$3,839	$11,544	($7,706)
243	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	2/14/2008	1/29/2009	$1,645	$4,937	($3,291)
2,067	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	5/13/2008	3/11/2009	$11,207	$32,517	($21,310)
390	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	5/15/2008	3/11/2009	$2,115	$6,245	($4,130)
243	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	5/16/2008	3/11/2009	$1,318	$3,911	($2,594)
740	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	1/30/2008	1/23/2009	$5,064	$15,568	($10,504)
20	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	5/13/2008	3/9/2009	$110	$315	($205)
607	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	4/24/2008	3/4/2009	$3,362	$11,508	($8,146)
70	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	4/25/2008	3/4/2009	$388	$1,331	($943)
470	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	4/29/2008	3/4/2009	$2,603	$8,871	($6,268)
1,213	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	5/12/2008	3/4/2009	$6,718	$18,971	($12,254)
647	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	3/12/2008	2/27/2009	$3,694	$10,699	($7,005)
900	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	3/12/2008	2/27/2009	$5,138	$14,873	($9,735)
793	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	4/24/2008	2/27/2009	$4,527	$15,099	($10,572)
1,777	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	1/22/2008	1/9/2009	$14,288	$36,285	($21,997)
660	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	1/24/2008	1/9/2009	$5,307	$13,804	($8,497)
360	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	1/25/2008	1/9/2009	$2,895	$7,823	($4,928)
763	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	1/25/2008	1/9/2009	$6,135	$16,458	($10,323)

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127	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	5/12/2008	3/6/2009	$700	$1,986	($1,286)
3	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	5/13/2008	3/6/2009	$17	$47	($31)
267	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	3/3/2008	2/5/2009	$1,809	$4,991	($3,182)
3,040	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	3/4/2008	2/5/2009	$20,596	$53,290	($32,694)
500	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	3/4/2008	2/5/2009	$3,388	$8,693	($5,305)
460	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	3/6/2008	2/5/2009	$3,117	$8,108	($4,992)
553	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	3/12/2008	2/5/2009	$3,747	$9,145	($5,398)
60	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	1/30/2008	1/22/2009	$410	$1,262	($852)
250	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	5/12/2008	3/5/2009	$1,382	$3,910	($2,528)
1,767	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	2/14/2008	2/4/2009	$12,215	$35,897	($23,682)
1,600	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	2/15/2008	2/4/2009	$11,061	$32,010	($20,949)
1,510	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	2/19/2008	2/4/2009	$10,438	$30,082	($19,643)
800	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	2/28/2008	2/4/2009	$5,530	$15,966	($10,436)
500	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	2/29/2008	2/4/2009	$3,456	$10,008	($6,552)
310	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	3/3/2008	2/4/2009	$2,143	$5,840	($3,697)
1,503	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	3/3/2008	2/4/2009	$10,390	$28,098	($17,708)
1,407	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	1/30/2008	1/26/2009	$9,612	$29,600	($19,988)
2,193	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	2/6/2008	1/26/2009	$14,982	$44,178	($29,195)
70	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	3/12/2008	2/13/2009	$487	$1,158	($670)
1,050	SHERWIN-WILLIAMS CO COM	2/9/2009	7/9/2009	$54,502	$52,212	$2,290
420	STANLEY WKS COM	12/18/2007	8/6/2009	$17,200	$20,069	($2,869)
1,210	STANLEY WKS COM	12/24/2007	8/6/2009	$49,553	$58,849	($9,295)
2,820	STANLEY WKS COM	12/26/2007	8/6/2009	$115,488	$138,501	($23,013)
1,450	STANLEY WKS COM	1/4/2008	8/6/2009	$59,382	$64,874	($5,492)
1,420	STANLEY WKS COM	1/9/2008	8/6/2009	$58,153	$63,331	($5,178)
770	STANLEY WKS COM	2/4/2008	8/6/2009	$31,534	$38,702	($7,168)
900	STANLEY WKS COM	10/25/2006	5/4/2009	$35,754	$43,058	($7,305)
30	STANLEY WKS COM	10/25/2006	5/4/2009	$1,192	$1,439	($247)
1,330	STANLEY WKS COM	3/13/2007	5/4/2009	$52,836	$74,124	($21,288)
880	STANLEY WKS COM	4/28/2006	1/20/2009	$27,989	$45,974	($17,984)
500	STANLEY WKS COM	5/17/2006	1/20/2009	$15,903	$24,345	($8,442)
760	STANLEY WKS COM	5/17/2006	1/20/2009	$24,173	$36,878	($12,705)
2,080	STANLEY WKS COM	12/12/2007	7/24/2009	$81,014	$106,648	($25,633)
1,980	STANLEY WKS COM	12/18/2007	8/5/2009	$81,127	$94,610	($13,483)
1,040	STANLEY WKS COM	12/6/2007	7/23/2009	$40,586	$52,603	($12,017)
250	STANLEY WKS COM	12/6/2007	7/23/2009	$9,756	$12,703	($2,947)
710	STANLEY WKS COM	12/12/2007	7/23/2009	$27,708	$36,404	($8,696)
1,760	STANLEY WKS COM	11/6/2007	7/20/2009	$65,850	$95,074	($29,224)
280	STANLEY WKS COM	12/6/2007	7/20/2009	$10,476	$14,228	($3,752)
740	STANLEY WKS COM	5/17/2006	1/23/2009	$21,935	$35,907	($13,972)
580	STANLEY WKS COM	6/1/2006	1/23/2009	$17,192	$28,606	($11,414)

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850	STANLEY WKS COM	4/28/2006	1/16/2009	$27,962	$44,406	($16,444)
450	STANLEY WKS COM	11/5/2007	7/9/2009	$14,329	$24,443	($10,114)
970	STANLEY WKS COM	11/6/2007	7/9/2009	$30,887	$52,399	($21,512)
120	STANLEY WKS COM	6/7/2005	1/15/2009	$3,937	$5,329	($1,393)
1,170	STANLEY WKS COM	4/28/2006	1/15/2009	$38,384	$61,124	($22,740)
460	STANLEY WKS COM	11/6/2007	7/16/2009	$16,477	$24,849	($8,372)
20	STANLEY WKS COM	6/1/2006	1/23/2009	$596	$986	($391)
1,200	STANLEY WKS COM	6/2/2006	1/23/2009	$35,746	$59,789	($24,043)
910	STANLEY WKS COM	6/5/2006	1/23/2009	$27,107	$43,514	($16,407)
720	STANLEY WKS COM	8/30/2006	1/27/2009	$22,310	$34,100	($11,790)
400	STANLEY WKS COM	8/31/2006	1/27/2009	$12,394	$18,983	($6,589)
300	STANLEY WKS COM	8/31/2006	1/27/2009	$9,296	$14,233	($4,937)
1,070	STANLEY WKS COM	9/6/2006	1/27/2009	$33,155	$50,526	($17,371)
730	STANLEY WKS COM	9/6/2006	1/28/2009	$24,718	$34,471	($9,753)
200	STANLEY WKS COM	9/6/2006	1/28/2009	$6,772	$9,430	($2,658)
600	STANLEY WKS COM	9/7/2006	1/28/2009	$20,316	$28,118	($7,802)
770	STANLEY WKS COM	10/25/2006	1/28/2009	$26,072	$36,925	($10,853)
2,450	STANLEY WKS COM	6/7/2005	1/8/2009	$86,790	$108,810	($22,021)
1,640	STANLEY WKS COM	11/6/2007	7/16/2009	$58,889	$88,592	($29,703)
1,090	STANLEY WKS COM	6/5/2006	1/26/2009	$33,292	$52,121	($18,830)
700	STANLEY WKS COM	7/14/2006	1/26/2009	$21,380	$29,953	($8,573)
1,100	STANLEY WKS COM	7/17/2006	1/26/2009	$33,597	$47,274	($13,677)
200	STANLEY WKS COM	7/17/2006	1/26/2009	$6,109	$8,571	($2,462)
80	STANLEY WKS COM	8/30/2006	1/26/2009	$2,443	$3,789	($1,345)
430	STANLEY WKS COM	12/14/2007	8/4/2009	$17,629	$21,128	($3,499)
20	STANLEY WKS COM	12/18/2007	8/4/2009	$820	$956	($136)
350	STANLEY WKS COM	12/12/2007	8/3/2009	$14,419	$17,946	($3,527)
1,170	STANLEY WKS COM	12/14/2007	8/3/2009	$48,199	$57,488	($9,289)
1,370	STANLEY WKS COM	3/13/2007	5/26/2009	$48,960	$76,353	($27,393)
1,050	STANLEY WKS COM	11/5/2007	5/26/2009	$37,524	$57,034	($19,509)
80	TEL & DATA SYS INC COM STK NEW	5/22/2008	3/5/2009	$2,163	$4,015	($1,852)
620	TEL & DATA SYS INC COM STK NEW	6/6/2008	8/4/2009	$16,281	$31,651	($15,370)
100	TEL & DATA SYS INC COM STK NEW	5/22/2008	3/18/2009	$2,696	$5,018	($2,322)
440	TEL & DATA SYS INC COM STK NEW	5/23/2008	3/26/2009	$11,886	$21,974	($10,088)
50	TEL & DATA SYS INC COM STK NEW	6/6/2008	8/5/2009	$1,310	$2,553	($1,243)
390	TEL & DATA SYS INC COM STK NEW	6/5/2008	8/4/2009	$10,218	$19,671	($9,453)
200	TEL & DATA SYS INC COM STK NEW	6/6/2008	8/4/2009	$5,240	$10,210	($4,970)
40	TEL & DATA SYS INC COM STK NEW	5/23/2008	7/9/2009	$1,062	$1,998	($936)
350	TEL & DATA SYS INC COM STK NEW	6/4/2008	7/9/2009	$9,293	$17,448	($8,154)
760	TEL & DATA SYS INC COM STK NEW	5/19/2008	3/3/2009	$20,580	$38,506	($17,927)
310	TEL & DATA SYS INC COM STK NEW	6/5/2008	7/29/2009	$8,045	$15,656	($7,611)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
510	TEL & DATA SYS INC COM STK NEW	5/22/2008	3/23/2009	$13,788	$25,594	($11,806)
550	TEL & DATA SYS INC COM STK NEW	5/22/2008	3/25/2009	$14,937	$27,601	($12,664)
940	TEL & DATA SYS INC COM STK NEW	5/23/2008	3/25/2009	$25,530	$46,945	($21,415)
730	TEL & DATA SYS INC COM STK NEW	6/6/2008	8/13/2009	$18,569	$37,267	($18,698)
820	TEL & DATA SYS INC COM STK NEW	6/5/2008	8/3/2009	$21,371	$41,359	($19,988)
150	TEL & DATA SYS INC COM STK NEW	5/19/2008	3/4/2009	$4,206	$7,600	($3,394)
1,350	TEL & DATA SYS INC COM STK NEW	5/20/2008	3/4/2009	$37,858	$66,184	($28,326)
60	TEL & DATA SYS INC COM STK NEW	5/21/2008	3/4/2009	$1,683	$3,004	($1,322)
540	TEL & DATA SYS INC COM STK NEW	5/16/2008	2/27/2009	$15,849	$28,422	($12,573)
330	TEL & DATA SYS INC COM STK NEW	5/19/2008	2/27/2009	$9,686	$16,720	($7,034)
910	TEL & DATA SYS INC COM STK NEW	5/19/2008	2/27/2009	$26,709	$47,181	($20,473)
630	TEL & DATA SYS INC COM STK NEW	6/6/2008	8/12/2009	$16,350	$32,162	($15,812)
350	TEL & DATA SYS INC COM STK NEW	5/16/2008	2/26/2009	$10,364	$18,422	($8,058)
1,500	TEL & DATA SYS INC COM STK NEW	5/21/2008	3/4/2009	$40,692	$75,103	($34,412)
80	TEL & DATA SYS INC COM STK NEW	5/22/2008	3/4/2009	$2,170	$4,015	($1,844)
220	TEL & DATA SYS INC COM STK NEW	6/4/2008	7/24/2009	$5,967	$10,967	($5,000)
170	TEL & DATA SYS INC COM STK NEW	6/5/2008	7/24/2009	$4,611	$8,586	($3,975)
100	TEL & DATA SYS INC COM STK NEW	5/22/2008	3/24/2009	$2,696	$5,018	($2,322)
600	TEL & DATA SYS INC COM STK NEW	6/5/2008	7/30/2009	$15,597	$30,263	($14,665)
690	TEL & DATA SYS INC COM STK NEW	6/5/2008	7/30/2009	$17,937	$34,847	($16,910)
70	VALEANT PHARMACEUTICALS INTL COM STK	1/10/2008	10/6/2009	$2,031	$853	$1,178
160	VALEANT PHARMACEUTICALS INTL COM STK	1/10/2008	10/6/2009	$4,643	$1,966	$2,677
570	VALEANT PHARMACEUTICALS INTL COM STK	1/10/2008	10/6/2009	$16,540	$6,988	$9,552
1,010	VALEANT PHARMACEUTICALS INTL COM STK	1/18/2008	11/16/2009	$34,290	$12,801	$21,489
1,360	VALEANT PHARMACEUTICALS INTL COM STK	1/22/2008	11/16/2009	$46,172	$16,609	$29,563
1,670	VALEANT PHARMACEUTICALS INTL COM STK	1/10/2008	10/13/2009	$50,860	$20,353	$30,507
340	VALEANT PHARMACEUTICALS INTL COM STK	1/11/2008	10/13/2009	$10,355	$4,334	$6,021
1,300	VALEANT PHARMACEUTICALS INTL COM STK	1/11/2008	10/13/2009	$39,592	$16,561	$23,030
560	VALEANT PHARMACEUTICALS INTL COM STK	1/11/2008	10/13/2009	$17,055	$7,130	$9,925
700	VALEANT PHARMACEUTICALS INTL COM STK	1/14/2008	10/13/2009	$21,319	$8,953	$12,366
10	VALEANT PHARMACEUTICALS INTL COM STK	1/3/2008	2/19/2009	$214	$117	$97
2,470	VALEANT PHARMACEUTICALS INTL COM STK	1/18/2008	11/9/2009	$80,731	$31,497	$49,234
1,000	VALEANT PHARMACEUTICALS INTL COM STK	1/3/2008	2/19/2009	$21,509	$11,729	$9,780
1,190	VALEANT PHARMACEUTICALS INTL COM STK	1/18/2008	11/10/2009	$38,909	$15,175	$23,735
1,270	VALEANT PHARMACEUTICALS INTL COM STK	1/18/2008	11/10/2009	$41,525	$16,096	$25,429
1,150	VALEANT PHARMACEUTICALS INTL COM STK	1/14/2008	11/6/2009	$37,111	$14,667	$22,443
240	VALEANT PHARMACEUTICALS INTL COM STK	1/14/2008	11/6/2009	$7,745	$3,070	$4,675
1,570	VALEANT PHARMACEUTICALS INTL COM STK	1/15/2008	11/6/2009	$50,664	$20,037	$30,627
370	VALEANT PHARMACEUTICALS INTL COM STK	1/15/2008	11/6/2009	$11,940	$4,731	$7,209
720	VALEANT PHARMACEUTICALS INTL COM STK	1/15/2008	11/6/2009	$23,234	$9,188	$14,046
690	VALEANT PHARMACEUTICALS INTL COM STK	1/17/2008	11/6/2009	$22,266	$8,819	$13,447

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
310	VALEANT PHARMACEUTICALS INTL COM STK	1/17/2008	11/6/2009	$10,004	$3,969	$6,035
1,950	VALEANT PHARMACEUTICALS INTL COM STK	1/18/2008	11/6/2009	$62,927	$24,866	$38,061
600	VALEANT PHARMACEUTICALS INTL COM STK	1/10/2008	10/6/2009	$17,425	$7,371	$10,054
1,320	VALEANT PHARMACEUTICALS INTL COM STK	1/7/2008	10/5/2009	$37,722	$15,736	$21,986
920	VALEANT PHARMACEUTICALS INTL COM STK	1/10/2008	10/5/2009	$26,291	$11,302	$14,989
2,390	VALEANT PHARMACEUTICALS INTL COM STK	1/3/2008	7/9/2009	$54,287	$27,948	$26,339
1,490	VALEANT PHARMACEUTICALS INTL COM STK	1/3/2008	7/9/2009	$33,844	$17,476	$16,368
1,510	VALEANT PHARMACEUTICALS INTL COM STK	1/4/2008	7/9/2009	$34,298	$17,951	$16,347
2,800	VALEANT PHARMACEUTICALS INTL COM STK	1/4/2008	7/9/2009	$63,600	$32,990	$30,610
1,430	VALEANT PHARMACEUTICALS INTL COM STK	1/4/2008	7/9/2009	$32,481	$16,935	$15,546
220	VALEANT PHARMACEUTICALS INTL COM STK	1/7/2008	7/9/2009	$4,997	$2,623	$2,374
530	VALEANT PHARMACEUTICALS INTL COM STK	1/7/2008	7/9/2009	$12,038	$6,360	$5,678
270	VALEANT PHARMACEUTICALS INTL COM STK	1/7/2008	7/9/2009	$6,133	$3,246	$2,887
920	VALSPAR CORP COM	4/2/2008	7/9/2009	$20,084	$19,690	$394
3,310	VALSPAR CORP COM	4/3/2008	7/9/2009	$72,259	$70,888	$1,371
350	VALSPAR CORP COM	4/3/2008	7/9/2009	$7,641	$7,489	$151
890	VALSPAR CORP COM	4/3/2008	7/9/2009	$19,429	$19,126	$303
350	VALSPAR CORP COM	4/3/2008	7/9/2009	$7,641	$7,510	$131
180	VALSPAR CORP COM	4/4/2008	7/9/2009	$3,930	$3,941	($11)
440	VALSPAR CORP COM	4/4/2008	7/9/2009	$9,605	$9,647	($41)
440	WABCO HLDGS INC COM STK	11/7/2008	2/18/2009	$4,935	$7,217	($2,282)
1,060	WABCO HLDGS INC COM STK	10/29/2008	1/13/2009	$18,408	$18,044	$364
820	WABCO HLDGS INC COM STK	11/7/2008	2/18/2009	$9,165	$13,449	($4,284)
100	WABCO HLDGS INC COM STK	10/29/2008	1/14/2009	$1,635	$1,702	($67)
880	WABCO HLDGS INC COM STK	10/29/2008	2/17/2009	$10,106	$14,809	($4,703)
120	WABCO HLDGS INC COM STK	10/29/2008	2/17/2009	$1,391	$2,019	($629)
400	WABCO HLDGS INC COM STK	10/30/2008	2/17/2009	$4,636	$6,994	($2,358)
360	WABCO HLDGS INC COM STK	11/7/2008	2/17/2009	$4,172	$5,904	($1,732)
880	WABCO HLDGS INC COM STK	11/7/2008	2/19/2009	$9,808	$14,433	($4,625)
1,070	WABCO HLDGS INC COM STK	11/7/2008	2/19/2009	$11,650	$17,549	($5,899)
1,830	WABCO HLDGS INC COM STK	10/29/2008	2/13/2009	$22,968	$30,797	($7,829)
1,050	WABCO HLDGS INC COM STK	10/29/2008	2/13/2009	$13,178	$17,874	($4,696)
5,330	WESCO INTL INC COM	10/4/2007	3/10/2009	$72,786	$238,784	($165,998)
1,330	WESCO INTL INC COM	10/9/2007	3/11/2009	$18,739	$62,246	($43,507)
770	WESCO INTL INC COM	10/9/2007	3/11/2009	$10,849	$35,966	($25,117)
100	WESCO INTL INC COM	10/10/2007	3/11/2009	$1,409	$4,635	($3,226)
100	WESCO INTL INC COM	10/10/2007	3/11/2009	$1,409	$4,637	($3,228)
967	WESCO INTL INC COM	10/11/2007	3/11/2009	$13,624	$45,338	($31,714)
613	WESCO INTL INC COM	10/11/2007	3/11/2009	$8,637	$28,686	($20,049)
950	WESCO INTL INC COM	10/12/2007	3/11/2009	$13,385	$43,058	($29,673)
870	WESCO INTL INC COM	10/12/2007	3/11/2009	$12,258	$39,598	($27,341)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,740	WESCO INTL INC COM	10/18/2007	3/11/2009	$24,515	$82,136	($57,620)
290	WESCO INTL INC COM	12/7/2007	3/11/2009	$4,086	$12,474	($8,388)
710	WESCO INTL INC COM	12/7/2007	3/11/2009	$10,003	$30,818	($20,815)
840	WESCO INTL INC COM	12/10/2007	3/11/2009	$11,835	$36,810	($24,975)
510	WESCO INTL INC COM	2/1/2008	3/11/2009	$7,186	$20,540	($13,355)
980	WESCO INTL INC COM	2/1/2008	3/11/2009	$13,807	$39,841	($26,034)
100	WESCO INTL INC COM	2/4/2008	3/11/2009	$1,409	$4,034	($2,625)
2,110	WESCO INTL INC COM	10/4/2007	3/10/2009	$28,902	$94,528	($65,626)
1,420	WESCO INTL INC COM	10/9/2007	3/10/2009	$19,450	$66,458	($47,007)
1,400	WESCO INTL INC COM	10/1/2007	3/9/2009	$19,291	$63,653	($44,362)
1,590	WESCO INTL INC COM	10/4/2007	3/9/2009	$21,909	$71,232	($49,323)
360	WESCO INTL INC COM	2/4/2008	3/12/2009	$5,225	$14,520	($9,295)
800	WESCO INTL INC COM	8/8/2008	3/12/2009	$11,611	$30,666	($19,055)
30	WESCO INTL INC COM	8/11/2008	3/12/2009	$435	$1,167	($732)
1,600	WESCO INTL INC COM	2/4/2008	3/11/2009	$22,480	$64,533	($42,053)
430	WESCO INTL INC COM	2/4/2008	3/11/2009	$6,042	$17,343	($11,301)
200	WESCO INTL INC COM	2/4/2008	3/11/2009	$2,810	$8,068	($5,258)
890	WESCO INTL INC COM	8/11/2008	3/12/2009	$12,897	$34,632	($21,735)
670	WESCO INTL INC COM	10/1/2007	3/6/2009	$9,568	$30,525	($20,958)
810	WESCO INTL INC COM	10/1/2007	3/6/2009	$11,567	$36,828	($25,261)
1,000	YUM BRANDS INC COM	3/19/2009	12/29/2009	$35,246	$26,954	$8,292
360	YUM BRANDS INC COM	3/20/2009	12/29/2009	$12,688	$9,630	$3,058
3,100	YUM BRANDS INC COM	3/20/2009	12/29/2009	$109,262	$82,526	$26,736
1,210	YUM BRANDS INC COM	3/25/2009	12/29/2009	$42,647	$34,355	$8,292
730	YUM BRANDS INC COM	3/26/2009	12/29/2009	$25,729	$21,178	$4,552
2,250	YUM BRANDS INC COM	3/26/2009	12/29/2009	$79,303	$66,131	$13,172
1,210	YUM BRANDS INC COM	3/30/2009	12/29/2009	$42,647	$33,412	$9,235
1,230	YUM BRANDS INC COM	3/31/2009	12/29/2009	$43,352	$34,041	$9,311
3,900	YUM BRANDS INC COM	3/16/2009	12/18/2009	$134,218	$104,875	$29,343
550	YUM BRANDS INC COM	3/16/2009	12/23/2009	$19,365	$14,790	$4,575
1,520	YUM BRANDS INC COM	3/17/2009	12/23/2009	$53,518	$40,921	$12,597
70	YUM BRANDS INC COM	12/11/2008	2/23/2009	$1,945	$1,973	($28)
2,430	YUM BRANDS INC COM	12/12/2008	2/23/2009	$67,527	$67,466	$61
960	YUM BRANDS INC COM	3/17/2009	12/24/2009	$33,922	$25,651	$8,270
1,620	YUM BRANDS INC COM	3/17/2009	12/24/2009	$57,243	$43,613	$13,630
840	YUM BRANDS INC COM	3/17/2009	12/28/2009	$29,525	$22,445	$7,080
1,600	YUM BRANDS INC COM	3/18/2009	12/28/2009	$56,239	$43,238	$13,000
1,720	YUM BRANDS INC COM	3/19/2009	12/28/2009	$60,456	$46,361	$14,096
1,060	YUM BRANDS INC COM	3/19/2009	12/28/2009	$37,258	$28,754	$8,504
800	YUM BRANDS INC COM	3/16/2009	12/22/2009	$28,016	$21,513	$6,503
1,300	YUM BRANDS INC COM	3/16/2009	12/21/2009	$44,992	$34,958	$10,034

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
430	YUM BRANDS INC COM	3/16/2009	7/9/2009	$14,993	$11,625	$3,368
1,460	YUM BRANDS INC COM	3/16/2009	7/9/2009	$50,908	$39,261	$11,647
0	#REORG FRUIT LOOM CL A COM EXCH FRUIT OFLOOM INC CL A GCI 3-4-99 2332444		3/11/2009	$43,338	$0	$43,338
0	#REORG/SPRINT CORP MAND EXCH TO SPRINT CORP (FON GRP) SEC #2842635 EFF 4/23/04		3/13/2009	$9,111	$0	$9,111
0	#REORG/TOMMY HILFIGER CASH MERGER EFF 5/10/06		9/8/2009	$26,170	$0	$26,170
0	TENET HEALTHCARE CORP COM		8/24/2009	$44,838	$0	$44,838
	TOTAL			**$27,384,405**	**$37,342,211**	**($9,957,806)**

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
3,458	STARENT NETWORKS	8/25/2000	2/25/2009	$53,958	$4,668	$49,290
5,877	STARENT NETWORKS	7/20/2001	2/25/2009	$91,704	$14,246	$77,458
9,335	STARENT NETWORKS	7/20/2001	3/6/2009	$152,129	$22,629	$129,500
9,335	STARENT NETWORKS	7/20/2001	3/12/2009	$162,380	$22,629	$139,751
3,129	CONCHO RESOURCES	8/13/2004	3/17/2009	$72,458	$6,258	$66,200
	PREVIOUS YEAR ADJ CONCHO			$0	$0	$0
753	CONCHO RESOURCES	8/13/2004	3/19/2009	$19,510	$9,036	$10,474
99	CONCHO RESOURCES	8/13/2004	3/19/2009	$2,565	$198	$2,367
2,277	CONCHO RESOURCES	12/6/2004	3/19/2009	$58,996	$27,324	$31,672
3,129	CONCHO RESOURCES	12/6/2004	3/19/2009	$79,627	$37,548	$42,079
1,373	CONCHO RESOURCES	12/6/2004	3/23/2009	$36,841	$16,476	$20,365
1,756	CONCHO RESOURCES	12/6/2004	3/23/2009	$47,118	$3,512	$43,606
3,129	CONCHO RESOURCES	12/6/2004	3/23/2009	$83,970	$6,258	$77,712
3,129	CONCHO RESOURCES	12/6/2004	4/2/2009	$87,267	$6,258	$81,009
36,150	STARENT NETWORKS	7/20/2001	4/2/2009	$547,510	$87,631	$459,879
2,606	STARENT NETWORKS	7/20/2001	4/2/2009	$38,766	$6,317	$32,449
26,592	STARENT NETWORKS	11/20/2002	4/3/2009	$395,572	$46,669	$348,903
11,642	CONCHO RESOURCES	12/6/2004	4/8/2009	$280,036	$139,704	$140,332
877	CONCHO RESOURCES	12/6/2004	4/8/2009	$21,095	$1,754	$19,341
2,892	MAGELLAN	6/17/2003	4/17/2009	$56,506	$4,483	$52,023
8,563	CONCHO RESOURCES	12/6/2004	4/21/2009	$211,340	$102,756	$108,584
4,916	CONCHO RESOURCES	12/6/2004	4/21/2009	$122,449	$58,992	$63,457
3,647	CONCHO RESOURCES	12/6/2004	4/21/2009	$90,841	$43,764	$47,077
2,741	CONCHO RESOURCES	7/21/2005	4/23/2009	$66,562	$5,482	$61,080
5,820	CONCHO RESOURCES	12/6/2004	4/23/2009	$141,333	$69,840	$71,493
1,300	MAGELLAN	6/17/2003	5/14/2009	$24,994	$2,015	$22,979
5,784	MAGELLAN	6/17/2003	5/14/2009	$110,605	$8,965	$101,639
4,484	MAGELLAN	6/17/2003	5/15/2009	$86,418	$6,950	$79,468
5,607	CBEYOND	3/28/2000	5/21/2009	$85,815	$48,388	$37,426
5,607	CBEYOND	3/28/2000	5/21/2009	$86,177	$48,388	$37,789
1,738	INFINERA	12/20/2000	6/1/2009	$15,553	$16,825	($1,271)
63	INFINERA	3/19/2001	6/1/2009	$564	$610	($46)
2,892	MAGELLAN	6/17/2003	6/1/2009	$62,078	$4,483	$57,596
9,709	STARENT NETWORKS	11/20/2002	6/1/2009	$215,000	$17,039	$197,961

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,801	INFINERA	3/19/2001	6/3/2009	$16,951	$17,435	($484)
1,801	INFINERA	3/19/2001	6/4/2009	$17,614	$17,435	$180
1,801	INFINERA	3/19/2001	6/4/2009	$18,315	$17,435	$880
10,458	ARUBA NETWORKS	8/4/2003	6/5/2009	$76,028	$12,550	$63,478
10,458	ARUBA NETWORKS	8/4/2003	6/5/2009	$79,142	$12,550	$66,592
10,458	ARUBA NETWORKS	8/4/2003	6/8/2009	$77,657	$12,550	$65,107
9,709	STARENT NETWORKS	11/20/2002	6/9/2009	$218,760	$17,039	$201,721
9,709	STARENT NETWORKS	11/20/2002	6/10/2009	$222,330	$17,039	$205,291
7,410	CONCHO RESOURCES	12/6/2004	6/11/2009	$246,936	$14,820	$232,116
10,458	ARUBA NETWORKS	8/4/2003	6/19/2009	$78,642	$12,550	$66,093
9,709	STARENT NETWORKS	11/20/2002	6/19/2009	$219,652	$17,039	$202,612
9,709	STARENT NETWORKS	11/20/2002	6/19/2009	$225,401	$17,039	$208,362
10,458	ARUBA NETWORKS	8/4/2003	6/23/2009	$82,093	$12,550	$69,544
1,629	CONCHO RESOURCES	12/6/2004	6/23/2009	$42,381	$3,258	$39,123
3,205	CONCHO RESOURCES	12/6/2004	6/23/2009	$83,384	$6,410	$76,974
4,390	CONCHO RESOURCES	12/6/2004	6/23/2009	$114,214	$52,680	$61,534
3,794	CONCHO RESOURCES	7/21/2005	6/23/2009	$98,708	$7,588	$91,120
9,856	CONCHO RESOURCES	7/21/2005	6/23/2009	$256,422	$118,272	$138,150
8,160	CONCHO RESOURCES	7/21/2005	6/23/2009	$212,297	$97,920	$114,377
17	CONCHO RESOURCES	7/21/2005	6/23/2009	$442	$34	$408
7,096	CONCHO RESOURCES	12/30/2005	6/23/2009	$184,615	$14,192	$170,423
14,784	CONCHO RESOURCES	12/30/2005	6/23/2009	$384,633	$177,408	$207,225
10,973	CONCHO RESOURCES	2/26/2006	6/23/2009	$285,483	$21,946	$263,537
2,776	CONCHO RESOURCES	12/30/2005	6/23/2009	$72,223	$5,552	$66,671
10,801	INFINERA	3/19/2001	6/23/2009	$97,607	$104,560	($6,953)
2,103	INFINERA	3/19/2001	6/23/2009	$19,005	$210	$18,794
1,543	INFINERA	3/19/2001	6/23/2009	$13,944	$14,937	($993)
1,978	INFINERA	5/12/2003	6/23/2009	$17,875	$17,723	$152
2,882	INFINERA	6/30/2003	6/23/2009	$26,044	$25,823	$222
9,498	INFINERA	9/20/2004	6/23/2009	$85,832	$22,795	$63,037
3,303	INNOPHOS	8/13/2004	6/23/2009	$47,283	$16,649	$30,633
18,625	INNOPHOS	8/13/2004	6/23/2009	$266,619	$27,213	$239,406
2,617	INNOPHOS	8/13/2004	6/23/2009	$37,463	$13,192	$24,271
6,455	INNOPHOS	8/13/2004	6/23/2009	$92,404	$9,431	$82,973

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
11,565	MAGELLAN	6/17/2003	6/23/2009	$224,644	$17,926	$206,719
9,709	STARENT NETWORKS	11/20/2002	6/23/2009	$230,099	$17,039	$213,060
10,458	ARUBA NETWORKS	8/4/2003	6/24/2009	$85,930	$12,550	$73,381
10,458	ARUBA NETWORKS	8/4/2003	6/25/2009	$88,995	$12,550	$76,446
11,978	GLOBAL CASH ACCESS	5/13/2004	6/24/2009	$86,522	$96,363	($9,841)
1,894	INNOPHOS	8/13/2004	6/24/2009	$26,966	$9,547	$17,419
9,709	STARENT NETWORKS	11/20/2002	6/24/2009	$245,254	$17,039	$228,214
9,709	STARENT NETWORKS	11/20/2002	6/24/2009	$237,075	$17,039	$220,036
8,994	GLOBAL CASH ACCESS	5/13/2004	6/25/2009	$73,107	$72,357	$750
3,007	GLOBAL CASH ACCESS	5/13/2004	6/25/2009	$23,672	$24,191	($520)
8,971	GLOBAL CASH ACCESS	5/13/2004	6/25/2009	$70,621	$72,172	($1,550)
2,984	GLOBAL CASH ACCESS	5/13/2004	6/26/2009	$23,986	$24,006	($20)
400	GLOBAL CASH ACCESS	5/13/2004	7/1/2009	$3,336	$3,218	$118
5,590	GLOBAL CASH ACCESS	5/13/2004	7/6/2009	$43,239	$44,972	($1,732)
71,756	LULULEMON	12/5/2005	7/6/2009	$858,868	$214,945	$643,923
673	STARENT NETWORKS	12/19/2002	7/6/2009	$15,252	$1,181	$14,071
8,133	STARENT NETWORKS	11/20/2002	7/6/2009	$184,314	$14,273	$170,041
902	STARENT NETWORKS	2/13/2004	7/6/2009	$20,442	$2,294	$18,147
9,707	STARENT NETWORKS	2/13/2004	7/7/2009	$222,514	$24,690	$197,824
38,513	TIVO INC	5/29/1998	7/7/2009	$335,366	$48,526	$286,840
1,889	TIVO INC	9/29/1999	7/7/2009	$16,449	$4,723	$11,727
5,990	GLOBAL CASH ACCESS	5/13/2004	7/9/2009	$43,644	$48,190	($4,545)
5,990	GLOBAL CASH ACCESS	5/13/2004	7/10/2009	$43,495	$48,190	($4,694)
6,272	ARCSIGHT	3/29/2002	7/13/2009	$106,759	$8,619	$98,140
6,593	ARCSIGHT	3/29/2002	7/13/2009	$112,223	$8,450	$103,774
10,458	ARUBA NETWORKS	8/4/2003	7/13/2009	$79,027	$12,550	$66,477
10,455	ARUBA NETWORKS	8/4/2003	7/13/2009	$78,723	$12,546	$66,177
5,982	GLOBAL CASH ACCESS	5/13/2004	7/13/2009	$43,660	$48,125	($4,466)
10,458	ARUBA NETWORKS	8/4/2003	7/22/2009	$82,323	$12,550	$69,774
4,457	CISCO	9/19/2002	7/23/2009	$96,714	$7,666	$89,048
4,457	CISCO	9/19/2002	7/24/2009	$97,517	$7,666	$89,851
4,457	CISCO	9/19/2002	7/24/2009	$96,670	$7,666	$89,004
4,457	CISCO	9/19/2002	8/3/2009	$100,458	$7,666	$92,792
4,457	CISCO	9/19/2002	9/28/2009	$106,118	$7,666	$98,452

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
4,457	CISCO	9/19/2002	9/10/2009	$101,840	$7,666	$94,174
5,423	CONCHO RESOURCES	7/21/2005	9/11/2009	$204,698	$10,846	$193,852
2,087	CONCHO RESOURCES	12/30/2005	9/11/2009	$78,777	$25,044	$53,733
7,510	CONCHO RESOURCES	12/30/2005	9/15/2009	$284,802	$90,120	$194,682
2,644	CONCHO RESOURCES	12/30/2005	9/29/2009	$96,193	$31,728	$64,465
4,866	CONCHO RESOURCES	12/30/2005	9/29/2009	$177,033	$9,732	$167,301
5,989	GLOBAL CASH ACCESS	5/13/2004	9/2/2009	$41,693	$48,182	($6,488)
5,988	GLOBAL CASH ACCESS	5/13/2004	9/8/2009	$41,040	$48,173	($7,133)
5,989	GLOBAL CASH ACCESS	5/13/2004	9/3/2009	$41,286	$48,182	($6,896)
5,989	GLOBAL CASH ACCESS	5/13/2004	9/4/2009	$41,911	$48,182	($6,270)
5,573	CISCO	9/19/2002	10/5/2009	$127,563	$9,586	$117,977
8,773	CISCO	5/3/2004	10/5/2009	$200,809	$23,950	$176,859
2,439	CISCO	3/4/2005	10/5/2009	$55,827	$14,512	$41,315
435	CISCO	3/6/2006	10/5/2009	$9,957	$3,580	$6,377
609	CISCO	4/12/2007	10/5/2009	$13,940	$5,560	$8,379
7,510	CONCHO RESOURCES	2/24/2006	10/29/2009	$281,505	$90,120	$191,385
7,510	CONCHO RESOURCES	2/24/2006	10/29/2009	$293,542	$90,120	$203,422
1,915	CONCHO RESOURCES	2/24/2006	10/29/2009	$69,434	$22,980	$46,454
5,595	CONCHO RESOURCES	2/24/2006	10/29/2009	$202,864	$11,190	$191,674
7,510	CONCHO RESOURCES	2/24/2006	10/8/2009	$295,976	$15,020	$280,956
2,582	CONCHO RESOURCES	2/24/2006	10/15/2009	$107,179	$30,984	$76,195
4,928	CONCHO RESOURCES	2/24/2006	10/15/2009	$204,562	$59,136	$145,426
3,294	CONCHO RESOURCES	2/24/2006	10/7/2009	$124,799	$39,528	$85,271
4,216	CONCHO RESOURCES	2/24/2006	10/7/2009	$159,730	$50,592	$109,138
5,411	NETEZZA	12/22/2000	10/29/2009	$49,394	$5,411	$43,983
10,823	NETEZZA	12/22/2000	10/29/2009	$98,797	$8,117	$90,680
12,026	TUESDAY	12/29/2009	10/28/2009	$39,566	$2,405	$37,161
15,615	ARUBA NETWORKS	8/4/2003	11/17/2009	$148,053	$18,738	$129,315
15,615	ARUBA NETWORKS	8/4/2003	11/18/2009	$152,644	$18,738	$133,906
2,457	ARUBA NETWORKS	8/4/2003	11/19/2009	$23,573	$2,948	$20,624
13,158	ARUBA NETWORKS	6/24/2004	11/19/2009	$126,239	$28,079	$98,159
7,513	CONCHO RESOURCES	2/24/2006	11/3/2009	$298,630	$90,156	$208,474
16,234	NETEZZA	12/22/2000	11/3/2009	$147,180	$16,234	$130,946
16,234	NETEZZA	12/22/2000	11/2/2009	$146,071	$16,234	$129,837

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
12,067	TUESDAY	12/29/1997	11/25/2009	$31,795	$2,413	$29,381
1,801	INFINERA	9/20/2004	12/4/2009	$16,255	$4,322	$11,932
1,801	INFINERA	9/20/2004	12/9/2009	$16,696	$4,322	$12,374
1,801	INFINERA	9/20/2004	12/10/2009	$17,524	$4,322	$13,202
15,615	ARUBA NETWORKS	6/24/2004	12/21/2009	$157,437	$33,322	$124,115
15,615	ARUBA NETWORKS	6/24/2004	12/21/2009	$163,672	$33,322	$130,350
2,800	ARUBA NETWORKS	6/24/2004	12/22/2009	$30,087	$5,975	$24,112
15,615	ARUBA NETWORKS	6/24/2004	12/23/2009	$167,403	$33,322	$134,080
12,815	ARUBA NETWORKS	6/24/2004	12/23/2009	$136,536	$27,347	$109,189
16,235	NETEZZA	12/22/2000	12/23/2009	$152,227	$16,235	$135,992
3,300	ARUBA NETWORKS	6/24/2004	12/28/2009	$36,099	$7,042	$29,057
7,808	ARUBA NETWORKS	6/24/2004	12/29/2009	$84,267	$16,662	$67,605
7,807	ARUBA NETWORKS	9/6/2005	12/29/2009	$84,256	$51,091	$33,165
12,315	ARUBA NETWORKS	9/6/2005	12/29/2009	$131,457	$80,593	$50,864
5,005	ARUBA NETWORKS	9/6/2005	12/30/2009	$55,026	$32,754	$22,271
10,609	ARUBA NETWORKS	9/29/2006	12/30/2009	$116,637	$69,428	$47,208
	TOTAL			**$17,714,603**	**$4,307,319**	**$13,407,284**

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
0	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09		6/18/2009	$117,144	$0	$117,144
0	EL PASO CORP COM		4/16/2009	$116,612	$0	$116,612
0	MOTOROLA INC COM		5/13/2009	$4,556	$0	$4,556
4,789	CDN NAT RES LTD COM CDN NAT RES COM STK	2/4/2003	6/23/2009	$226,487	$37,869	$188,618
4,121	CDN NAT RES LTD COM CDN NAT RES COM STK	2/4/2003	6/11/2009	$243,677	$32,587	$211,090
1,611	CDN NAT RES LTD COM CDN NAT RES COM STK	2/4/2003	7/8/2009	$72,792	$12,739	$60,053
8,000	CDN NAT RES LTD COM CDN NAT RES COM STK	2/5/2003	7/8/2009	$361,476	$63,828	$297,649
3,244	CDN NAT RES LTD COM CDN NAT RES COM STK	2/6/2003	7/8/2009	$146,577	$25,810	$120,767
1,877	CDN NAT RES LTD COM CDN NAT RES COM STK	2/4/2003	3/10/2009	$65,936	$14,842	$51,093
1,705	CDN NAT RES LTD COM CDN NAT RES COM STK	2/4/2003	3/13/2009	$64,632	$13,482	$51,150
1,685	CDN NAT RES LTD COM CDN NAT RES COM STK	2/4/2003	3/25/2009	$68,127	$13,324	$54,803
6,095	ADR SAP AG SPONSORED ADR	2/27/2007	6/11/2009	$255,997	$281,003	($25,006)
2,660	ADR SAP AG SPONSORED ADR	2/27/2007	3/13/2009	$89,367	$122,636	($33,269)
2,770	ADR SAP AG SPONSORED ADR	2/27/2007	3/10/2009	$92,716	$127,708	($34,991)
6,498	ADR SAP AG SPONSORED ADR	2/27/2007	6/23/2009	$255,335	$299,583	($44,248)
2,370	ADR SAP AG SPONSORED ADR	2/27/2007	3/25/2009	$88,360	$109,266	($20,906)
10,566	ADR NESTLE S A SPONSORED ADR REPSTG REG SH	3/31/2003	6/23/2009	$400,547	$203,400	$197,147
1,807	ADR NESTLE S A SPONSORED ADR REPSTG REG SH	8/22/2003	6/23/2009	$68,502	$39,044	$29,458
4,453	ADR NESTLE S A SPONSORED ADR REPSTG REG SH	3/28/2003	3/25/2009	$150,689	$87,183	$63,506
5,486	ADR NESTLE S A SPONSORED ADR REPSTG REG SH	3/28/2003	3/10/2009	$172,143	$107,407	$64,735
947	ADR NESTLE S A SPONSORED ADR REPSTG REG SH	3/28/2003	6/11/2009	$34,612	$18,541	$16,071
10,684	ADR NESTLE S A SPONSORED ADR REPSTG REG SH	3/31/2003	6/11/2009	$390,490	$205,671	$184,819
21,969	ADR NESTLE S A SPONSORED ADR REPSTG REG SH	3/28/2003	2/13/2009	$705,304	$430,118	$275,186
5,330	ADR NESTLE S A SPONSORED ADR REPSTG REG SH	3/28/2003	3/13/2009	$166,348	$104,353	$61,995
6,218	ADR NOVARTIS AG	2/8/2005	6/23/2009	$262,583	$295,884	($33,300)
655	ADR NOVARTIS AG	2/7/2005	3/25/2009	$24,934	$31,271	($6,337)
1,618	ADR NOVARTIS AG	2/8/2005	3/25/2009	$61,593	$76,993	($15,400)
5,855	ADR NOVARTIS AG	2/8/2005	6/11/2009	$235,085	$278,610	($43,525)
2,684	ADR NOVARTIS AG	2/7/2005	3/10/2009	$92,248	$128,138	($35,890)
2,481	ADR NOVARTIS AG	2/7/2005	3/13/2009	$86,908	$118,446	($31,538)
1,980	ADR BP P L C SPONSORED ADR	1/12/2004	3/10/2009	$73,207	$98,502	($25,295)
1,895	ADR BP P L C SPONSORED ADR	1/12/2004	3/13/2009	$72,740	$94,274	($21,533)
1,727	ADR BP P L C SPONSORED ADR	1/12/2004	3/25/2009	$71,704	$85,916	($14,212)
4,844	ADR BP P L C SPONSORED ADR	1/12/2004	6/23/2009	$227,940	$240,982	($13,043)
4,377	ADR BP P L C SPONSORED ADR	1/12/2004	6/11/2009	$228,700	$217,750	$10,950
5,617	AIR PROD & CHEM INC COM	9/19/2005	9/10/2009	$416,518	$314,747	$101,772
3,989	AIR PROD & CHEM INC COM	9/20/2005	9/10/2009	$295,797	$223,794	$72,003
1,582	AIR PROD & CHEM INC COM	9/15/2005	3/25/2009	$90,464	$88,719	$1,745
1,771	AIR PROD & CHEM INC COM	9/15/2005	3/13/2009	$91,329	$99,318	($7,989)
4,160	AIR PROD & CHEM INC COM	9/15/2005	6/11/2009	$287,657	$233,294	$54,363

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
3,185	AIR PROD & CHEM INC COM	9/15/2005	6/23/2009	$197,811	$178,616	$19,196
1,383	AIR PROD & CHEM INC COM	9/19/2005	6/23/2009	$85,894	$77,496	$8,398
1,302	AIR PROD & CHEM INC COM	9/15/2005	3/10/2009	$60,960	$73,017	($12,056)
639	AIR PROD & CHEM INC COM	9/15/2005	3/10/2009	$29,918	$35,837	($5,918)
9,570	AMERICAN EXPRESS CO	1/23/2001	6/23/2009	$219,711	$391,373	($171,662)
8,614	AMERICAN EXPRESS CO	1/23/2001	6/11/2009	$224,768	$352,276	($127,509)
3,796	AMERICAN EXPRESS CO	1/19/1996	3/10/2009	$42,598	$46,506	($3,908)
3,431	AMERICAN EXPRESS CO	1/19/1996	3/13/2009	$45,264	$42,034	$3,230
2,075	AMERICAN EXPRESS CO	1/19/1996	3/25/2009	$29,158	$25,421	$3,736
1,393	AMERICAN EXPRESS CO	1/23/2001	3/25/2009	$19,574	$56,968	($37,394)
1,866	ANALOG DEVICES INC COM	2/22/2005	6/23/2009	$43,548	$68,101	($24,553)
7,555	ANALOG DEVICES INC COM	2/23/2005	6/23/2009	$176,317	$276,067	($99,749)
4,063	ANALOG DEVICES INC COM	2/22/2005	3/10/2009	$75,526	$148,282	($72,757)
3,373	ANALOG DEVICES INC COM	2/22/2005	3/25/2009	$68,975	$123,100	($54,125)
3,707	ANALOG DEVICES INC COM	2/22/2005	3/13/2009	$73,523	$135,290	($61,767)
8,593	ANALOG DEVICES INC COM	2/22/2005	6/11/2009	$220,016	$313,608	($93,592)
7,139	AVON PRODUCTS INC COM USD0 25	3/1/2005	6/11/2009	$190,029	$309,945	($119,916)
3,017	AVON PRODUCTS INC COM USD0 25	3/1/2005	3/13/2009	$50,867	$130,985	($80,118)
3,381	AVON PRODUCTS INC COM USD0 25	3/1/2005	3/10/2009	$52,574	$146,788	($94,215)
1,519	AVON PRODUCTS INC COM USD0 25	3/1/2005	6/23/2009	$38,385	$65,948	($27,564)
6,096	AVON PRODUCTS INC COM USD0 25	10/10/2005	6/23/2009	$154,045	$161,008	($6,963)
2,737	AVON PRODUCTS INC COM USD0 25	3/1/2005	3/25/2009	$53,209	$118,829	($65,619)
1,422	BECTON DICKINSON & CO COM	1/4/2000	3/10/2009	$89,429	$36,642	$52,788
1,174	BECTON DICKINSON & CO COM	1/4/2000	3/13/2009	$75,102	$30,251	$44,851
102	BECTON DICKINSON & CO COM	1/5/2000	3/13/2009	$6,525	$2,612	$3,913
1,165	BECTON DICKINSON & CO COM	1/5/2000	3/25/2009	$78,054	$29,829	$48,225
3,205	BECTON DICKINSON & CO COM	1/5/2000	6/23/2009	$219,541	$82,062	$137,479
3,010	BECTON DICKINSON & CO COM	1/5/2000	6/11/2009	$206,619	$77,070	$129,550
1,814	BORG WARNER INC COM	10/27/2008	3/10/2009	$29,151	$36,630	($7,479)
1,640	BORG WARNER INC COM	10/27/2008	3/13/2009	$29,484	$33,117	($3,633)
1,508	BORG WARNER INC COM	10/27/2008	3/25/2009	$32,232	$30,451	$1,781
4,421	BORG WARNER INC COM	10/27/2008	6/23/2009	$135,136	$89,274	$45,862
3,945	BORG WARNER INC COM	10/27/2008	6/11/2009	$137,590	$79,662	$57,928
2,697	CARNIVAL CORP COM PAIRED	10/23/2001	3/10/2009	$48,003	$57,263	($9,260)
288	CARNIVAL CORP COM PAIRED	3/7/2003	3/10/2009	$5,126	$6,223	($1,097)
2,665	CARNIVAL CORP COM PAIRED	3/7/2003	3/13/2009	$54,604	$57,584	($2,980)
2,509	CARNIVAL CORP COM PAIRED	3/7/2003	3/25/2009	$56,277	$54,213	$2,063
7,239	CARNIVAL CORP COM PAIRED	3/7/2003	6/23/2009	$178,874	$156,417	$22,457
6,655	CARNIVAL CORP COM PAIRED	3/7/2003	6/11/2009	$157,455	$143,799	$13,656
4,136	CATERPILLAR INC COM	5/26/2009	6/11/2009	$155,580	$144,948	$10,632

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
4,469	CATERPILLAR INC COM	5/26/2009	6/23/2009	$145,305	$156,618	($11,313)
4,719	CHARLES RIV LABORATORIES INTL INC COM	2/5/2007	6/23/2009	$151,357	$215,386	($64,030)
63	CHARLES RIV LABORATORIES INTL INC COM	2/6/2007	6/23/2009	$2,021	$2,878	($857)
2,059	CHARLES RIV LABORATORIES INTL INC COM	2/2/2007	6/11/2009	$63,740	$94,648	($30,908)
2,481	CHARLES RIV LABORATORIES INTL INC COM	2/5/2007	6/11/2009	$76,803	$113,239	($36,435)
2,158	CHARLES RIV LABORATORIES INTL INC COM	2/2/2007	3/10/2009	$54,324	$99,199	($44,875)
1,910	CHARLES RIV LABORATORIES INTL INC COM	2/2/2007	3/13/2009	$52,888	$87,799	($34,911)
1,764	CHARLES RIV LABORATORIES INTL INC COM	2/2/2007	3/25/2009	$50,786	$81,087	($30,302)
15,550	CISCO SYSTEMS INC	1/10/2006	6/11/2009	$311,779	$295,582	$16,197
6,634	CISCO SYSTEMS INC	1/10/2006	3/13/2009	$102,235	$126,102	($23,868)
16,783	CISCO SYSTEMS INC	1/10/2006	6/23/2009	$307,410	$319,020	($11,610)
6,094	CISCO SYSTEMS INC	1/10/2006	3/25/2009	$102,511	$115,838	($13,327)
7,439	CISCO SYSTEMS INC	1/10/2006	3/10/2009	$106,925	$141,404	($34,479)
14,156	CITIGROUP INC COM	1/5/1989	1/12/2009	$78,878	$69,410	$9,468
13,500	CITIGROUP INC COM	12/28/1995	1/12/2009	$75,223	$170,470	($95,247)
13,500	CITIGROUP INC COM	1/4/1996	1/12/2009	$75,223	$170,786	($95,563)
14,000	CITIGROUP INC COM	1/19/1996	1/12/2009	$78,009	$181,699	($103,690)
40,300	CITIGROUP INC COM	2/1/2005	1/12/2009	$224,554	$1,993,464	($1,768,909)
44,729	CITIGROUP INC COM	1/24/2008	1/12/2009	$249,233	$1,215,891	($966,658)
3,084	COCA COLA CO COM	6/27/2007	3/10/2009	$120,303	$161,315	($41,012)
2,842	COCA COLA CO COM	6/27/2007	3/13/2009	$116,919	$148,656	($31,738)
2,300	COCA COLA CO COM	6/27/2007	3/25/2009	$102,525	$120,306	($17,781)
271	COCA COLA CO COM	7/2/2007	3/25/2009	$12,080	$14,268	($2,188)
15,919	COCA COLA CO COM	7/2/2007	5/1/2009	$676,379	$838,137	($161,758)
5,974	COCA COLA CO COM	7/2/2007	6/23/2009	$288,205	$314,532	($26,326)
5,638	COCA COLA CO COM	7/2/2007	6/11/2009	$275,956	$296,841	($20,885)
12,394	COMCAST CORP NEW-CL A	8/10/2007	6/23/2009	$171,157	$312,018	($140,861)
4,489	COMCAST CORP NEW-CL A	8/10/2007	3/25/2009	$62,589	$113,010	($50,421)
5,517	COMCAST CORP NEW-CL A	8/10/2007	3/10/2009	$65,718	$138,890	($73,172)
4,886	COMCAST CORP NEW-CL A	8/10/2007	3/13/2009	$64,084	$123,005	($58,921)
11,604	COMCAST CORP NEW-CL A	8/10/2007	6/11/2009	$168,487	$292,130	($123,643)
2,468	COSTCO WHOLESALE CORP NEW COM	6/9/2004	3/10/2009	$97,672	$99,962	($2,290)
5,327	COSTCO WHOLESALE CORP NEW COM	6/9/2004	6/11/2009	$248,112	$215,760	$32,352
2,261	COSTCO WHOLESALE CORP NEW COM	6/9/2004	3/13/2009	$92,811	$91,578	$1,233
5,657	COSTCO WHOLESALE CORP NEW COM	6/9/2004	6/23/2009	$256,595	$229,126	$27,469
2,093	COSTCO WHOLESALE CORP NEW COM	6/9/2004	3/25/2009	$98,672	$84,773	$13,899
3,098	CVS CAREMARK CORP COM STK	6/9/2003	3/25/2009	$90,734	$42,432	$48,302
8,683	CVS CAREMARK CORP COM STK	6/9/2003	6/23/2009	$269,971	$118,928	$151,043
8,142	CVS CAREMARK CORP COM STK	6/9/2003	6/11/2009	$244,636	$111,518	$133,118
3,793	CVS CAREMARK CORP COM STK	6/9/2003	3/10/2009	$92,636	$51,951	$40,684

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3,444	CVS CAREMARK CORP COM STK	6/9/2003	3/13/2009	$89,679	$47,171	$42,508
12,427	DOVER CORP COM	8/19/1998	12/18/2009	$504,956	$378,065	$126,890
5,173	DOVER CORP COM	8/18/1998	6/11/2009	$186,715	$154,409	$32,306
4,692	DOVER CORP COM	8/18/1998	6/23/2009	$149,400	$140,052	$9,349
1,035	DOVER CORP COM	8/19/1998	6/23/2009	$32,956	$31,488	$1,468
1,245	DOVER CORP COM	8/19/1998	12/17/2009	$51,127	$37,877	$13,250
2,409	DOVER CORP COM	8/17/1998	3/10/2009	$54,932	$69,807	($14,875)
866	DOVER CORP COM	8/17/1998	3/25/2009	$23,312	$25,095	($1,782)
1,135	DOVER CORP COM	8/18/1998	3/25/2009	$30,553	$33,879	($3,325)
3,493	DOVER CORP COM	8/19/1998	12/21/2009	$143,127	$106,267	$36,860
1,530	DOVER CORP COM	8/25/1998	12/21/2009	$62,692	$46,514	$16,179
2,216	DOVER CORP COM	8/17/1998	3/13/2009	$55,224	$64,214	($8,990)
3,793	EATON CORP COM	3/23/2009	6/23/2009	$164,189	$139,191	$24,998
1,757	EATON CORP COM	3/23/2009	11/9/2009	$114,035	$64,476	$49,559
9,693	EATON CORP COM	3/24/2009	11/9/2009	$629,107	$364,491	$264,616
5,307	EATON CORP COM	3/24/2009	11/16/2009	$351,562	$199,562	$152,000
5,693	EATON CORP COM	3/25/2009	11/16/2009	$377,133	$211,924	$165,209
8,486	EATON CORP COM	3/27/2009	11/18/2009	$542,108	$332,464	$209,645
3,402	EATON CORP COM	3/23/2009	6/11/2009	$165,588	$124,843	$40,745
12,307	EATON CORP COM	3/25/2009	11/17/2009	$796,729	$458,132	$338,597
693	EATON CORP COM	3/27/2009	11/17/2009	$44,863	$27,150	$17,713
2,310	ELECTR ARTS COM	4/7/2005	3/25/2009	$45,159	$121,344	($76,185)
2,617	ELECTR ARTS COM	4/7/2005	3/10/2009	$43,382	$137,470	($94,088)
17,129	ELECTR ARTS COM	6/27/2006	5/4/2009	$354,561	$704,165	($349,603)
7,133	ELECTR ARTS COM	6/28/2006	5/4/2009	$147,649	$294,993	($147,344)
2,506	ELECTR ARTS COM	4/7/2005	3/13/2009	$44,008	$131,639	($87,632)
18,727	ELECTR ARTS COM	4/7/2005	5/1/2009	$372,911	$983,724	($610,813)
32,402	ELECTR ARTS COM	2/10/2006	5/1/2009	$645,221	$1,742,512	($1,097,291)
11,871	ELECTR ARTS COM	6/27/2006	5/1/2009	$236,387	$488,011	($251,624)
29,025	EMC CORP COM	8/31/2004	3/23/2009	$339,457	$311,398	$28,059
74,552	EMC CORP COM	9/22/2006	3/23/2009	$871,911	$845,703	$26,208
4,616	EMC CORP COM	8/31/2004	3/13/2009	$49,619	$49,523	$96
61,869	EMC CORP COM	9/22/2006	3/24/2009	$732,098	$701,830	$30,268
5,000	EMC CORP COM	8/31/2004	3/10/2009	$52,050	$53,643	($1,593)
59,534	EMC CORP COM	8/31/2004	3/3/2009	$604,112	$638,716	($34,605)
2,675	EMERSON ELECTRIC CO COM	10/3/2008	3/13/2009	$72,849	$105,340	($32,491)
2,379	EMERSON ELECTRIC CO COM	10/3/2008	3/25/2009	$67,034	$93,684	($26,650)
6,585	EMERSON ELECTRIC CO COM	10/3/2008	6/23/2009	$208,161	$259,314	($51,153)
6,074	EMERSON ELECTRIC CO COM	10/3/2008	6/11/2009	$211,947	$239,191	($27,244)
2,825	EMERSON ELECTRIC CO COM	10/3/2008	3/10/2009	$73,349	$111,247	($37,898)

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2,617	EOG RESOURCES INC COM	3/3/2009	6/23/2009	$174,478	$124,163	$50,316
2,368	EOG RESOURCES INC COM	3/3/2009	6/11/2009	$183,087	$112,349	$70,739
1,138	EOG RESOURCES INC COM	3/3/2009	3/10/2009	$59,851	$53,992	$5,859
971	EOG RESOURCES INC COM	3/3/2009	3/13/2009	$56,761	$46,069	$10,692
954	EOG RESOURCES INC COM	3/3/2009	3/25/2009	$61,176	$45,262	$15,913
1,340	EXELON CORP COM	10/3/2008	3/10/2009	$59,766	$82,692	($22,926)
1,225	EXELON CORP COM	10/3/2008	3/13/2009	$51,243	$75,595	($24,352)
1,130	EXELON CORP COM	10/3/2008	3/25/2009	$50,870	$69,733	($18,863)
4,159	EXELON CORP COM	10/3/2008	6/23/2009	$204,356	$256,654	($52,297)
3,657	EXELON CORP COM	10/3/2008	6/11/2009	$185,861	$225,675	($39,814)
1,428	FEDEX CORP COM	1/23/2001	3/10/2009	$50,792	$61,766	($10,973)
3,218	FEDEX CORP COM	1/23/2001	6/23/2009	$165,491	$139,189	$26,302
1,172	FEDEX CORP COM	1/23/2001	3/25/2009	$49,995	$50,693	($698)
1,278	FEDEX CORP COM	1/23/2001	3/13/2009	$48,920	$55,278	($6,357)
2,950	FEDEX CORP COM	1/23/2001	6/11/2009	$166,353	$127,597	$38,756
14,942	GENERAL ELECTRIC CO	2/15/2001	5/26/2009	$198,886	$703,949	($505,063)
25,489	GENERAL ELECTRIC CO	1/7/2002	5/26/2009	$339,273	$1,009,586	($670,313)
53,962	GENERAL ELECTRIC CO	7/26/2005	5/26/2009	$718,264	$1,885,950	($1,167,686)
6,491	GENERAL ELECTRIC CO	5/19/2006	5/26/2009	$86,399	$222,826	($136,427)
4,680	GENERAL ELECTRIC CO	2/15/2001	3/10/2009	$38,563	$220,485	($181,922)
4,189	GENERAL ELECTRIC CO	2/15/2001	3/13/2009	$41,052	$197,353	($156,301)
4,143	GENERAL ELECTRIC CO	2/15/2001	3/25/2009	$44,669	$195,185	($150,516)
38,324	GENERAL ELECTRIC CO	5/19/2006	5/27/2009	$504,158	$1,315,605	($811,447)
21,163	GENERAL ELECTRIC CO	3/5/2007	5/27/2009	$278,403	$736,174	($457,771)
492	GOLDMAN SACHS GROUP INC COM	8/17/2007	3/13/2009	$48,769	$85,770	($37,001)
459	GOLDMAN SACHS GROUP INC COM	8/17/2007	3/25/2009	$50,800	$80,017	($29,217)
1,291	GOLDMAN SACHS GROUP INC COM	8/17/2007	6/23/2009	$179,167	$225,059	($45,893)
1,191	GOLDMAN SACHS GROUP INC COM	8/17/2007	6/11/2009	$175,295	$207,626	($32,332)
553	GOLDMAN SACHS GROUP INC COM	8/17/2007	3/10/2009	$44,392	$96,404	($52,012)
266	GOOGLE INC CL A CL A	8/8/2008	3/10/2009	$80,519	$129,606	($49,087)
547	GOOGLE INC CL A CL A	8/8/2008	6/11/2009	$235,121	$266,520	($31,399)
236	GOOGLE INC CL A CL A	8/8/2008	3/13/2009	$76,257	$114,989	($38,731)
592	GOOGLE INC CL A CL A	8/8/2008	6/23/2009	$239,471	$288,446	($48,975)
211	GOOGLE INC CL A CL A	8/8/2008	3/25/2009	$73,653	$102,808	($29,154)
1,639	GRAINGER W W INC COM	12/28/1995	3/13/2009	$107,871	$53,995	$53,876
1,487	GRAINGER W W INC COM	12/28/1995	3/25/2009	$105,404	$48,988	$56,416
4,176	GRAINGER W W INC COM	1/4/1996	6/23/2009	$324,623	$138,923	$185,700
3,000	GRAINGER W W INC COM	1/4/1996	7/8/2009	$237,252	$99,801	$137,451
3,801	GRAINGER W W INC COM	12/28/1995	6/11/2009	$320,303	$125,220	$195,083
39	GRAINGER W W INC COM	1/4/1996	6/11/2009	$3,286	$1,297	$1,989

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2,385	GRAINGER W W INC COM	1/4/1996	7/9/2009	$187,814	$79,342	$108,472
2,228	GRAINGER W W INC COM	1/19/1996	7/9/2009	$175,451	$72,045	$103,406
1,769	GRAINGER W W INC COM	12/28/1995	3/10/2009	$111,288	$58,278	$53,010
827	INTERNATIONAL BUSINESS MACHS CORP COM	4/9/1998	3/25/2009	$81,679	$43,825	$37,854
924	INTERNATIONAL BUSINESS MACHS CORP COM	4/9/1998	3/13/2009	$83,044	$48,965	$34,079
137	INTERNATIONAL BUSINESS MACHS CORP COM	4/9/1998	6/11/2009	$15,047	$7,260	$7,787
1,985	INTERNATIONAL BUSINESS MACHS CORP COM	4/13/1998	6/11/2009	$218,020	$106,270	$111,750
2,278	INTERNATIONAL BUSINESS MACHS CORP COM	4/13/1998	6/23/2009	$236,808	$121,957	$114,851
1,010	INTERNATIONAL BUSINESS MACHS CORP COM	4/9/1998	3/10/2009	$86,065	$53,523	$32,542
1,877	JOHNSON & JOHNSON COM	1/19/1996	3/10/2009	$88,558	$40,325	$48,233
1,543	JOHNSON & JOHNSON COM	1/19/1996	3/25/2009	$81,409	$33,149	$48,260
1,709	JOHNSON & JOHNSON COM	1/19/1996	3/13/2009	$84,866	$36,716	$48,150
3,946	JOHNSON & JOHNSON COM	1/19/1996	6/11/2009	$222,431	$84,775	$137,657
4,215	JOHNSON & JOHNSON COM	1/19/1996	6/23/2009	$233,392	$90,554	$142,838
6,191	MEDTRONIC INC COM	10/15/2003	6/23/2009	$210,235	$283,724	($73,489)
5,800	MEDTRONIC INC COM	10/15/2003	6/11/2009	$195,142	$265,805	($70,664)
2,703	MEDTRONIC INC COM	10/15/2003	3/10/2009	$66,125	$123,874	($57,749)
2,410	MEDTRONIC INC COM	10/15/2003	3/13/2009	$67,687	$110,447	($42,760)
2,239	MEDTRONIC INC COM	10/15/2003	3/25/2009	$65,719	$102,610	($36,891)
6,024	MICROSOFT CORP COM	12/3/2004	3/25/2009	$108,722	$164,703	($55,981)
6,791	MICROSOFT CORP COM	12/3/2004	3/13/2009	$112,992	$185,674	($72,682)
7,095	MICROSOFT CORP COM	12/3/2004	3/10/2009	$111,665	$193,986	($82,321)
14,578	MICROSOFT CORP COM	12/3/2004	6/11/2009	$331,801	$398,580	($66,779)
312	MICROSOFT CORP COM	2/22/2005	6/11/2009	$7,101	$7,890	($788)
16,653	MICROSOFT CORP COM	2/22/2005	6/23/2009	$388,671	$421,111	($32,440)
1,199	MONSANTO CO NEW COM	6/26/2007	3/13/2009	$95,933	$81,296	$14,637
1,071	MONSANTO CO NEW COM	6/26/2007	3/25/2009	$89,128	$72,617	$16,511
2,972	MONSANTO CO NEW COM	6/26/2007	6/23/2009	$231,316	$201,512	$29,804
2,693	MONSANTO CO NEW COM	6/26/2007	6/11/2009	$232,830	$182,595	$50,235
1,233	MONSANTO CO NEW COM	6/26/2007	3/10/2009	$93,774	$83,602	$10,173
2,016	PEPSICO INC COM	4/17/2007	3/25/2009	$105,529	$131,040	($25,511)
2,262	PEPSICO INC COM	4/17/2007	3/13/2009	$109,376	$147,030	($37,654)
2,670	PEPSICO INC COM	4/20/2007	6/11/2009	$142,818	$178,095	($35,278)
1,581	PEPSICO INC COM	4/20/2007	6/11/2009	$84,567	$105,508	($20,941)
4,520	PEPSICO INC COM	4/20/2007	6/23/2009	$242,333	$301,495	($59,162)
2,469	PEPSICO INC COM	4/17/2007	3/10/2009	$113,505	$160,485	($46,980)
2,642	PEPSICO INC COM	4/17/2007	5/7/2009	$130,933	$171,730	($40,798)
7,874	PEPSICO INC COM	4/18/2007	5/7/2009	$390,221	$518,762	($128,541)
3,819	PEPSICO INC COM	4/20/2007	5/7/2009	$189,262	$254,861	($65,598)
1,319	PHILIP MORRIS INTL INC COM	4/7/2003	3/25/2009	$51,291	$20,032	$31,259

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3,716	PHILIP MORRIS INTL INC COM	4/7/2003	6/23/2009	$154,698	$56,435	$98,262
3,494	PHILIP MORRIS INTL INC COM	4/7/2003	6/11/2009	$153,767	$53,064	$100,703
1,565	PHILIP MORRIS INTL INC COM	4/7/2003	3/10/2009	$52,632	$23,768	$28,865
1,492	PHILIP MORRIS INTL INC COM	4/7/2003	3/13/2009	$52,573	$22,659	$29,914
2,009	PROCTER & GAMBLE CO COM	7/2/2007	3/13/2009	$92,441	$123,878	($31,437)
2,201	PROCTER & GAMBLE CO COM	7/2/2007	3/10/2009	$97,743	$135,717	($37,974)
1,458	PROCTER & GAMBLE CO COM	7/2/2007	6/23/2009	$73,658	$89,902	($16,244)
3,413	PROCTER & GAMBLE CO COM	7/3/2007	6/23/2009	$172,425	$211,016	($38,591)
1,808	PROCTER & GAMBLE CO COM	7/2/2007	3/25/2009	$86,469	$111,484	($25,015)
4,630	PROCTER & GAMBLE CO COM	7/2/2007	6/11/2009	$242,080	$285,492	($43,412)
6,852	PROGRESSIVE CORP OH COM	7/21/2000	3/10/2009	$67,630	$36,200	$31,429
5,679	PROGRESSIVE CORP OH COM	7/21/2000	3/25/2009	$76,798	$30,003	$46,795
5,833	PROGRESSIVE CORP OH COM	7/21/2000	3/13/2009	$70,561	$30,817	$39,745
14,722	PROGRESSIVE CORP OH COM	7/21/2000	6/11/2009	$236,869	$77,779	$159,090
15,680	PROGRESSIVE CORP OH COM	7/21/2000	6/23/2009	$226,976	$82,840	$144,136
1,672	QUALCOMM INC COM	12/12/2008	3/13/2009	$60,684	$55,873	$4,811
4,300	QUALCOMM INC COM	12/12/2008	6/23/2009	$189,969	$143,694	$46,276
1,552	QUALCOMM INC COM	12/12/2008	3/25/2009	$59,623	$51,863	$7,760
1,848	QUALCOMM INC COM	12/12/2008	3/10/2009	$63,561	$61,755	$1,806
3,921	QUALCOMM INC COM	12/12/2008	6/11/2009	$180,293	$131,028	$49,264
4,652	SYSCO CORP COM	2/14/1997	3/10/2009	$91,936	$40,530	$51,407
3,766	SYSCO CORP COM	2/18/1997	3/25/2009	$88,095	$32,639	$55,456
962	SYSCO CORP COM	2/14/1997	3/13/2009	$20,086	$8,381	$11,705
3,173	SYSCO CORP COM	2/18/1997	3/13/2009	$66,250	$27,500	$38,750
9,820	SYSCO CORP COM	2/18/1997	6/11/2009	$231,058	$85,108	$145,949
9,241	SYSCO CORP COM	2/18/1997	6/23/2009	$215,082	$80,090	$134,992
1,094	SYSCO CORP COM	2/19/1997	6/23/2009	$25,463	$9,507	$15,956
11,942	TEXAS INSTRUMENTS INC COM	10/9/2007	7/9/2009	$245,451	$434,969	($189,519)
14,547	TEXAS INSTRUMENTS INC COM	8/16/2004	7/7/2009	$301,943	$273,805	$28,138
3,496	TEXAS INSTRUMENTS INC COM	8/16/2004	3/25/2009	$59,502	$65,802	($6,300)
2,547	TEXAS INSTRUMENTS INC COM	3/12/2001	3/13/2009	$40,922	$79,699	($38,777)
1,315	TEXAS INSTRUMENTS INC COM	8/16/2004	3/13/2009	$21,128	$24,751	($3,623)
8,855	TEXAS INSTRUMENTS INC COM	8/16/2004	6/11/2009	$183,467	$166,670	$16,798
42,143	TEXAS INSTRUMENTS INC COM	8/16/2004	7/8/2009	$857,360	$793,220	$64,141
18,600	TEXAS INSTRUMENTS INC COM	8/17/2004	7/8/2009	$378,400	$355,954	$22,446
26,904	TEXAS INSTRUMENTS INC COM	10/9/2007	7/8/2009	$547,337	$979,938	($432,601)
9,644	TEXAS INSTRUMENTS INC COM	8/16/2004	6/23/2009	$198,517	$181,520	$16,996
4,088	TEXAS INSTRUMENTS INC COM	3/12/2001	3/10/2009	$61,859	$127,918	($66,059)
2,839	TIFFANY & CO COM	3/15/2006	3/13/2009	$56,308	$109,231	($52,923)
6,955	TIFFANY & CO COM	3/15/2006	6/11/2009	$196,677	$267,594	($70,917)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,207	TIFFANY & CO COM	3/15/2006	6/23/2009	$29,950	$46,439	($16,490)
6,205	TIFFANY & CO COM	3/16/2006	6/23/2009	$153,966	$242,806	($88,840)
859	TIFFANY & CO COM	3/14/2006	3/10/2009	$15,104	$31,567	($16,463)
2,337	TIFFANY & CO COM	3/15/2006	3/10/2009	$41,092	$89,916	($48,824)
2,662	TIFFANY & CO COM	3/15/2006	3/25/2009	$61,670	$102,421	($40,751)
1,745	UNION PAC CORP COM	10/3/2008	3/10/2009	$60,820	$110,277	($49,458)
1,576	UNION PAC CORP COM	10/3/2008	3/13/2009	$59,053	$99,597	($40,544)
1,401	UNION PAC CORP COM	10/3/2008	3/25/2009	$58,447	$88,538	($30,091)
4,046	UNION PAC CORP COM	10/3/2008	6/23/2009	$200,535	$255,692	($55,157)
3,661	UNION PAC CORP COM	10/3/2008	6/11/2009	$192,941	$231,361	($38,420)
5,009	UTI WORLDWIDE INC ORD NPV	1/5/2007	6/23/2009	$53,740	$148,893	($95,153)
4,705	UTI WORLDWIDE INC ORD NPV	1/5/2007	6/23/2009	$50,479	$139,033	($88,554)
299	UTI WORLDWIDE INC ORD NPV	1/4/2007	3/25/2009	$3,816	$8,938	($5,122)
3,181	UTI WORLDWIDE INC ORD NPV	1/5/2007	3/25/2009	$40,600	$94,556	($53,955)
3,184	UTI WORLDWIDE INC ORD NPV	1/3/2007	3/10/2009	$33,777	$96,967	($63,190)
1,147	UTI WORLDWIDE INC ORD NPV	1/4/2007	3/10/2009	$12,168	$34,289	($22,121)
3,734	UTI WORLDWIDE INC ORD NPV	1/4/2007	3/13/2009	$41,692	$111,626	($69,934)
8,451	UTI WORLDWIDE INC ORD NPV	1/5/2007	6/11/2009	$103,131	$251,207	($148,076)
1,730	WAL-MART STORES INC COM	7/26/2005	3/25/2009	$89,456	$86,080	$3,376
1,905	WAL-MART STORES INC COM	7/26/2005	3/13/2009	$93,685	$94,787	($1,103)
4,482	WAL-MART STORES INC COM	7/26/2005	6/11/2009	$222,974	$223,012	($38)
4,643	WAL-MART STORES INC COM	7/26/2005	6/23/2009	$225,809	$231,023	($5,213)
25,635	WAL-MART STORES INC COM	12/16/2003	3/3/2009	$1,219,196	$1,309,397	($90,201)
122	WAL-MART STORES INC COM	12/16/2003	3/10/2009	$5,851	$6,232	($381)
1,987	WAL-MART STORES INC COM	7/26/2005	3/10/2009	$95,291	$98,868	($3,577)
7,623	WELLS FARGO & CO NEW COM STK	5/1/2009	6/23/2009	$174,005	$152,675	$21,330
6,924	WELLS FARGO & CO NEW COM STK	5/1/2009	6/11/2009	$174,757	$138,675	$36,082
	Total Stocks			**$48,300,283**	**$56,353,046**	**($8,052,763)**
2,000,000	UNITED STATES TREAS BILLS 07-30-2009 DTD00469	8/12/2008	7/30/2009	$1,967,446	$1,959,538	$7,908
1,000,000	UNITED STATES TREAS BILLS 07-30-2009 DTD00469	10/30/2008	7/30/2009	$983,723	$991,631	($7,908)
	Total US Treasury Bills			**$2,951,169**	**$2,951,169**	**$0**

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
5,030	WYETH COMM STK		10/16/2009	$165,990	$142,495	$23,495
1	ASSIC GENERALI SPA EUR1	7/29/2008	8/4/2009	$14	$25	($11)
0	ASSIC GENERALI SPA EUR1	4/14/2009	8/4/2009	$0	$0	$0
0	ASSIC GENERALI SPA EUR1	5/18/2009	8/4/2009	$0	$0	$0
1	UNICREDIT SPA EUR0 50	7/29/2008	6/3/2009	$1	$3	($1)
0	UNICREDIT SPA EUR0 50	9/8/2008	6/3/2009	$0	$0	$0
0	UNICREDIT SPA EUR0 50	10/14/2008	6/3/2009	$0	$0	$0
0	UNICREDIT SPA EUR0 50	4/14/2009	6/3/2009	$0	$0	$0
1	TNT NV EUR0 48	7/29/2008	5/13/2009	$9	$19	($10)
0	TNT NV EUR0 48	9/30/2008	5/13/2009	$0	$0	$0
0	TNT NV EUR0.48	1/9/2009	5/13/2009	$0	$0	$0
0	TNT NV EUR0 48	4/14/2009	5/13/2009	$0	$0	$0
1	WOLTERS KLUWER EUR0 12	7/29/2008	5/6/2009	$10	$13	($3)
0	WOLTERS KLUWER EUR0 12	5/4/2009	5/6/2009	$0	$0	$0
0	BANCO POPULAR ESPA EUR0 10	10/31/2008	9/23/2009	$4	$4	$0
0	BANCO POPULAR ESPA EUR0 10	7/7/2009	9/23/2009	$0	$0	$0
0	BANCO POPULAR ESPA EUR0 10	8/7/2009	9/23/2009	$0	$0	$0
0	BBVA(BILB-VIZ-ARG) EUR0 49	7/29/2008	6/5/2009	$3	$4	($1)
0	BBVA(BILB-VIZ-ARG) EUR0 49	9/8/2008	6/5/2009	$0	$0	$0
0	BBVA(BILB-VIZ-ARG) EUR0 49	10/14/2008	6/5/2009	$0	$0	$0
0	BBVA(BILB-VIZ-ARG) EUR0 49	4/14/2009	6/5/2009	$0	$0	$0
0	BBVA(BILB-VIZ-ARG) EUR0 49	4/14/2009	6/5/2009	$0	$0	$0
0	GAS NATURAL SDG NEW ISSUE 2009 EUR1	7/29/2008	9/10/2009	$0	$0	$0
1	GAS NATURAL SDG NEW ISSUE 2009 EUR1	7/29/2008	9/10/2009	$12	$25	($13)
0	GAS NATURAL SDG NEW ISSUE 2009 EUR1	8/7/2009	9/10/2009	$0	$0	$0
1,015	BRITISH ENERGY GP GBP0 1 (ASSD LAKE ACQ CASH)	7/29/2008	1/19/2009	$11,655	$14,694	($3,039)
1,506	LLOYDS BANKING GP ORD GBP0 25 (SUB SHS)	7/29/2008	6/15/2009	$532	$0	$532
773	LLOYDS BANKING GP ORD GBP0 25 (SUB SHS)	7/29/2008	6/15/2009	$273	$0	$273
748	LLOYDS BANKING GP ORD GBP0 25 (SUB SHS)	9/8/2008	6/15/2009	$264	$0	$264
1,300	LLOYDS BANKING GP ORD GBP0 25 (SUB SHS)	9/8/2008	6/15/2009	$459	$0	$459
34,835	ROLLS ROYCE GROUP C SHS ENTITLEMENT (JULY 200	7/29/2008	7/2/2009	$57	$0	$57
232,946	ROLLS ROYCE GROUP C SHS ENTITLEMENT (JULY 200	4/14/2009	7/2/2009	$384	$0	$384
102,388	ROLLS ROYCE GROUP GBP0 20 (C SHS REDEEM)	7/29/2008	1/5/2009	$149	$0	$149
180	#REORG/GENENTECH INC CASH MERGER EFF 3/26/09	9/22/2008	3/26/2009	$17,100	$16,618	$482
100	#REORG/GENENTECH INC CASH MERGER EFF 3/26/09	10/31/2008	3/26/2009	$9,500	$8,304	$1,196
0	AOL INC COM STK	9/9/2008	12/28/2009	$10	$11	($1)
0	AOL INC COM STK	9/30/2008	12/28/2009	$0	$0	$0
0	AOL INC COM STK	4/14/2009	12/28/2009	$0	$0	$0
0	AOL INC COM STK	8/7/2009	12/28/2009	$0	$0	$0
0	BANK OF AMERICA CORP	9/22/2008	1/16/2009	$6	$14	($9)
0	BANK OF AMERICA CORP	10/31/2008	1/16/2009	$0	$0	$0
1	FIRSTMERIT CORP COM	8/7/2009	9/25/2009	$13	$14	($2)
0	FIRSTMERIT CORP COM	8/27/2009	9/25/2009	$0	$0	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1	HOST HOTELS & RESORTS INC REIT	8/7/2009	12/31/2009	$7	$6	$1
0	HOST HOTELS & RESORTS INC REIT	12/18/2009	12/31/2009	$0	$0	$0
0	MARRIOTT INTL INC NEW COM STK CL A	8/7/2009	9/10/2009	$9	$10	($1)
0	MARRIOTT INTL INC NEW COM STK CL A	8/18/2009	9/10/2009	$0	$0	$0
0	MERCK & CO INC NEW COM	7/29/2008	11/18/2009	$11	$7	$4
0	MERCK & CO INC NEW COM	9/9/2008	11/18/2009	$0	$0	$0
0	MERCK & CO INC NEW COM	9/22/2008	11/18/2009	$0	$0	$0
0	MERCK & CO INC NEW COM	9/22/2008	11/18/2009	$0	$0	$0
0	MERCK & CO INC NEW COM	10/31/2008	11/18/2009	$0	$0	$0
0	MERCK & CO INC NEW COM	4/14/2009	11/18/2009	$0	$0	$0
0	MERCK & CO INC NEW COM	4/14/2009	11/18/2009	$0	$0	$0
0	MERCK & CO INC NEW COM	8/7/2009	11/18/2009	$0	$0	$0
0	MERCK & CO INC NEW COM	8/7/2009	11/18/2009	$0	$0	$0
0	MERCK & CO INC NEW COM	11/5/2009	11/18/2009	$0	$0	$0
0	NOBLE CORPORATION (SWITZERLAND) COM USD0 10	7/29/2008	11/5/2009	$4	$4	$0
0	NOBLE CORPORATION (SWITZERLAND) COM USD0 10	8/7/2009	11/5/2009	$5	$5	$0
0	NOBLE CORPORATION (SWITZERLAND) COM USD0 10	9/8/2009	11/5/2009	$30	$30	$0
1	PFIZER INC COM STK $ 11 1/9 PAR	7/29/2008	11/9/2009	$9	$10	($1)
0	PFIZER INC COM STK $ 11 1/9 PAR	7/29/2008	11/9/2009	$0	$0	$0
0	PFIZER INC COM STK $ 11 1/9 PAR	9/9/2008	11/9/2009	$0	$0	$0
0	PFIZER INC COM STK $ 11 1/9 PAR	9/9/2008	11/9/2009	$0	$0	$0
0	PFIZER INC COM STK $ 11 1/9 PAR	9/22/2008	11/9/2009	$0	$0	$0
0	PFIZER INC COM STK $ 11 1/9 PAR	9/22/2008	11/9/2009	$0	$0	$0
0	PFIZER INC COM STK $ 11 1/9 PAR	10/31/2008	11/9/2009	$0	$0	$0
0	PFIZER INC COM STK $ 11 1/9 PAR	10/31/2008	11/9/2009	$0	$0	$0
0	PFIZER INC COM STK $ 11 1/9 PAR	4/14/2009	11/9/2009	$0	$0	$0
0	PFIZER INC COM STK $ 11 1/9 PAR	4/14/2009	11/9/2009	$0	$0	$0
0	PFIZER INC COM STK $ 11 1/9 PAR	8/7/2009	11/9/2009	$0	$0	$0
0	PFIZER INC COM STK $ 11 1/9 PAR	8/7/2009	11/9/2009	$0	$0	$0
0	PFIZER INC COM STK $.11 1/9 PAR	11/5/2009	11/9/2009	$0	$0	$0
1	PULTE HOMES INC COM	8/7/2009	8/26/2009	$6	$6	($0)
0	PULTE HOMES INC COM	8/7/2009	8/26/2009	$0	$0	$0
420	SCHERING-PLOUGH CORP COM STK	7/29/2008	11/5/2009	$4,410	$3,110	$1,300
900	SCHERING-PLOUGH CORP COM STK	9/22/2008	11/5/2009	$9,450	$6,051	$3,399
600	SCHERING-PLOUGH CORP COM STK	4/14/2009	11/5/2009	$6,300	$5,153	$1,147
2,100	SCHERING-PLOUGH CORP COM STK	8/7/2009	11/5/2009	$22,050	$20,840	$1,210
0	SCHERING-PLOUGH CORP COM STK	11/3/2009	11/5/2009	$0	$0	$0
1	SIMON PROPERTY GROUP INC COM	7/29/2008	7/15/2009	$41	$76	($36)
0	SIMON PROPERTY GROUP INC COM	3/18/2009	7/15/2009	$0	$0	$0
0	SIMON PROPERTY GROUP INC COM	6/19/2009	7/15/2009	$0	$0	$0
0	SIMON PROPERTY GROUP INC COM	7/29/2008	4/10/2009	$4	$12	($8)
0	SIMON PROPERTY GROUP INC COM	3/18/2009	4/10/2009	$0	$0	$0
0	SIMON PROPERTY GROUP INC COM	7/29/2008	10/16/2009	$22	$33	($11)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
0	SIMON PROPERTY GROUP INC COM	3/18/2009	10/16/2009	$0	$0	$0
0	SIMON PROPERTY GROUP INC COM	6/19/2009	10/16/2009	$0	$0	$0
0	SIMON PROPERTY GROUP INC COM	8/7/2009	10/16/2009	$0	$0	$0
0	SIMON PROPERTY GROUP INC COM	9/18/2009	10/16/2009	$0	$0	$0
0	TIME WARNER CABLE INC COM	9/9/2008	4/21/2009	$3	$5	($2)
0	TIME WARNER CABLE INC COM	9/30/2008	4/21/2009	$0	$0	$0
0	TIME WARNER CABLE INC COM	4/14/2009	4/21/2009	$0	$0	$0
0	TYCO ELECTRONICS LTD F	7/29/2008	9/9/2009	$29	$29	$0
0	TYCO ELECTRONICS LTD F	4/14/2009	9/9/2009	$32	$32	$0
0	TYCO ELECTRONICS LTD F	8/7/2009	9/9/2009	$64	$64	$0
0	TYCO ELECTRONICS LTD F	9/8/2009	9/9/2009	$48	$48	$0
0	TYCO ELECTRONICS LTD F	7/29/2008	12/11/2009	$29	$29	$0
0	TYCO ELECTRONICS LTD F	4/14/2009	12/11/2009	$32	$32	$0
0	TYCO ELECTRONICS LTD F	8/7/2009	12/11/2009	$64	$64	$0
0	TYCO ELECTRONICS LTD F	9/8/2009	12/11/2009	$48	$48	$0
1	VORNADO RLTY TR COM	7/29/2008	4/1/2009	$17	$48	($31)
0	VORNADO RLTY TR COM	3/12/2009	4/1/2009	$0	$0	$0
0	VORNADO RLTY TR COM	7/29/2008	12/23/2009	$20	$31	($12)
0	VORNADO RLTY TR COM	3/12/2009	12/23/2009	$0	$0	$0
0	VORNADO RLTY TR COM	6/12/2009	12/23/2009	$0	$0	$0
0	VORNADO RLTY TR COM	9/14/2009	12/23/2009	$0	$0	$0
0	VORNADO RLTY TR COM	12/14/2009	12/23/2009	$0	$0	$0
0	VORNADO RLTY TR COM	7/29/2008	9/24/2009	$24	$38	($14)
0	VORNADO RLTY TR COM	3/12/2009	9/24/2009	$0	$0	$0
0	VORNADO RLTY TR COM	6/12/2009	9/24/2009	$0	$0	$0
0	VORNADO RLTY TR COM	9/14/2009	9/24/2009	$0	$0	$0
917	AXA EUR2 29 (S/R 23/11/09)	7/29/2008	11/23/2009	$577	$0	$577
282	AXA EUR2 29 (S/R 23/11/09)	4/14/2009	11/23/2009	$178	$0	$178
814	AXA EUR2 29 (S/R 23/11/09)	8/7/2009	11/23/2009	$513	$0	$513
24	PERNOD RICARD EUR1.55 (B/RIGHTS 01/12/09)	7/29/2008	12/8/2009	$42	$0	$42
20	PERNOD RICARD EUR1 55 (B/RIGHTS 01/12/09)	8/7/2009	12/8/2009	$34	$0	$34
370	ALPHA BANK EUR4 70 (S/R 26/11/09)	7/29/2008	11/20/2009	$390	$0	$390
600	ALPHA BANK EUR4 70 (S/R 26/11/09)	8/10/2009	11/20/2009	$632	$0	$632
597	UNIONE DI BANCHE I 5 75% 10/07/13(S/R 10/7/9)	7/29/2008	7/3/2009	$38	$0	$38
1,224	BARRETT DEV NEW RIGHT	8/7/2009	10/27/2009	$895	$0	$895
638	BRITISH LAND CO NEW GBP0 25 (N/P 18/03/09)	9/30/2008	3/9/2009	$999	$0	$999
545	LAND SECURITIES GP NEW ORD GBP0 10(NP24/03/09)	9/30/2008	3/18/2009	$828	$0	$828
70	OMV AG NPV(VAR)	7/29/2008	9/9/2009	$2,884	$4,776	($1,892)
174	NOVO-NORDISK AS DKK1 SER'B'	7/29/2008	11/6/2009	$11,243	$10,905	$338
5,700	MFC ISHARES TR MSCI EMERGING MKTS INDEX FD	4/21/2009	9/1/2009	$197,329	$155,555	$41,774
14,200	MFC ISHARES TR MSCI EMERGING MKTS INDEX FD	4/24/2009	9/1/2009	$491,591	$396,703	$94,889
49,100	MFC ISHARES TR MSCI EMERGING MKTS INDEX FD	8/4/2009	9/1/2009	$1,699,798	$1,803,752	($103,954)
11,257	MFO MORGAN STANLEY INSTL FD INC EMERGINGMARKETS PORTFOLIO CL I	7/21/2008	12/1/2009	$262,400	$295,383	($32,983)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
32,801	MFO MORGAN STANLEY INSTL FD INC EMERGINGMARKETS PORTFOLIO CL I	7/21/2008	11/24/2009	$757,373	$860,696	($103,323)
208	ATOS ORIGIN EUR1	4/14/2009	11/5/2009	$9,758	$6,375	$3,383
110	ATOS ORIGIN EUR1	8/7/2009	11/5/2009	$5,161	$5,136	$24
136	CAP GEMINI EUR8	7/29/2008	11/5/2009	$6,254	$8,750	($2,495)
200	CAP GEMINI EUR8	4/14/2009	11/5/2009	$9,198	$7,112	$2,085
178	CAP GEMINI EUR8	8/7/2009	11/5/2009	$8,186	$8,392	($206)
199	DASSAULT SYSTEMES EUR1	4/14/2009	11/5/2009	$11,430	$7,909	$3,521
105	DASSAULT SYSTEMES EUR1	8/7/2009	11/5/2009	$6,031	$5,211	$819
320	EUROPEAN AERONAUTIC DEFENCE & SPACE EUR1	7/29/2008	4/14/2009	$4,005	$6,384	($2,379)
408	EUROPEAN AERONAUTIC DEFENCE & SPACE EUR1	1/9/2009	4/14/2009	$5,106	$7,666	($2,560)
338	SANOFI-AVENTIS EUR2	7/29/2008	11/5/2009	$24,959	$24,986	($27)
56	SES FDR EACH REP 1 'A' NPV	7/29/2008	8/7/2009	$1,094	$1,398	($304)
220	TOTAL EUR2 5	7/29/2008	4/14/2009	$10,643	$16,812	($6,169)
52	VALLOUREC(USIN A T EUR4	7/29/2008	4/14/2009	$5,677	$15,377	($9,701)
66	VALLOUREC(USIN A T EUR4	1/9/2009	4/14/2009	$7,205	$8,415	($1,210)
253	BAYER AG - ORD SHS	7/29/2008	11/5/2009	$18,028	$22,189	($4,160)
95	K&S AG NPV	7/29/2008	10/6/2009	$5,224	$10,311	($5,087)
104	MAN SE ORD NPV	7/29/2008	4/14/2009	$5,577	$10,775	($5,198)
133	MAN SE ORD NPV	1/9/2009	4/14/2009	$7,132	$7,375	($243)
745	SAP AG ORD NPV	7/29/2008	11/5/2009	$35,079	$43,707	($8,628)
1,364	SAP AG ORD NPV	4/14/2009	11/5/2009	$64,224	$53,167	$11,057
1,115	SAP AG ORD NPV	8/7/2009	11/5/2009	$52,500	$53,609	($1,109)
234	THYSSENKRUPP AG NPV	7/29/2008	10/6/2009	$7,941	$12,302	($4,362)
100	ACCENTURE PLC SHS CL A NEW	4/14/2009	9/8/2009	$3,448	$2,783	$665
281	ENI SPA EUR1	7/29/2008	4/14/2009	$5,473	$9,751	($4,279)
293	FINMECCANICA SPA EUR 4.40	7/29/2008	4/14/2009	$3,713	$8,765	($5,052)
400	FINMECCANICA SPA EUR 4.40	1/9/2009	4/14/2009	$5,070	$6,259	($1,189)
200	KONINKLIJKE DSM NV EUR1 5	4/14/2009	10/6/2009	$8,369	$5,810	$2,559
820	ORKLA ASA NOK1 25	7/29/2008	4/14/2009	$5,632	$10,204	($4,572)
1,000	ORKLA ASA NOK1 25	1/12/2009	4/14/2009	$6,868	$6,753	$115
200	YARA INTERNATIONAL NOK1 7	7/29/2008	10/6/2009	$6,411	$13,748	($7,337)
179	GAMESA CORP TECNO EUR0 17	7/29/2008	4/14/2009	$2,962	$8,709	($5,747)
264	INDRA SISTEMAS SA EUR0 20 SER 'A'	4/14/2009	11/5/2009	$6,464	$5,165	$1,299
140	INDRA SISTEMAS SA EUR0 20 SER 'A'	8/7/2009	11/5/2009	$3,428	$3,256	$172
600	ATLAS COPCO AB SER'A'NPV	7/29/2008	4/14/2009	$5,121	$9,171	($4,050)
800	ATLAS COPCO AB SER'A'NPV	1/12/2009	4/14/2009	$6,828	$6,435	$393
400	SCANIA AB SER'B'NPV	7/29/2008	4/14/2009	$3,975	$6,198	($2,223)
400	SKF AB SER'B'NPV	7/29/2008	4/14/2009	$4,292	$6,647	($2,355)
767	NOVARTIS AG CHF0 50(REGD)	7/29/2008	11/5/2009	$40,246	$45,609	($5,363)
232	ROCHE HLDGS AG GENUSSCHEINE NPV	7/29/2008	11/5/2009	$36,638	$41,791	($5,153)
90	TRANSOCEAN LTD	7/29/2008	11/5/2009	$7,723	$11,983	($4,260)
10	TRANSOCEAN LTD	8/7/2009	11/5/2009	$858	$751	$107
90	TRANSOCEAN LTD	8/7/2009	11/9/2009	$7,932	$6,757	$1,174

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310	TRANSOCEAN LTD	9/8/2009	11/9/2009	$27,320	$24,829	$2,491
3,692	AKBANK TRY1	7/29/2008	1/9/2009	$11,067	$17,937	($6,870)
2,640	AKBANK TRY1	9/26/2008	1/9/2009	$7,914	$13,728	($5,814)
6,614	AKBANK TRY1	3/26/2009	9/9/2009	$35,622	$19,652	$15,970
1,727	AKBANK TRY1	11/24/2009	12/14/2009	$10,315	$9,556	$759
12,943	AKBANK TRY1	11/24/2009	12/11/2009	$77,178	$71,615	$5,562
2,246	AKBANK TRY1	9/26/2008	3/3/2009	$5,027	$11,679	($6,652)
932	ANADOLU EFES TRY1	11/24/2009	12/11/2009	$10,489	$9,664	$826
602	ANADOLU EFES TRY1	9/26/2008	3/3/2009	$3,671	$6,162	($2,491)
1,779	ANADOLU EFES TRY1	3/26/2009	9/9/2009	$17,510	$10,967	$6,543
3,347	ANADOLU EFES TRY1	11/24/2009	12/14/2009	$37,372	$34,704	$2,668
989	ANADOLU EFES TRY1	7/29/2008	1/9/2009	$6,835	$10,208	($3,373)
707	ANADOLU EFES TRY1	9/26/2008	1/9/2009	$4,886	$7,237	($2,351)
10,347	ASYA KATILIM BANKA TRY1	11/24/2009	12/11/2009	$22,438	$21,254	$1,185
759	BIM BIRLESIK MAGAZ TRY1	11/24/2009	12/11/2009	$34,186	$30,511	$3,675
352	BIM BIRLESIK MAGAZ TRY1	3/26/2009	9/9/2009	$12,942	$7,072	$5,870
52	BIM BIRLESIK MAGAZ TRY1	7/29/2008	3/3/2009	$962	$1,800	($837)
32	BIM BIRLESIK MAGAZ TRY1	7/30/2008	3/3/2009	$592	$1,146	($554)
30	BIM BIRLESIK MAGAZ TRY1	7/31/2008	3/3/2009	$555	$1,128	($573)
46	BIM BIRLESIK MAGAZ TRY1	8/1/2008	3/3/2009	$851	$1,797	($945)
33	BIM BIRLESIK MAGAZ TRY1	8/4/2008	3/3/2009	$611	$1,388	($777)
1,997	ENKA INSAAT TRY1	3/26/2009	9/9/2009	$7,596	$7,502	$94
998	ENKA INSAAT TRY1	6/3/2009	9/9/2009	$3,796	$0	$3,796
425	ENKA INSAAT TRY1	7/29/2008	3/3/2009	$1,503	$4,800	($3,297)
91	ENKA INSAAT TRY1	7/30/2008	3/3/2009	$322	$1,031	($709)
196	ENKA INSAAT TRY1	7/31/2008	3/3/2009	$693	$2,328	($1,635)
224	ENKA INSAAT TRY1	8/1/2008	3/3/2009	$792	$2,819	($2,027)
82	ENKA INSAAT TRY1	8/4/2008	3/3/2009	$290	$1,034	($744)
8,375	EREGLI DEMIR CELIK TRY1	11/24/2009	12/11/2009	$23,516	$22,649	$867
2,272	EREGLI DEMIR CELIK TRY1	7/29/2008	1/9/2009	$5,988	$16,982	($10,994)
1,625	EREGLI DEMIR CELIK TRY1	9/26/2008	1/9/2009	$4,283	$8,384	($4,101)
1,382	EREGLI DEMIR CELIK TRY1	9/26/2008	3/3/2009	$2,770	$7,130	($4,361)
4,170	EREGLI DEMIR CELIK TRY1	3/26/2009	9/9/2009	$16,142	$7,712	$8,430
3,082	HACI OMER SABANCI TRY1	11/24/2009	12/14/2009	$11,332	$10,840	$491
1,263	HACI OMER SABANCI TRY1	9/26/2008	3/3/2009	$1,753	$5,043	($3,290)
2,075	HACI OMER SABANCI TRY1	7/29/2008	1/9/2009	$4,269	$8,961	($4,692)
1,483	HACI OMER SABANCI TRY1	9/26/2008	1/9/2009	$3,051	$5,922	($2,871)
6,560	HACI OMER SABANCI TRY1	11/24/2009	12/11/2009	$24,058	$23,074	$984
3,913	HACI OMER SABANCI TRY1	3/26/2009	9/9/2009	$14,281	$7,142	$7,138
217	HACI OMER SABANCI TRY1	6/29/2009	9/9/2009	$792	$0	$792
10,308	KOC HLDG TRY1	11/24/2009	12/11/2009	$28,015	$25,944	$2,071
1,765	KOC HLDG TRY1	7/29/2008	3/3/2009	$2,144	$5,951	($3,808)
15,433	T GARANTI BANKASI TRY1	3/26/2009	9/9/2009	$56,625	$22,573	$34,052

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8,396	T GARANTI BANKASI TRY1	7/29/2008	1/9/2009	$13,156	$25,939	($12,783)
6,003	T GARANTI BANKASI TRY1	9/26/2008	1/9/2009	$9,406	$15,510	($6,104)
5,108	T GARANTI BANKASI TRY1	9/26/2008	3/3/2009	$5,967	$13,198	($7,230)
39,665	T GARANTI BANKASI TRY1	11/24/2009	12/11/2009	$156,936	$141,916	$15,020
7,390	T IS BANKASI SER'C'TRY1	3/26/2009	9/9/2009	$26,555	$17,062	$9,493
866	T IS BANKASI SER'C'TRY1	6/11/2009	9/9/2009	$3,112	$0	$3,112
21,610	T IS BANKASI SER'C'TRY1	11/24/2009	12/11/2009	$84,653	$77,245	$7,407
4,111	T IS BANKASI SER'C'TRY1	7/29/2008	1/9/2009	$10,571	$16,934	($6,363)
2,939	T IS BANKASI SER'C'TRY1	9/26/2008	1/9/2009	$7,557	$13,014	($5,457)
2,501	T IS BANKASI SER'C'TRY1	9/26/2008	3/3/2009	$4,658	$11,075	($6,417)
78	TUPRAS(T PETR RAF) TRY1	11/24/2009	12/14/2009	$1,497	$1,304	$193
942	TUPRAS(T PETR RAF) TRY1	3/26/2009	9/9/2009	$15,411	$9,166	$6,244
315	TUPRAS(T PETR RAF) TRY1	9/26/2008	3/3/2009	$2,888	$6,014	($3,127)
517	TUPRAS(T PETR RAF) TRY1	7/29/2008	1/9/2009	$5,384	$12,810	($7,426)
369	TUPRAS(T PETR RAF) TRY1	9/26/2008	1/9/2009	$3,843	$7,045	($3,203)
2,510	TUPRAS(T PETR RAF) TRY1	11/24/2009	12/11/2009	$48,006	$41,957	$6,050
2,400	TURK TELEKOMUNIKAS TRY1	7/29/2008	3/3/2009	$5,252	$8,292	($3,039)
1,213	TURK TELEKOMUNIKAS TRY1	11/24/2009	12/14/2009	$3,533	$3,575	($42)
4,200	TURK TELEKOMUNIKAS TRY1	3/26/2009	9/9/2009	$12,590	$9,748	$2,842
9,787	TURK TELEKOMUNIKAS TRY1	11/24/2009	12/11/2009	$28,634	$28,844	($210)
2,606	TURKCELL ILETISIM TRY1	7/29/2008	1/9/2009	$14,372	$17,120	($2,748)
1,863	TURKCELL ILETISIM TRY1	9/26/2008	1/9/2009	$10,274	$12,412	($2,138)
9,204	TURKCELL ILETISIM TRY1	11/24/2009	12/11/2009	$59,174	$57,418	$1,756
4,616	TURKCELL ILETISIM TRY1	3/26/2009	9/9/2009	$30,299	$21,733	$8,566
1,586	TURKCELL ILETISIM TRY1	9/26/2008	3/3/2009	$7,347	$10,567	($3,219)
5,749	TURKCELL ILETISIM TRY1	11/24/2009	12/14/2009	$36,932	$35,865	$1,067
1,400	TURKIYE HALK BANKA TRY1	7/29/2008	3/3/2009	$2,818	$7,674	($4,856)
2,700	TURKIYE HALK BANKA TRY1	3/26/2009	9/9/2009	$14,755	$6,005	$8,750
6,400	TURKIYE HALK BANKA TRY1	11/24/2009	12/11/2009	$42,525	$39,242	$3,283
3,727	TURKIYE VAKIFLAR TRY1	7/29/2008	3/3/2009	$2,328	$5,943	($3,615)
16,880	TURKIYE VAKIFLAR TRY1	11/24/2009	12/11/2009	$43,343	$36,779	$6,564
6,062	YAPI KREDI BANKASI TRY1	3/26/2009	9/9/2009	$12,570	$6,448	$6,121
3,563	YAPI KREDI BANKASI TRY1	7/29/2008	3/3/2009	$3,297	$7,013	($3,716)
17,828	YAPI KREDI BANKASI TRY1	11/24/2009	12/11/2009	$37,733	$34,608	$3,125
482	ASTRAZENECA ORD USD0.25	7/29/2008	11/5/2009	$21,606	$22,334	($728)
552	AUTONOMY CORP ORD GBP0 003333	4/14/2009	11/5/2009	$12,743	$10,849	$1,894
292	AUTONOMY CORP ORD GBP0.003333	8/7/2009	11/5/2009	$6,741	$6,018	$723
330	BG GROUP ORD GBP0 10	7/29/2008	4/14/2009	$5,095	$7,216	($2,121)
1,231	BP ORD USD0 25	7/29/2008	4/14/2009	$7,983	$12,491	($4,508)
847	BP ORD USD0 25	7/29/2008	11/5/2009	$8,268	$8,595	($327)
1,809	GLAXOSMITHKLINE ORD GBP0 25	7/29/2008	11/5/2009	$36,635	$43,033	($6,398)
363	ROYAL DUTCH SHELL 'A'SHS EUR0 07 (UK LIST)	7/29/2008	4/14/2009	$7,725	$13,142	($5,416)
275	ROYAL DUTCH SHELL 'B'ORD EUR0 07	7/29/2008	4/14/2009	$5,686	$9,829	($4,143)

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3,706	SAGE GROUP ORD GBP0 01	4/14/2009	11/5/2009	$13,350	$9,236	$4,114
1,960	SAGE GROUP ORD GBP0 01	8/7/2009	11/5/2009	$7,060	$6,768	$292
381	SMITHS GROUP ORD GBP0 375	7/29/2008	4/14/2009	$3,795	$7,995	($4,200)
486	SMITHS GROUP ORD GBP0 375	1/9/2009	4/14/2009	$4,841	$7,048	($2,207)
180	#REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC # 2052566 EFF 6/4/09	7/29/2008	1/12/2009	$6,709	$8,928	($2,219)
20	#REORG/COVIDEN LTD PLAN OF REORG TO COVIDEN PLC SEC # 2052566 EFF 6/4/09	9/22/2008	1/12/2009	$745	$1,068	($323)
80	#REORG/GENENTECH INC CASH MERGER EFF 3/26/09	7/29/2008	1/12/2009	$6,996	$7,568	($572)
20	#REORG/GENENTECH INC CASH MERGER EFF 3/26/09	9/22/2008	1/12/2009	$1,749	$1,846	($97)
490	#REORG/MERCK & CO INC COM-NAME CHANGE TOMERCK & CO INC 2055872 EFF 11/3/09	7/29/2008	1/12/2009	$13,955	$15,891	($1,936)
10	#REORG/MERCK & CO INC COM-NAME CHANGE TOMERCK & CO INC 2055872 EFF 11/3/09	9/9/2008	1/12/2009	$285	$353	($68)
300	#REORG/WYETH COM CASH AND STOCK MERGER EFF 10-15-09	7/29/2008	1/12/2009	$11,070	$13,539	($2,469)
200	1ST HORIZON NATL CORP COM	8/7/2009	9/8/2009	$2,590	$2,760	($170)
200	1ST NIAGARA FINL GROUP INC NEW COM	8/7/2009	9/8/2009	$2,554	$2,756	($202)
70	3M CO COM	7/29/2008	4/14/2009	$3,704	$4,936	($1,231)
30	3M CO COM	9/22/2008	4/14/2009	$1,588	$2,122	($534)
200	3M CO COM	7/29/2008	1/12/2009	$11,412	$14,102	($2,690)
700	5TH 3RD BANCORP COM	10/14/2008	9/8/2009	$7,357	$9,261	($1,904)
100	5TH 3RD BANCORP COM	8/7/2009	9/8/2009	$1,051	$973	$78
300	ABBOTT LAB COM	7/29/2008	1/12/2009	$15,012	$16,788	($1,776)
30	ABBOTT LAB COM	7/29/2008	12/1/2009	$1,634	$1,679	($45)
200	ABBOTT LAB COM	9/9/2008	12/1/2009	$10,892	$11,604	($712)
770	ABBOTT LAB COM	9/22/2008	12/1/2009	$41,933	$44,013	($2,080)
100	ADOBE SYS INC COM	4/14/2009	9/8/2009	$3,249	$2,402	$847
180	AGILENT TECHNOLOGIES INC COM	7/29/2008	12/21/2009	$5,366	$6,507	($1,141)
20	AGILENT TECHNOLOGIES INC COM	4/14/2009	12/21/2009	$596	$331	$265
200	AIR PROD & CHEM INC COM	8/7/2009	10/6/2009	$15,503	$14,930	$573
100	AIRGAS INC COM	8/7/2009	10/6/2009	$4,805	$4,527	$278
100	AK STL HLDG CORP COM STK PAR $0 01	8/7/2009	10/6/2009	$1,859	$2,133	($274)
100	ALBEMARLE CORP COM	8/7/2009	10/6/2009	$3,345	$3,207	$138
900	ALCOA INC COM STK	8/7/2009	10/6/2009	$12,447	$11,718	$729
100	ALLEGHENY TECHNOLOGIES INC COM	8/7/2009	10/6/2009	$3,507	$3,073	$434
80	ALLERGAN INC COM	7/29/2008	12/1/2009	$4,710	$4,250	$461
120	ALLERGAN INC COM	9/22/2008	12/1/2009	$7,065	$6,958	$108
200	ALTERA CORP COM	9/30/2008	4/14/2009	$3,528	$4,140	($612)
400	ALTRIA GROUP INC COM	7/29/2008	1/12/2009	$6,308	$8,556	($2,248)
500	ALTRIA GROUP INC COM	7/29/2008	4/16/2009	$8,480	$10,695	($2,215)
100	AMER ELEC PWR CO INC COM	7/29/2008	4/14/2009	$2,584	$3,943	($1,359)
80	AMER ELEC PWR CO INC COM	7/29/2008	9/8/2009	$2,467	$3,154	($688)
500	AMER ELEC PWR CO INC COM	9/22/2008	9/8/2009	$15,416	$18,535	($3,119)
500	AMER ELEC PWR CO INC COM	8/7/2009	9/8/2009	$15,416	$15,605	($189)
300	AMERICAN EXPRESS CO	7/29/2008	1/12/2009	$5,643	$11,262	($5,619)
180	AMERICAN TOWER CORP CL A	7/29/2008	9/8/2009	$6,168	$7,445	($1,277)
100	AMERICAN TOWER CORP CL A	4/14/2009	9/8/2009	$3,426	$3,097	$329

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200	AMERICAN TOWER CORP CL A	4/16/2009	9/8/2009	$6,853	$6,636	$217
200	AMERICAN TOWER CORP CL A	8/7/2009	9/8/2009	$6,853	$6,458	$395
50	AMGEN INC COM	7/29/2008	12/1/2009	$2,853	$3,115	($262)
100	AMGEN INC COM	9/9/2008	12/1/2009	$5,706	$6,025	($319)
550	AMGEN INC COM	9/22/2008	12/1/2009	$31,382	$31,669	($287)
200	AMGEN INC COM	7/29/2008	1/12/2009	$11,408	$12,460	($1,052)
80	ANADARKO PETRO CORP COM	7/29/2008	11/9/2009	$5,253	$4,574	$680
100	ANADARKO PETRO CORP COM	4/14/2009	11/9/2009	$6,567	$4,371	$2,196
120	ANADARKO PETRO CORP COM	8/7/2009	11/9/2009	$7,880	$5,929	$1,951
100	ANADARKO PETRO CORP COM	7/29/2008	11/5/2009	$6,596	$5,717	$879
100	ANALOG DEVICES INC COM	9/30/2008	4/14/2009	$2,083	$2,637	($554)
90	APACHE CORP COM	7/29/2008	11/9/2009	$9,072	$9,689	($617)
100	APACHE CORP COM	8/7/2009	11/9/2009	$10,080	$8,708	$1,372
10	APACHE CORP COM	9/8/2009	11/9/2009	$1,008	$862	$146
60	APPLE INC	9/9/2008	12/21/2009	$11,937	$9,505	$2,432
300	APPLE INC	9/30/2008	12/21/2009	$59,685	$34,104	$25,581
40	APPLE INC	4/14/2009	12/21/2009	$7,958	$4,733	$3,225
60	APPLE INC	7/29/2008	1/12/2009	$5,318	$9,426	($4,108)
40	APPLE INC	9/9/2008	1/12/2009	$3,546	$6,336	($2,791)
500	APPLIED MATERIALS INC COM	7/29/2008	4/14/2009	$5,860	$8,510	($2,650)
100	ASHLAND INC NEW COM	8/7/2009	10/6/2009	$4,094	$3,585	$509
200	ASSOCTD BANC-CORP COM	8/7/2009	9/8/2009	$1,982	$2,504	($522)
200	ASTORIA FINL CORP COM	8/7/2009	9/8/2009	$1,996	$2,284	($288)
300	AT&T INC COM	7/29/2008	9/8/2009	$7,718	$9,216	($1,498)
1,400	AT&T INC COM	7/29/2008	9/8/2009	$36,018	$43,008	($6,990)
800	AT&T INC COM	9/9/2008	9/8/2009	$20,582	$26,112	($5,531)
1,100	AT&T INC COM	10/31/2008	9/8/2009	$28,300	$29,498	($1,198)
1,600	AT&T INC COM	4/14/2009	9/8/2009	$41,164	$40,480	$684
3,000	AT&T INC COM	4/16/2009	9/8/2009	$77,182	$78,030	($848)
4,100	AT&T INC COM	8/7/2009	9/8/2009	$105,482	$105,124	$358
100	AUTOMATIC DATA PROCESSING INC COM	4/14/2009	9/8/2009	$3,873	$3,562	$311
90	BAKER HUGHES INC COM	7/29/2008	9/8/2009	$3,249	$7,315	($4,066)
100	BAKER HUGHES INC COM	8/7/2009	9/8/2009	$3,610	$3,739	($129)
100	BALL CORP COM	8/7/2009	10/6/2009	$4,978	$4,727	$251
200	BANCORPSOUTH INC COM	8/7/2009	9/8/2009	$4,584	$4,842	($258)
400	BANK NEW YORK MELLON CORP COM STK	7/29/2008	1/12/2009	$10,012	$14,172	($4,160)
309	BANK OF AMERICA CORP	7/29/2008	1/12/2009	$3,530	$9,457	($5,927)
480	BANK OF AMERICA CORP	7/29/2008	1/12/2009	$5,477	$15,475	($9,998)
600	BANK OF AMERICA CORP	9/9/2008	1/12/2009	$6,846	$20,525	($13,679)
111	BANK OF AMERICA CORP	9/22/2008	1/12/2009	$1,262	$3,779	($2,517)
200	BAXTER INTL INC COM	7/29/2008	1/12/2009	$10,600	$13,460	($2,860)
480	BB&T CORP COM	9/8/2008	9/8/2009	$12,720	$16,304	($3,584)
220	BB&T CORP COM	8/7/2009	9/8/2009	$5,830	$5,685	$145

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
180	BB&T CORP COM	7/29/2008	4/14/2009	$3,477	$5,017	($1,540)
120	BB&T CORP COM	9/8/2008	4/14/2009	$2,318	$4,076	($1,758)
90	BECTON DICKINSON & CO COM	7/29/2008	1/12/2009	$6,388	$7,629	($1,241)
10	BECTON DICKINSON & CO COM	9/30/2008	1/12/2009	$710	$803	($93)
100	BEMIS CO INC COM	8/7/2009	10/6/2009	$2,568	$2,693	($125)
100	BK HAW CORP COM	8/7/2009	9/8/2009	$3,964	$4,167	($203)
200	BOEING CO COM	7/29/2008	1/12/2009	$8,744	$12,646	($3,902)
70	BOEING CO COM	7/29/2008	4/14/2009	$2,590	$4,426	($1,836)
30	BOEING CO COM	9/9/2008	4/14/2009	$1,110	$1,932	($822)
200	BRISTOL MYERS SQUIBB CO COM	7/29/2008	12/1/2009	$4,926	$4,310	$616
800	BRISTOL MYERS SQUIBB CO COM	9/22/2008	12/1/2009	$19,703	$16,512	$3,191
400	BRISTOL MYERS SQUIBB CO COM	7/29/2008	1/12/2009	$8,852	$8,620	$232
200	BROADCOM CORP CL A	9/30/2008	4/14/2009	$4,531	$3,730	$801
100	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +	8/7/2009	9/8/2009	$1,054	$1,223	($169)
100	CA INC COM	4/14/2009	9/8/2009	$2,174	$1,769	$405
100	CABOT CORP COM	8/7/2009	10/6/2009	$2,195	$2,020	$175
400	CAPITALSOURCE INC REIT	8/7/2009	9/8/2009	$1,728	$1,532	$196
100	CAPITOL FED FINL COM ISIN #US14057C1062	8/7/2009	9/8/2009	$3,196	$3,641	($445)
100	CATERPILLAR INC COM	7/29/2008	4/14/2009	$3,266	$7,101	($3,835)
100	CELANESE CORP DEL COM SER A STK	8/7/2009	10/6/2009	$2,490	$2,741	($251)
80	CELGENE CORP COM	7/29/2008	1/12/2009	$3,972	$5,902	($1,930)
20	CELGENE CORP COM	9/22/2008	1/12/2009	$993	$1,281	($288)
180	CELGENE CORP COM	9/22/2008	12/1/2009	$10,134	$11,525	($1,392)
20	CELGENE CORP COM	10/31/2008	12/1/2009	$1,126	$1,287	($161)
180	CHESAPEAKE ENERGY CORP COM	7/29/2008	11/9/2009	$4,543	$8,496	($3,953)
100	CHESAPEAKE ENERGY CORP COM	4/14/2009	11/9/2009	$2,524	$2,101	$423
120	CHESAPEAKE ENERGY CORP COM	8/7/2009	11/9/2009	$3,029	$2,935	$94
300	CHEVRON CORP COM	7/29/2008	11/5/2009	$23,165	$24,858	($1,693)
310	CHEVRON CORP COM	7/29/2008	11/9/2009	$24,068	$25,687	($1,619)
200	CHEVRON CORP COM	9/9/2008	11/9/2009	$15,528	$15,956	($428)
690	CHEVRON CORP COM	9/22/2008	11/9/2009	$53,570	$60,272	($6,701)
200	CHEVRON CORP COM	7/29/2008	1/12/2009	$14,160	$16,572	($2,412)
600	CISCO SYSTEMS INC	9/9/2008	1/12/2009	$9,828	$14,063	($4,236)
110	CISCO SYSTEMS INC	9/9/2008	12/21/2009	$2,610	$2,578	$31
2,200	CISCO SYSTEMS INC	9/30/2008	12/21/2009	$52,193	$49,676	$2,517
390	CISCO SYSTEMS INC	4/14/2009	12/21/2009	$9,252	$6,999	$2,254
440	CITIGROUP INC COM	7/29/2008	1/12/2009	$2,455	$8,127	($5,672)
700	CITIGROUP INC COM	9/9/2008	1/12/2009	$3,906	$13,906	($10,000)
260	CITIGROUP INC COM	9/22/2008	1/12/2009	$1,451	$5,208	($3,757)
100	CITY NATL CORP COM	8/7/2009	9/8/2009	$3,777	$4,382	($605)
200	CLIFFS NAT RES INC COM STK	8/7/2009	10/6/2009	$6,509	$5,646	$863
400	COACH INC COM	10/31/2008	4/14/2009	$7,280	$8,256	($976)
400	COCA COLA CO COM	7/29/2008	1/12/2009	$17,484	$20,636	($3,152)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
400	COCA COLA CO COM	7/29/2008	4/16/2009	$18,032	$20,636	($2,604)
80	COLGATE-PALMOLIVE CO COM	7/29/2008	4/16/2009	$4,736	$5,934	($1,198)
20	COLGATE-PALMOLIVE CO COM	9/22/2008	4/16/2009	$1,184	$1,470	($286)
100	COLGATE-PALMOLIVE CO COM	7/29/2008	1/12/2009	$6,557	$7,417	($860)
200	COMERICA INC COM	8/7/2009	9/8/2009	$5,230	$5,526	($296)
200	COML METALS CO COM	8/7/2009	10/6/2009	$3,527	$3,574	($47)
100	COMM BANCSHARES INC COM	8/7/2009	9/8/2009	$3,703	$3,931	($228)
140	CONOCOPHILLIPS COM	7/29/2008	11/9/2009	$7,396	$11,241	($3,845)
200	CONOCOPHILLIPS COM	9/9/2008	11/9/2009	$10,566	$14,318	($3,752)
500	CONOCOPHILLIPS COM	9/22/2008	11/9/2009	$26,414	$38,870	($12,456)
60	CONOCOPHILLIPS COM	4/14/2009	11/9/2009	$3,170	$2,374	$796
200	CONOCOPHILLIPS COM	7/29/2008	11/5/2009	$10,386	$16,058	($5,672)
200	CONOCOPHILLIPS COM	7/29/2008	1/12/2009	$10,090	$16,058	($5,968)
90	CONSOL ENERGY INC COM	7/29/2008	9/8/2009	$3,630	$7,337	($3,707)
100	CONSOL ENERGY INC COM	8/7/2009	9/8/2009	$4,033	$3,815	$218
90	CONSTELLATION ENERGY GROUP INC MARYLAND COM	7/29/2008	9/8/2009	$2,853	$7,032	($4,179)
100	CONSTELLATION ENERGY GROUP INC MARYLAND COM	8/7/2009	9/8/2009	$3,170	$2,932	$238
630	CORNING INC COM	7/29/2008	12/21/2009	$11,870	$13,444	($1,574)
70	CORNING INC COM	4/14/2009	12/21/2009	$1,319	$1,022	$297
200	CROWN HLDGS INC COM	8/7/2009	10/6/2009	$5,437	$4,890	$547
200	CVB FINL CORP COM	8/7/2009	9/8/2009	$1,454	$1,620	($166)
100	DEERE & CO COM	7/29/2008	4/14/2009	$3,697	$7,082	($3,385)
190	DELL INC COM STK	9/9/2008	12/21/2009	$2,669	$3,781	($1,112)
700	DELL INC COM STK	9/30/2008	12/21/2009	$9,834	$11,550	($1,716)
110	DELL INC COM STK	4/14/2009	12/21/2009	$1,545	$1,153	$392
180	DEVON ENERGY CORP NEW COM	7/29/2008	11/9/2009	$12,434	$16,666	($4,232)
100	DEVON ENERGY CORP NEW COM	9/22/2008	11/9/2009	$6,908	$10,227	($3,319)
20	DEVON ENERGY CORP NEW COM	4/14/2009	11/9/2009	$1,382	$995	$387
80	DOMINION RES INC VA NEW COM	7/29/2008	9/8/2009	$2,641	$3,475	($834)
500	DOMINION RES INC VA NEW COM	9/22/2008	9/8/2009	$16,507	$21,760	($5,253)
500	DOMINION RES INC VA NEW COM	8/7/2009	9/8/2009	$16,507	$16,810	($303)
100	DOMINION RES INC VA NEW COM	7/29/2008	4/14/2009	$2,995	$4,344	($1,349)
300	DONNELLEY R R & SONS CO COM	10/31/2008	4/14/2009	$2,660	$4,982	($2,322)
900	DOW CHEMICAL CO COM	8/7/2009	10/6/2009	$22,374	$20,763	$1,611
800	DU PONT E I DE NEMOURS & CO COM STK	8/7/2009	10/6/2009	$25,432	$26,280	($848)
30	DUKE ENERGY CORP NEW COM STK	8/7/2009	9/8/2009	$465	$471	($6)
1,530	DUKE ENERGY CORP NEW COM STK	9/22/2008	9/8/2009	$23,716	$27,525	($3,808)
500	DUKE ENERGY CORP NEW COM STK	10/31/2008	9/8/2009	$7,750	$8,208	($458)
1,670	DUKE ENERGY CORP NEW COM STK	8/7/2009	9/8/2009	$25,886	$26,202	($316)
600	DUKE ENERGY CORP NEW COM STK	7/29/2008	1/12/2009	$9,210	$10,374	($1,164)
30	DUKE ENERGY CORP NEW COM STK	7/29/2008	4/14/2009	$411	$519	($108)
270	DUKE ENERGY CORP NEW COM STK	9/22/2008	4/14/2009	$3,698	$4,857	($1,160)
100	EASTMAN CHEM CO COM	8/7/2009	10/6/2009	$5,258	$5,275	($17)

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200	EBAY INC COM	4/14/2009	9/8/2009	$4,362	$2,881	$1,481
200	ECOLAB INC COM	8/7/2009	10/6/2009	$9,146	$8,406	$740
100	EDISON INTL COM	7/29/2008	4/14/2009	$2,763	$4,834	($2,071)
80	EDISON INTL COM	7/29/2008	9/8/2009	$2,663	$3,867	($1,205)
500	EDISON INTL COM	9/22/2008	9/8/2009	$16,641	$19,830	($3,189)
500	EDISON INTL COM	8/7/2009	9/8/2009	$16,641	$15,910	$731
250	ELI LILLY & CO COM	7/29/2008	12/1/2009	$9,267	$12,070	($2,803)
350	ELI LILLY & CO COM	9/22/2008	12/1/2009	$12,974	$16,072	($3,098)
900	EMC CORP COM	7/29/2008	12/21/2009	$15,833	$12,645	$3,188
100	EMC CORP COM	4/14/2009	12/21/2009	$1,759	$1,278	$481
100	EMERSON ELECTRIC CO COM	7/29/2008	4/14/2009	$3,138	$5,022	($1,884)
290	ENTERGY CORP NEW COM	9/22/2008	9/8/2009	$23,057	$26,039	($2,982)
200	ENTERGY CORP NEW COM	8/7/2009	9/8/2009	$15,901	$15,778	$123
90	ENTERGY CORP NEW COM	7/29/2008	4/14/2009	$5,756	$9,865	($4,109)
10	ENTERGY CORP NEW COM	9/22/2008	4/14/2009	$640	$898	($258)
90	EOG RESOURCES INC COM	7/29/2008	11/9/2009	$8,314	$9,003	($689)
10	EOG RESOURCES INC COM	8/7/2009	11/9/2009	$924	$748	$176
200	EXELON CORP COM	7/29/2008	1/12/2009	$10,916	$15,978	($5,062)
70	EXELON CORP COM	7/29/2008	4/14/2009	$3,251	$5,592	($2,341)
30	EXELON CORP COM	9/22/2008	4/14/2009	$1,393	$2,050	($657)
770	EXELON CORP COM	9/22/2008	9/8/2009	$37,516	$52,614	($15,098)
200	EXELON CORP COM	10/31/2008	9/8/2009	$9,744	$10,863	($1,118)
800	EXELON CORP COM	8/7/2009	9/8/2009	$38,978	$40,048	($1,070)
800	EXXON MOBIL CORP COM	7/29/2008	11/9/2009	$58,263	$64,736	($6,474)
500	EXXON MOBIL CORP COM	9/9/2008	11/9/2009	$36,414	$37,764	($1,350)
900	EXXON MOBIL CORP COM	9/22/2008	11/9/2009	$65,545	$71,010	($5,465)
500	EXXON MOBIL CORP COM	7/29/2008	1/12/2009	$38,260	$40,460	($2,200)
500	EXXON MOBIL CORP COM	7/29/2008	11/5/2009	$36,239	$40,460	($4,221)
480	F P L GROUP INC COM	9/22/2008	9/8/2009	$26,144	$25,738	$406
400	F P L GROUP INC COM	8/7/2009	9/8/2009	$21,787	$22,736	($949)
100	F P L GROUP INC COM	7/29/2008	1/12/2009	$4,970	$6,377	($1,407)
80	F P L GROUP INC COM	7/29/2008	4/14/2009	$4,014	$5,102	($1,087)
20	F P L GROUP INC COM	9/22/2008	4/14/2009	$1,004	$1,072	($69)
100	FIRST FINL BANKSHARES INC COM	8/7/2009	9/8/2009	$4,948	$5,421	($473)
100	FIRSTENERGY CORP COM	7/29/2008	4/14/2009	$3,856	$7,290	($3,434)
80	FIRSTENERGY CORP COM	7/29/2008	9/8/2009	$3,678	$5,832	($2,154)
500	FIRSTENERGY CORP COM	9/22/2008	9/8/2009	$22,988	$32,945	($9,957)
200	FIRSTENERGY CORP COM	10/31/2008	9/8/2009	$9,195	$10,446	($1,251)
700	FIRSTENERGY CORP COM	8/7/2009	9/8/2009	$32,183	$30,023	$2,160
100	FMC CORP COM (NEW)	8/7/2009	10/6/2009	$5,462	$5,047	$415
4,000	FNMA COM STK	8/7/2009	9/8/2009	$6,440	$2,720	$3,720
200	FORTUNE BRANDS INC COM STK	10/31/2008	4/14/2009	$6,706	$7,640	($934)
300	FREEPORT-MCMORAN COPPER & GOLD INC	8/7/2009	10/6/2009	$20,839	$19,029	$1,810

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200	FULTON FINL CORP PA COM	8/7/2009	9/8/2009	$1,410	$1,572	($162)
2,200	GENERAL ELECTRIC CO	7/29/2008	1/12/2009	$34,782	$62,524	($27,742)
670	GENERAL ELECTRIC CO	7/29/2008	4/14/2009	$7,701	$19,041	($11,340)
730	GENERAL ELECTRIC CO	9/9/2008	4/14/2009	$8,391	$21,263	($12,872)
80	GENERAL MILLS INC COM	7/29/2008	4/16/2009	$4,018	$5,163	($1,145)
20	GENERAL MILLS INC COM	9/22/2008	4/16/2009	$1,005	$1,364	($359)
100	GENERAL MILLS INC COM	7/29/2008	1/12/2009	$5,985	$6,454	($469)
180	GENZYME CORP COM	9/22/2008	12/1/2009	$9,196	$13,835	($4,639)
20	GENZYME CORP COM	10/31/2008	12/1/2009	$1,022	$1,459	($438)
80	GENZYME CORP COM	7/29/2008	1/12/2009	$5,030	$6,029	($999)
20	GENZYME CORP COM	9/22/2008	1/12/2009	$1,257	$1,537	($280)
250	GILEAD SCIENCES INC	7/29/2008	12/1/2009	$11,590	$13,500	($1,910)
350	GILEAD SCIENCES INC	9/22/2008	12/1/2009	$16,226	$15,656	$570
200	GLACIER BANCORP INC NEW COM	8/7/2009	9/8/2009	$2,948	$3,306	($358)
100	GOLDMAN SACHS GROUP INC COM	7/29/2008	1/12/2009	$7,765	$18,165	($10,400)
360	HALLIBURTON CO COM	7/29/2008	11/9/2009	$11,379	$16,056	($4,677)
100	HALLIBURTON CO COM	4/14/2009	11/9/2009	$3,161	$1,767	$1,394
140	HALLIBURTON CO COM	8/7/2009	11/9/2009	$4,425	$3,098	$1,327
100	HANCOCK HLDG CO COM	8/7/2009	9/8/2009	$3,674	$4,135	($461)
90	HESS CORP COM STK	7/29/2008	11/9/2009	$5,248	$8,484	($3,237)
100	HESS CORP COM STK	8/7/2009	11/9/2009	$5,831	$5,475	$356
10	HESS CORP COM STK	9/8/2009	11/9/2009	$583	$532	$51
80	HEWLETT PACKARD CO COM	9/9/2008	12/21/2009	$4,166	$3,755	$411
900	HEWLETT PACKARD CO COM	9/30/2008	12/21/2009	$46,862	$41,634	$5,228
120	HEWLETT PACKARD CO COM	4/14/2009	12/21/2009	$6,248	$4,096	$2,152
200	HEWLETT PACKARD CO COM	9/9/2008	1/12/2009	$7,392	$9,387	($1,995)
100	HONEYWELL INTL INC COM STK	7/29/2008	4/14/2009	$3,017	$5,155	($2,138)
400	HUDSON CITY BANCORP INC COM STK	10/14/2008	9/8/2009	$5,216	$6,436	($1,220)
100	HUDSON CITY BANCORP INC COM STK	8/7/2009	9/8/2009	$1,304	$1,452	($148)
300	HUDSON CITY BANCORP INC COM STK	10/14/2008	4/14/2009	$3,714	$4,827	($1,113)
700	HUNTINGTON BANCSHARES INC COM	8/7/2009	9/8/2009	$2,842	$3,290	($448)
20	INTEL CORP COM	7/29/2008	4/14/2009	$320	$445	($125)
700	INTEL CORP COM	9/9/2008	4/14/2009	$11,206	$14,427	($3,221)
1,380	INTEL CORP COM	9/30/2008	4/14/2009	$22,092	$25,875	($3,783)
30	INTERNATIONAL BUSINESS MACHS CORP COM	9/9/2008	12/21/2009	$3,860	$3,494	$365
600	INTERNATIONAL BUSINESS MACHS CORP COM	9/30/2008	12/21/2009	$77,197	$70,188	$7,009
70	INTERNATIONAL BUSINESS MACHS CORP COM	4/14/2009	12/21/2009	$9,006	$6,948	$2,059
100	INTERNATIONAL BUSINESS MACHS CORP COM	9/9/2008	1/12/2009	$8,569	$11,648	($3,079)
100	INTL FLAVORS & FRAGRANCES INC COM	8/7/2009	10/6/2009	$3,757	$3,690	$67
400	INTL PAPER CO COM	8/7/2009	10/6/2009	$8,850	$8,080	$770
100	INTUIT COM	4/14/2009	9/8/2009	$2,815	$2,540	$275
300	IRON MTN INC COM STK	10/31/2008	4/14/2009	$7,364	$7,297	$67
500	JOHNSON & JOHNSON COM	7/29/2008	1/12/2009	$29,160	$34,250	($5,090)

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300	JOHNSON & JOHNSON COM	9/9/2008	12/1/2009	$19,047	$21,603	($2,556)
1,200	JOHNSON & JOHNSON COM	9/22/2008	12/1/2009	$76,186	$82,116	($5,930)
430	JPMORGAN CHASE & CO COM	7/29/2008	1/12/2009	$10,703	$17,531	($6,828)
400	JPMORGAN CHASE & CO COM	9/9/2008	1/12/2009	$9,956	$16,248	($6,292)
170	JPMORGAN CHASE & CO COM	9/22/2008	1/12/2009	$4,231	$6,939	($2,708)
300	JUNIPER NETWORKS INC COM	9/30/2008	12/21/2009	$7,949	$6,327	$1,622
500	KEYCORP NEW COM	10/14/2008	9/8/2009	$3,075	$5,998	($2,924)
400	KEYCORP NEW COM	8/7/2009	9/8/2009	$2,460	$2,720	($260)
100	KIMBERLY-CLARK CORP COM	7/29/2008	1/12/2009	$5,054	$5,748	($694)
100	KLA-TENCOR CORP	9/30/2008	4/14/2009	$2,389	$3,167	($778)
300	KRAFT FOODS INC CL A	7/29/2008	4/16/2009	$6,789	$9,444	($2,655)
200	KRAFT FOODS INC CL A	7/29/2008	1/12/2009	$5,702	$6,296	($594)
100	LINEAR TECH CORP DEL	9/30/2008	4/14/2009	$2,323	$3,068	($745)
100	LUBRIZOL CORP COM	8/7/2009	10/6/2009	$6,992	$5,995	$997
100	M & T BK CORP COM	10/14/2008	9/8/2009	$5,869	$7,991	($2,122)
270	MARATHON OIL CORP COM	7/29/2008	11/9/2009	$9,334	$11,418	($2,085)
100	MARATHON OIL CORP COM	4/14/2009	11/9/2009	$3,457	$2,842	$615
130	MARATHON OIL CORP COM	8/7/2009	11/9/2009	$4,494	$3,987	$507
400	MARSHALL & ILSLEY CORP NEW COM STK	8/7/2009	9/8/2009	$2,716	$2,852	($136)
300	MARVELL TECH GROUP COM USD0 002	9/30/2008	4/14/2009	$3,084	$2,796	$288
400	MATTEL INC COM	10/31/2008	4/14/2009	$5,006	$6,022	($1,016)
200	MEADWESTVACO CORP COM	8/7/2009	10/6/2009	$4,625	$4,302	$323
180	MEDCO HEALTH SOLUTIONS INC COM	7/29/2008	1/12/2009	$7,405	$8,649	($1,244)
20	MEDCO HEALTH SOLUTIONS INC COM	9/30/2008	1/12/2009	$823	$900	($78)
40	MEDTRONIC INC COM	7/29/2008	1/12/2009	$1,297	$2,107	($810)
200	MEDTRONIC INC COM	9/9/2008	1/12/2009	$6,486	$10,894	($4,408)
160	MEDTRONIC INC COM	9/22/2008	1/12/2009	$5,189	$8,288	($3,099)
242	MERCK & CO INC NEW COM	7/29/2008	12/1/2009	$8,916	$5,232	$3,683
290	MERCK & CO INC NEW COM	9/9/2008	12/1/2009	$10,689	$10,231	$458
1,368	MERCK & CO INC NEW COM	9/22/2008	12/1/2009	$50,427	$43,055	$7,373
129,534	MFO MORGAN STANLEY INSTL CAP GROWTH PORTFOLIO CL I	7/29/2008	1/22/2009	$1,500,000	$2,711,140	($1,211,140)
167,504	MFO MORGAN STANLEY INSTL FD INC	7/29/2008	1/22/2009	$1,000,000	$1,953,099	($953,099)
100	MICROCHIP TECHNOLOGY INC COM	9/30/2008	4/14/2009	$2,234	$2,945	($711)
1,000	MICROSOFT CORP COM	4/14/2009	9/8/2009	$24,799	$19,296	$5,503
400	MONSANTO CO NEW COM	8/7/2009	10/6/2009	$30,199	$33,340	($3,141)
100	MOSAIC CO COM	8/7/2009	10/6/2009	$4,776	$5,380	($604)
990	MOTOROLA INC COM	7/29/2008	12/21/2009	$8,447	$7,455	$992
110	MOTOROLA INC COM	4/14/2009	12/21/2009	$939	$519	$420
90	MURPHY OIL CORP COM	7/29/2008	11/9/2009	$5,651	$6,666	($1,015)
10	MURPHY OIL CORP COM	8/7/2009	11/9/2009	$628	$575	$53
200	NALCO HLDG CO COM	8/7/2009	10/6/2009	$4,243	$3,520	$723
180	NATIONAL OILWELL VARCO COM STK	7/29/2008	11/5/2009	$7,833	$13,513	($5,679)
20	NATIONAL OILWELL VARCO COM STK	4/14/2009	11/5/2009	$870	$694	$177

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
80	NATIONAL OILWELL VARCO COM STK	4/14/2009	11/9/2009	$3,652	$2,774	$878
200	NATIONAL OILWELL VARCO COM STK	8/7/2009	11/9/2009	$9,130	$7,322	$1,808
420	NATIONAL OILWELL VARCO COM STK	9/8/2009	11/9/2009	$19,173	$16,022	$3,151
200	NBT BANCORP INC COM	8/7/2009	9/8/2009	$4,454	$4,752	($298)
200	NEW YORK CMNTY BANCORP INC COM	10/14/2008	4/14/2009	$2,278	$3,130	($852)
300	NEW YORK CMNTY BANCORP INC COM	10/14/2008	9/8/2009	$3,150	$4,695	($1,545)
100	NEW YORK CMNTY BANCORP INC COM	8/7/2009	9/8/2009	$1,050	$1,174	($124)
400	NEWMONT MINING CORP NEW COM	8/7/2009	10/6/2009	$18,429	$16,624	$1,805
180	NIKE INC CL B CL B	7/29/2008	4/14/2009	$9,247	$10,634	($1,387)
300	NIKE INC CL B CL B	10/31/2008	4/14/2009	$15,412	$17,312	($1,900)
90	NOBLE CORPORATION (SWITZERLAND) COM USD0 10	7/29/2008	11/9/2009	$3,943	$4,615	($672)
100	NOBLE CORPORATION (SWITZERLAND) COM USD0 10	8/7/2009	11/9/2009	$4,381	$3,441	$940
10	NOBLE CORPORATION (SWITZERLAND) COM USD0 10	9/8/2009	11/9/2009	$438	$367	$71
90	NOBLE ENERGY INC COM	7/29/2008	11/9/2009	$6,225	$6,718	($492)
10	NOBLE ENERGY INC COM	8/7/2009	11/9/2009	$692	$604	$87
300	NUCOR CORP COM	8/7/2009	10/6/2009	$13,545	$14,745	($1,200)
300	NVIDIA CORP COM	9/30/2008	4/14/2009	$3,506	$3,219	$287
160	OCCIDENTAL PETROLEUM CORP	7/29/2008	11/9/2009	$13,284	$12,155	$1,129
100	OCCIDENTAL PETROLEUM CORP	9/9/2008	11/9/2009	$8,303	$6,783	$1,520
240	OCCIDENTAL PETROLEUM CORP	9/22/2008	11/9/2009	$19,927	$19,502	$424
100	OCCIDENTAL PETROLEUM CORP	7/29/2008	11/5/2009	$8,092	$7,597	$495
100	OCCIDENTAL PETROLEUM CORP	7/29/2008	1/12/2009	$5,435	$7,597	($2,162)
100	OLD NATL BANCORP IND COM	8/7/2009	9/8/2009	$1,036	$1,253	($217)
500	ORACLE CORP COM	4/14/2009	9/8/2009	$10,930	$9,435	$1,495
200	OWENS ILL INC COM NEW	8/7/2009	10/6/2009	$7,401	$6,802	$599
100	PACKAGING CORP AMER COM ISIN US6951561090	8/7/2009	10/6/2009	$2,008	$1,938	$70
100	PACTIV CORP COM	8/7/2009	10/6/2009	$2,673	$2,599	$74
100	PAYCHEX INC COM	4/14/2009	9/8/2009	$2,797	$2,661	$136
90	PEABODY ENERGY CORP COM STK	7/29/2008	9/8/2009	$3,188	$5,971	($2,783)
100	PEABODY ENERGY CORP COM STK	8/7/2009	9/8/2009	$3,542	$3,567	($25)
200	PEOPLES UTD FINL INC COM	10/14/2008	4/14/2009	$3,409	$3,284	$125
300	PEOPLES UTD FINL INC COM	10/14/2008	9/8/2009	$4,755	$4,926	($171)
200	PEOPLES UTD FINL INC COM	8/7/2009	9/8/2009	$3,170	$3,424	($254)
300	PEPSICO INC COM	7/29/2008	4/16/2009	$15,582	$20,100	($4,518)
300	PEPSICO INC COM	7/29/2008	1/12/2009	$15,411	$20,100	($4,689)
1,100	PFIZER INC COM STK $ 11 1/9 PAR	7/29/2008	1/12/2009	$19,074	$20,405	($1,331)
49	PFIZER INC COM STK $ 11 1/9 PAR	7/29/2008	12/1/2009	$931	$917	$14
30	PFIZER INC COM STK $ 11 1/9 PAR	7/29/2008	12/1/2009	$556	$465	$92
197	PFIZER INC COM STK $ 11 1/9 PAR	9/9/2008	12/1/2009	$3,709	$2,834	$876
700	PFIZER INC COM STK $ 11 1/9 PAR	9/9/2008	12/1/2009	$13,181	$13,167	$14
3,424	PFIZER INC COM STK $ 11 1/9 PAR	9/22/2008	12/1/2009	$64,472	$61,940	$2,532
100	PG& E CORP COM	7/29/2008	4/14/2009	$3,735	$3,733	$2
80	PG& E CORP COM	7/29/2008	9/8/2009	$3,214	$2,986	$228

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
500	PG& E CORP COM	9/22/2008	9/8/2009	$20,090	$19,095	$995
500	PG& E CORP COM	8/7/2009	9/8/2009	$20,090	$20,105	($15)
400	PHILIP MORRIS INTL INC COM	7/29/2008	1/12/2009	$16,724	$21,344	($4,620)
500	PHILIP MORRIS INTL INC COM	7/29/2008	4/16/2009	$18,990	$26,680	($7,690)
300	PITNEY BOWES INC COM	10/31/2008	4/14/2009	$7,040	$7,447	($408)
90	PNC FINANCIAL SERVICES GROUP COM STK	9/8/2008	9/8/2009	$3,617	$6,930	($3,313)
200	PNC FINANCIAL SERVICES GROUP COM STK	10/14/2008	9/8/2009	$8,038	$12,547	($4,509)
100	PNC FINANCIAL SERVICES GROUP COM STK	10/31/2008	9/8/2009	$4,019	$6,676	($2,657)
10	PNC FINANCIAL SERVICES GROUP COM STK	8/7/2009	9/8/2009	$402	$443	($41)
90	PNC FINANCIAL SERVICES GROUP COM STK	7/29/2008	4/14/2009	$3,294	$6,417	($3,123)
210	PNC FINANCIAL SERVICES GROUP COM STK	9/8/2008	4/14/2009	$7,686	$16,171	($8,484)
200	PPG IND INC COM	8/7/2009	10/6/2009	$11,586	$11,244	$342
80	PPL CORP COM ISIN US69351T1060	7/29/2008	9/8/2009	$2,344	$3,679	($1,336)
500	PPL CORP COM ISIN US69351T1060	9/22/2008	9/8/2009	$14,647	$18,440	($3,793)
500	PPL CORP COM ISIN US69351T1060	8/7/2009	9/8/2009	$14,647	$14,735	($88)
100	PPL CORP COM ISIN US69351T1060	7/29/2008	4/14/2009	$2,781	$4,599	($1,818)
300	PRAXAIR INC COM	8/7/2009	10/6/2009	$24,230	$23,481	$749
100	PRIVATEBANCORP INC COM	8/7/2009	9/8/2009	$2,423	$2,755	($332)
650	PROCTER & GAMBLE CO COM	7/29/2008	4/16/2009	$32,766	$42,614	($9,848)
400	PROCTER & GAMBLE CO COM	9/9/2008	4/16/2009	$20,163	$28,897	($8,734)
250	PROCTER & GAMBLE CO COM	9/22/2008	4/16/2009	$12,602	$17,015	($4,413)
700	PROCTER & GAMBLE CO COM	7/29/2008	1/12/2009	$41,944	$45,892	($3,948)
100	PROSPERITY BANCSHARES INC COM	8/7/2009	9/8/2009	$3,378	$3,615	($237)
80	PUB SERVICE ENTERPRISE GROUP INC COM	7/29/2008	9/8/2009	$2,469	$3,282	($813)
500	PUB SERVICE ENTERPRISE GROUP INC COM	9/22/2008	9/8/2009	$15,430	$17,410	($1,980)
500	PUB SERVICE ENTERPRISE GROUP INC COM	8/7/2009	9/8/2009	$15,430	$15,845	($415)
100	PUB SERVICE ENTERPRISE GROUP INC COM	7/29/2008	4/14/2009	$2,883	$4,102	($1,219)
20	QUALCOMM INC COM	7/29/2008	12/21/2009	$912	$1,099	($187)
200	QUALCOMM INC COM	9/9/2008	12/21/2009	$9,120	$9,228	($109)
600	QUALCOMM INC COM	9/30/2008	12/21/2009	$27,359	$25,794	$1,565
80	QUALCOMM INC COM	4/14/2009	12/21/2009	$3,648	$3,268	$379
100	RAYTHEON CO USD0 01	7/29/2008	1/12/2009	$5,052	$5,785	($733)
80	RAYTHEON CO USD0 01	7/29/2008	4/14/2009	$3,362	$4,628	($1,266)
20	RAYTHEON CO USD0 01	9/22/2008	4/14/2009	$840	$1,155	($315)
900	REGIONS FINL CORP NEW COM	10/14/2008	9/8/2009	$5,022	$10,248	($5,227)
200	REGIONS FINL CORP NEW COM	8/7/2009	9/8/2009	$1,116	$990	$126
100	RELIANCE STL & ALUM CO COM	8/7/2009	10/6/2009	$4,113	$3,571	$542
200	RPM INTL INC	8/7/2009	10/6/2009	$3,624	$3,380	$244
300	SCHLUMBERGER LTD COM STK	7/29/2008	11/5/2009	$19,524	$28,875	($9,352)
150	SCHLUMBERGER LTD COM STK	7/29/2008	11/9/2009	$9,766	$14,438	($4,671)
100	SCHLUMBERGER LTD COM STK	9/9/2008	11/9/2009	$6,511	$8,302	($1,791)
400	SCHLUMBERGER LTD COM STK	9/22/2008	11/9/2009	$26,043	$35,984	($9,941)
400	SCHLUMBERGER LTD COM STK	4/14/2009	11/9/2009	$26,043	$17,652	$8,391

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250	SCHLUMBERGER LTD COM STK	8/7/2009	11/9/2009	$16,277	$13,318	$2,960
100	SEALED AIR CORP NEW COM STK	8/7/2009	10/6/2009	$1,909	$1,861	$48
100	SIGMA-ALDRICH CORP COM	8/7/2009	10/6/2009	$5,364	$5,239	$125
100	SIGNATURE BK NY N Y COM	8/7/2009	9/8/2009	$2,937	$2,980	($43)
90	SMITH INTL INC COM	7/29/2008	9/8/2009	$2,461	$6,633	($4,172)
100	SMITH INTL INC COM	8/7/2009	9/8/2009	$2,735	$2,605	$130
100	SONOCO PROD CO COM	8/7/2009	10/6/2009	$2,744	$2,596	$148
60	SOUTHERN CO COM STK	7/29/2008	4/14/2009	$1,788	$2,145	($357)
140	SOUTHERN CO COM STK	9/22/2008	4/14/2009	$4,173	$5,281	($1,108)
800	SOUTHERN CO COM STK	9/22/2008	9/8/2009	$25,109	$30,176	($5,067)
300	SOUTHERN CO COM STK	10/31/2008	9/8/2009	$9,416	$10,318	($902)
1,000	SOUTHERN CO COM STK	8/7/2009	9/8/2009	$31,387	$31,530	($143)
60	SOUTHERN CO COM STK	9/22/2008	9/8/2009	$1,883	$2,263	($380)
300	SOUTHERN CO COM STK	7/29/2008	1/12/2009	$10,731	$10,725	$6
200	SOUTHWESTERN ENERGY CO COM	9/8/2009	11/9/2009	$9,232	$7,814	$1,418
270	SPECTRA ENERGY CORP COM STK	7/29/2008	11/9/2009	$5,311	$7,147	($1,836)
100	SPECTRA ENERGY CORP COM STK	4/14/2009	11/9/2009	$1,967	$1,481	$486
130	SPECTRA ENERGY CORP COM STK	8/7/2009	11/9/2009	$2,557	$2,449	$108
1,170	SPRINT NEXTEL CORP	7/29/2008	9/8/2009	$4,305	$9,957	($5,651)
500	SPRINT NEXTEL CORP	4/14/2009	9/8/2009	$1,840	$2,023	($183)
730	SPRINT NEXTEL CORP	8/7/2009	9/8/2009	$2,686	$2,781	($95)
70	SPRINT NEXTEL CORP	8/7/2009	9/8/2009	$258	$267	($9)
200	STEEL DYNAMICS INC COM	8/7/2009	10/6/2009	$2,991	$3,506	($515)
200	SUN TR BANKS INC COM	10/14/2008	9/8/2009	$4,126	$8,946	($4,820)
300	SUN TR BANKS INC COM	8/7/2009	9/8/2009	$6,189	$6,540	($351)
200	SUN TR BANKS INC COM	10/14/2008	4/14/2009	$2,877	$8,946	($6,069)
100	SVB FINL GROUP COM	8/7/2009	9/8/2009	$3,819	$3,913	($94)
400	SYNOVUS FINL CORP COM	8/7/2009	9/8/2009	$1,336	$1,628	($292)
200	TCF FNCL CORP COM	8/7/2009	9/8/2009	$2,650	$3,066	($416)
100	TEMPLE INLAND INC COM	8/7/2009	10/6/2009	$1,662	$1,698	($36)
100	TERRA INDS INC COM	8/7/2009	10/6/2009	$3,513	$2,993	$520
130	TEXAS INSTRUMENTS INC COM	7/29/2008	4/14/2009	$2,248	$3,160	($912)
370	TEXAS INSTRUMENTS INC COM	9/30/2008	4/14/2009	$6,399	$7,962	($1,564)
200	TFS FINL CORP COM STK	8/7/2009	9/8/2009	$2,262	$2,380	($118)
80	THERMO FISHER CORP	7/29/2008	12/1/2009	$3,830	$4,654	($824)
120	THERMO FISHER CORP	9/22/2008	12/1/2009	$5,744	$6,601	($857)
100	TRUSTMARK CORP COM	8/7/2009	9/8/2009	$1,903	$2,129	($226)
100	TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0 80	7/29/2008	4/14/2009	$2,084	$4,125	($2,041)
100	UNITED STS STL CORP NEW COM	8/7/2009	10/6/2009	$4,255	$4,496	($241)
200	UNITED TECHNOLOGIES CORP COM	7/29/2008	1/12/2009	$10,468	$13,108	($2,640)
50	UNITED TECHNOLOGIES CORP COM	7/29/2008	4/14/2009	$2,275	$3,277	($1,002)
50	UNITED TECHNOLOGIES CORP COM	9/9/2008	4/14/2009	$2,275	$3,265	($990)
400	UNITEDHEALTH GROUP INC COM	7/29/2008	1/12/2009	$10,240	$11,020	($780)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
450	US BANCORP	7/29/2008	4/14/2009	$7,429	$13,518	($6,089)
750	US BANCORP	9/8/2008	4/14/2009	$12,382	$25,027	($12,645)
750	US BANCORP	9/8/2008	9/8/2009	$15,735	$25,027	($9,293)
500	US BANCORP	9/22/2008	9/8/2009	$10,490	$17,510	($7,020)
200	US BANCORP	10/14/2008	9/8/2009	$4,196	$6,299	($2,103)
500	US BANCORP	10/31/2008	9/8/2009	$10,490	$14,930	($4,440)
150	US BANCORP	8/7/2009	9/8/2009	$3,147	$3,491	($344)
100	V F CORP COM	10/31/2008	4/14/2009	$6,429	$5,518	$911
200	VAL NATL BANCORP COM	8/7/2009	9/8/2009	$2,250	$2,716	($466)
180	VALERO ENERGY CORP COM STK NEW	7/29/2008	9/8/2009	$3,371	$6,003	($2,632)
100	VALERO ENERGY CORP COM STK NEW	4/14/2009	9/8/2009	$1,873	$2,058	($185)
200	VALERO ENERGY CORP COM STK NEW	8/7/2009	9/8/2009	$3,746	$3,708	$38
1,000	VERIZON COMMUNICATIONS COM	7/29/2008	9/8/2009	$30,905	$34,150	($3,245)
400	VERIZON COMMUNICATIONS COM	9/9/2008	9/8/2009	$12,362	$14,167	($1,805)
800	VERIZON COMMUNICATIONS COM	10/31/2008	9/8/2009	$24,724	$23,776	$948
1,100	VERIZON COMMUNICATIONS COM	4/14/2009	9/8/2009	$33,996	$34,443	($447)
2,000	VERIZON COMMUNICATIONS COM	4/16/2009	9/8/2009	$61,810	$63,500	($1,690)
2,800	VERIZON COMMUNICATIONS COM	8/7/2009	9/8/2009	$86,535	$87,080	($545)
260	VERIZON COMMUNICATIONS COM	7/29/2008	9/8/2009	$8,035	$8,879	($844)
100	VISA INC COM CL A STK	4/14/2009	9/8/2009	$7,093	$5,839	$1,254
100	VULCAN MATERIALS CO COM	8/7/2009	10/6/2009	$5,176	$5,042	$134
200	WASH FED INC COM	8/7/2009	9/8/2009	$2,890	$3,124	($234)
180	WASTE MGMT INC DEL COM STK	7/29/2008	4/14/2009	$4,798	$6,469	($1,671)
500	WASTE MGMT INC DEL COM STK	10/31/2008	4/14/2009	$13,327	$15,641	($2,313)
270	WEATHERFORD INTL LTD	7/29/2008	11/9/2009	$4,987	$9,817	($4,830)
100	WEATHERFORD INTL LTD	4/14/2009	11/9/2009	$1,847	$1,285	$562
30	WEATHERFORD INTL LTD	8/7/2009	11/9/2009	$554	$559	($5)
200	WEBSTER FNCL CORP WATERBURY CONN COM	8/7/2009	9/8/2009	$2,404	$2,634	($230)
180	WELLPOINT INC COM	7/29/2008	1/12/2009	$7,369	$9,544	($2,174)
20	WELLPOINT INC COM	9/30/2008	1/12/2009	$819	$936	($117)
2,000	WELLS FARGO & CO NEW COM STK	9/8/2008	4/14/2009	$36,449	$65,351	($28,902)
1,280	WELLS FARGO & CO NEW COM STK	9/8/2008	9/8/2009	$34,508	$41,825	($7,317)
1,200	WELLS FARGO & CO NEW COM STK	9/22/2008	9/8/2009	$32,351	$42,240	($9,889)
800	WELLS FARGO & CO NEW COM STK	10/31/2008	9/8/2009	$21,567	$27,283	($5,716)
1,420	WELLS FARGO & CO NEW COM STK	8/7/2009	9/8/2009	$38,282	$40,868	($2,585)
200	WESTERN UNION CO	4/14/2009	9/8/2009	$3,636	$2,858	$778
200	WEYERHAEUSER CO COM	8/7/2009	10/6/2009	$7,099	$7,666	($567)
180	WILLIAMS CO INC COM	7/29/2008	11/9/2009	$3,629	$5,765	($2,137)
100	WILLIAMS CO INC COM	4/14/2009	11/9/2009	$2,016	$1,289	$727
200	WILLIAMS CO INC COM	8/7/2009	11/9/2009	$4,032	$3,390	$642
20	WILLIAMS CO INC COM	9/8/2009	11/9/2009	$403	$346	$57
100	WILMINGTON TR CORP NEW COM	8/7/2009	9/8/2009	$1,261	$1,324	($63)
200	XILINX INC COM	9/30/2008	4/14/2009	$4,140	$4,694	($554)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
180	XTO ENERGY INC COM	7/29/2008	11/9/2009	$8,120	$8,293	($173)
100	XTO ENERGY INC COM	4/14/2009	11/9/2009	$4,511	$3,341	$1,170
120	XTO ENERGY INC COM	8/7/2009	11/9/2009	$5,413	$4,855	$558
200	YAHOO INC COM	4/14/2009	9/8/2009	$2,894	$2,816	$78
200	ZIONS BANCORP COM	8/7/2009	9/8/2009	$3,210	$3,416	($206)
5	BNP PARIBAS RIGHTS	7/29/2008	10/7/2009	$9	$0	$9
113	BNP PARIBAS RIGHTS	7/29/2008	10/7/2009	$212	$0	$212
282	BNP PARIBAS RIGHTS	9/8/2008	10/7/2009	$529	$0	$529
12	BNP PARIBAS RIGHTS	9/8/2008	10/7/2009	$23	$0	$23
5	BNP PARIBAS RIGHTS	10/14/2008	10/7/2009	$10	$0	$10
115	BNP PARIBAS RIGHTS	10/14/2008	10/7/2009	$216	$0	$216
145	BNP PARIBAS RIGHTS	4/14/2009	10/7/2009	$271	$0	$271
6	BNP PARIBAS RIGHTS	4/14/2009	10/7/2009	$12	$0	$12
47	BNP PARIBAS RIGHTS	8/7/2009	10/7/2009	$88	$0	$88
1,062	BNP PARIBAS RIGHTS	8/7/2009	10/7/2009	$1,994	$0	$1,994
63	CIE DE ST-GOBAIN WTS 06/03/2009 EUR4	7/29/2008	2/26/2009	$106	$0	$106
383	DANONE EUR0.25 (S/R 12/06/09)	7/29/2008	6/2/2009	$1,201	$0	$1,201
2	DANONE EUR0 25 (S/R 12/06/09)	7/29/2008	6/2/2009	$6	$0	$6
44	DANONE EUR0 25 (S/R 12/06/09)	7/29/2008	6/2/2009	$139	$0	$139
13	DANONE EUR0 25 (S/R 12/06/09)	9/30/2008	6/2/2009	$42	$0	$42
115	DANONE EUR0 25 (S/R 12/06/09)	9/30/2008	6/2/2009	$361	$0	$361
1	DANONE EUR0 25 (S/R 12/06/09)	9/30/2008	6/2/2009	$2	$0	$2
90	DANONE EUR0 25 (S/R 12/06/09)	4/14/2009	6/2/2009	$283	$0	$283
10	DANONE EUR0 25 (S/R 12/06/09)	4/14/2009	6/2/2009	$33	$0	$33
0	DANONE EUR0 25 (S/R 12/06/09)	4/14/2009	6/2/2009	$1	$0	$1
144	LAFARGE -RTS	7/29/2008	4/7/2009	$1,324	$0	$1,324
162	PERNOD RICARD S A RIGHT	7/29/2008	4/23/2009	$572	$0	$572
169	SOCIETE GENERALE - RTS	7/29/2008	10/14/2009	$603	$0	$603
147	SOCIETE GENERALE - RTS	9/8/2008	10/14/2009	$524	$0	$524
90	SOCIETE GENERALE - RTS	4/14/2009	10/14/2009	$321	$0	$321
659	SOCIETE GENERALE - RTS	8/7/2009	10/14/2009	$2,351	$0	$2,351
51	K&S AG NPV(SUB RIGHTS 10/12/09)	7/29/2008	12/2/2009	$198	$0	$198
203	K&S AG NPV(SUB RIGHTS 10/12/09)	8/7/2009	12/2/2009	$788	$0	$788
376	NATL BK OF GREECE RIGHT	11/3/2008	7/13/2009	$529	$0	$529
72	CRH NEW ORD EUR0 32(SUB RIGHTS	7/29/2008	3/6/2009	$513	$0	$513
3,148	ENEL EUR1 (S/R 19/06/2009)	7/29/2008	6/3/2009	$1,963	$0	$1,963
991	ENEL EUR1 (S/R 19/06/2009)	9/30/2008	6/3/2009	$618	$0	$618
1,221	ENEL EUR1 (S/R 19/06/2009)	1/9/2009	6/3/2009	$761	$0	$761
585	ING GROEP NV CVA EUR0 24 (S/R 15/12/09)	7/29/2008	12/8/2009	$1,337	$0	$1,337
1,733	ING GROEP NV CVA EUR0 24 (S/R 15/12/09)	9/30/2008	12/8/2009	$3,961	$0	$3,961
1,588	ING GROEP NV CVA EUR0 24 (S/R 15/12/09)	8/7/2009	12/8/2009	$3,630	$0	$3,630
264	ABERTIS INFRAESTR EUR3(BONUS/R 25/05/2009)	7/29/2008	5/18/2009	$237	$0	$237
323	ABERTIS INFRAESTR EUR3(BONUS/R 25/05/2009)	9/30/2008	5/18/2009	$290	$0	$290

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
4,195	BANCO SANTANDER EUR0 50(B/R STK D 30/10/09)	10/31/2008	10/22/2009	$792	$0	$792
1,191	BANCO SANTANDER EUR0 50(B/R STK D 30/10/09)	4/14/2009	10/22/2009	$225	$0	$225
8,743	BANCO SANTANDER EUR0 50(B/R STK D 30/10/09)	8/7/2009	10/22/2009	$1,652	$0	$1,652
9,020	NORDEA BANK AB NPV(SEK QUOTE(S/R 03/04/09)	7/29/2008	3/25/2009	$1,099	$0	$1,099
8,096	NORDEA BANK AB NPV(SEK QUOTE(S/R 03/04/09)	9/8/2008	3/25/2009	$986	$0	$986
99	HOLCIM CHF2 0(SUB RIGHTS 25/05/09)	7/29/2008	5/15/2009	$232	$0	$232
481	3I GROUP ORD GBP0 738636 N/P11/06/09	7/29/2008	6/4/2009	$723	$0	$723
2	3I GROUP ORD GBP0 738636 N/P11/06/09	7/29/2008	6/4/2009	$3	$0	$3
1,344	HSBC HLDGS ORD USD0 50(N/P 03/04/09)	7/29/2008	3/26/2009	$2,325	$0	$2,325
1,487	HSBC HLDGS ORD USD0 50(N/P 03/04/09)	9/8/2008	3/26/2009	$2,573	$0	$2,573
607	HSBC HLDGS ORD USD0 50(N/P 03/04/09)	10/14/2008	3/26/2009	$1,051	$0	$1,051
598	LADBROKES ORD GBP0 2833333(N/P 23/10)	4/14/2009	10/12/2009	$441	$0	$441
502	LADBROKES ORD GBP0 2833333(N/P 23/10)	8/7/2009	10/12/2009	$370	$0	$370
1	LLOYDS BANKING GP GBP0 10(N/P 11/12/2009)	7/29/2008	12/4/2009	$0	$0	$0
0	LLOYDS BANKING GP GBP0 10(N/P 11/12/2009)	7/29/2008	12/4/2009	$0	$0	$0
1,668	LLOYDS BANKING GP GBP0 10(N/P 11/12/2009)	7/29/2008	12/4/2009	$479	$0	$479
3,248	LLOYDS BANKING GP GBP0 10(N/P 11/12/2009)	7/29/2008	12/4/2009	$934	$0	$934
2,803	LLOYDS BANKING GP GBP0 10(N/P 11/12/2009)	9/8/2008	12/4/2009	$806	$0	$806
1,612	LLOYDS BANKING GP GBP0 10(N/P 11/12/2009)	9/8/2008	12/4/2009	$463	$0	$463
1	LLOYDS BANKING GP GBP0 10(N/P 11/12/2009)	9/8/2008	12/4/2009	$0	$0	$0
0	LLOYDS BANKING GP GBP0 10(N/P 11/12/2009)	9/8/2008	12/4/2009	$0	$0	$0
4	LLOYDS BANKING GP GBP0 10(N/P 11/12/2009)	8/7/2009	12/4/2009	$1	$0	$1
15,148	LLOYDS BANKING GP GBP0 10(N/P 11/12/2009)	8/7/2009	12/4/2009	$4,354	$0	$4,354
146	RIO TINTO ORD GBP0 10 (N/P 01/07/09)	7/29/2008	6/18/2009	$1,535	$0	$1,535
127	RIO TINTO ORD GBP0 10 (N/P 01/07/09)	9/30/2008	6/18/2009	$1,337	$0	$1,337
75	RIO TINTO ORD GBP0 10 (N/P 01/07/09)	4/14/2009	6/18/2009	$792	$0	$792
596	XSTRATA PLC -NPR	7/29/2008	3/11/2009	$1,168	$0	$1,168
	Total Equities			**$12,887,423**	**$15,774,189**	**($2,886,766)**
3,631	MFC ISHARES IBOXX INVT GRADE GROUP BD FD	10/24/2008	8/3/2009	$373,946	$320,036	$53,909
3,532	MFC ISHARES IBOXX INVT GRADE GROUP BD FD	11/12/2008	8/3/2009	$363,750	$320,012	$43,738
	Total Bonds			**$737,696**	**$640,049**	**$97,647**
Grand Total				**$13,625,118**	**$16,414,237**	**($2,789,119)**

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
0	###REORG/HOMESTORE INC NAME CHANGE TO MOVEINC SEC # 2025019 EFF 06-22-2006		12/9/2009	$24,579	$0	$24,579
0	#REORG/CARNIVAL CORP RECLASSIFICATION TOCARNIVAL CORP COM PAIRED 2002288 4/17/03		3/25/2009	$38	$0	$38
0	#REORG/ENDOCARE INC COM TO REVERSE STK SPLIT ENDOCARE INC 2034630 EFF 8-21-07		10/5/2009	$89	$0	$89
0	#REORG/ENTERASYS NETWORKS REV SPLIT TO CU 293637401 EFF 10/28/05		7/31/2009	$63	$0	$63
0	#REORG/GENTA INC REV SPLIT TO GENTA INC 2033780 EFF 07-13-07		12/23/2009	$1,140	$0	$1,140
0	#REORG/HANOVER COMPRESSOR CO COM STK MERGER #2034734 EFF 8/20/07		10/28/2009	$24	$0	$24
0	#REORG/NETWORKS ASSOC INC NAME CHANGED TO MCAFFEE INC SEC #2008520 EFF 6/30/04		3/27/2009	$38	$0	$38
0	#REORG/TRANSKARYOTIC THERAPIES INC CASH MERGER EFF 7/28/05		4/23/2009	$24,205	$0	$24,205
0	CARDINAL HLTH INC		9/16/2009	$46,176	$0	$46,176
0	CARDINAL HLTH INC		9/17/2009	$4,184	$0	$4,184
0	MBIA INC COM		4/13/2009	$6,928	$0	$6,928
0	MEDICAL STAFFING NETWORK HLDGS INC COM		2/26/2009	$1,927	$0	$1,927
	TOTAL			**$109,391**	**$0**	**$109,391**

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
0	DIRECTV COM CL A COM CL A	2/9/2005	12/22/2009	$13	$6	$7
0	DIRECTV COM CL A COM CL A	3/16/2005	12/22/2009	$0	$0	$0
0	DIRECTV COM CL A COM CL A	12/7/2005	12/22/2009	$0	$0	$0
0	DIRECTV COM CL A COM CL A	12/8/2005	12/22/2009	$0	$0	$0
0	DIRECTV COM CL A COM CL A	12/12/2005	12/22/2009	$0	$0	$0
0	DIRECTV COM CL A COM CL A	12/13/2005	12/22/2009	$0	$0	$0
0	DIRECTV COM CL A COM CL A	11/7/2008	12/22/2009	$0	$0	$0
0	DIRECTV COM CL A COM CL A	11/7/2008	12/22/2009	$0	$0	$0
0	DIRECTV COM CL A COM CL A	5/6/2009	12/22/2009	$0	$0	$0
0	DIRECTV COM CL A COM CL A	5/6/2009	12/22/2009	$0	$0	$0
0	DIRECTV COM CL A COM CL A	5/6/2009	12/22/2009	$0	$0	$0
0	DIRECTV COM CL A COM CL A	9/16/2009	12/22/2009	$0	$0	$0
0	DIRECTV COM CL A COM CL A	11/5/2009	12/22/2009	$0	$0	$0
0	DIRECTV COM CL A COM CL A	11/5/2009	12/22/2009	$0	$0	$0
0	DIRECTV COM CL A COM CL A	11/5/2009	12/22/2009	$0	$0	$0
200	FAIRFAX FINL HLDGS LTD SUB VTG	12/16/2004	2/6/2009	$64,963	$24,930	$40,033
4,600	FAIRFAX FINL HLDGS LTD SUB VTG	12/16/2004	3/23/2009	$1,163,428	$573,390	$590,038
528	FAIRFAX FINL HLDGS LTD SUB VTG	12/16/2004	2/5/2009	$170,182	$65,815	$104,366
7,000	FAIRFAX FINL HLDGS LTD SUB VTG	12/16/2004	3/10/2009	$1,557,138	$872,550	$684,588
2,000	FAIRFAX FINL HLDGS LTD SUB VTG	12/16/2004	3/9/2009	$431,151	$249,300	$181,851
1,272	FAIRFAX FINL HLDGS LTD SUB VTG	12/16/2004	2/3/2009	$410,341	$158,555	$251,787
32,000	OLYMPUS CORP NPV	7/26/2004	10/16/2009	$955,416	$611,473	$343,944
20,000	OLYMPUS CORP NPV	7/26/2004	3/24/2009	$339,996	$382,170	($42,175)
14,400	OLYMPUS CORP NPV	7/26/2004	12/29/2009	$471,722	$275,163	$196,559
22,600	OLYMPUS CORP NPV	7/26/2004	12/28/2009	$746,863	$431,852	$315,010
181,000	SOMPO JAPAN INSURANCE INC JPY50	7/14/2004	3/24/2009	$1,033,922	$1,887,219	($853,297)
53,000	SOMPO JAPAN INSURANCE INC JPY50	7/16/2004	3/24/2009	$302,751	$546,839	($244,089)
118,000	SOMPO JAPAN INSURANCE INC JPY50	9/21/2004	3/24/2009	$674,049	$1,025,817	($351,768)
250,000	SOMPO JAPAN INSURANCE INC JPY50	3/28/2007	3/24/2009	$1,428,069	$3,024,611	($1,596,542)
358,000	SOMPO JAPAN INSURANCE INC JPY50	7/14/2004	3/10/2009	$1,584,036	$3,732,732	($2,148,695)
31,800	ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	3/19/2004	3/6/2009	$461,975	$888,899	($426,924)
68,200	ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	3/22/2004	3/6/2009	$990,777	$1,888,185	($897,408)
22,000	ACS ACTIVIDADES CO EUR0 5	1/22/2008	3/6/2009	$810,462	$1,080,299	($269,838)
21,000	ACS ACTIVIDADES CO EUR0 5	1/22/2008	3/9/2009	$744,502	$1,031,195	($286,693)
2,000	ACS ACTIVIDADES CO EUR0 5	8/13/2008	3/9/2009	$70,905	$95,786	($24,881)
3,714	#REORG/DIRECTV GROUP INC COM-STOCK MEREGR DIRECTV-CLAS A 2056110 11/20/2009	1/27/2005	3/9/2009	$72,752	$57,047	$15,705
4,086	#REORG/DIRECTV GROUP INC COM-STOCK MEREGR DIRECTV-CLAS A 2056110 11/20/2009	1/28/2005	3/9/2009	$80,039	$62,352	$17,686
18,200	#REORG/DIRECTV GROUP INC COM-STOCK MEREGR DIRECTV-CLAS A 2056110 11/20/2009	1/28/2005	3/10/2009	$362,114	$277,732	$84,382
19,000	#REORG/DIRECTV GROUP INC COM-STOCK MEREGR DIRECTV-CLAS A 2056110 11/20/2009	2/9/2005	3/10/2009	$378,031	$280,250	$97,781
29,000	#REORG/DIRECTV GROUP INC COM-STOCK MEREGR DIRECTV-CLAS A 2056110 11/20/2009	11/29/2004	2/11/2009	$669,621	$465,740	$203,881
17,000	#REORG/DIRECTV GROUP INC COM-STOCK MEREGR DIRECTV-CLAS A 2056110 11/20/2009	1/27/2005	2/11/2009	$392,536	$261,120	$131,416
3,400	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	11/5/2008	11/5/2009	$110,707	$54,501	$56,205

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	11/6/2008	11/5/2009	$32,561	$15,007	$17,554
19,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	11/6/2008	11/5/2009	$618,654	$292,560	$326,094
4,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	11/6/2008	11/5/2009	$130,243	$63,260	$66,983
7,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	11/6/2008	11/5/2009	$227,925	$113,665	$114,260
24,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	11/6/2008	11/5/2009	$781,458	$382,884	$398,574
6,600	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	11/7/2008	11/5/2009	$214,901	$112,679	$102,223
1,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	4/29/2008	3/11/2009	$17,593	$26,471	($8,878)
1,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	4/29/2008	3/11/2009	$17,355	$26,471	($9,116)
26,400	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	11/5/2008	11/5/2009	$862,598	$439,069	$423,529
1,600	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	11/5/2008	11/5/2009	$52,279	$25,648	$26,631
22,263	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	4/29/2008	3/10/2009	$382,685	$589,317	($206,632)
5,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	12/7/2005	3/6/2009	$83,701	$71,353	$12,348
1,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	12/8/2005	3/6/2009	$16,740	$14,233	$2,507
1,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	4/29/2008	3/13/2009	$17,514	$26,471	($8,957)
3,200	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	12/8/2005	3/9/2009	$53,328	$45,546	$7,782
42,200	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	2/28/2006	3/9/2009	$703,259	$634,444	$68,815
14,337	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	4/29/2008	3/9/2009	$238,925	$379,510	($140,586)
9,600	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	12/6/2005	2/10/2009	$186,364	$135,952	$50,412
29,400	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	12/7/2005	2/10/2009	$570,739	$419,558	$151,181
57,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	4/29/2008	3/10/2009	$990,939	$1,508,830	($517,890)
1,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	4/29/2008	3/11/2009	$18,226	$26,471	($8,245)
46,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	4/29/2008	3/9/2009	$772,046	$1,217,652	($445,606)
65,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	4/29/2008	3/10/2009	$1,134,049	$1,720,596	($586,547)
1,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	4/29/2008	3/12/2009	$17,607	$26,471	($8,863)
22,400	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	5/22/2008	9/16/2009	$656,294	$609,676	$46,618
15,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	11/4/2008	9/16/2009	$439,483	$255,051	$184,432
9,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	11/4/2008	9/16/2009	$263,690	$154,628	$109,062
11,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	11/4/2008	9/16/2009	$322,287	$186,975	$135,313
3,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	11/4/2008	9/16/2009	$87,897	$51,107	$36,789
20,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	11/5/2008	9/16/2009	$585,977	$345,680	$240,297
600	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	11/5/2008	9/16/2009	$17,579	$9,979	$7,600
5,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	11/5/2008	9/16/2009	$146,494	$83,331	$63,164
1,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	4/29/2008	3/13/2009	$17,705	$26,471	($8,766)
20,400	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	4/29/2008	5/6/2009	$519,391	$540,002	($20,611)
41,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	5/22/2008	5/6/2009	$1,043,874	$1,118,070	($74,196)
22,600	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	5/22/2008	5/6/2009	$575,404	$615,120	($39,716)
2,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	11/5/2008	11/5/2009	$66,096	$33,263	$32,833
1,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	4/29/2008	3/12/2009	$17,813	$26,471	($8,658)
39,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	5/22/2008	5/6/2009	$988,625	$1,061,490	($72,866)
5,000	#REORG/LIBTY MAND EXCH LIBERTY ENTMNT A/MEDIA-STARZ A 2056109 2055919 11/20/09	4/29/2008	3/11/2009	$89,566	$132,354	($42,787)
105,000	DELL INC COM STK	10/18/2005	3/6/2009	$867,285	$3,378,585	($2,511,300)
117,000	DELL INC COM STK	12/5/2005	3/6/2009	$966,403	$3,651,055	($2,684,652)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
33,000	DELL INC COM STK	12/5/2005	7/10/2009	$436,641	$1,029,785	($593,143)
17,000	DELL INC COM STK	12/5/2005	8/28/2009	$276,783	$530,495	($253,712)
22,415	DELL INC COM STK	12/27/2005	8/28/2009	$364,947	$694,242	($329,295)
8,585	DELL INC COM STK	12/28/2005	8/28/2009	$139,776	$265,389	($125,613)
14,000	DELL INC COM STK	12/29/2005	8/28/2009	$227,939	$426,080	($198,141)
80,000	DELL INC COM STK	12/5/2005	3/23/2009	$822,395	$2,496,448	($1,674,053)
70,000	EBAY INC COM	12/5/2007	6/29/2009	$1,201,638	$2,330,790	($1,129,152)
75,000	EBAY INC COM	1/10/2008	6/29/2009	$1,287,469	$2,223,203	($935,733)
17,000	EBAY INC COM	11/30/2007	6/2/2009	$308,279	$567,880	($259,601)
7,000	EBAY INC COM	11/30/2007	6/2/2009	$125,957	$233,833	($107,876)
8,000	EBAY INC COM	11/30/2007	6/2/2009	$144,865	$267,238	($122,373)
28,000	EBAY INC COM	11/30/2007	6/2/2009	$505,171	$935,332	($430,160)
28,000	EBAY INC COM	11/30/2007	6/2/2009	$501,531	$935,332	($433,800)
3,000	EBAY INC COM	11/30/2007	6/2/2009	$54,048	$100,214	($46,166)
15,000	EBAY INC COM	12/3/2007	6/2/2009	$270,242	$500,831	($230,588)
8,000	EBAY INC COM	12/3/2007	6/2/2009	$144,129	$267,452	($123,323)
61,000	EBAY INC COM	12/5/2007	6/2/2009	$1,098,984	$2,031,117	($932,133)
46,000	EBAY INC COM	11/30/2007	6/2/2009	$826,856	$1,536,616	($709,760)
23,132	INGERSOLL-RAND PLC COM STK	8/11/2008	8/6/2009	$671,204	$923,207	($252,003)
8,046	INGERSOLL-RAND PLC COM STK	8/11/2008	7/21/2009	$187,520	$321,119	($133,599)
2,954	INGERSOLL-RAND PLC COM STK	8/11/2008	7/21/2009	$68,846	$118,751	($49,905)
1,000	INGERSOLL-RAND PLC COM STK	8/11/2008	7/21/2009	$23,224	$39,910	($16,686)
23,868	INGERSOLL-RAND PLC COM STK	8/11/2008	8/4/2009	$692,794	$952,581	($259,788)
7,000	INGERSOLL-RAND PLC COM STK	8/11/2008	7/21/2009	$161,620	$279,373	($117,753)
22,000	INGERSOLL-RAND PLC COM STK	8/11/2008	9/8/2009	$695,512	$878,029	($182,517)
28,000	INGERSOLL-RAND PLC COM STK	8/18/2008	9/8/2009	$885,197	$1,114,680	($229,483)
58,000	INGERSOLL-RAND PLC COM STK	8/11/2008	7/28/2009	$1,606,762	$2,314,803	($708,042)
1,000	INGERSOLL-RAND PLC COM STK	8/18/2008	9/8/2009	$31,734	$39,810	($8,076)
15,000	INGERSOLL-RAND PLC COM STK	9/25/2008	9/8/2009	$476,004	$486,600	($10,596)
12,000	INGERSOLL-RAND PLC COM STK	9/25/2008	9/8/2009	$380,803	$391,944	($11,141)
49,000	INGERSOLL-RAND PLC COM STK	10/22/2008	9/8/2009	$1,554,946	$934,807	$620,138
50,000	INGERSOLL-RAND PLC COM STK	8/18/2008	9/8/2009	$1,586,369	$1,990,500	($404,131)
1,000	LIBERTY MEDIA CORP NEW LIBERTY STARZ COMSER A LIBERTY STARZ COM SER A	11/6/2009	11/6/2009	$46,714	$23,005	$23,709
990	LIBERTY MEDIA CORP NEW LIBERTY STARZ COMSER A LIBERTY STARZ COM SER A	11/6/2009	11/23/2009	$50,347	$22,775	$27,572
	TOTAL			**$50,149,259**	**$69,103,122**	**($18,953,863)**

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
(67,140)	#REORG INGERSOLL-RAND CO CL A PLAN OF REORG/ST OF INCOR #2053135 07/01/09		10/29/2008	($1,180,221)	($2,842,415)	$1,662,194
(29,500)	#REORG INGERSOLL-RAND CO CL A PLAN OF REORG/ST OF INCOR #2053135 07/01/09		10/1/2008	($874,464)	($1,253,355)	$378,891
24,520	ADR TEVA PHARMACEUTICAL INDS	10/9/2009	12/18/2009	$1,289,243	$1,266,026	$23,217
17,340	ADR TEVA PHARMACEUTICAL INDS	11/3/2009	12/18/2009	$911,724	$870,706	$41,019
4,160	ADR TEVA PHARMACEUTICAL INDS	12/7/2009	12/18/2009	$218,730	$223,330	($4,601)
17,000	FOSTER WHEELER LTD (BM) COM STK	12/6/2004	2/24/2009	$265,778	$116,280	$149,498
36,800	FOSTER WHEELER LTD (BM) COM STK	12/8/2004	2/24/2009	$575,332	$244,352	$330,980
11,500	FOSTER WHEELER LTD (BM) COM STK	9/12/2008	2/24/2009	$179,791	$482,891	($303,100)
5,400	FOSTER WHEELER LTD (BM) COM STK	9/23/2008	2/24/2009	$84,424	$228,179	($143,755)
1,000	#REORG INGERSOLL-RAND CO CL A PLAN OF REORG/ST OF INCOR #2053135 07/01/09	3/17/2008	10/29/2008	$17,579	$42,127	($24,548)
5,000	#REORG INGERSOLL-RAND CO CL A PLAN OF REORG/ST OF INCOR #2053135 07/01/09	3/19/2008	10/29/2008	$87,893	$210,949	($123,056)
10,600	#REORG INGERSOLL-RAND CO CL A PLAN OF REORG/ST OF INCOR #2053135 07/01/09	3/20/2008	10/29/2008	$186,332	$445,649	($259,317)
2,400	#REORG INGERSOLL-RAND CO CL A PLAN OF REORG/ST OF INCOR #2053135 07/01/09	5/23/2008	10/29/2008	$42,188	$101,166	($58,977)
35,236	#REORG INGERSOLL-RAND CO CL A PLAN OF REORG/ST OF INCOR #2053135 07/01/09	6/6/2008	10/29/2008	$619,396	$1,526,247	($906,851)
12,904	#REORG INGERSOLL-RAND CO CL A PLAN OF REORG/ST OF INCOR #2053135 07/01/09	8/18/2008	10/29/2008	$226,833	$503,527	($276,694)
29,500	#REORG INGERSOLL-RAND CO CL A PLAN OF REORG/ST OF INCOR #2053135 07/01/09	3/17/2008	10/1/2008	$874,464	$1,242,735	($368,271)
32,310	#REORG/WYETH COM CASH AND STOCK MERGER EFF 10-15-09	2/3/2009	5/26/2009	$1,426,812	$1,398,383	$28,428
52,250	ANNALY CAP MGMT INC COM	10/6/2008	5/7/2009	$751,377	$702,198	$49,179
46,100	ANNALY CAP MGMT INC COM	10/6/2008	5/8/2009	$677,044	$619,547	$57,497
17,650	ANNALY CAP MGMT INC COM	10/6/2008	12/2/2009	$323,927	$237,202	$86,726
20,610	ANNALY CAP MGMT INC COM	11/4/2008	12/2/2009	$378,252	$286,337	$91,915
10,450	ANNALY CAP MGMT INC COM	10/6/2008	6/23/2009	$159,669	$140,440	$19,229
10,450	ANNALY CAP MGMT INC COM	10/6/2008	6/24/2009	$159,358	$140,440	$18,919
1,670	ANNALY CAP MGMT INC COM	11/4/2008	12/3/2009	$30,948	$23,201	$7,746
4,120	ANNALY CAP MGMT INC COM	11/4/2008	12/4/2009	$74,138	$57,240	$16,899
30,360	ANNALY CAP MGMT INC COM	2/19/2009	12/4/2009	$546,320	$427,241	$119,079
31,420	ANNALY CAP MGMT INC COM	3/2/2009	12/4/2009	$565,395	$423,469	$141,925
66,360	APPLIED MATERIALS INC COM	2/20/2009	12/16/2009	$908,936	$585,096	$323,840
17,340	APPLIED MATERIALS INC COM	3/3/2009	12/16/2009	$237,507	$152,871	$84,636
49,160	APPLIED MATERIALS INC COM	3/11/2009	12/16/2009	$673,347	$460,167	$213,180
35,500	APPLIED MATERIALS INC COM	9/21/2009	12/16/2009	$486,245	$455,415	$30,830
13,100	APPLIED MATERIALS INC COM	2/20/2009	6/23/2009	$139,122	$115,503	$23,620
13,100	APPLIED MATERIALS INC COM	2/20/2009	6/24/2009	$141,449	$115,503	$25,946
9,550	AXIS CAPITAL HOLDINGS LTD COM USD0 0125	11/11/2008	6/23/2009	$242,735	$244,330	($1,595)
9,550	AXIS CAPITAL HOLDINGS LTD COM USD0 0125	11/11/2008	6/24/2009	$246,103	$244,330	$1,773
6,200	AXIS CAPITAL HOLDINGS LTD COM USD0 0125	11/11/2008	12/18/2009	$172,497	$158,623	$13,874
21,900	AXIS CAPITAL HOLDINGS LTD COM USD0 0125	11/12/2008	12/18/2009	$609,304	$541,922	$67,382
12,260	AXIS CAPITAL HOLDINGS LTD COM USD0 0125	1/5/2009	12/18/2009	$341,099	$363,541	($22,442)
16,490	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	1/27/2009	12/18/2009	$458,786	$429,853	$28,933
12,940	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	2/17/2009	12/18/2009	$360,018	$331,807	$28,210
8,100	AXIS CAPITAL HOLDINGS LTD COM USD0 0125	2/20/2009	12/18/2009	$225,359	$189,035	$36,324

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
17,560	AXIS CAPITAL HOLDINGS LTD COM USD0 0125	2/20/2009	12/18/2009	$488,556	$415,514	$73,042
69,800	BANK OF AMERICA CORP	5/14/2009	12/16/2009	$1,070,642	$802,909	$267,732
23,900	BANK OF AMERICA CORP	5/18/2009	12/16/2009	$366,595	$283,545	$83,050
57,500	BANK OF AMERICA CORP	5/29/2009	12/16/2009	$881,976	$643,943	$238,033
35,850	BANK OF AMERICA CORP	6/9/2009	12/16/2009	$549,893	$431,211	$118,682
17,900	BANK OF AMERICA CORP	6/15/2009	12/16/2009	$274,563	$239,881	$34,681
29,500	BANK OF AMERICA CORP	6/25/2009	12/16/2009	$452,492	$363,773	$88,718
44,500	BANK OF AMERICA CORP	10/28/2009	12/16/2009	$682,572	$678,394	$4,179
19,950	BANK OF AMERICA CORP	5/14/2009	6/23/2009	$243,384	$229,485	$13,899
19,950	BANK OF AMERICA CORP	5/14/2009	6/24/2009	$245,778	$229,485	$16,293
3,300	BECTON DICKINSON & CO COM	3/3/2009	6/24/2009	$226,435	$212,328	$14,107
8,730	BECTON DICKINSON & CO COM	3/3/2009	12/18/2009	$649,846	$561,705	$88,141
13,680	BECTON DICKINSON & CO COM	3/25/2009	12/18/2009	$1,018,316	$918,182	$100,133
11,950	BECTON DICKINSON & CO COM	5/7/2009	12/18/2009	$889,538	$734,320	$155,217
3,300	BECTON DICKINSON & CO COM	3/3/2009	6/23/2009	$224,643	$212,328	$12,315
7,700	BOEING CO COM	1/16/2008	6/15/2009	$380,918	$603,029	($222,111)
8,900	BOEING CO COM	1/30/2008	6/15/2009	$440,282	$724,901	($284,619)
8,100	BOEING CO COM	1/31/2008	6/15/2009	$400,706	$656,272	($255,565)
12,400	BOEING CO COM	3/3/2008	6/15/2009	$613,427	$990,090	($376,663)
18,500	BOEING CO COM	6/11/2008	6/15/2009	$915,194	$1,360,712	($445,518)
6,450	CHUBB CORP COM	10/13/2008	6/24/2009	$251,891	$272,757	($20,866)
11,180	CHUBB CORP COM	10/13/2008	11/3/2009	$544,527	$472,779	$71,748
6,450	CHUBB CORP COM	10/13/2008	6/23/2009	$253,239	$272,757	($19,518)
21,420	CHUBB CORP COM	10/13/2008	12/16/2009	$1,044,031	$905,807	$138,224
1,600	CHUBB CORP COM	10/15/2008	12/16/2009	$77,986	$65,581	$12,405
6,700	CHUBB CORP COM	10/16/2008	12/16/2009	$326,564	$265,151	$61,413
4,790	CHUBB CORP COM	2/26/2009	12/16/2009	$233,469	$189,819	$43,650
14,650	CHUBB CORP COM	4/24/2009	12/16/2009	$714,055	$609,461	$104,594
7,100	CHUBB CORP COM	5/20/2009	12/16/2009	$346,061	$276,323	$69,738
41,300	CISCO SYSTEMS INC	12/28/2007	12/16/2009	$967,229	$1,138,381	($171,151)
29,200	CISCO SYSTEMS INC	12/31/2007	12/16/2009	$683,852	$796,047	($112,195)
42,200	CISCO SYSTEMS INC	1/11/2008	12/16/2009	$988,307	$1,097,419	($109,112)
11,500	CISCO SYSTEMS INC	12/28/2007	6/23/2009	$213,781	$316,983	($103,202)
11,500	CISCO SYSTEMS INC	12/28/2007	6/24/2009	$215,849	$316,983	($101,133)
129,150	COMCAST CORP NEW-CL A	11/1/2004	5/14/2009	$1,916,627	$2,543,997	($627,370)
38,550	COMCAST CORP NEW-CL A	11/2/2004	5/14/2009	$572,094	$761,869	($189,775)
39,750	COMCAST CORP NEW-CL A	11/4/2004	5/14/2009	$589,903	$784,326	($194,423)
14,900	ENERGIZER HLDGS INC COM	9/11/2008	12/18/2009	$910,091	$1,297,245	($387,154)
10,500	ENERGIZER HLDGS INC COM	9/23/2008	12/18/2009	$641,339	$921,812	($280,473)
1,400	ENERGIZER HLDGS INC COM	10/13/2008	12/18/2009	$85,512	$92,532	($7,020)
9,300	ENERGIZER HLDGS INC COM	10/15/2008	12/18/2009	$568,043	$594,556	($26,512)

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3,550	ENERGIZER HLDGS INC COM	9/11/2008	6/24/2009	$182,910	$309,075	($126,165)
3,550	ENERGIZER HLDGS INC COM	9/11/2008	6/23/2009	$181,109	$309,075	($127,966)
6,900	FEDEX CORP COM	11/12/2008	3/10/2009	$247,014	$448,719	($201,705)
5,900	FEDEX CORP COM	12/4/2008	3/10/2009	$211,215	$419,840	($208,625)
4,000	FEDEX CORP COM	10/13/2008	3/9/2009	$136,492	$280,919	($144,427)
10,600	FEDEX CORP COM	10/14/2008	3/9/2009	$361,703	$777,017	($415,314)
1,800	FEDEX CORP COM	11/12/2008	3/9/2009	$61,421	$117,057	($55,636)
14,200	FISERV INC COM	9/12/2008	12/16/2009	$672,794	$774,504	($101,709)
15,600	FISERV INC COM	9/16/2008	12/16/2009	$739,126	$817,721	($78,595)
17,100	FISERV INC COM	9/22/2008	12/16/2009	$810,196	$880,551	($70,355)
27,900	FISERV INC COM	10/2/2008	12/16/2009	$1,321,899	$1,264,035	$57,864
6,100	FISERV INC COM	11/12/2008	12/16/2009	$289,017	$201,248	$87,769
8,400	FISERV INC COM	9/12/2008	6/23/2009	$370,695	$458,157	($87,462)
8,400	FISERV INC COM	9/12/2008	6/24/2009	$375,179	$458,157	($82,978)
2,280	GOLDMAN SACHS GROUP INC COM	1/2/2009	9/21/2009	$416,321	$189,657	$226,665
7,900	GOLDMAN SACHS GROUP INC COM	12/8/2008	2/9/2009	$762,388	$601,049	$161,340
170	GOLDMAN SACHS GROUP INC COM	12/9/2008	2/9/2009	$16,406	$12,858	$3,548
460	GOLDMAN SACHS GROUP INC COM	1/2/2009	12/16/2009	$75,978	$38,264	$37,714
7,550	GOLDMAN SACHS GROUP INC COM	2/20/2009	12/16/2009	$1,247,035	$625,686	$621,350
2,160	GOLDMAN SACHS GROUP INC COM	3/2/2009	12/16/2009	$356,768	$187,546	$169,222
340	GOLDMAN SACHS GROUP INC COM	12/9/2008	2/9/2009	$32,652	$25,717	$6,935
90	GOLDMAN SACHS GROUP INC COM	12/17/2008	6/23/2009	$12,596	$7,161	$5,435
1,160	GOLDMAN SACHS GROUP INC COM	1/2/2009	6/23/2009	$162,354	$96,492	$65,862
1,250	GOLDMAN SACHS GROUP INC COM	1/2/2009	6/24/2009	$179,416	$103,979	$75,438
3,590	GOLDMAN SACHS GROUP INC COM	12/9/2008	4/7/2009	$424,400	$271,537	$152,862
3,040	GOLDMAN SACHS GROUP INC COM	12/17/2008	4/7/2009	$359,380	$241,898	$117,482
35,300	HEWLETT PACKARD CO COM	11/10/2004	12/16/2009	$1,814,398	$689,963	$1,124,435
17,000	HEWLETT PACKARD CO COM	7/21/2008	12/16/2009	$873,789	$732,115	$141,674
20,600	HEWLETT PACKARD CO COM	5/20/2009	12/16/2009	$1,058,827	$725,011	$333,816
7,300	HEWLETT PACKARD CO COM	11/4/2004	6/23/2009	$273,458	$141,181	$132,278
1,600	HEWLETT PACKARD CO COM	11/4/2004	6/24/2009	$60,383	$30,944	$29,439
5,700	HEWLETT PACKARD CO COM	11/10/2004	6/24/2009	$215,113	$111,410	$103,703
4,530	JPMORGAN CHASE & CO COM	3/11/2009	12/16/2009	$187,871	$92,373	$95,498
25,810	JPMORGAN CHASE & CO COM	3/12/2009	12/16/2009	$1,070,406	$553,637	$516,769
11,580	JPMORGAN CHASE & CO COM	6/24/2009	12/16/2009	$480,252	$392,292	$87,960
16,560	JPMORGAN CHASE & CO COM	12/4/2009	12/16/2009	$686,785	$684,768	$2,018
4,950	JPMORGAN CHASE & CO COM	3/11/2009	6/23/2009	$166,564	$100,937	$65,627
4,950	JPMORGAN CHASE & CO COM	3/11/2009	6/24/2009	$166,655	$100,937	$65,718
13,840	JPMORGAN CHASE & CO COM	3/11/2009	4/7/2009	$381,487	$282,216	$99,271
20,050	JPMORGAN CHASE & CO COM	3/11/2009	9/21/2009	$891,320	$408,846	$482,474
6,330	LEAR CORP COM NEW COM NEW	11/12/2009	12/16/2009	$414,322	$399,107	$15,216

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13,320	LEAR CORP COM NEW COM NEW	11/30/2009	12/16/2009	$871,844	$837,187	$34,656
8,000	MICROSOFT CORP COM	4/28/2006	6/24/2009	$187,515	$194,187	($6,672)
1,800	MICROSOFT CORP COM	9/5/2007	6/24/2009	$42,191	$51,360	($9,169)
20,440	MICROSOFT CORP COM	9/5/2007	11/3/2009	$562,539	$583,223	($20,683)
12,760	MICROSOFT CORP COM	9/5/2007	11/13/2009	$377,083	$364,086	$12,997
10,900	MICROSOFT CORP COM	1/28/2008	11/13/2009	$322,116	$356,356	($34,240)
9,800	MICROSOFT CORP COM	4/28/2006	6/23/2009	$229,510	$237,879	($8,369)
24,700	MICROSOFT CORP COM	1/28/2008	12/16/2009	$747,672	$807,522	($59,850)
27,400	MICROSOFT CORP COM	6/12/2008	12/16/2009	$829,401	$753,163	$76,238
12,280	MOSAIC CO COM	5/7/2009	12/2/2009	$750,058	$563,931	$186,127
13,770	MOSAIC CO COM	5/7/2009	12/16/2009	$823,728	$632,356	$191,372
16,800	MOSAIC CO COM	6/1/2009	12/16/2009	$1,004,984	$953,454	$51,530
4,150	MOSAIC CO COM	5/7/2009	6/23/2009	$182,168	$190,579	($8,411)
4,150	MOSAIC CO COM	5/7/2009	6/24/2009	$185,096	$190,579	($5,483)
3,200	NAVISTAR INTL CORP NEW COM	4/29/2009	6/23/2009	$141,169	$116,543	$24,625
2,700	NAVISTAR INTL CORP NEW COM	4/29/2009	12/16/2009	$96,031	$98,333	($2,303)
9,100	NAVISTAR INTL CORP NEW COM	4/30/2009	12/16/2009	$323,659	$343,873	($20,214)
9,250	NAVISTAR INTL CORP NEW COM	5/4/2009	12/16/2009	$328,994	$388,963	($59,969)
6,500	NAVISTAR INTL CORP NEW COM	5/5/2009	12/16/2009	$231,185	$267,192	($36,007)
5,500	NAVISTAR INTL CORP NEW COM	5/26/2009	12/16/2009	$195,618	$212,116	($16,498)
10,350	NAVISTAR INTL CORP NEW COM	7/29/2009	12/16/2009	$368,117	$406,438	($38,321)
7,350	NAVISTAR INTL CORP NEW COM	9/10/2009	12/16/2009	$261,417	$316,338	($54,922)
9,180	NAVISTAR INTL CORP NEW COM	9/10/2009	12/16/2009	$326,504	$388,089	($61,585)
14,890	NAVISTAR INTL CORP NEW COM	10/28/2009	12/16/2009	$529,591	$487,993	$41,598
3,200	NAVISTAR INTL CORP NEW COM	4/29/2009	6/24/2009	$148,461	$116,543	$31,918
1,340	NORTHERN TRUST CORP COM	12/15/2008	6/23/2009	$69,482	$60,556	$8,926
1,010	NORTHERN TRUST CORP COM	12/17/2008	6/23/2009	$52,371	$51,441	$930
1,340	NORTHERN TRUST CORP COM	12/17/2008	9/10/2009	$77,886	$68,248	$9,637
8,820	NORTHERN TRUST CORP COM	1/2/2009	9/10/2009	$512,649	$453,722	$58,927
6,900	NORTHERN TRUST CORP COM	2/27/2009	9/10/2009	$401,052	$390,207	$10,845
7,350	NORTHERN TRUST CORP COM	3/5/2009	9/10/2009	$427,208	$356,895	$70,312
5,330	NORTHERN TRUST CORP COM	12/15/2008	4/7/2009	$309,642	$240,868	$68,774
2,350	NORTHERN TRUST CORP COM	12/17/2008	6/24/2009	$124,918	$119,689	$5,229
12,200	NORTHERN TRUST CORP COM	12/9/2008	1/22/2009	$683,610	$608,513	$75,097
630	NORTHERN TRUST CORP COM	12/15/2008	1/22/2009	$35,301	$28,470	$6,831
21,400	PENTAIR INC COM	6/22/2009	12/16/2009	$694,416	$535,552	$158,864
14,700	PENTAIR INC COM	7/8/2009	12/16/2009	$477,006	$344,286	$132,720
2,050	PENTAIR INC COM	6/22/2009	6/23/2009	$50,224	$51,303	($1,079)
2,050	PENTAIR INC COM	6/22/2009	6/24/2009	$51,072	$51,303	($231)
25,400	PFIZER INC COM STK $ 11 1/9 PAR	10/13/2008	12/16/2009	$467,429	$414,480	$52,949
66,100	PFIZER INC COM STK $ 11 1/9 PAR	10/13/2008	12/16/2009	$1,216,420	$1,068,982	$147,438

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
39,100	PFIZER INC COM STK $ 11 1/9 PAR	10/15/2008	12/16/2009	$719,547	$641,193	$78,354
17,700	PFIZER INC COM STK $ 11 1/9 PAR	11/12/2008	12/16/2009	$325,728	$281,936	$43,792
39,100	PFIZER INC COM STK $ 11 1/9 PAR	9/8/2009	12/16/2009	$719,547	$636,384	$83,163
15,300	PFIZER INC COM STK $.11 1/9 PAR	10/13/2008	6/23/2009	$224,291	$249,667	($25,376)
15,300	PFIZER INC COM STK $ 11 1/9 PAR	10/13/2008	6/24/2009	$227,049	$249,667	($22,618)
5,100	SCHWAB CHARLES CORP COM NEW	5/19/2008	6/11/2009	$90,461	$114,870	($24,409)
43,400	SCHWAB CHARLES CORP COM NEW	5/20/2008	6/11/2009	$769,805	$962,460	($192,655)
10,300	SCHWAB CHARLES CORP COM NEW	6/11/2008	6/11/2009	$182,696	$218,226	($35,530)
6,900	SCHWAB CHARLES CORP COM NEW	6/12/2008	6/11/2009	$122,388	$149,791	($27,403)
14,700	SCHWAB CHARLES CORP COM NEW	6/12/2008	6/23/2009	$252,390	$319,121	($66,731)
36,600	SCHWAB CHARLES CORP COM NEW	5/19/2008	4/24/2009	$643,569	$833,785	($190,216)
31,400	SCHWAB CHARLES CORP COM NEW	5/19/2008	4/24/2009	$552,133	$707,241	($155,108)
26,000	SCHWAB CHARLES CORP COM NEW	7/23/2008	12/16/2009	$466,927	$596,882	($129,955)
49,900	SCHWAB CHARLES CORP COM NEW	10/2/2008	12/16/2009	$896,141	$1,126,982	($230,841)
75,100	SCHWAB CHARLES CORP COM NEW	1/16/2009	12/16/2009	$1,348,701	$1,110,541	$238,160
11,700	SCHWAB CHARLES CORP COM NEW	6/12/2008	6/24/2009	$202,037	$253,994	($51,957)
3,000	SCHWAB CHARLES CORP COM NEW	7/23/2008	6/24/2009	$51,804	$68,871	($17,067)
15,160	SHERWIN-WILLIAMS CO COM	6/12/2008	1/23/2009	$712,098	$751,340	($39,243)
22,700	SHERWIN-WILLIAMS CO COM	10/2/2008	1/23/2009	$1,066,268	$1,240,589	($174,322)
10,740	SHERWIN-WILLIAMS CO COM	6/12/2008	1/13/2009	$628,521	$532,282	$96,239
17,220	TARGET CORP COM STK	7/23/2008	10/12/2009	$852,642	$794,693	$57,949
12,380	TARGET CORP COM STK	7/23/2008	12/16/2009	$592,430	$571,330	$21,100
25,630	TARGET CORP COM STK	2/12/2009	12/16/2009	$1,226,492	$774,372	$452,120
18,900	TARGET CORP COM STK	7/9/2008	5/18/2009	$779,123	$919,648	($140,525)
800	TARGET CORP COM STK	7/9/2008	6/23/2009	$30,559	$38,927	($8,368)
4,500	TARGET CORP COM STK	7/23/2008	6/23/2009	$171,895	$207,672	($35,778)
5,300	TARGET CORP COM STK	7/23/2008	6/24/2009	$206,973	$244,592	($37,619)
17,180	TEREX CORP NEW COM	10/13/2009	12/16/2009	$329,356	$367,676	($38,320)
15,650	TEREX CORP NEW COM	10/15/2009	12/16/2009	$300,025	$360,155	($60,130)
30,270	TEREX CORP NEW COM	10/22/2009	12/16/2009	$580,303	$687,129	($106,826)
19,560	TEREX CORP NEW COM	12/9/2009	12/16/2009	$374,983	$362,369	$12,614
0	TIME WARNER CABLE INC COM	6/9/2005	4/21/2009	$8	$14	($7)
10,116	TIME WARNER CABLE INC COM	2/4/2005	3/31/2009	$251,432	$542,657	($291,225)
2,410	TIME WARNER CABLE INC COM	2/24/2005	3/31/2009	$59,895	$126,137	($66,242)
3,966	TIME WARNER CABLE INC COM	3/23/2005	3/31/2009	$98,577	$210,944	($112,367)
5,037	TIME WARNER CABLE INC COM	6/9/2005	3/31/2009	$125,189	$251,158	($125,969)
7,659	TIME WARNER INC USD0 01	3/23/2005	10/12/2009	$232,849	$310,360	($77,511)
20,067	TIME WARNER INC USD0 01	6/9/2005	10/12/2009	$610,039	$762,319	($152,280)
21,899	TIME WARNER INC USD0 01	2/4/2005	10/9/2009	$660,252	$894,985	($234,733)
9,600	TIME WARNER INC USD0 01	2/24/2005	10/9/2009	$289,434	$382,831	($93,396)
8,141	TIME WARNER INC USD0 01	3/23/2005	10/9/2009	$245,436	$329,863	($84,427)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
9,200	TIME WARNER INC USD0 01	2/4/2005	6/23/2009	$224,428	$375,987	($151,559)
1	TIME WARNER INC USD0 01	2/4/2005	4/14/2009	$13	$27	($15)
9,200	TIME WARNER INC USD0 01	2/4/2005	6/24/2009	$229,028	$375,987	($146,959)
26,400	WALGREEN CO COM	10/14/2008	12/16/2009	$1,010,154	$653,698	$356,456
20,900	WALGREEN CO COM	11/4/2008	12/16/2009	$799,705	$537,515	$262,191
14,600	WALGREEN CO COM	11/11/2008	12/16/2009	$558,646	$339,329	$219,317
12,800	WALGREEN CO COM	11/12/2008	12/16/2009	$489,772	$297,892	$191,880
7,700	WALGREEN CO COM	10/13/2008	6/23/2009	$226,744	$189,018	$37,726
4,300	WALGREEN CO COM	10/13/2008	6/24/2009	$128,920	$105,556	$23,365
3,400	WALGREEN CO COM	10/14/2008	6/24/2009	$101,937	$84,188	$17,748
9,480	WELLPOINT INC COM	9/25/2008	3/3/2009	$290,113	$443,272	($153,160)
21,800	WELLPOINT INC COM	9/30/2008	3/3/2009	$667,137	$1,021,908	($354,770)
18,240	WELLPOINT INC COM	1/13/2009	3/3/2009	$558,192	$711,615	($153,423)
12,100	WELLPOINT INC COM	9/24/2008	2/26/2009	$439,214	$550,550	($111,336)
5,600	WELLPOINT INC COM	9/24/2008	2/26/2009	$203,273	$254,699	($51,426)
16,020	WELLPOINT INC COM	9/25/2008	2/26/2009	$581,505	$749,074	($167,569)
56,400	WENDYS / ARBYS GROUP INC COM STK	4/13/2009	6/23/2009	$206,977	$311,424	($104,447)
52,100	WENDYS / ARBYS GROUP INC COM STK	4/13/2009	12/16/2009	$221,435	$287,681	($66,246)
58,950	WENDYS / ARBYS GROUP INC COM STK	4/29/2009	12/16/2009	$250,549	$322,126	($71,578)
73,350	WENDYS / ARBYS GROUP INC COM STK	4/30/2009	12/16/2009	$311,751	$370,373	($58,622)
124,650	WENDYS / ARBYS GROUP INC COM STK	5/7/2009	12/16/2009	$529,786	$562,009	($32,223)
268,700	WENDYS / ARBYS GROUP INC COM STK	6/11/2009	12/16/2009	$1,142,026	$1,084,581	$57,445
56,400	WENDYS / ARBYS GROUP INC COM STK	4/13/2009	6/24/2009	$200,514	$311,424	($110,910)
32,700	WILLIAMS CO INC COM	3/1/2006	12/16/2009	$681,048	$720,489	($39,441)
14,900	WILLIAMS CO INC COM	9/6/2007	12/16/2009	$310,325	$482,641	($172,316)
19,400	WILLIAMS CO INC COM	9/10/2007	12/16/2009	$404,047	$611,517	($207,470)
23,800	WILLIAMS CO INC COM	9/11/2007	12/16/2009	$495,686	$746,128	($250,441)
29,150	WILLIAMS CO INC COM	4/13/2009	12/16/2009	$607,112	$365,500	$241,612
41,200	WILLIAMS CO INC COM	6/1/2009	12/16/2009	$858,079	$740,039	$118,041
6,800	WILLIAMS CO INC COM	8/4/2005	6/23/2009	$98,637	$150,561	($51,924)
9,000	WILLIAMS CO INC COM	2/28/2006	6/23/2009	$130,549	$194,424	($63,875)
200	WILLIAMS CO INC COM	2/28/2006	6/24/2009	$2,994	$4,321	($1,327)
15,600	WILLIAMS CO INC COM	3/1/2006	6/24/2009	$233,524	$343,719	($110,195)
	TOTAL			**$102,900,216**	**$102,088,056**	**$812,160**

Capital Gains on Investment Property
Part I, Line 7 and
Part IV

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
0	#REORG/TYCO INTL LTD REV SPLIT TO TYCO INTL LTD 2033035 EFF 6/29/07		3/11/2009	$3,418	$0	$3,418
10,000	ITT EDL SVCS INC COM	4/19/1999	1/22/2009	$1,241,486	$109,556	$1,131,931
25,000	OWENS & MINOR INC NEW COM	2/5/1998	6/24/2009	$1,025,029	$343,438	$681,591
25,000	SOUTHWESTERN ENERGY CO COM	11/9/2000	6/25/2009	$974,457	$24,961	$949,497
25,000	SOUTHWESTERN ENERGY CO COM	11/9/2000	6/23/2009	$970,585	$24,961	$945,624
25,000	SOUTHWESTERN ENERGY CO COM	11/9/2000	6/24/2009	$977,805	$24,961	$952,844
	TOTAL			**$5,192,780**	**$527,876**	**$4,664,904**

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1	ADR BRASIL TELECOM S A SPONSORED ADR REPSTG COM	8/2/2007	12/8/2009	$13	$13	($1)
0	ADR BRASIL TELECOM S A SPONSORED ADR REPSTG COM	9/5/2007	12/8/2009	$0	$0	$0
1	ADR BRASIL TELECOM S A SPONSORED ADR REPSTG PFD SHS	8/2/2007	12/8/2009	$27	$24	$3
0	ADR BRASIL TELECOM S A SPONSORED ADR REPSTG PFD SHS	9/5/2007	12/8/2009	$0	$0	$0
1	ITAU UNIBANCO HOLDINGS S A	8/2/2007	9/16/2009	$14	$16	($2)
0	ITAU UNIBANCO HOLDINGS S.A	9/5/2007	9/16/2009	$0	$0	$0
0	ITAU UNIBANCO HOLDINGS S A	8/31/2009	9/16/2009	$0	$0	$0
0	ITAU UNIBANCO HOLDINGS S A	8/2/2007	5/6/2009	$4	$6	($2)
0	ITAU UNIBANCO HOLDINGS S.A	9/5/2007	5/6/2009	$0	$0	$0
26,000	WUMART STORES INC 'H'CNY0 25	10/3/2007	9/16/2009	$40,126	$27,202	$12,924
19,000	WUMART STORES INC 'H'CNY0 25	9/20/2007	9/7/2009	$31,336	$20,867	$10,470
2,000	WUMART STORES INC 'H'CNY0.25	10/8/2007	10/6/2009	$3,175	$1,934	$1,241
15,000	WUMART STORES INC 'H'CNY0 25	10/9/2007	10/6/2009	$23,814	$14,534	$9,280
23,000	WUMART STORES INC 'H'CNY0.25	10/10/2007	10/6/2009	$36,515	$22,036	$14,480
28,000	WUMART STORES INC 'H'CNY0.25	9/20/2007	8/6/2009	$44,641	$30,751	$13,891
13,000	WUMART STORES INC 'H'CNY0.25	10/4/2007	9/24/2009	$20,053	$12,908	$7,145
8,000	WUMART STORES INC 'H'CNY0.25	9/20/2007	9/8/2009	$12,973	$8,786	$4,187
21,000	WUMART STORES INC 'H'CNY0.25	10/11/2007	10/15/2009	$32,883	$19,540	$13,344
4,000	WUMART STORES INC 'H'CNY0.25	10/4/2007	9/22/2009	$6,309	$3,972	$2,337
21,000	WUMART STORES INC 'H'CNY0.25	9/20/2007	9/10/2009	$32,990	$23,063	$9,927
7,000	WUMART STORES INC 'H'CNY0.25	10/3/2007	9/10/2009	$10,997	$7,324	$3,673
42,000	WUMART STORES INC 'H'CNY0 25	9/20/2007	8/12/2009	$63,132	$46,126	$17,006
6,000	WUMART STORES INC 'H'CNY0.25	10/4/2007	9/23/2009	$9,184	$5,958	$3,226
7,000	WUMART STORES INC 'H'CNY0.25	10/5/2007	9/30/2009	$10,288	$6,998	$3,291
5,000	WUMART STORES INC 'H'CNY0.25	9/20/2007	9/2/2009	$7,698	$5,491	$2,207
14,000	WUMART STORES INC 'H'CNY0 25	10/3/2007	9/14/2009	$22,011	$14,647	$7,364
14,000	WUMART STORES INC 'H'CNY0.25	9/20/2007	8/27/2009	$22,597	$15,375	$7,222
6,000	WUMART STORES INC 'H'CNY0 25	10/4/2007	9/21/2009	$9,298	$5,958	$3,340
13,000	WUMART STORES INC 'H'CNY0.25	9/20/2007	8/18/2009	$20,243	$14,277	$5,966
4,000	WUMART STORES INC 'H'CNY0.25	9/20/2007	8/26/2009	$6,406	$4,393	$2,013
8,000	WUMART STORES INC 'H'CNY0 25	10/3/2007	9/15/2009	$12,285	$8,370	$3,915
47,000	WUMART STORES INC 'H'CNY0.25	9/20/2007	8/28/2009	$75,681	$51,617	$24,064
27,000	WUMART STORES INC 'H'CNY0.25	9/20/2007	8/13/2009	$44,509	$29,652	$14,857

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
7,000	WUMART STORES INC 'H'CNY0.25	10/4/2007	9/18/2009	$11,026	$6,951	$4,075
3,000	WUMART STORES INC 'H'CNY0 25	10/10/2007	10/13/2009	$4,703	$2,874	$1,828
15,000	WUMART STORES INC 'H'CNY0 25	9/20/2007	8/14/2009	$25,244	$16,474	$8,771
15,000	WUMART STORES INC 'H'CNY0 25	9/20/2007	8/25/2009	$23,695	$16,474	$7,222
25,000	WUMART STORES INC 'H'CNY0.25	10/11/2007	10/16/2009	$39,652	$23,261	$16,391
15,000	WUMART STORES INC 'H'CNY0.25	9/20/2007	8/10/2009	$22,656	$16,474	$6,183
17,000	WUMART STORES INC 'H'CNY0 25	9/20/2007	8/20/2009	$25,770	$18,670	$7,100
17,000	WUMART STORES INC 'H'CNY0 25	9/20/2007	8/11/2009	$25,070	$18,670	$6,400
4,000	WUMART STORES INC 'H'CNY0 25	10/5/2007	9/29/2009	$5,913	$3,999	$1,914
12,000	WUMART STORES INC 'H'CNY0.25	10/5/2007	10/5/2009	$18,501	$11,996	$6,505
32,000	WUMART STORES INC 'H'CNY0.25	10/8/2007	10/5/2009	$49,337	$30,945	$18,392
10,000	WUMART STORES INC 'H'CNY0 25	10/10/2007	10/8/2009	$15,615	$9,581	$6,034
2,000	WUMART STORES INC 'H'CNY0 25	10/10/2007	10/9/2009	$3,127	$1,916	$1,211
43,000	WUMART STORES INC 'H'CNY0.25	9/20/2007	8/31/2009	$66,326	$47,224	$19,101
12,000	WUMART STORES INC 'H'CNY0 25	10/4/2007	9/25/2009	$18,423	$11,915	$6,507
10,000	WUMART STORES INC 'H'CNY0.25	9/20/2007	9/4/2009	$15,764	$10,982	$4,782
8,000	WUMART STORES INC 'H'CNY0.25	9/20/2007	9/9/2009	$12,863	$8,786	$4,077
14,000	WUMART STORES INC 'H'CNY0.25	9/20/2007	8/17/2009	$22,122	$15,375	$6,747
14,000	WUMART STORES INC 'H'CNY0.25	9/20/2007	9/1/2009	$22,145	$15,375	$6,769
22,000	WUMART STORES INC 'H'CNY0.25	9/20/2007	8/21/2009	$34,329	$24,161	$10,168
6,000	WUMART STORES INC 'H'CNY0.25	10/5/2007	10/2/2009	$8,938	$5,998	$2,940
20,000	WUMART STORES INC 'H'CNY0 25	10/3/2007	9/11/2009	$31,145	$20,925	$10,220
9,000	WUMART STORES INC 'H'CNY0 25	9/20/2007	9/3/2009	$14,080	$9,884	$4,196
2,000	WUMART STORES INC 'H'CNY0 25	9/20/2007	8/7/2009	$3,011	$2,196	$814
11,000	WUMART STORES INC 'H'CNY0.25	9/20/2007	8/24/2009	$17,188	$12,081	$5,107
3,000	WUMART STORES INC 'H'CNY0 25	10/5/2007	9/28/2009	$4,486	$2,999	$1,487
8,000	WUMART STORES INC 'H'CNY0.25	10/10/2007	10/14/2009	$12,376	$7,665	$4,712
8,000	WUMART STORES INC 'H'CNY0.25	9/20/2007	8/19/2009	$12,146	$8,786	$3,360
33,000	WUMART STORES INC 'H'CNY0.25	10/3/2007	9/17/2009	$52,099	$34,526	$17,573
4,000	WUMART STORES INC 'H'CNY0.25	10/4/2007	9/17/2009	$6,315	$3,972	$2,343
9,000	WUMART STORES INC 'H'CNY0.25	10/10/2007	10/7/2009	$14,591	$8,623	$5,968
11,000	WUMART STORES INC 'H'CNY0.25	10/10/2007	10/12/2009	$17,360	$10,539	$6,821
69,050	HINDALCO 144A REG S GDR	8/3/2007	1/30/2009	$61,146	$278,617	($217,471)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
9,375	HINDALCO 144A REG S GDR	9/7/2007	2/6/2009	$8,009	$19,105	($11,096)
32,527	HINDALCO 144A REG S GDR	9/7/2007	2/6/2009	$27,787	$125,977	($98,190)
13,196	HINDALCO 144A REG S GDR	9/7/2007	2/6/2009	$11,274	$26,893	($15,619)
11,123	HINDALCO 144A REG S GDR	9/7/2007	2/6/2009	$9,502	$22,667	($13,165)
11,123	HINDALCO 144A REG S GDR	9/7/2007	2/6/2009	$9,502	$22,667	($13,165)
6,169	HINDALCO 144A REG S GDR	9/6/2007	2/4/2009	$5,393	$12,572	($7,179)
5,200	HINDALCO 144A REG S GDR	9/6/2007	2/4/2009	$4,545	$10,596	($6,051)
6,169	HINDALCO 144A REG S GDR	9/6/2007	2/4/2009	$5,393	$12,572	($7,179)
5,105	HINDALCO 144A REG S GDR	9/6/2007	2/4/2009	$4,463	$10,404	($5,941)
56,227	HINDALCO 144A REG S GDR	9/6/2007	2/4/2009	$49,151	$212,538	($163,387)
43,000	HINDALCO 144A REG S GDR	8/3/2007	1/27/2009	$36,590	$173,505	($136,915)
5,904	HINDALCO 144A REG S GDR	8/3/2007	2/3/2009	$5,171	$12,032	($6,861)
35,500	HINDALCO 144A REG S GDR	8/8/2007	2/3/2009	$31,089	$139,515	($108,426)
3,183	HINDALCO 144A REG S GDR	8/8/2007	2/3/2009	$2,787	$6,486	($3,699)
3,776	HINDALCO 144A REG S GDR	8/8/2007	2/3/2009	$3,307	$7,695	($4,388)
4,480	HINDALCO 144A REG S GDR	8/8/2007	2/3/2009	$3,923	$9,129	($5,206)
3,776	HINDALCO 144A REG S GDR	8/8/2007	2/3/2009	$3,307	$7,695	($4,388)
2,161	HINDALCO 144A REG S GDR	9/5/2007	2/3/2009	$1,893	$4,405	($2,512)
1,822	HINDALCO 144A REG S GDR	9/5/2007	2/3/2009	$1,595	$3,712	($2,117)
2,564	HINDALCO 144A REG S GDR	9/5/2007	2/3/2009	$2,246	$5,226	($2,980)
20,320	HINDALCO 144A REG S GDR	9/5/2007	2/3/2009	$17,795	$76,810	($59,014)
2,161	HINDALCO 144A REG S GDR	9/5/2007	2/3/2009	$1,893	$4,405	($2,512)
1,773	HINDALCO 144A REG S GDR	9/6/2007	2/3/2009	$1,553	$6,702	($5,149)
2,214	HINDALCO 144A REG S GDR	9/6/2007	2/5/2009	$1,889	$4,512	($2,623)
72,046	HINDALCO 144A REG S GDR	9/7/2007	2/5/2009	$61,462	$279,034	($217,572)
14,699	HINDALCO 144A REG S GDR	8/3/2007	2/2/2009	$13,195	$29,954	($16,759)
8,214	HINDALCO 144A REG S GDR	8/3/2007	2/2/2009	$7,374	$33,143	($25,770)
14,637	HINDALCO 144A REG S GDR	8/3/2007	2/2/2009	$13,139	$29,828	($16,688)
17,365	HINDALCO 144A REG S GDR	8/3/2007	2/2/2009	$15,589	$35,389	($19,800)
17,365	HINDALCO 144A REG S GDR	8/3/2007	2/2/2009	$15,589	$35,389	($19,800)
43,000	HINDALCO 144A REG S GDR	8/3/2007	1/28/2009	$36,359	$173,505	($137,146)
193,921	CHINATRUST FIN HOL TWD10	8/7/2007	11/19/2009	$121,678	$136,814	($15,136)
20,079	CHINATRUST FIN HOL TWD10	9/6/2007	11/19/2009	$12,598	$13,573	($975)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
217,000	CHINATRUST FIN HOL TWD10	9/6/2007	12/2/2009	$129,508	$146,692	($17,184)
108,000	CHINATRUST FIN HOL TWD10	9/6/2007	11/23/2009	$66,054	$73,008	($6,954)
162,000	CHINATRUST FIN HOL TWD10	9/6/2007	11/30/2009	$93,223	$109,512	($16,288)
206,000	CHINATRUST FIN HOL TWD10	8/7/2007	11/17/2009	$130,575	$145,336	($14,760)
346,000	CHINATRUST FIN HOL TWD10	8/7/2007	11/18/2009	$223,062	$244,107	($21,045)
133,002	CHINATRUST FIN HOL TWD10	9/6/2007	12/3/2009	$80,862	$89,909	($9,047)
83,818	CHINATRUST FIN HOL TWD10	9/1/2008	12/3/2009	$50,960	$5,152	$45,808
267,000	CHINATRUST FIN HOL TWD10	9/6/2007	12/1/2009	$156,383	$180,491	($24,108)
153,000	CHINATRUST FIN HOL TWD10	9/6/2007	11/20/2009	$94,006	$103,428	($9,422)
362,000	CHINATRUST FIN HOL TWD10	9/6/2007	11/27/2009	$208,378	$244,711	($36,334)
25,000	SIAM CEMENT CO THB1(NVDR)	9/5/2007	3/26/2009	$69,587	$183,906	($114,319)
13,100	SIAM CEMENT CO THB1(NVDR)	9/5/2007	3/31/2009	$36,077	$96,367	($60,290)
22,100	SIAM CEMENT CO THB1(NVDR)	8/3/2007	3/13/2009	$58,380	$174,024	($115,645)
3,000	SIAM CEMENT CO THB1(NVDR)	9/4/2007	3/20/2009	$8,187	$22,114	($13,927)
9,500	SIAM CEMENT CO THB1(NVDR)	9/5/2007	3/20/2009	$25,924	$69,884	($43,960)
12,500	SIAM CEMENT CO THB1(NVDR)	8/3/2007	3/16/2009	$32,821	$98,430	($65,609)
4,500	SIAM CEMENT CO THB1(NVDR)	8/3/2007	3/6/2009	$12,209	$35,435	($23,226)
8,000	SIAM CEMENT CO THB1(NVDR)	8/3/2007	3/9/2009	$21,430	$62,995	($41,565)
5,400	SIAM CEMENT CO THB1(NVDR)	8/3/2007	3/19/2009	$14,492	$42,522	($28,030)
7,100	SIAM CEMENT CO THB1(NVDR)	9/4/2007	3/19/2009	$19,054	$52,337	($33,283)
23,000	SIAM CEMENT CO THB1(NVDR)	9/5/2007	3/30/2009	$63,766	$169,194	($105,428)
5,500	SIAM CEMENT CO THB1(NVDR)	9/5/2007	3/24/2009	$15,333	$40,459	($25,127)
16,200	SIAM CEMENT CO THB1(NVDR)	8/3/2007	3/11/2009	$43,691	$127,565	($83,875)
10,000	SIAM CEMENT CO THB1(NVDR)	8/3/2007	3/17/2009	$26,634	$78,744	($52,110)
16,200	SIAM CEMENT CO THB1(NVDR)	3/27/2008	4/3/2009	$47,730	$110,873	($63,142)
4,300	SIAM CEMENT CO THB1(NVDR)	8/3/2007	3/10/2009	$11,397	$33,860	($22,463)
18,700	SIAM CEMENT CO THB1(NVDR)	8/3/2007	3/12/2009	$49,256	$147,251	($97,996)
22,000	SIAM CEMENT CO THB1(NVDR)	9/5/2007	3/23/2009	$61,179	$161,838	($100,659)
8,200	SIAM CEMENT CO THB1(NVDR)	9/5/2007	4/1/2009	$22,841	$60,321	($37,480)
9,800	SIAM CEMENT CO THB1(NVDR)	11/29/2007	4/1/2009	$27,298	$66,488	($39,190)
13,200	SIAM CEMENT CO THB1(NVDR)	8/3/2007	3/18/2009	$35,219	$103,942	($68,723)
20,800	SIAM CEMENT CO THB1(NVDR)	9/5/2007	3/27/2009	$59,284	$153,010	($93,726)
7,800	SIAM CEMENT CO THB1(NVDR)	9/5/2007	3/25/2009	$21,522	$57,379	($35,856)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
17,500	SIAM CEMENT CO THB1(NVDR)	11/29/2007	4/2/2009	$49,071	$118,729	($69,658)
17,300	SIAM CEMENT CO THB1(NVDR)	11/30/2007	4/2/2009	$48,510	$117,928	($69,418)
200	SIAM CEMENT CO THB1(NVDR)	3/27/2008	4/2/2009	$561	$1,369	($808)
18,800	TISCO FINL - FGN COMSTK	1/5/2009	11/18/2009	$13,065	$4,946	$8,120
43,400	TISCO FINL - FGN COMSTK	1/5/2009	10/27/2009	$29,062	$11,418	$17,644
7,900	TISCO FINL - FGN COMSTK	1/5/2009	11/5/2009	$5,064	$2,078	$2,986
10,600	TISCO FINL - FGN COMSTK	1/5/2009	10/21/2009	$7,257	$2,789	$4,468
12,400	TISCO FINL - FGN COMSTK	1/5/2009	10/8/2009	$8,552	$3,262	$5,290
5,200	TISCO FINL - FGN COMSTK	1/5/2009	10/30/2009	$3,460	$1,368	$2,092
13,300	TISCO FINL - FGN COMSTK	1/5/2009	10/16/2009	$8,656	$3,499	$5,157
7,300	TISCO FINL - FGN COMSTK	1/5/2009	11/6/2009	$4,730	$1,920	$2,810
4,400	TISCO FINL - FGN COMSTK	1/5/2009	10/22/2009	$2,959	$1,158	$1,801
13,500	TISCO FINL - FGN COMSTK	1/5/2009	10/19/2009	$9,008	$3,552	$5,457
1,000	TISCO FINL - FGN COMSTK	1/5/2009	11/3/2009	$634	$263	$371
6,500	TISCO FINL - FGN COMSTK	1/5/2009	11/20/2009	$4,387	$1,710	$2,677
15,200	TISCO FINL - FGN COMSTK	1/5/2009	10/9/2009	$10,477	$3,999	$6,479
12,300	TISCO FINL - FGN COMSTK	1/5/2009	11/17/2009	$8,480	$3,236	$5,244
12,500	TISCO FINL - FGN COMSTK	1/5/2009	10/29/2009	$8,189	$3,288	$4,901
4,400	TISCO FINL - FGN COMSTK	1/5/2009	11/2/2009	$2,791	$1,158	$1,634
18,800	TISCO FINL - FGN COMSTK	1/5/2009	11/10/2009	$12,512	$4,946	$7,566
18,500	TISCO FINL - FGN COMSTK	1/5/2009	10/20/2009	$12,714	$4,867	$7,847
11,600	TISCO FINL - FGN COMSTK	1/5/2009	11/25/2009	$7,843	$3,052	$4,791
7,800	TISCO FINL - FGN COMSTK	1/5/2009	11/27/2009	$5,343	$2,052	$3,291
1,600	TISCO FINL - FGN COMSTK	1/5/2009	11/19/2009	$1,097	$421	$676
2,700	TISCO FINL - FGN COMSTK	1/5/2009	11/9/2009	$1,763	$710	$1,053
9,700	TISCO FINL - FGN COMSTK	1/5/2009	11/13/2009	$6,535	$2,552	$3,984
1,000	TISCO FINL - FGN COMSTK	1/5/2009	10/28/2009	$688	$263	$425
19,700	TISCO FINL - FGN COMSTK	1/5/2009	11/16/2009	$13,467	$5,183	$8,285
12,100	TISCO FINL - FGN COMSTK	1/5/2009	10/14/2009	$7,734	$3,183	$4,551
13,200	TISCO FINL - FGN COMSTK	1/5/2009	11/11/2009	$8,926	$3,473	$5,453
22,200	TISCO FINL - FGN COMSTK	1/5/2009	10/6/2009	$15,048	$5,840	$9,207
13,100	TISCO FINL - FGN COMSTK	1/5/2009	10/13/2009	$9,086	$3,446	$5,640
8,400	TISCO FINL - FGN COMSTK	1/5/2009	11/4/2009	$5,346	$2,210	$3,136

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
47,700	TISCO FINL - FGN COMSTK	1/5/2009	10/15/2009	$30,238	$12,549	$17,689
10,600	TISCO FINL - FGN COMSTK	1/5/2009	10/12/2009	$7,269	$2,789	$4,481
7,500	TISCO FINL - FGN COMSTK	1/5/2009	11/12/2009	$4,996	$1,973	$3,023
28,900	TISCO FINL - FGN COMSTK	1/5/2009	10/7/2009	$19,860	$7,603	$12,257
14,500	TISCO FINL - FGN COMSTK	1/5/2009	10/26/2009	$9,629	$3,815	$5,815
10,300	TISCO FINL GROUP NVDR	9/5/2007	11/20/2009	$6,952	$8,364	($1,412)
8,300	TISCO FINL GROUP NVDR	9/5/2007	10/30/2009	$5,523	$6,740	($1,217)
20,800	TISCO FINL GROUP NVDR	8/3/2007	10/13/2009	$14,427	$18,498	($4,071)
19,100	TISCO FINL GROUP NVDR	8/3/2007	10/14/2009	$12,208	$16,987	($4,778)
2,500	TISCO FINL GROUP NVDR	9/5/2007	11/19/2009	$1,713	$2,030	($317)
21,400	TISCO FINL GROUP NVDR	8/3/2007	10/19/2009	$14,279	$19,032	($4,753)
19,800	TISCO FINL GROUP NVDR	9/5/2007	10/29/2009	$12,972	$16,079	($3,107)
1,600	TISCO FINL GROUP NVDR	9/5/2007	11/3/2009	$1,014	$1,299	($285)
68,600	TISCO FINL GROUP NVDR	9/5/2007	10/27/2009	$45,936	$55,709	($9,772)
18,300	TISCO FINL GROUP NVDR	9/5/2007	11/25/2009	$12,373	$14,861	($2,488)
20,800	TISCO FINL GROUP NVDR	9/5/2007	11/11/2009	$14,065	$16,891	($2,826)
13,200	TISCO FINL GROUP NVDR	9/5/2007	11/4/2009	$8,401	$10,719	($2,318)
10,400	TISCO FINL GROUP NVDR	8/3/2007	10/26/2009	$6,906	$9,249	($2,343)
12,400	TISCO FINL GROUP NVDR	9/5/2007	10/26/2009	$8,235	$10,070	($1,835)
35,100	TISCO FINL GROUP NVDR	8/3/2007	10/6/2009	$23,792	$31,216	($7,425)
45,700	TISCO FINL GROUP NVDR	8/3/2007	10/7/2009	$31,405	$40,643	($9,238)
12,400	TISCO FINL GROUP NVDR	9/5/2007	11/27/2009	$8,495	$10,070	($1,575)
1,600	TISCO FINL GROUP NVDR	9/5/2007	10/28/2009	$1,101	$1,299	($198)
24,000	TISCO FINL GROUP NVDR	8/3/2007	10/9/2009	$16,543	$21,344	($4,801)
19,700	TISCO FINL GROUP NVDR	8/3/2007	10/8/2009	$13,586	$17,520	($3,934)
29,700	TISCO FINL GROUP NVDR	9/5/2007	11/10/2009	$19,767	$24,119	($4,352)
15,300	TISCO FINL GROUP NVDR	9/5/2007	11/13/2009	$10,309	$12,425	($2,116)
19,500	TISCO FINL GROUP NVDR	9/5/2007	11/17/2009	$13,444	$15,836	($2,391)
31,200	TISCO FINL GROUP NVDR	9/5/2007	11/16/2009	$21,329	$25,337	($4,008)
7,000	TISCO FINL GROUP NVDR	9/5/2007	11/2/2009	$4,441	$5,685	($1,244)
29,300	TISCO FINL GROUP NVDR	8/3/2007	10/20/2009	$20,136	$26,058	($5,922)
29,700	TISCO FINL GROUP NVDR	9/5/2007	11/18/2009	$20,641	$24,119	($3,478)
11,900	TISCO FINL GROUP NVDR	9/5/2007	11/12/2009	$7,928	$9,664	($1,736)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
12,600	TISCO FINL GROUP NVDR	9/5/2007	11/5/2009	$8,077	$10,232	($2,155)
11,500	TISCO FINL GROUP NVDR	9/5/2007	11/6/2009	$7,452	$9,339	($1,887)
16,700	TISCO FINL GROUP NVDR	8/3/2007	10/12/2009	$11,453	$14,852	($3,399)
75,400	TISCO FINL GROUP NVDR	8/3/2007	10/15/2009	$47,797	$67,057	($19,260)
21,100	TISCO FINL GROUP NVDR	8/3/2007	10/16/2009	$13,732	$18,765	($5,033)
16,700	TISCO FINL GROUP NVDR	8/3/2007	10/21/2009	$11,433	$14,852	($3,419)
4,200	TISCO FINL GROUP NVDR	9/5/2007	11/9/2009	$2,743	$3,411	($668)
7,000	TISCO FINL GROUP NVDR	8/3/2007	10/22/2009	$4,707	$6,225	($1,518)
	TOTAL			**$4,770,051**	**$7,291,671**	**($2,521,620)**

Capital Gains on Investment Property
Part I, Line 7 and
Part IV

Share/Par Value	(a) Property Sold		(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
111	CF DAVIDSON KEMPNER DISTRESSED	OPPORTUNITIES INTL LTD CLASS S(A) FD	12/31/2008	10/1/2009	$102,010	$138,295	($36,285)
130	CF DAVIDSON KEMPNER DISTRESSED	OPPORTUNITIES INTL LTD CLASS S(A) FD	12/31/2008	5/29/2009	$130,492	$161,141	($30,649)
372	CF DAVIDSON KEMPNER DISTRESSED	OPPORTUNITIES INTL LTD CLASS S(A) FD	12/31/2008	12/1/2009	$346,930	$462,141	($115,212)
15,539	CF DAVIDSON KEMPNER DISTRESSED	OPPORTUNITIES INTL LTD SER 01/08 FD	1/2/2008	1/2/2009	$18,633,075	$17,269,127	$1,363,948
1,726	CF DAVIDSON KEMPNER DISTRESSED	OPPORTUNITIES INTL LTD SER 01/08 FD	1/2/2008	1/2/2009	$2,069,442	$1,917,953	$151,489
	TOTAL				**$21,281,948**	**$19,948,658**	**$1,333,291**

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
3,165	FEDERAL HOME LN MTG CORP POOL #A8-5082 4 5% 03-01-2039 BEO	4/13/2009	6/15/2009	$3,165	$3,229	($64)
3,693	FEDERAL HOME LN MTG CORP POOL #A8-5082 4 5% 03-01-2039 BEO	4/13/2009	5/15/2009	$3,693	$3,768	($75)
2,423	FEDERAL HOME LN MTG CORP POOL #A8-5612 4 5% 04-01-2039 BEO	4/15/2009	5/15/2009	$2,423	$2,478	($55)
6,950	FEDERAL HOME LN MTG CORP POOL #A8-5612 4 5% 04-01-2039 BEO	4/15/2009	6/15/2009	$6,950	$7,108	($158)
2,874	FNMA POOL #930698 4 5% 03-01-2039 BEO	4/13/2009	6/25/2009	$2,874	$2,936	($62)
2,833	FNMA POOL #930698 4 5% 03-01-2039 BEO	4/13/2009	5/26/2009	$2,833	$2,893	($61)
5,401	FNMA POOL #930930 4 5% 04-01-2039 BEO	4/13/2009	5/26/2009	$5,401	$5,516	($115)
3,491	FNMA POOL #930930 4 5% 04-01-2039 BEO	4/13/2009	6/25/2009	$3,491	$3,566	($74)
9,909	FNMA POOL #AA2227 4 5% 04-01-2039 BEO	4/13/2009	6/25/2009	$9,909	$10,120	($211)
3,525	FNMA POOL #AA2227 4 5% 04-01-2039 BEO	4/13/2009	5/26/2009	$3,525	$3,600	($75)
3,526	FNMA POOL #AA3876 4 5% 03-01-2039 BEO	4/13/2009	6/25/2009	$3,526	$3,600	($74)
2,962	FNMA POOL #AA3876 4 5% 03-01-2039 BEO	4/13/2009	5/26/2009	$2,962	$3,025	($62)
4,208	FNMA POOL #AA4366 4 5% 04-01-2039 BEO	4/13/2009	6/25/2009	$4,208	$4,298	($91)
3,891	FNMA POOL #AA4366 4 5% 04-01-2039 BEO	4/13/2009	5/26/2009	$3,891	$3,975	($84)
3,230	FNMA POOL #AA4377 4 5% 05-01-2039 BEO	4/13/2009	5/26/2009	$3,230	$3,297	($67)
3,210	FNMA POOL #AA4377 4 5% 05-01-2039 BEO	4/13/2009	6/25/2009	$3,210	$3,277	($67)
3,123	FNMA POOL #AA4628 4 5% 05-01-2039 BEO	4/13/2009	6/25/2009	$3,123	$3,189	($66)
3,480	FNMA POOL #AA4628 4 5% 05-01-2039 BEO	4/13/2009	5/26/2009	$3,480	$3,554	($74)
3,789	FNMA POOL #AA5104 4 5% 05-01-2035 BEO	4/13/2009	6/25/2009	$3,789	$3,876	($87)
3,782	FNMA POOL #AA5104 4 5% 05-01-2035 BEO	4/13/2009	5/26/2009	$3,782	$3,869	($87)
10,000,000	FHLB 1 625% BDS 27/07/2011 USD 1 625 07-27-2011	6/11/2009	11/13/2009	$10,130,530	$9,990,500	$140,030
1,990,646	FEDERAL HOME LN MTG CORP POOL #A8-5082 4 5% 03-01-2039 BEO	4/13/2009	6/8/2009	$1,927,816	$2,030,980	($103,164)
1,990,627	FEDERAL HOME LN MTG CORP POOL #A8-5612 4 5% 04-01-2039 BEO	4/15/2009	6/8/2009	$1,927,798	$2,035,773	($107,976)
10,000,000	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES AUGUST	7/7/2009	8/6/2009	$10,677,344	$10,599,090	$78,254
10,000,000	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES AUGUST	7/9/2009	8/11/2009	$10,698,438	$10,619,813	$78,625
10,000,000	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES JANUARY	11/4/2009	11/30/2009	$10,773,438	$10,627,344	$146,094
10,000,000	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES JANUARY	11/4/2009	11/30/2009	$10,771,875	$10,627,344	$144,531
10,000,000	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES MAY	4/3/2009	4/28/2009	$10,589,453	$10,493,750	$95,703
10,000,000	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES MAY	4/3/2009	4/28/2009	$10,589,063	$10,492,188	$96,875
10,000,000	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES NOVEMBER	9/2/2009	11/4/2009	$10,728,125	$10,553,412	$174,713
10,000,000	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES NOVEMBER	9/8/2009	11/4/2009	$10,728,125	$10,564,021	$164,104
10,000,000	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES SEPTEMBER	8/6/2009	9/2/2009	$10,696,875	$10,605,109	$91,766
10,000,000	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES SEPTEMBER	8/11/2009	9/8/2009	$10,702,734	$10,624,860	$77,874
1,990,411	FNMA POOL #930698 4 5% 03-01-2039 BEO	4/13/2009	6/8/2009	$1,932,875	$2,033,067	($100,191)
1,991,107	FNMA POOL #930930 4 5% 04-01-2039 BEO	4/13/2009	6/8/2009	$1,933,552	$2,033,468	($99,917)
1,986,566	FNMA POOL #AA2227 4 5% 04-01-2039 BEO	4/13/2009	6/8/2009	$1,929,142	$2,028,831	($99,689)
1,988,808	FNMA POOL #AA3876 4 5% 03-01-2039 BEO	4/13/2009	6/8/2009	$1,931,319	$2,030,655	($99,336)
1,991,902	FNMA POOL #AA4366 4 5% 04-01-2039 BEO	4/13/2009	6/8/2009	$1,934,323	$2,034,901	($100,577)
1,993,561	FNMA POOL #AA4377 4 5% 05-01-2039 BEO	4/13/2009	6/8/2009	$1,935,934	$2,035,198	($99,264)
1,993,397	FNMA POOL #AA4628 4 5% 05-01-2039 BEO	4/13/2009	6/8/2009	$1,935,776	$2,035,808	($100,032)
1,988,665	FNMA POOL #AA5104 4 5% 05-01-2035 BEO	4/13/2009	6/8/2009	$1,931,181	$2,034,507	($103,327)
10,000,000	FNMA SINGLE FAMILY MTG 6 5 30 YEARS SETTLES JUN	4/28/2009	6/8/2009	$10,698,438	$10,517,647	$180,790
10,000,000	FNMA SINGLE FAMILY MTG 6 5 30 YEARS SETTLES JUN	4/28/2009	6/5/2009	$10,691,406	$10,520,014	$171,392
10,000,000	FNMA TBA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES JUL	6/5/2009	7/7/2009	$10,673,828	$10,615,666	$58,162
10,000,000	FNMA TBA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES JUL	6/8/2009	7/9/2009	$10,696,875	$10,622,435	$74,440

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
	Total Asset Backed Securities			$179,245,726	$178,487,554	$758,172
9,385,000	UNITED STATES TREAS NTS DTD 00231 3 125%DUE 05-15-2019 REG	7/16/2009	8/3/2009	$9,043,656	$9,043,656	$0
4,760,000	UNITED STATES TREAS NTS DTD 00231 3 125%DUE 05-15-2019 REG	7/21/2009	8/3/2009	$4,586,873	$4,619,450	($32,577)
13,480,000	UNITED STATES TREAS NTS DTD 00246 1 125%DUE 06-30-2011 REG	8/3/2009	8/19/2009	$13,517,913	$13,484,120	$33,793
29,520,000	UNITED STATES TREAS NTS DTD 00246 1 125%DUE 06-30-2011 REG	8/7/2009	8/19/2009	$29,603,025	$29,443,993	$159,032
6,980,000	UNITED STATES TREAS NTS DTD 00246 1 125%DUE 06-30-2011 REG	6/30/2009	8/13/2009	$6,979,182	$6,981,747	($2,565)
30,000,000	UNITED STATES TREAS NTS DTD 00246 1 125%DUE 06-30-2011 REG	7/16/2009	8/13/2009	$29,996,484	$30,085,628	($89,144)
13,020,000	UNITED STATES TREAS NTS DTD 00246 1 125%DUE 06-30-2011 REG	8/3/2009	8/13/2009	$13,018,474	$13,024,069	($5,595)
20,975,000	UNITED STATES TREAS NTS DTD 00246 1 125%DUE 06-30-2011 REG	6/30/2009	7/21/2009	$21,060,211	$20,980,422	$79,789
20,530,000	UNITED STATES TREAS NTS DTD 00246 1 125%DUE 06-30-2011 REG	6/30/2009	7/16/2009	$20,589,276	$20,535,343	$53,932
11,180,000	UNITED STATES TREAS NTS DTD 00246 1 125%DUE 06-30-2011 REG	8/7/2009	11/5/2009	$11,263,850	$11,151,214	$112,636
47,195,000	UNITED STATES TREAS NTS DTD 00260 1% DUE08-31-2011 REG	9/15/2009	10/8/2009	$47,346,171	$47,252,098	$94,074
1,675,000	UNITED STATES TREAS NTS DTD 11/15/2009 3 375% DUE 11-15-2019 REG	11/25/2009	12/1/2009	$1,689,715	$1,684,160	$5,555
1,140,000	UNITED STATES TREAS NTS DTD 11/15/2009 3.375% DUE 11-15-2019 REG	11/25/2009	12/4/2009	$1,139,862	$1,146,234	($6,373)
685,000	UNITED STATES TREAS NTS NT 875% DUE 05-31-2011 REG	6/5/2009	6/30/2009	$682,645	$683,664	($1,019)
5,475,000	UNITED STATES TREAS NTS NT 875% DUE 05-31-2011 REG	5/28/2009	6/5/2009	$5,438,197	$5,463,665	($25,469)
2,315,000	UNITED STATES TREAS NTS NT 875% DUE 05-31-2011 REG	6/5/2009	6/30/2009	$2,307,042	$2,310,486	($3,444)
22,185,000	UNITED STATES TREAS NTS NT 875% DUE 05-31-2011 REG	6/8/2009	6/30/2009	$22,108,739	$21,963,170	$145,569
25,500,000	UNITED STATES TREAS NTS NT 875% DUE 05-31-2011 REG	6/9/2009	6/30/2009	$25,412,344	$25,284,261	$128,083
4,525,000	UNITED STATES TREAS NTS NT 875% DUE 05-31-2011 REG	5/28/2009	6/11/2009	$4,483,624	$4,515,632	($32,008)
5,565,000	UNITED STATES TREAS NTS NT 875% DUE 05-31-2011 REG	6/5/2009	6/11/2009	$5,514,114	$5,554,150	($40,036)
11,435,000	UNITED STATES TREAS NTS NT 875% DUE 05-31-2011 REG	6/5/2009	6/25/2009	$11,393,867	$11,412,704	($18,837)
26,500,000	UNITED STATES TREAS NTS NT 1% DUE 10-31-2011 REG	10/27/2009	11/5/2009	$26,560,039	$26,462,445	$97,594
100,000	UNITED STATES TREAS NTS NT 1% DUE 10-31-2011 REG	10/27/2009	12/1/2009	$100,726	$99,858	$868
5,000,000	UTD STATES TREAS 875% DUE 04-30-2011	4/29/2009	5/12/2009	$4,998,438	$4,993,376	$5,061
5,000,000	UTD STATES TREAS 875% DUE 04-30-2011	4/29/2009	5/12/2009	$4,998,438	$4,993,376	$5,061
8,000,000	UTD STATES TREAS 2.375% DUE 09-30-2014	10/8/2009	12/1/2009	$8,157,473	$8,056,484	$100,989
1,920,000	UTD STATES TREAS 2 375% DUE 09-30-2014	10/8/2009	12/4/2009	$1,949,844	$1,933,534	$16,309
3,525,000	UTD STATES TREAS 2 375% DUE 09-30-2014	10/13/2009	12/4/2009	$3,579,791	$3,538,275	$41,516
8,640,000	UTD STATES TREAS 2 375% DUE 09-30-2014	10/8/2009	11/24/2009	$8,766,196	$8,701,232	$64,964
600,000	UNITED STATES TREAS NTS 1 875 DUE 07-15-2015 REG	1/31/2006	4/3/2009	$665,441	$601,689	$63,752
50,000	UNITED STATES TREAS NTS 1 875 DUE 07-15-2015 REG	2/1/2007	4/3/2009	$55,453	$49,673	$5,781
1,000,000	UNITED STATES TREAS NTS 1 875 DUE 07-15-2015 REG	1/31/2008	4/3/2009	$1,109,068	$1,120,131	($11,063)
175,000	UNITED STATES TREAS NTS 1 875 DUE 07-15-2015 REG	11/5/2008	4/3/2009	$194,087	$177,980	$16,107
2,549,000	UNITED STATES TREAS NTS 1 875 DUE 07-15-2015 REG	3/11/2009	4/3/2009	$2,827,014	$2,682,668	$144,346
2,364,000	UNITED STATES TREAS NTS BD INFLATION INDEXED 3 DUE 07-15-2012 REG	6/27/2007	4/3/2009	$2,953,329	$2,628,369	$324,960
70,000	UNITED STATES TREAS NTS BD INFLATION INDEXED 3 DUE 07-15-2012 REG	12/24/2007	4/3/2009	$87,451	$87,408	$42
170,000	UNITED STATES TREAS NTS BD INFLATION INDEXED 3 DUE 07-15-2012 REG	1/31/2008	4/3/2009	$212,380	$219,999	($7,619)
1,365,000	UNITED STATES TREAS NTS INFL INDX N/B 07-15-2018	7/17/2008	4/3/2009	$1,314,231	$1,351,490	($37,258)
800,000	UNITED STATES TREAS NTS INFL INDX N/B 07-15-2018	7/31/2008	4/3/2009	$770,245	$781,959	($11,713)
2,046,000	UNITED STATES TREAS NTS INFL IX 07-15-2016	4/12/2007	6/8/2009	$2,248,821	$2,088,045	$160,776
2,097,000	UNITED STATES TREAS NTS INFL IX 07-15-2016	3/11/2009	6/8/2009	$2,304,876	$2,193,430	$111,446
700,000	UNITED STATES TREAS NTS INFL IX 07-15-2016	3/12/2009	6/8/2009	$769,391	$739,658	$29,734

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
4,957,000	UNITED STATES TREAS NTS INFL IX 07-15-2016	4/3/2009	6/8/2009	$5,448,389	$5,508,817	($60,428)
2,257,000	UNITED STATES TREAS NTS INFLATION LNKD BD 1 625 DUE 01-15-2015 REG	1/31/2006	4/3/2009	$2,511,157	$2,260,282	$250,876
30,000	UNITED STATES TREAS NTS INFLATION LNKD BD 1 625 DUE 01-15-2015 REG	12/24/2007	4/3/2009	$33,378	$32,165	$1,213
200,000	UNITED STATES TREAS NTS INFLATION LNKD BD 1 625 DUE 01-15-2015 REG	11/5/2008	4/3/2009	$222,522	$205,214	$17,307
1,300,000	US TREAS INFL IX NT 2 375 DUE 04-15-2011REG	7/15/2008	4/3/2009	$1,420,210	$1,504,996	($84,787)
2,135,000	US TREAS INFL IX NT 2 375 DUE 04-15-2011REG	7/17/2008	4/3/2009	$2,332,421	$2,461,402	($128,981)
1,035,000	US TREAS INFL IX NT 2 375 DUE 04-15-2011REG	9/9/2008	4/3/2009	$1,130,705	$1,175,654	($44,949)
650,000	US TREAS NTS 2 625 DUE 07-15-2017 REG	7/31/2007	4/3/2009	$716,223	$661,528	$54,695
680,000	US TREAS NTS 2 625 DUE 07-15-2017 REG	7/15/2008	4/3/2009	$749,279	$783,466	($34,187)
475,000	US TREAS NTS 2 625 DUE 07-15-2017 REG	1/30/2009	4/3/2009	$523,393	$509,714	$13,679
750,000	US TREAS NTS 2 625 DUE 07-15-2017 REG	3/12/2009	4/3/2009	$826,411	$788,569	$37,842
610,000	US TREAS NTS INFL IX 2 DUE 04-15-2012 REG	3/18/2009	4/3/2009	$652,734	$646,843	$5,891
2,502,000	US TREAS NTS INFLATION INDEXED 2 00 DUE 07-15-2014 REG	12/17/2007	4/3/2009	$2,884,015	$2,771,993	$112,021
35,000	US TREAS NTS INFLATION INDEXED 2 00 DUE 07-15-2014 REG	12/24/2007	4/3/2009	$40,344	$38,803	$1,541
510,000	US TREAS NTS INFLATION INDEXED 3 375 DUE01-15-2012 REG	3/18/2009	4/3/2009	$645,803	$641,094	$4,709
2,900,000	US TREAS NTS TREAS INFL INDEXED NOTES 2 DUE 01-15-2014 REG	1/31/2008	6/8/2009	$3,418,420	$3,514,653	($96,233)
150,000	US TREAS NTS TREAS INFL INDEXED NOTES 2 DUE 01-15-2014 REG	11/5/2008	6/8/2009	$176,815	$163,956	$12,859
6,250,000	US TREAS NTS TREAS INFL INDEXED NOTES 2 DUE 01-15-2014 REG	4/3/2009	6/8/2009	$7,367,284	$7,344,183	$23,101
2,285,000	UTD STATES TREAS NTS INFLATION-INDEXED NT 4 350325 DUE 01-15-2011 BEO	7/31/2006	4/3/2009	$2,895,509	$2,787,349	$108,160
245,000	UTD STATES TREAS NTS INFLATION-INDEXED NT 4 350325 DUE 01-15-2011 BEO	2/1/2007	4/3/2009	$310,459	$295,232	$15,228
70,000	UTD STATES TREAS NTS INFLATION-INDEXED NT 4 350325 DUE 01-15-2011 BEO	12/24/2007	4/3/2009	$88,703	$89,897	($1,195)
230,000	UTD STATES TREAS NTS INFLATION-INDEXED NT 4 350325 DUE 01-15-2011 BEO	1/16/2008	4/3/2009	$291,452	$300,193	($8,741)
115,000	UTD STATES TREAS NTS INFLATION-INDEXED NT 4 350325 DUE 01-15-2011 BEO	9/17/2008	4/3/2009	$145,726	$152,580	($6,854)
	Total US Government Bonds & Notes			$396,629,346	$394,759,527	$1,869,818
550,000	&&& CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLLATERAL) HELD ELSEWHERE	6/8/2009	7/2/2009	$550,000	$550,000	$0
4,600,000	FEDERAL HOME LN BK CONS DISC NTS 01-13-2010	11/6/2009	12/1/2009	$4,599,678	$4,599,762	($84)
22,000,000	FEDERAL HOME LN BK CONS DISC NTS 05-05-2009	4/27/2009	5/5/2009	$21,999,658	$21,999,658	$0
10,000,000	FEDERAL HOME LN BK CONS DISC NTS 05-05-2009	4/27/2009	4/29/2009	$9,999,844	$9,999,844	$0
21,000,000	FEDERAL HOME LN BK CONS DISC NTS 07-13-2009	6/10/2009	7/13/2009	$20,997,387	$20,997,387	$0
21,300,000	FEDERAL HOME LN BK CONS DISC NTS 09-14-2009	8/11/2009	9/14/2009	$21,296,971	$21,296,971	$0
40,000,000	FHLB DISC NT 04-13-2009	4/9/2009	4/13/2009	$39,999,733	$39,999,733	$0
32,000,000	FHLB DISC NT 04-27-2009	4/15/2009	4/27/2009	$31,999,467	$31,999,467	$0
18,319,000	FHLB DISC NT 05-12-2009	4/7/2009	5/12/2009	$18,315,972	$18,315,972	($0)
20,000,000	FHLB DISC NT 06-11-2009	5/11/2009	6/11/2009	$19,997,167	$19,997,167	$0
21,300,000	FHLB DISC NT 08-13-2009	7/9/2009	8/13/2009	$21,296,882	$21,296,882	$0
	Total Commercial Paper & other Short Term Inv.			$211,052,758	$211,052,843	($85)
200,000	TREASURY BILL 10-15-2009 DTD 00459	8/17/2009	10/15/2009	$199,954	$199,954	$0
24,500,000	UNITED STATES TREAS BILLS 08-20-2009 DTD00451	7/17/2009	8/7/2009	$24,496,587	$24,496,587	$0
16,215,000	UNITED STATES TREAS BILLS 08-20-2009 DTD00451	7/21/2009	8/7/2009	$16,213,073	$16,213,073	$0
13,000,000	UNITED STATES TREAS BILLS 08-20-2009 DTD00451	7/17/2009	8/3/2009	$12,998,189	$12,998,189	$0
47,295,000	UNITED STATES TREAS BILLS 09-24-2009 DTD00479	8/13/2009	9/15/2009	$47,288,267	$47,288,267	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
19	UNITED STATES TREAS BILLS 09-24-2009 DTD00479	8/13/2009	9/24/2009	$19	$19	($0)
45,000	UNITED STATES TREAS BILLS 09-24-2009 DTD00479	8/13/2009	9/24/2009	$44,996	$44,994	$2
2,704,981	UNITED STATES TREAS BILLS 09-24-2009 DTD00479	8/13/2009	9/24/2009	$2,704,711	$2,704,596	$115
43,175,000	UNITED STATES TREAS BILLS 09-24-2009 DTD00479	8/19/2009	9/24/2009	$43,170,686	$43,170,802	($117)
22,375,000	UNITED STATES TREAS BILLS 11-12-2009 DTD00463	10/8/2009	11/12/2009	$22,374,377	$22,374,377	$0
475,000	UNITED STATES TREAS BILLS 11-12-2009 DTD00463	10/8/2009	11/12/2009	$474,987	$474,987	($0)
21,250,000	UNITED STATES TREAS BILLS 11-12-2009 DTD00463	9/8/2009	10/27/2009	$21,246,117	$21,246,117	$0
5,750,000	UNITED STATES TREAS BILLS 11-12-2009 DTD00463	10/8/2009	10/27/2009	$5,749,840	$5,749,840	$0
5,300,000	UNITED STATES TREAS BILLS 12-24-2009 UNITED STATES TREAS BILLS	11/5/2009	12/1/2009	$5,299,664	$5,299,664	$0
18,025,000	UNITED STATES TREAS BILLS 12-24-2009 UNITED STATES TREAS BILLS	11/5/2009	12/24/2009	$18,023,858	$18,023,858	$0
	Total US Treasury Bills			**$220,285,324**	**$220,285,324**	**($0)**
7,750,000	CITIBANK N A FDIC 1 5% DUE 07-12-2011	6/25/2009	11/16/2009	$7,835,281	$7,744,575	$90,706
10,000,000	CITIGROUP INC NT 1 375 DUE 05-05-2011 FDIC GTD	4/30/2009	11/16/2009	$10,101,480	$9,997,100	$104,380
1,095,000	GMAC LLC SR GTD NT 2 2 DUE 12-19-2012	6/5/2009	12/1/2009	$1,118,939	$1,083,935	$35,004
	Total Bonds			**$19,055,700**	**$18,825,610**	**$230,090**
Grand Total				**$1,026,268,854**	**$1,023,410,858**	**$2,857,996**

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,305,000	UNITED STATES TREAS NTS INFL INDX N/B 1 625 DUE 01-15-2018 REG	1/30/2009	3/18/2009	$1,331,224	$1,295,678	$35,545
345,000	US TREAS INFL IX NT 2 375 DUE 04-15-2011REG	6/27/2008	1/30/2009	$371,657	$396,129	($24,472)
605,000	US TREAS INFL IX NT 2 375 DUE 04-15-2011REG	7/15/2008	1/30/2009	$651,746	$700,402	($48,657)
1,735,000	US TREAS NTS INDEX LINKED 2 00 DUE 01-15-2016 REG	2/1/2007	3/11/2009	$1,790,899	$1,706,464	$84,436
2,995,000	US TREAS NTS INDEX LINKED 2 00 DUE 01-15-2016 REG	11/5/2008	3/11/2009	$3,091,495	$2,983,996	$107,499
40,000	US TREAS NTS INFL IX 2 375 DUE 01-15-2017 REG	7/26/2007	3/12/2009	$42,095	$40,592	$1,503
1,400,000	US TREAS NTS INFL IX 2.375 DUE 01-15-2017 REG	6/27/2008	3/12/2009	$1,473,329	$1,595,060	($121,731)
205,000	UTD STATES TREAS NTS INFLATION-INDEXED NT 4 350325 DUE 01-15-2011 BEO	10/23/2003	1/30/2009	$256,210	$215,786	$40,424
400,000	UTD STATES TREAS NTS INFLATION-INDEXED NT 4 350325 DUE 01-15-2011 BEO	1/31/2006	1/30/2009	$499,922	$488,338	$11,584
15,000	UTD STATES TREAS NTS INFLATION-INDEXED NT 4.350325 DUE 01-15-2011 BEO	7/31/2006	1/30/2009	$18,747	$18,298	$449
	TOTAL			**$9,527,323**	**$9,440,742**	**$86,581**

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
38,615	SMHL GLOBAL FD 2007-1 NT CL A-1 144A 06-12-2040 BEO	12/2/2009	12/14/2009	$38,615	$38,615	$0
1,675	ACE SECS CORP HOME EQUITY LN TR SER 2007-WM1 CL A2A FLT RT 11-25-2036 BEO	12/2/2009	12/28/2009	$1,675	$1,675	$0
1,576	ACE SECS HOME EQTY LN TR SER 2006 MTG PASSTHRU CTF CL A-2A FL RT 12-25-36 REG	12/2/2009	12/28/2009	$1,576	$1,576	$0
4,049	AMERICREDIT AUTOMOBILE RECEIVABLES TR SER 2005-B-M CL A4 VARRT 5-7-2012 REG	12/2/2009	12/7/2009	$4,049	$4,048	$1
19,111	BRAZOS HIGHER ED AUTH INC SER 2005 I NT CL A-8 VAR RATE 06-25-2014 REG	12/2/2009	12/28/2009	$19,111	$19,111	$0
23,268	BRAZOS HIGHER ED AUTH INC SER 2005-3 NT CL I-A-13 09-25-2020 BEO	12/2/2009	12/28/2009	$23,268	$23,268	$0
17,681	CAP AUTO RECEIVABLES AST TR 2006 2ASSET BKD CTF CL A-3B FLTG RATE 05-15-2011 REG	12/2/2009	12/15/2009	$17,681	$17,681	$0
4,742	CAPITAL ONE AUTO FIN TR 2005-C NT CL A-4-B 06-15-2012 REG	12/2/2009	12/15/2009	$4,742	$4,742	$0
3,311	CAPITAL ONE AUTO FIN TR 2005-D NT CL A-410-15-2012 REG	12/2/2009	12/15/2009	$3,311	$3,311	$0
37,463	CAPITAL ONE AUTO FIN TR 2006-B CL A4 FLTRT 07-15-2013 BEO	12/2/2009	12/15/2009	$37,463	$37,463	$0
20,541	CAPITAL ONE AUTO FIN TR 2006-C NT CL A-405-15-2013 REG	12/2/2009	12/15/2009	$20,541	$20,541	$0
10,001	CIT ED LN TR EDUCATION LN BKD NT CL A-1 FLTG 12-15-2017 REG	12/2/2009	12/15/2009	$10,001	$10,001	$0
20,082	CNH EQUIP TR 2007-A NT CL A-4 09-17-2012REG	12/2/2009	12/15/2009	$20,082	$20,082	$0
2,685	FIRST FRANKLIN MTG LN TR 2006-FF14 SER 2006-FF14 CL A3 FLT RT 10-25-2036 BEC	12/2/2009	12/28/2009	$2,685	$2,685	$0
2,779	FIRST FRANKLIN MTG LN TR SER 2007-FF2 AST BKD CTF CL A-2A FLTG 03-25-2037 REG	12/2/2009	12/28/2009	$2,779	$2,779	$0
24,061	FORD CR AUTO OWNER TR 2006 C NT CL A 4B 02-15-2012 REG	12/2/2009	12/15/2009	$24,061	$24,061	$0
51,115	FORD CR AUTO OWNER TR 2007-A NT CL A-3B FLTG RATE 08-15-2011 REG	12/2/2009	12/15/2009	$51,115	$51,115	$0
27,359	GE EQUIP MIDTICKET LLC SER 2006-1 CL A4 FLT RT 10-15-2012 BEO	12/2/2009	12/15/2009	$27,359	$27,359	$0
9,388	GOAL CAP FDG TR 2007-1 CL A-1 FLT RT 06-25-2021 BEO	12/2/2009	12/28/2009	$9,388	$9,388	$0
5,904	GS MTG SECS CORP 2006-3 MTG PASSTHRU CTFCL A-1 03-25-2036 REG	12/2/2009	12/28/2009	$5,904	$5,904	$0
2,378	GS MTG SECS CORP SER 2006-5 ASSET BACKEDCTF CL 2A1 VAR 03-25-2036 REG	12/2/2009	12/28/2009	$2,378	$2,378	$0
4,618	GSAA HOME EQTY TR FLTG RT 31063% DUE 06-25-2036	12/2/2009	12/28/2009	$4,618	$4,618	$0
6,568	GSAA HOME EQUITY TR 2006-12 ASSET BKD CTF CL A-1 08-25-2036 REG	12/2/2009	12/28/2009	$6,568	$6,568	$0
3,822	GSAA HOME EQUITY TR 2006-13 ASSET BACKEDCTF CL AV-1 07-25-2036 REG	12/2/2009	12/28/2009	$3,822	$3,822	$0
6,731	GSAA HOME EQUITY TR 2006-14 ASSET BKD CTF CL A-1 VAR 09-25-2036 REG	12/2/2009	12/28/2009	$6,731	$6,731	$0
13,568	GSAA HOME EQUITY TR 2006-16 CL A-1 FLT RT 10-25-2036 BEO	12/2/2009	12/28/2009	$13,568	$13,568	$0
4,132	GSAA HOME EQUITY TR 2006-17 ASSET BACKEDCTF CL A-1 11-25-2036 REG	12/2/2009	12/28/2009	$4,132	$4,132	$0
3,382	GSAA HOME EQUITY TR 2006-20 MTG PASSTHRUCTF CL 1A1 12-25-2046 REG	12/2/2009	12/28/2009	$3,382	$3,382	$1
3,853	GSAA HOME EQUITY TR 2006-8 ASSET BKD CTFCL 2A1 VAR RATE 05-25-2036 REG	12/2/2009	12/28/2009	$3,853	$3,853	$0
3,796	GSAA MTG SECS CORP SER 2006-4 CL 4A1 03-25-2036 REG	12/2/2009	12/28/2009	$3,796	$3,796	$0
1,676	HSI ASSET SECURITIZATION TR 2007-HE1 CL II-A-1 FLT RT 01-25-2037 BEO	12/2/2009	12/28/2009	$1,676	$1,676	$0
583	HSI AST SECURITIZATION CORP TR 2006-WMC1CL A-1 FLTG RATE 07-25-2036 REG	12/2/2009	12/28/2009	$583	$583	$0
576	IXIS REAL ESTATE CAP TR 07HE1 MTG PASSTHRU CTF CL A-1 FLTG RATE 052537REG	12/2/2009	12/28/2009	$576	$576	$0
514	J P MORGAN MTG ACQSTN TR 2006-HE3 CL A-2FLTG 11-25-2036	12/2/2009	12/28/2009	$514	$514	$0
2,200	LONG BEACH MTG LN TR 2006-10 AST BACKED CTF CL II-A1 11-25-2036/01-25-2010 REG	12/2/2009	12/28/2009	$2,200	$2,200	$0
6,507	LONG BEACH MTG LN TR 2006-11 MTG PASSTHRU CTF CL II-A1 FLTG 12-25-36 REG	12/2/2009	12/28/2009	$6,507	$6,507	$0
1,369	MASTR ASSET BACKED SECS TR 2006-HE5 MTG PASSTHRU CTF CL A-1 11-25-2036 REC	12/2/2009	12/28/2009	$1,369	$1,369	$0
3,143	MASTR ASSET BACKED SECS TR 2006-WMC3 CL A-2 FLTG RATE 08-25-2036 REG	12/2/2009	12/28/2009	$3,143	$3,143	$0
2,519	MASTR ASSET BACKED SECS TR 2006-WMC4 MTGPASSTHRU CTF CL A-3 FLTG 10-25-2036 REG	12/2/2009	12/28/2009	$2,519	$2,519	$0
2,891	MORGAN STANLEY ABS CAP I INC SER 2007-HEMTG PTHRU A-2A FLTG 01-25-2037	12/2/2009	12/28/2009	$2,891	$2,891	$0
2,003	MORGAN STANLEY ABS CAP I INC SER 2007 CTF CL A-2A FLTG 11-25-2036	12/2/2009	12/28/2009	$2,003	$2,003	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
2,939	MORGAN STANLEY ABS CAP I INC TR 2006-NC5 ABS CL A2A 10-25-2036	12/2/2009	12/28/2009	$2,939	$2,939	$0
3,565	MORGAN STANLEY ABS CAP I INC TR 2006-HE8MTG PASSTHRU CTF CL A-2A 10-25-36 REG	12/2/2009	12/28/2009	$3,565	$3,565	$0
5,756	MORGAN STANLEY ABS CAP I INC TR 2007 HE3MTG PT CTF CL A-2A FLTG 12-25-36 REG	12/2/2009	12/28/2009	$5,756	$5,756	$0
2,899	MORGAN STANLEY ABS CAP I INC TR 2007-NC1CL A-2A FLT RT 11-25-2036 BEO	12/2/2009	12/28/2009	$2,899	$2,899	$0
1,652	MORGAN STANLEY IXIS REAL ESTATE 2006-MTG CL A-1 12-25-2036	12/2/2009	12/28/2009	$1,652	$1,652	$0
12,874	SANTANDER DR AUTO RECEIVABLES TR 2007-1 NT CL A-4 FLTG RATE 09-15-2014 BEO	12/2/2009	12/15/2009	$12,874	$12,874	$0
12,423	SLC STUDENT LN TR 2005-2 ASSET BKD NT CLA-1 FLTG RATE 03-15-2018 REG	12/2/2009	12/15/2009	$12,423	$12,423	$0
10,055	SLC STUDENT LN TR 2005-3 ASSET BACKED NTA-1 06-15-2020 REG	12/2/2009	12/15/2009	$10,055	$10,055	$0
7,466	SLM PRIVATE CR STUDENT LN TR 2003-C STUDENT LN BKD NT CL A1 09-15-2016 REG	12/2/2009	12/15/2009	$7,466	$7,466	$0
10,402	SLM PRIVATE CR STUDENT LN TR 2005-B STUDENT LN BKD NT A-1 12-16-2019 REG	12/2/2009	12/15/2009	$10,402	$10,402	$0
13,122	SLM PRIVATE CR STUDENT LN TR 2007-A STUDLN BACKED NT A-1 FLTG 09-15-2022REG	12/2/2009	12/15/2009	$13,122	$13,122	$0
13,670	SLM PVT CR STUD LN TR 2004-A STUD LN-BKDNT CL A-1 VAR 03-15-2017 REG	12/2/2009	12/15/2009	$13,670	$13,670	$0
10,884	SLM PVT CR STUD LN TR 2004-B STUD LN BKDNT FLTG CL A-1 06-15-2018/12-17-2007 REG	12/2/2009	12/15/2009	$10,884	$10,883	$1
3,168	STRUCTURED ASSET SECS CORP MTG LN TR 2007-BC1 CL A2 VAR RT 02-25-2037 BEO	12/2/2009	12/28/2009	$3,168	$3,168	$0
3,734	STRUCTURED AST SECS CORP MTG LN TR 200 MTG PASS THRU CTF CL A2 01-25-2037 REG	12/2/2009	12/28/2009	$3,734	$3,734	$0
9,619	WACHOVIA AUTO LN OWNER TR 2007-1 CL A3B FLT RT 04-20-2012 BEO	12/2/2009	12/21/2009	$9,619	$9,619	$0
4,875	WACHOVIA MTG LN TR 2006-AMN1 CL A-1 FLTGRATE 08-25-2036 REG	12/2/2009	12/28/2009	$4,875	$4,875	$0
5,196	SLM PRIVATE CR STUDENT LN TR SER 2003-B CL A-1 DUE 09-15-2017 REG	12/2/2009	12/15/2009	$5,196	$5,196	$0
14,454	CMO INTERSTAR MILLENNIUM SER 2005-IG TR MTG BACKED NT F/RATE CL A DUE 12-08-2036	12/2/2009	12/8/2009	$14,454	$14,454	$0
2,359	CMO GRANITE MASTER ISSUER PLC 2006-2 NT CL A4 DUE 12-20-2054 REG	12/2/2009	12/21/2009	$2,359	$2,359	$0
11,199	CMO GRANITE MASTER ISSUER PLC 2006-3 MTGBACKED NT CL A3 DUE 12-20-2054 REG	12/2/2009	12/21/2009	$11,199	$11,199	$0
5,865	CMO GRANITE MASTER ISSUER PLC MTG BACKEDNT SER 2007-2 2A1 144A 12-17-2054	12/2/2009	12/17/2009	$5,865	$5,865	$0
3,754	CMO GRANITE MASTER ISSUER PLC SER 2006-4CL A4 FLT RT DUE 12-20-2054 BEO	12/2/2009	12/21/2009	$3,754	$3,754	$0
1,764	CMO ALTERNATIVE LN TR 2006-OC3 CL 2-A-1 FLT RT DUE 04-25-2036 REG	12/2/2009	12/28/2009	$1,764	$1,764	$0
1,889	CMO ALTERNATIVE LN TR 2006-OC4 CL 2-A-1 FLTG RATE DUE 05-25-2036 BEO	12/2/2009	12/28/2009	$1,889	$1,889	$0
3,261	CMO GSAA HOME EQUITY TR 2006-18 ASSET BACKED CTF CL AV-1 DUE 11-25-2036 REG	12/2/2009	12/28/2009	$3,261	$3,261	$0
3,058	CMO HSI AST SECURIZATION CORP TR 2007-WF1 DUE 05-25-2037 REG	12/2/2009	12/28/2009	$3,058	$3,058	$0
3,252	CMO J P MORGAN ALTERNATIVE LN TR 2006 A7CL 1-A-2 FLT RT DUE 12-25-2036 BEO	12/2/2009	12/28/2009	$3,252	$3,252	$0
1,249	CMO J P MORGAN ALTERNATIVE LN TR 2006-A5MTG PASS THRU CTF CL 1-A-2 11-25-36 REG	12/2/2009	12/28/2009	$1,249	$1,249	$0
3,141	CMO THORNBURG MTG SECS TR 2006 4 SER 2006-4 CL A2B DUE 07-25-2036 REG	12/2/2009	12/28/2009	$3,141	$3,141	$0
7,388	CMO THORNBURG MTG SECS TR 2006-5 MTG PTHRU CTF CL A-1 FLTG DUE 9-25-46 REG	12/2/2009	12/28/2009	$7,388	$7,388	$0
1,294	CMO THORNBURG MTG SECS TR 2007-1 MTG -BKDNTS CL A-2B VAR RT 03-25-37 REG	12/2/2009	12/28/2009	$1,294	$1,294	$0
3,278	CMO WACHOVIA MTG LN TR SER 2006 ALT1 ASTBKD CTF CL A-1 FLTG 01-25-2037 REG	12/2/2009	12/28/2009	$3,278	$3,278	$0
1,888,000	FFCB 01-14-2011	12/2/2009	12/9/2009	$1,884,945	$1,886,665	($1,720)
	Total Asset Backed Securities			**$2,488,685**	**$2,490,402**	**($1,718)**
1,500,000	RABOBANK NEDERLAND CD 0 0% 17/12/2009	12/2/2009	12/17/2009	$1,499,828	$1,499,828	$0
1,500,000	BANCO BILBAO CD 28% 21/12/2009	12/2/2009	12/21/2009	$1,500,000	$1,500,000	$0
2,000,000	BK OF CD 2% 18/12/2009	12/2/2009	12/18/2009	$2,000,000	$2,000,000	$0
500,000	BK OF MONTREAL CD 25% 14/12/2009	12/2/2009	12/14/2009	$500,000	$500,000	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,500,000	BNP PARIBAS CD 21% 16/12/2009	12/2/2009	12/16/2009	$1,500,000	$1,500,000	$0
1,000,000	BNP PARIBAS LONDON CD 22% 09/12/2009	12/2/2009	12/9/2009	$1,000,000	$1,000,000	$0
500,000	DNB NOR BK ASA CD 16% 11/12/2009	12/2/2009	12/11/2009	$500,000	$500,000	$0
4,280,000	BANCO BILBAO VIZCAYA N Y BRH INSTL CTF DDTD 09-17-2009 25 C/D 12-17-2009	12/2/2009	12/17/2009	$4,280,000	$4,280,000	$0
1,070,000	BANCO BILBAO VIZCAYA N Y BRH INSTL CTF DDTD 09-24-2009 25 C/D 12-24-2009	12/2/2009	12/24/2009	$1,070,000	$1,070,000	$0
2,220,000	RABOBANK NEDERLAND DTD 09-28-2009 24 C/D 12-29-2009	12/2/2009	12/29/2009	$2,220,000	$2,220,000	$0
740,000	RABOBANK NEDERLAND N Y BRH INSTL CTF DEPDTD 09-14-2009 24 C/D 12-14-2009	12/2/2009	12/14/2009	$740,000	$740,000	$0
2,330,000	ROYAL BK OF SCOTLAND DTD 09-23-2009 31 CTF OF DEP DUE 12-23-2009	12/2/2009	12/23/2009	$2,330,000	$2,330,000	$0
573,000	CHARIOT FDG LLC DISC COML PAPER 4/2 YRS 1&2 12-14-2009	12/2/2009	12/14/2009	$572,966	$572,966	$0
690,000	GENERAL ELEC CAP SVCS INC DISC COML PAPER 3/A3 YRS 1&2 12-17-2009	12/2/2009	12/17/2009	$689,951	$689,951	$0
1,760,000	GENERAL ELEC CO DISC COML PAPER 3/A3 YRS1&2 12-21-2009	12/2/2009	12/21/2009	$1,759,842	$1,759,842	$0
310,000	JUPITER SECURITIZATION CO LLC DISC COML PAPER 4/2 YRS 1&2 12-14-2009	12/2/2009	12/14/2009	$309,981	$309,981	$0
460,000	JUPITER SECURITIZATION CO LLC DISC COML PAPER 4/2 YRS 1&2 12-18-2009	12/2/2009	12/18/2009	$459,959	$459,959	$0
570,000	JUPITER SECURITIZATION CO LLC DISC COML PAPER 4/2 YRS 1&2 CPN 12-15-2009	12/2/2009	12/15/2009	$569,965	$569,965	$0
520,000	LMA S A / LMA AMERS LLC DISC COML PAPER 144A YRS 1&2 12-28-2009	12/2/2009	12/28/2009	$519,932	$519,932	$0
250,000	VICTORY RECEIVABLES CP CPN 0 23 12-14-2009	12/2/2009	12/14/2009	$249,984	$249,984	$0
2,711,000	BK AMER N A 18% DUE 12-21-2009	12/2/2009	12/21/2009	$2,711,000	$2,711,000	$0
311,000	FEDERAL HOME LN MTG CORP 02-01-2010	12/2/2009	12/9/2009	$310,956	$310,864	$92
534,000	FHLB DISC NT 02-12-2010	12/2/2009	12/9/2009	$533,913	$533,696	$217
491,000	FHLMC DISC NT 01-25-2010	12/2/2009	12/9/2009	$490,944	$490,816	$128
428,000	FHLMC DISC NT 01-25-2010	12/2/2009	12/9/2009	$427,951	$427,840	$112
266,000	FHLMC DISC NT 03-01-2010	12/2/2009	12/9/2009	$265,957	$265,836	$121
229,000	FHLMC DISC NT 03-15-2010	12/2/2009	12/9/2009	$228,940	$228,836	$104
764,000	FHLMC DISC NT 03-15-2010	12/2/2009	12/9/2009	$763,800	$763,454	$346
1,206,000	FHLMC DISC NT 04-15-2010	12/2/2009	12/9/2009	$1,205,425	$1,204,759	$666
400,000	FHLMC DISC NT 04-15-2010	12/2/2009	12/9/2009	$399,809	$399,588	$221
1,298,000	FHLMC DISC NT 04-15-2010	12/2/2009	12/9/2009	$1,297,381	$1,296,664	$716
212,000	FHLMC DISC NT 04-15-2010	12/2/2009	12/9/2009	$211,899	$211,782	$117
438,000	FNMA 02-10-2010	12/2/2009	12/9/2009	$437,932	$437,779	$153
	Total Commercial Paper & other Short Term Inv.			**$33,558,315**	**$33,555,322**	**$2,994**
1,054,000	UNITED STATES TREAS BILLS 01-28-2010 UNITED STATES TREAS BILLS	12/2/2009	12/9/2009	$1,053,946	$1,053,566	$380
901,000	UNITED STATES TREAS BILLS 02-18-2010 DTD00487	12/2/2009	12/9/2009	$900,950	$900,496	$454
764,000	UNITED STATES TREAS BILLS 02-18-2010 DTD00487	12/2/2009	12/9/2009	$763,958	$763,573	$385
1,176,000	UNITED STATES TREAS BILLS 02-18-2010 DTD00487	12/2/2009	12/9/2009	$1,175,935	$1,175,342	$593
1,145,000	UNITED STATES TREAS BILLS 06-17-2010 PREASSIGN # 224	12/2/2009	12/9/2009	$1,144,029	$1,143,170	$859
1,527,000	UNITED STATES TREAS BILLS 06-17-2010 PREASSIGN # 224	12/2/2009	12/9/2009	$1,525,705	$1,524,560	$1,145
405,000	UNITED STATES TREAS BILLS 06-17-2010 PREASSIGN # 224	12/2/2009	12/9/2009	$404,657	$404,353	$304
1,527,000	UNITED STATES TREAS BILLS 06-17-2010 PREASSIGN # 224	12/2/2009	12/9/2009	$1,525,705	$1,524,560	$1,145
695,000	UNITED STATES TREAS BILLS 06-17-2010 PREASSIGN # 224	12/2/2009	12/9/2009	$694,411	$693,889	$521

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,741,000	US TREAS BILLS 02-11-2010 DTD 00486	12/2/2009	12/9/2009	$1,740,884	$1,740,074	$810
764,000	US TREAS BILLS 02-11-2010 DTD 00486	12/2/2009	12/9/2009	$763,949	$763,594	$355
	Total US Treasury Bills			**$11,694,128**	**$11,687,176**	**$6,952**
429,000	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00666 DUE 12-15-2009 REG	12/2/2009	12/15/2009	$429,000	$429,001	($1)
	Total Bonds			**$429,000**	**$429,001**	**($1)**
Grand Total				**$48,170,128**	**$48,161,902**	**$8,227**

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
0	#REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONL GRP 2053139 6/30/09		6/18/2009	$1,590	$0	$1,590
0	#REORG/TYCO INTL LTD REV SPLIT TO TYCO INTL LTD 2033035 EFF 6/29/07		3/11/2009	$32,805	$0	$32,805
0	QWEST COMMUNICATIONS INTL INC COM		3/31/2009	$20	$0	$20
0	TENET HEALTHCARE CORP COM		8/11/2009	$5,257	$0	$5,257
0	UNITEDHEALTH GROUP INC COM		12/28/2009	$2,817	$0	$2,817
	Total Equities			**$42,488**	**$0**	**$42,488**
520,000	CMO WAMU MTG PASS-THROUGH CTFS TRUST 2004-AR7 CL A-6 DUE 07-25-2034 REG	9/29/2004	3/25/2009	$520,000	$518,640	$1,360
7,054	CMO MORGAN STANLEY CAP I INC MTG PTHRU 99-CAM1 CL A-4 7 02 DUE 03-15-2032 BEO	8/26/2002	1/15/2009	$7,054	$7,826	($772)
0	CITICORP RESDNTL 5 983% DUE 06-25-2037	12/25/2008	12/25/2008	$11,773	$0	$11,773
1,133	GREEN TREE FINL CORP 1994-7 MFD SR/SUB CL M-1 9 25 DUE 03-15-2020 REG	3/7/2005	1/15/2009	$1,133	$1,235	($103)
3,405	GREEN TREE FINL CORP 1994-7 MFD SR/SUB CL M-1 9 25 DUE 03-15-2020 REG	3/7/2005	8/15/2009	$3,405	$3,713	($308)
3,493	GREEN TREE FINL CORP 1994-7 MFD SR/SUB CL M-1 9 25 DUE 03-15-2020 REG	3/7/2005	7/15/2009	$3,493	$3,810	($316)
2,951	GREEN TREE FINL CORP 1994-7 MFD SR/SUB CL M-1 9 25 DUE 03-15-2020 REG	3/7/2005	5/15/2009	$2,951	$3,218	($267)
3,208	GREEN TREE FINL CORP 1994-7 MFD SR/SUB CL M-1 9 25 DUE 03-15-2020 REG	3/7/2005	4/15/2009	$3,208	$3,499	($291)
3,087	GREEN TREE FINL CORP 1994-7 MFD SR/SUB CL M-1 9 25 DUE 03-15-2020 REG	3/7/2005	2/15/2009	$3,087	$3,367	($280)
2,795	GREEN TREE FINL CORP 1994-7 MFD SR/SUB CL M-1 9 25 DUE 03-15-2020 REG	3/7/2005	9/15/2009	$2,795	$3,048	($253)
3,307	GREEN TREE FINL CORP 1994-7 MFD SR/SUB CL M-1 9 25 DUE 03-15-2020 REG	3/7/2005	6/15/2009	$3,307	$3,607	($300)
3,238	GREEN TREE FINL CORP 1994-7 MFD SR/SUB CL M-1 9 25 DUE 03-15-2020 REG	3/7/2005	3/15/2009	$3,238	$3,531	($293)
3,224	GREEN TREE FINL CORP 1994-7 MFD SR/SUB CL M-1 9 25 DUE 03-15-2020 REG	3/7/2005	10/15/2009	$3,224	$3,516	($292)
1,963	POPULAR ABS INC SER 2005-5 CL AF-6 FLT RT 11-25-2035 REG	10/14/2005	1/25/2009	$1,963	$1,963	$0
2,137	POPULAR ABS INC SER 2005-5 CL AF-6 FLT RT 11-25-2035 REG	10/14/2005	4/25/2009	$2,137	$2,137	$0
1,554	POPULAR ABS INC SER 2005-5 CL AF-6 FLT RT 11-25-2035 REG	10/14/2005	3/25/2009	$1,554	$1,554	$0
1,221	POPULAR ABS INC SER 2005-5 CL AF-6 FLT RT 11-25-2035 REG	10/14/2005	2/25/2009	$1,221	$1,220	$0
301	BAYVIEW COML AST FLTG RT 59063% DUE 04-25-2034	3/9/2006	1/25/2009	$301	$301	($1)
657	BAYVIEW COML AST FLTG RT 59063% DUE 04-25-2034	3/9/2006	3/25/2009	$657	$659	($2)
433	BAYVIEW COML AST FLTG RT 59063% DUE 04-25-2034	3/9/2006	4/25/2009	$433	$434	($1)
367	BAYVIEW COML AST FLTG RT 59063% DUE 04-25-2034	3/9/2006	2/25/2009	$367	$368	($1)
260	CMO BAYVIEW COML MTG PASS-THROUGH TR 2006-SP1 CL 144A A-1 DUE 04-25-2036 BEO	3/23/2006	2/25/2009	$260	$260	$0
479	CMO BAYVIEW COML MTG PASS-THROUGH TR 2006-SP1 CL 144A A-1 DUE 04-25-2036 BEO	3/23/2006	3/25/2009	$479	$479	$0
649	CMO BAYVIEW COML MTG PASS-THROUGH TR 2006-SP1 CL 144A A-1 DUE 04-25-2036 BEO	3/23/2006	1/25/2009	$649	$649	$0
1,391	CMO MORGAN STANLEY CAP I INC SER 2005-HQ5 CL A2 4 809% DUE 01-14-2042 BEO	11/28/2007	2/17/2009	$1,391	$1,383	$9
1,540	CMO MORGAN STANLEY CAP I INC SER 2005-HQ5 CL A2 4 809% DUE 01-14-2042 BEO	11/28/2007	1/14/2009	$1,540	$1,531	$10
301	CMO MSDW CAP I TR SER 2001-PPM CL A2 6 4DUE 02-15-2031 BEO	5/22/2002	2/15/2009	$301	$313	($13)
333	CMO MSDW CAP I TR SER 2001-PPM CL A2 6 4DUE 02-15-2031 BEO	5/22/2002	3/15/2009	$333	$347	($14)
335	CMO MSDW CAP I TR SER 2001-PPM CL A2 6 4DUE 02-15-2031 BEO	5/22/2002	4/15/2009	$335	$350	($14)
339	CMO MSDW CAP I TR SER 2001-PPM CL A2 6 4DUE 02-15-2031 BEO	5/22/2002	1/15/2009	$339	$353	($14)
1,786	GNMA 2004-025 REMIC PASSTHRU CTF CL AC 3 328 03-16-2019	4/6/2004	2/16/2009	$1,786	$1,786	$0
1,778	GNMA 2004-025 REMIC PASSTHRU CTF CL AC 3 328 03-16-2019	4/6/2004	1/16/2009	$1,778	$1,778	$0
1,751	GNMA 2004-025 REMIC PASSTHRU CTF CL AC 3 328 03-16-2019	4/6/2004	4/1/2009	$1,751	$1,751	$0
57,687	GNMA 2004-025 REMIC PASSTHRU CTF CL AC 3 328 03-16-2019	4/6/2004	3/16/2009	$57,687	$57,687	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
951	GNMA 2006-003 REMIC PASS THRU CTF CL A 4 212 01-16-2028	1/5/2006	1/16/2009	$951	$932	$19
3,233	GNMA 3 084% DUE 04-16-2022	10/29/2004	1/1/2009	$3,233	$3,184	$48
2	GNMA 3 36% DUE 08-16-2022	8/5/2004	12/16/2008	$0	$2	($2)
(0)	GNMA 3 36% DUE 08-16-2022	8/5/2004	12/1/2008	($2,850)	($0)	($2,850)
2,850	GNMA 3 36% DUE 08-16-2022	8/5/2004	12/16/2008	$2,850	$2,802	$47
0	GNMA 3 36% DUE 08-16-2022	8/5/2004	2/16/2009	$0	$0	$0
4,515	GNMA 3 648% DUE 09-16-2017	9/10/2004	1/16/2009	$4,515	$4,523	($8)
4,579	GNMA 3 648% DUE 09-16-2017	9/10/2004	4/1/2009	$4,579	$4,587	($8)
4,558	GNMA 3 648% DUE 09-16-2017	9/10/2004	3/16/2009	$4,558	$4,566	($8)
4,536	GNMA 3 648% DUE 09-16-2017	9/10/2004	2/16/2009	$4,536	$4,544	($8)
421	GNMA 3 75999999046% DUE 09-16-2028	11/17/2005	1/16/2009	$421	$406	$15
853	GNMA 3 963% DUE 05-16-2030	9/28/2005	1/16/2009	$853	$836	$17
995	GNMA 4 015% DUE 10-16-2026	6/27/2005	12/1/2008	$995	$990	$5
(0)	GNMA 4 044% DUE 05-16-2021	1/21/2005	12/1/2008	($1,276)	($0)	($1,276)
1,276	GNMA 4.044% DUE 05-16-2021	1/21/2005	12/16/2008	$1,276	$1,276	$0
1,809	GNMA 4 04500007629% DUE 07-16-2020	5/16/2005	12/16/2008	$1,809	$1,800	$9
0	GNMA 4 04500007629% DUE 07-16-2020	12/16/2008	12/16/2008	$0	$0	$0
(0)	GNMA 4 04500007629% DUE 07-16-2020	5/16/2005	12/1/2008	($1,809)	($0)	($1,809)
4,586	GNMA 4 145% DUE 02-16-2018	6/29/2004	3/16/2009	$4,586	$4,586	$0
4,565	GNMA 4 145% DUE 02-16-2018	6/29/2004	2/16/2009	$4,565	$4,565	$0
4,545	GNMA 4 145% DUE 02-16-2018	6/29/2004	1/16/2009	$4,545	$4,545	$0
4,606	GNMA 4 145% DUE 02-16-2018	6/29/2004	4/1/2009	$4,606	$4,606	$0
1,252	GNMA 4 241% DUE 07-16-2029	1/25/2006	1/16/2009	$1,252	$1,227	$25
761	GNMA 4 38800001144% DUE 05-16-2023	7/21/2005	3/16/2009	$761	$757	$4
24,308	GNMA 4 38800001144% DUE 05-16-2023	7/21/2005	4/16/2009	$24,308	$24,186	$122
758	GNMA 4 38800001144% DUE 05-16-2023	7/21/2005	2/16/2009	$758	$754	$4
754	GNMA 4 38800001144% DUE 05-16-2023	7/21/2005	1/16/2009	$754	$750	$4
832	GNMA REMIC SER 2005-32 CL B 4 385 08-16-2027	3/31/2005	1/16/2009	$832	$824	$8
2,926	MORGAN STANLEY DEAN WITTER CAP I TR 2001PPM COML MTG PASSTHRU 6 54 10-15-11	6/21/2002	1/15/2009	$2,926	$3,121	($195)
42,072	PVTPL CMO WA MUT AST SECS CORP2003-C1 144A CL A 3 83 DUE 01-25-2035 BEO	2/3/2006	1/25/2009	$42,072	$40,746	$1,326
461	GNMA 4 016% DUE 07-16-2027	3/31/2005	1/16/2009	$461	$451	$9
6,084	GNMA 4 04500007629% DUE 10-16-2023	1/23/2006	12/1/2008	$6,084	$5,963	$122
(0)	GNMA 4 04500007629% DUE 10-16-2023	1/23/2006	12/1/2008	($6,084)	($0)	($6,084)
1,211	GNMA 4.449% DUE 03-16-2025	11/4/2005	1/16/2009	$1,211	$1,187	$24
3,220	GNMA REMIC SER 2004-77 CL A 3 402 03-16-2020 REG	9/2/2004	2/16/2009	$3,220	$3,204	$16
16,312	GNMA REMIC SER 2004-77 CL A 3 402 03-16-2020 REG	9/2/2004	3/16/2009	$16,312	$16,232	$80
3,204	GNMA REMIC SER 2004-77 CL A 3 402 03-16-2020 REG	9/2/2004	1/16/2009	$3,204	$3,189	$16
7,049	GNMA REMIC SER 2004-77 CL A 3 402 03-16-2020 REG	9/2/2004	4/1/2009	$7,049	$7,015	$35
1,224	FNMA SER 2002-T11 CL A 4 76878 DUE 04-25-2012 BEO	9/29/2004	1/5/2009	$1,224	$1,254	($30)
1,231	FNMA SER 2002-T11 CL A 4 76878 DUE 04-25-2012 BEO	9/29/2004	2/3/2009	$1,231	$1,262	($30)
1,250	FNMA SER 2002-T11 CL A 4 76878 DUE 04-25-2012 BEO	9/29/2004	4/2/2009	$1,250	$1,280	($31)
1,809	FNMA SER 2002-T11 CL A 4 76878 DUE 04-25-2012 BEO	9/29/2004	3/3/2009	$1,809	$1,854	($45)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,447	FNMA SER 2002-T11 CL A 4 76878 DUE 04-25-2012 BEO	9/29/2004	5/4/2009	$1,447	$1,482	($36)
18	CMO BEAR STEARNS MTG SECS INC MTG PASSTHRU CTF SER 1998-2 CL B 4-30-30	6/23/1998	1/7/2009	$18	$18	$0
195	CMO BEAR STEARNS MTG SECS INC MTG PASSTHRU CTF SER 1998-2 CL B 4-30-30	6/23/1998	1/5/2009	$195	$194	$1
16	CMO BEAR STEARNS MTG SECS INC MTG PASSTHRU CTF SER 1998-2 CL B 4-30-30	6/23/1998	4/1/2009	$16	$16	$0
35	CMO BEAR STEARNS MTG SECS INC MTG PASSTHRU CTF SER 1998-2 CL B 4-30-30	6/23/1998	5/4/2009	$35	$35	$0
56	CMO BEAR STEARNS MTG SECS INC MTG PASSTHRU CTF SER 1998-2 CL B 4-30-30	6/23/1998	7/2/2009	$56	$55	$0
15	CMO BEAR STEARNS MTG SECS INC MTG PASSTHRU CTF SER 1998-2 CL B 4-30-30	6/23/1998	6/2/2009	$15	$15	$0
29	CMO BEAR STEARNS MTG SECS INC MTG PASSTHRU CTF SER 1998-2 CL B 4-30-30	6/23/1998	2/3/2009	$29	$29	$0
112	CMO BEAR STEARNS MTG SECS INC MTG PASSTHRU CTF SER 1998-2 CL B 4-30-30	6/23/1998	8/1/2009	$112	$111	$1
1,346	CMO CITIGROUP MTG LN TR 2005-WF2 MTG PASSTHRU CTF CL AF-7 DUE 08-25-2035 REG	8/11/2005	2/25/2009	$1,346	$1,346	$0
910	CMO CITIGROUP MTG LN TR 2005-WF2 MTG PASSTHRU CTF CL AF-7 DUE 08-25-2035 REG	8/11/2005	1/25/2009	$910	$910	$0
164	CMO NOMURA ASSET ACCEP CORP 2005-AP1 II-A-5 DUE 02-25-2035 REG	1/18/2005	2/25/2009	$164	$164	$0
1,143	CMO NOMURA ASSET ACCEP CORP 2005-AP1 II-A-5 DUE 02-25-2035 REG	1/18/2005	4/25/2009	$1,143	$1,143	$0
2,533	CMO NOMURA ASSET ACCEP CORP 2005-AP1 II-A-5 DUE 02-25-2035 REG	1/18/2005	3/25/2009	$2,533	$2,533	$0
1,507	CMO NOMURA ASSET ACCEP CORP SER 2005-WF1CL II-A-5 DUE 03-25-2035 REG	4/13/2005	2/25/2009	$1,507	$1,507	$0
2,137	CMO NOMURA ASSET ACCEP CORP SER 2005-WF1CL II-A-5 DUE 03-25-2035 REG	4/13/2005	1/25/2009	$2,137	$2,137	$0
160,000	AMERICREDIT PRIME AUTOMOBILE RECEIVABLESNT CL B 5 103-08-2011 REG	5/23/2007	7/1/2009	$148,050	$159,969	($11,919)
515,000	FORD CR AUTO OWNER 5 30000019073% DUE 06-15-2012	11/16/2006	4/7/2009	$432,600	$514,963	($82,363)
27,242	GREEN TREE FINL CORP 1994-7 MFD SR/SUB CL M-1 9 25 DUE 03-15-2020 REG	3/7/2005	10/15/2009	$25,880	$29,709	($3,829)
0	GREEN TREE FINL CORP 1994-7 MFD SR/SUB CL M-1 9 25 DUE 03-15-2020 REG	3/7/2005	10/15/2009	$0	$0	($0)
0	HOME EQTY MTG TR 2006-3 A-1 5 472 DUE 09-25-2036 REG	5/26/2006	9/13/2007	$0	$0	($0)
99,762	HOME EQTY MTG TR 2006-3 A-1 5 472 DUE 09-25-2036 REG	5/26/2006	9/13/2007	$91,745	$99,731	($7,986)
0	HOME EQTY MTG TR 2006-3 A-1 5 472 DUE 09-25-2036 REG	5/26/2006	9/13/2007	$0	$0	($0)
(99,723)	HOME EQTY MTG TR 2006-3 A-1 5 472 DUE 09-25-2036 REG	5/26/2006	9/13/2007	($91,745)	($99,692)	$7,946
365,892	POPULAR ABS INC SER 2005-5 CL AF-6 FLT RT 11-25-2035 REG	10/14/2005	4/17/2009	$155,047	$365,880	($210,833)
0	POPULAR ABS INC SER 2005-5 CL AF-6 FLT RT 11-25-2035 REG	10/14/2005	3/25/2009	$0	$0	($0)
450,000	WACHOVIA AUTO LN 5 44999980927% DUE 10-22-2012	5/30/2007	7/1/2009	$389,250	$449,884	($60,634)
51,476	BAYVIEW COML AST FLTG RT 59063% DUE 04-25-2034	3/9/2006	5/6/2009	$18,692	$51,621	($32,929)
0	BAYVIEW COML AST FLTG RT 59063% DUE 04-25-2034	3/9/2006	5/6/2009	$0	$0	($0)
59,137	CMO BAYVIEW COML ASSET TR 2003-2 ASSET BKD CTF CL A 144A DUE 12-25-2033 BEO	3/1/2006	1/12/2009	$47,901	$59,470	($11,569)
32,636	CMO BAYVIEW COML MTG PASS-THROUGH TR 2006-SP1 CL 144A A-1 DUE 04-25-2036 BEO	3/23/2006	4/14/2009	$19,582	$32,636	($13,055)
350,000	CMO BEAR STEARNS COML MTG SECS INC 2003-TOP12 CL A3 4 24 DUE 08-13-2039 REG	10/1/2003	4/17/2009	$309,750	$351,884	($42,134)
175,000	CMO BEAR STEARNS COML MTG SECS INC SER 2005-PWR8 CL-A2 4 484 DUE 06-11-2041 REG	7/24/2008	4/17/2009	$151,375	$173,400	($22,025)
60,000	CMO BEAR STEARNS COML MTG SECS TR 2006-PWR13 CL A-3 5 518 09-11-2041 REG	9/13/2006	4/17/2009	$39,000	$60,327	($21,327)
300,000	CMO CD 2005-CD1 COMMERICAL MTG TR SER 2005-C1 CL A2FX DUE 07-15-2044 REG	10/27/2005	4/14/2009	$264,000	$301,594	($37,594)
475,000	CMO CR SUISSE 1ST BSTN MTG SECS CORP SERIES 2006-C1 CLASS-A2 02-15-2039 BEO	7/31/2008	4/17/2009	$421,433	$474,852	($53,419)
160,000	CMO J P MORGAN CHASE COML MTG SECS CORP 2004-C1 CL A-2 4.302% DUE 01-15-2038 REG	4/26/2007	1/20/2009	$147,650	$154,869	($7,219)
300,000	CMO J P MORGAN CHASE COML MTG SECS CORP 2005-LDP5 CL A-2B 5 198 12-15-2044REG	12/16/2005	4/14/2009	$264,000	$301,499	($37,499)
290,000	CMO J P MORGAN CHASE COML MTG SECS CORP 6 751 DUE 03-15-2033 REG	5/24/2007	1/21/2009	$259,006	$301,645	($42,639)
200,000	CMO LB-UBS COML MTG TR 2001-C3 CL A-2 6 365 EXP 6-15-11 FINAL 12-15-28 BEO	11/20/2007	2/10/2009	$199,094	$206,844	($7,750)
105,000	CMO LB-UBS COML MTG TR 2001-C3 CL A-2 6 365 EXP 6-15-11 FINAL 12-15-28 BEO	11/20/2007	2/10/2009	$104,524	$108,593	($4,069)
375,000	CMO LB-UBS COML MTG TR 2006-C3 COML MTG PASSTHRU CTF CL A-2 5 532 03-15-2039 REG	4/3/2006	4/14/2009	$320,625	$376,869	($56,244)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
840,000	CMO MERRILL LYNCH MTG TR 2002-MW1 CMO PASSTHRU CTF CL A-4 5 619 7-12-34BE	4/10/2007	4/14/2009	$799,838	$853,092	($53,255)
265,000	CMO MORGAN STANLEY CAP I 2006-TOP2 PASSTHRU A-2 0 DUE 01-12-2011 REG	1/20/2006	4/17/2009	$227,900	$266,452	($38,552)
92,424	CMO MORGAN STANLEY CAP I INC SER 2005-HQ5 CL A2 4 809% DUE 01-14-2042 BEO	11/28/2007	2/2/2009	$82,488	$91,846	($9,358)
96,825	CMO MORGAN STANLEY CAP I INC SER 2005-HQ5 CL A2 4 809% DUE 01-14-2042 BEO	11/28/2007	2/2/2009	$93,617	$96,220	($2,603)
0	CMO MORGAN STANLEY CAP I INC SER 2005-HQ5 CL A2 4 809% DUE 01-14-2042 BEO	11/28/2007	2/14/2009	$0	$0	($0)
18,937	CMO MSDW CAP I TR SER 2001-PPM CL A2 6 4DUE 02-15-2031 BEO	5/22/2002	4/17/2009	$18,002	$19,744	($1,742)
0	CMO MSDW CAP I TR SER 2001-PPM CL A2 6 4DUE 02-15-2031 BEO	5/22/2002	4/15/2009	$0	$0	($0)
0	GNMA 2004-025 REMIC PASSTHRU CTF CL AC 3 328 03-16-2019	4/6/2004	4/1/2009	$0	$0	($0)
130,635	GNMA 2004-025 REMIC PASSTHRU CTF CL AC 3 328 03-16-2019	4/6/2004	4/7/2009	$130,962	$130,635	$327
0	GNMA 2006-003 REMIC PASS THRU CTF CL A 4 212 01-16-2028	1/5/2006	1/16/2009	$0	$0	($0)
333,000	GNMA 2006-003 REMIC PASS THRU CTF CL A 4 212 01-16-2028	1/5/2006	1/21/2009	$333,469	$326,340	$7,128
0	GNMA 3 084% DUE 04-16-2022	10/29/2004	1/15/2009	$0	$0	($0)
695,695	GNMA 3 084% DUE 04-16-2022	10/29/2004	1/7/2009	$690,042	$685,335	$4,707
(350,858)	GNMA 3 36% DUE 08-16-2022	8/5/2004	12/3/2008	($348,446)	($345,061)	($3,385)
348,009	GNMA 3 36% DUE 08-16-2022	8/5/2004	12/3/2008	$345,616	$342,259	$3,358
162,277	GNMA 3 648% DUE 09-16-2017	9/10/2004	4/7/2009	$162,657	$162,566	$92
151,730	GNMA 3.75999999046% DUE 09-16-2028	11/17/2005	1/21/2009	$152,168	$146,417	$5,751
394,447	GNMA 3 963% DUE 05-16-2030	9/28/2005	1/21/2009	$397,899	$386,558	$11,340
0	GNMA 3 963% DUE 05-16-2030	9/28/2005	1/16/2009	$0	$0	($0)
287,623	GNMA 4 015% DUE 10-16-2026	6/27/2005	12/3/2008	$283,173	$286,178	($3,004)
(287,623)	GNMA 4 015% DUE 10-16-2026	6/27/2005	12/3/2008	($283,173)	($286,178)	$3,004
0	GNMA 4.015% DUE 10-16-2026	6/27/2005	12/29/2008	$0	$0	($0)
0	GNMA 4.015% DUE 10-16-2026	6/27/2005	12/3/2008	$0	($0)	$0
0	GNMA 4 044% DUE 05-16-2021	1/21/2005	12/29/2008	$0	$0	($0)
(235,364)	GNMA 4.044% DUE 05-16-2021	1/21/2005	12/3/2008	($233,084)	($235,364)	$2,280
234,089	GNMA 4 044% DUE 05-16-2021	1/21/2005	12/3/2008	$231,821	$234,089	($2,268)
54,488	GNMA 4 04500007629% DUE 07-16-2020	5/16/2005	12/3/2008	$54,080	$54,215	($136)
(54,488)	GNMA 4 04500007629% DUE 07-16-2020	5/16/2005	12/3/2008	($54,080)	($54,215)	$136
268,550	GNMA 4 04500007629% DUE 07-16-2020	5/16/2005	12/4/2008	$266,033	$267,204	($1,171)
(270,054)	GNMA 4 04500007629% DUE 07-16-2020	5/16/2005	12/4/2008	($267,523)	($268,701)	$1,178
351,826	GNMA 4 145% DUE 02-16-2018	6/29/2004	4/7/2009	$354,794	$351,826	$2,969
510,011	GNMA 4 241% DUE 07-16-2029	1/25/2006	1/21/2009	$517,064	$499,805	$17,258
0	GNMA 4 241% DUE 07-16-2029	1/25/2006	1/16/2009	$0	$0	($0)
131,710	GNMA 4 38800001144% DUE 05-16-2023	7/21/2005	4/7/2009	$133,233	$131,051	$2,182
0	GNMA REMIC SER 2005-32 CL B 4 385 08-16-2027	3/31/2005	1/16/2009	$0	$0	($0)
252,840	GNMA REMIC SER 2005-32 CL B 4 385 08-16-2027	3/31/2005	1/29/2009	$256,139	$250,312	$5,827
0	MORGAN STANLEY DEAN WITTER CAP I TR 2001PPM COML MTG PASSTHRU 6 54 10-15-11	6/21/2002	1/15/2009	$0	$0	($0)
191,910	PVTPL CMO CSMS COML MTG TR 2006-HC1 144AVAR RT DUE 05-15-2008 BEO	4/11/2006	5/7/2009	$115,146	$191,910	($76,764)
0	PVTPL CMO CSMS COML MTG TR 2006-HC1 144AVAR RT DUE 05-15-2008 BEO	4/11/2006	5/7/2009	$0	$0	($0)
0	PVTPL CMO WA MUT AST SECS CORP2003-C1 144A CL A 3 83 DUE 01-25-2035 BEO	2/3/2006	12/25/2008	$0	$0	($0)
3,385,000	FHLMC 30 YR GOLD PARTN CTF (PC) 5 5 30 YEARS SETTLES OCT	9/8/2008	9/25/2008	$3,383,942	$3,406,123	($22,181)
3,385,000	FHLMC 30 YR GOLD PARTN CTF (PC) 5 5 30 YEARS SETTLES OCT	9/19/2008	10/3/2008	$3,377,992	$3,391,291	($13,299)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
(3,385,000)	FHLMC 30 YR GOLD PARTN CTF (PC) 5 5 30 YEARS SETTLES OCT	9/19/2008	10/3/2008	($3,377,992)	($3,391,291)	$13,299
175,000	FNMA POOL #461030 4 06% 06-01-2013 BEO	9/3/2003	5/19/2009	$178,117	$158,683	$19,435
164,595	GNMA 4 016% DUE 07-16-2027	3/31/2005	1/21/2009	$166,421	$161,300	$5,121
(71,747)	GNMA 4 04500007629% DUE 10-16-2023	1/23/2006	12/4/2008	($71,119)	($70,312)	($807)
65,662	GNMA 4.04500007629% DUE 10-16-2023	1/23/2006	12/4/2008	$65,088	$64,349	$739
(0)	GNMA 4 04500007629% DUE 10-16-2023	1/23/2006	12/4/2008	$0	($0)	$0
0	GNMA 4 04500007629% DUE 10-16-2023	1/23/2006	12/4/2008	$0	$0	($0)
348,216	GNMA 4 449% DUE 03-16-2025	11/4/2005	1/21/2009	$351,644	$341,252	$10,392
0	GNMA 4 449% DUE 03-16-2025	11/4/2005	1/16/2009	$0	$0	($0)
239,174	GNMA REMIC SER 2004-77 CL A 3 402 03-16-2020 REG	9/2/2004	4/7/2009	$239,884	$237,995	$1,889
825,000	FNMA CMO SER 2001-T11 CL B 5 503 09-25-2011	1/12/2004	5/6/2009	$872,438	$885,089	($12,651)
515,000	FNMA SER 2001-T6 CL B 6 088 05-25-2011	6/6/2003	5/6/2009	$547,831	$588,205	($40,374)
53,013	FNMA SER 2002-T11 CL A 4 76878 DUE 04-25-2012 BEO	9/29/2004	5/6/2009	$54,471	$54,318	$153
0	FNMA SER 2002-T11 CL A 4 76878 DUE 04-25-2012 BEO	9/29/2004	5/6/2009	$0	$0	($0)
3,846	CMO BEAR STEARNS MTG SECS INC MTG PASSTHRU CTF SER 1998-2 CL B 4-30-30	6/23/1998	8/18/2009	$2,231	$3,820	($1,589)
2	CMO BEAR STEARNS MTG SECS INC MTG PASSTHRU CTF SER 1998-2 CL B 4-30-30	6/12/2009	8/18/2009	$1	$0	$1
367,634	CMO CITIGROUP MTG LN TR 2005-WF2 MTG PASSTHRU CTF CL AF-7 DUE 08-25-2035 REG	8/11/2005	2/23/2009	$156,244	$367,623	($211,378)
(29,251)	CMO GNMA 2006-066 REMIC PASSTHRU CTF CL A 4 087 DUE 11-30-2046	11/6/2006	12/12/2008	($28,725)	($28,373)	($352)
29,251	CMO GNMA 2006-066 REMIC PASSTHRU CTF CL A 4 087 DUE 11-30-2046	11/6/2006	12/12/2008	$28,725	$28,373	$352
390,636	CMO GNMA 2006-066 REMIC PASSTHRU CTF CL A 4 087 DUE 11-30-2046	11/6/2006	12/5/2008	$383,617	$378,917	$4,700
(390,636)	CMO GNMA 2006-066 REMIC PASSTHRU CTF CL A 4 087 DUE 11-30-2046	11/6/2006	12/5/2008	($383,617)	($378,917)	($4,700)
314,082	CMO NOMURA ASSET ACCEP CORP 2005-AP1 II-A-5 DUE 02-25-2035 REG	1/18/2005	4/17/2009	$80,091	$314,075	($233,984)
431,315	CMO NOMURA ASSET ACCEP CORP SER 2005-WF1CL II-A-5 DUE 03-25-2035 REG	4/13/2005	2/3/2009	$230,753	$431,306	($200,554)
540,000	CMO WAMU MTG PASS-THROUGH CTFS TRUST 2004-AR9 CL A-7 VAR DUE 08-25-2034 REG	7/8/2004	5/7/2009	$529,200	$532,969	($3,769)
115,000	AMERICREDIT 4 46999979019% DUE 01-12-2012	7/17/2008	1/15/2009	$101,967	$112,170	($10,203)
130,000	HYUNDAI AUTO 5 03999996185% DUE 01-17-2012	9/19/2007	1/15/2009	$130,468	$129,994	$474
270,000	CMO BEAR STEARNS COML MTG SECS TR 06-PWR12 CL A-AB 5 686 DUE 09-11-38 REG	6/8/2006	1/15/2009	$211,836	$271,471	($59,635)
810,000	CMO GS MTG SECS CORP II 2007-EOP PASSTHRU CTF CL B 144A DUE 03-06-2020	6/1/2007	1/15/2009	$523,738	$810,000	($286,262)
160,000	CMO LB COML CONDUIT MTG TR 1999-C1 MTG P/T CTF CL B 6 93 DUE 04-15-2009 BEO	4/27/2004	1/15/2009	$159,019	$179,217	($20,198)
640,000	CMO MORGAN STANLEY CAP I TR 06-IQ12 CML MTG PASSTHRU CTF CL A-AB DUE 121543 REG	12/14/2006	1/15/2009	$450,822	$643,484	($192,662)
171,951	MORGAN STANLEY DEAN WITTER CAP I TR 2001PPM COML MTG PASSTHRU 6 54 10-15-11	6/21/2002	1/15/2009	$167,272	$183,418	($16,145)
194,769	PVTPL CMO WA MUT AST SECS CORP2003-C1 144A CL A 3 83 DUE 01-25-2035 BEO	2/3/2006	1/15/2009	$178,905	$188,630	($9,724)
405,000	PVTPL CMO CCI 06-1 SR SECD REV NT CL C 144A 5 4696 DUE 11-15-2036 BEO	5/17/2007	1/15/2009	$291,600	$403,165	($111,565)
150,000	PVTPL CMO CROWN CASTLE TOWERS LLC / 06-1SR NT CL B 144A 5 362 11-15-36 BEO	5/17/2007	1/15/2009	$112,500	$149,145	($36,645)
475,000	PVTPL CMO CROWN CASTLE TOWERS LLC SER 2006-1 CL A-FX 144A VARRT 11-15-2036 BEO	5/1/2008	1/15/2009	$399,000	$471,159	($72,159)
	Total Asset Backed Securities			**$18,502,826**	**$20,891,743**	**($2,388,917)**
230,000	CANADIAN NATL RY CO NT 5 55% DUE 05-15-2018 BEO	4/24/2008	3/25/2009	$231,357	$228,997	$2,360
50,000	CANADIAN NATL RY CO NT 5 55% DUE 05-15-2018 BEO	4/29/2008	3/25/2009	$50,295	$50,578	($283)
60,000	CANADIAN NATL RY CO NT 5 55% DUE 05-15-2018 BEO	4/29/2008	3/25/2009	$60,354	$60,655	($301)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
400,000	SIEMENS 6.125% DUE 08-17-2026	5/9/2008	3/25/2009	$375,776	$395,796	($20,020)
200,000	PVTPL HUTCHISON WHAMPOA INTL 03/33 LTD GTD NT 144A 7 45% DUE 11-24-2033 BEO	10/22/2007	3/17/2009	$177,196	$228,140	($50,944)
145,000	PVTPL ENEL FIN INTL S A GTD NT 144A 5 7%DUE 01-15-2013/09-20-2007 BEO	9/13/2007	3/25/2009	$144,459	$144,691	($232)
440,000	PVTPL NORDEA BK AB SWEDEN SUB NT 144A 5 25% DUE 11-30-2012 BEO	11/15/2002	5/6/2009	$415,703	$438,504	($22,801)
215,000	BARCLAYS BK PLC FLTG RT 7 7% DUE 04-25-2049	4/18/2008	3/31/2009	$113,950	$215,000	($101,050)
130,000	ACE INA HLDG INC GTD SR NT 5 6% DUE 05-15-2015 BEO	5/13/2008	3/25/2009	$119,916	$129,481	($9,565)
215,000	AETNA INC NEW 5 75 DUE 06-15-2011 BEO	6/6/2006	3/16/2009	$217,240	$214,766	$2,475
210,000	AMERN HOME PRODS STEP CPN 6 95% DUE 03-15-2011	9/24/2007	3/25/2009	$224,116	$216,609	$7,507
350,000	BB&T CORP BRH BK & TR 5 2 DUE 12-23-2015BEO	12/16/2003	4/3/2009	$315,126	$348,611	($33,485)
615,000	BERKSHIRE HATHAWAY FIN CORP GTD SR NT 5%DUE 08-15-2013 REG	7/30/2008	3/25/2009	$628,622	$613,180	$15,443
150,000	BOEING CAP CORP NT 7 375 DUE 09-27-2010/09-26-2010 BEO	4/26/2004	3/25/2009	$160,050	$155,599	$4,451
150,000	BOEING CAP CORP NT 7 375 DUE 09-27-2010/09-26-2010 BEO	4/26/2004	3/25/2009	$160,050	$155,659	$4,391
18,000	BOTTLING GROUP LLC SR NT 5 125% DUE 01-15-2019 REG	1/14/2009	3/25/2009	$17,919	$18,125	($206)
90,000	BOTTLING GROUP LLC SR NT 5 125% DUE 01-15-2019 REG	1/14/2009	3/25/2009	$89,597	$89,459	$138
10,000	BOTTLING GROUP LLC SR NT 5 125% DUE 01-15-2019 REG	1/14/2009	3/25/2009	$9,955	$10,047	($91)
18,000	BOTTLING GROUP LLC SR NT 5 125% DUE 01-15-2019 REG	1/14/2009	3/25/2009	$17,919	$18,085	($166)
8,000	BOTTLING GROUP LLC SR NT 5 125% DUE 01-15-2019 REG	1/14/2009	3/25/2009	$7,964	$8,037	($73)
11,000	BOTTLING GROUP LLC SR NT 5 125% DUE 01-15-2019 REG	1/15/2009	3/25/2009	$10,951	$11,092	($141)
435,000	CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00805 4 85 DUE 12-07-2012	12/3/2007	3/25/2009	$421,202	$434,769	($13,568)
200,000	CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00819 6.2 DUE 09-30-2013	9/24/2008	3/25/2009	$200,264	$201,549	($1,285)
335,000	CHARTER ONE BK N A NT 5 5% DUE 04-26-2011 REG	4/19/2006	4/8/2009	$304,904	$334,856	($29,952)
270,000	COCA COLA 5% DUE 08-15-2013	7/29/2008	4/2/2009	$278,718	$268,772	$9,947
360,000	CONS EDISON CO N Y INC BD 5 3 DUE 12-01-2016 BEO	11/28/2006	4/3/2009	$344,696	$358,978	($14,281)
650,000	CR SUISSE USA INC 5 5% DUE 08-16-2011	8/10/2006	3/31/2009	$665,327	$647,537	$17,791
15,000	CREDIT SUISSE GUERNSEY BRANCH CORPBOND DUE 05-29-2049/05-15-2017 BEO	5/8/2007	2/25/2009	$4,913	$15,000	($10,088)
60,000	CREDIT SUISSE GUERNSEY BRANCH CORPBOND DUE 05-29-2049/05-15-2017 BEO	5/9/2007	2/25/2009	$19,650	$60,107	($40,457)
30,000	CREDIT SUISSE GUERNSEY BRANCH CORPBOND DUE 05-29-2049/05-15-2017 BEO	5/8/2007	2/23/2009	$9,000	$30,000	($21,000)
91,000	CREDIT SUISSE GUERNSEY BRANCH CORPBOND DUE 05-29-2049/05-15-2017 BEO	5/8/2007	2/3/2009	$38,675	$91,000	($52,325)
115,000	DIAGEO CAP PLC 7 375% DUE 01-15-2014	10/17/2008	3/25/2009	$124,959	$115,591	$9,368
55,000	DIAGEO CAP PLC 7 375% DUE 01-15-2014	10/17/2008	3/25/2009	$59,763	$55,455	$4,308
115,000	DIAGEO CAP PLC 7 375% DUE 01-15-2014	10/17/2008	3/25/2009	$124,959	$115,581	$9,378
115,000	DIAGEO CAP PLC 7 375% DUE 01-15-2014	10/17/2008	3/25/2009	$124,959	$115,619	$9,340
220,000	DU PONT E I DE 6% DUE 07-15-2018	7/23/2008	3/25/2009	$217,116	$219,908	($2,792)
420,000	FPL GROUP CAP INC NT 5 625% DUE 09-01-2011/08-18-2006 BEO	8/15/2006	3/25/2009	$445,431	$419,643	$25,788
443,000	GENWORTH GLOBAL FDG TRS SECD MEDIUM TERMTRANCHE #TR 04 5 75 DUE 05-15-2013 REG	5/11/2006	4/2/2009	$274,882	$442,508	($167,627)
380,000	INTL BUSINESS MACHS CORP BD 5 7 DUE 09-14-2017 BEO	6/18/2008	3/25/2009	$390,682	$383,855	$6,827
125,000	JACKSON NATL LIFE GLOBAL FDG SECD MED TRANCHE # SR 00386 5 375 5-08-2013	5/1/2008	4/7/2009	$104,531	$125,330	($20,799)
95,000	JACKSON NATL LIFE GLOBAL FDG SECD MED TRANCHE # SR 00386 5 375 5-08-2013	5/1/2008	4/7/2009	$79,444	$94,926	($15,482)
210,000	JOHNSON & JOHNSON 5 15% DUE 07-15-2018	6/18/2008	3/25/2009	$225,471	$209,567	$15,903
215,000	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO	5/20/2008	3/25/2009	$210,509	$211,068	($559)
115,000	LINCOLN NATL CORP IND FLTG RT SR NT DUE 03-12-2010 BEO	3/8/2007	5/8/2009	$103,500	$115,000	($11,500)
85,000	LINCOLN NATL CORP IND FLTG RT SR NT DUE 03-12-2010 BEO	3/14/2007	5/8/2009	$76,500	$85,000	($8,500)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
95,000	LOWES COS INC 5 6% DUE 09-15-2012 BEO	9/6/2007	1/12/2009	$98,948	$94,839	$4,109
265,000	METLIFE INC NT 5% DUE 06-15-2015/06-23-2005 BEO	6/20/2005	3/25/2009	$225,658	$264,282	($38,624)
570,000	NB CAP TR IV 8 25 DUE 04-15-2027/04-18-1997 REG	1/27/2006	3/31/2009	$247,238	$605,257	($358,020)
335,000	NORTHN STS PWR CO 6 2% DUE 07-01-2037	5/30/2008	3/25/2009	$347,854	$339,261	$8,593
900,000	NY LIFE GLOBAL FDG MEDIUM TERM NTS MTN 144A 5 375 DUE 09-15-2013	9/3/2003	3/16/2009	$880,695	$896,958	($16,263)
54,038	OCCIDENTAL PETE 6 75% DUE 01-15-2012	9/24/2007	3/31/2009	$58,201	$56,122	$2,079
210,000	PARKER-HANNIFIN CORP MEDIUM TERM NTS # TR 00009 6 25 DUE 05-15-2038	5/13/2008	4/2/2009	$177,723	$209,887	($32,164)
435,000	PRAXAIR INC PRAXAIR INC 5.25% DUE 11-15-2014/11-13-2007 BEO	11/7/2007	4/1/2009	$453,331	$433,991	$19,340
455,000	PRICOA GLOBAL FDG I MEDIUM TERM NTS BOOKENTRY 144A MTN 4 2% DUE 01-15-2010	8/3/2005	4/2/2009	$416,170	$446,364	($30,194)
455,000	PRICOA GLOBAL FDG I MEDIUM TERM NTS BOOKENTRY 144A MTN 4 2% DUE 01-15-2010	8/3/2005	4/2/2009	$416,170	$446,364	($30,194)
365,000	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00005 5 1 09-20-2014	9/15/2004	4/2/2009	$236,119	$363,390	($127,272)
200,000	PVTPL BARCLAYS BK PLC 5 926 DUE 12-31-2049 BEO	5/1/2008	3/31/2009	$70,000	$175,100	($105,100)
440,000	PVTPL BTM CURACAO HLDGS N V MEDIUM TERM SR SUB VAR RT 4 76 DUE 07-21-2015 BEO	8/1/2006	2/17/2009	$400,400	$425,907	($25,507)
90,000	SOUTHERN CO CORPNOTE 5 3% DUE 01-15-2012/01-18-2007	1/11/2007	3/25/2009	$94,000	$89,899	$4,100
800,000	SUNTRUST BKS INC 7 75 DUE05-01-2010 BEO	2/12/2003	4/6/2009	$803,320	$827,650	($24,330)
165,000	SUNTRUST PFD CAP I NORMAL PFD PURCHASE SECS PPS DUE 12-15-2011/12-15-2011 REG	12/21/2006	4/2/2009	$41,250	$166,488	($125,238)
220,000	UTD TECHNOLOGIES 6 125% DUE 07-15-2038	5/13/2008	3/25/2009	$217,758	$219,355	($1,597)
270,000	WELLS FARGO & CO NEW BD 4 875% DUE 01-12-2011 BEO	2/2/2006	3/25/2009	$269,087	$268,099	$988
195,000	WELLS FARGO & CO NEW SUB GLOBAL NT 6 375% DUE 08-01-2011 BEO	3/31/2004	3/25/2009	$189,501	$204,947	($15,446)
345,000	WELLS FARGO & CO NEW SUB GLOBAL NT 6 375% DUE 08-01-2011 BEO	3/31/2004	3/25/2009	$335,271	$362,592	($27,321)
200,000	WI ELEC PWR CO NT 5 625 DUE 05-15-2033 BEO	5/1/2003	2/23/2009	$180,844	$199,420	($18,576)
645,000	AT&T INC GLOBAL NT DTD 05/13/2008 5 6% DUE 05-15-2018 REG	5/8/2008	1/15/2009	$660,172	$644,458	$15,713
230,000	AT&T INC GLOBAL NT DTD 05/13/2008 5 6% DUE 05-15-2018 REG	5/21/2008	1/15/2009	$235,410	$231,536	$3,874
155,000	AT&T INC GLOBAL NT DTD 05/13/2008 5 6% DUE 05-15-2018 REG	5/29/2008	1/15/2009	$158,646	$152,272	$6,374
650,000	CITIGROUP INC NT GLOBAL 6 DUE 02-21-2012BEO	2/26/2003	1/15/2009	$627,929	$678,353	($50,424)
235,000	VERIZON COMMUNICATIONS INC NT 6 1% DUE 04-15-2018 BEO	6/13/2008	1/15/2009	$239,523	$236,158	$3,365
	Total Bonds			**$16,479,786**	**$17,941,678**	**($1,461,892)**
849,000	1M 10Y PAY STRAD 4 37 LEHMAN 10-08-2008	9/8/2008	10/8/2008	$0	$9,265	($9,265)
849,000	1M 10Y REC STRAD 4 37 LEHMAN 10-08-2008	9/8/2008	10/8/2008	$0	$9,265	($9,265)
842,000	1M 10YR PAY STRAD 4 53 LB 99STRLBH5 09-25-2008	8/25/2008	9/25/2008	$0	$9,136	($9,136)
1,692,000	1M 5Y PAY SWAP STRAD 4 15 99STRLBF9 09-18-2008	8/18/2008	9/18/2008	$0	$12,352	($12,352)
1,692,000	1M 5Y REC SWAP STRAD 4 15 99STRLBE2 09-18-2008	8/18/2008	9/18/2008	$0	$12,352	($12,352)
842,000	OTC USD ECALL 1M 10YR REC STRAD 4 53 LB 99STRLBG7 09-25-2008	8/25/2008	9/25/2008	$0	$9,136	($9,136)
(849,000)	1M 10Y PAY STRAD 4 37 LEHMAN 10-08-2008	9/8/2008	10/8/2008	($4,064)	($9,265)	$5,200
(849,000)	1M 10Y REC STRAD 4 37 LEHMAN 10-08-2008	9/8/2008	10/8/2008	($22,913)	($9,265)	($13,649)
(842,000)	1M 10YR PAY STRAD 4 53 LB 99STRLBH5 09-25-2008	8/25/2008	9/25/2008	($356)	($9,136)	$8,780
(1,692,000)	1M 5Y PAY SWAP STRAD 4 15 99STRLBF9 09-18-2008	8/18/2008	9/18/2008	($296)	($12,352)	$12,056
(1,692,000)	1M 5Y REC SWAP STRAD 4 15 99STRLBE2 09-18-2008	8/18/2008	9/18/2008	($23,097)	($12,352)	($10,746)
(842,000)	OTC USD ECALL 1M 10YR REC STRAD 4 53 LB 99STRLBG7 09-25-2008	8/25/2008	9/25/2008	($30,764)	($9,136)	($21,628)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
121,133	STANDISH OTC PAYABLE FROM LEHMAN-LBSF BANKRUPTCY		9/15/2008	$121,133	$121,133	$0
22,214	PAYABLE TO LEHMAN LBI		6/18/2009	$22,214	$22,214	$0
	Total Options			**$61,856**	**$143,347**	**($81,491)**
160,000	UNITED STATES TREAS BDS DTD 00206 4 5% DUE 05-15-2038 REG	10/9/2008	1/16/2009	$208,118	$169,865	$38,253
1,669,000	UNITED STATES TREAS BDS DTD 00206 4 5% DUE 05-15-2038 REG	10/9/2008	3/25/2009	$1,906,956	$1,771,562	$135,394
550,000	UNITED STATES TREAS BDS DTD 00206 4 5% DUE 05-15-2038 REG	10/15/2008	3/25/2009	$628,416	$575,071	$53,345
520,000	UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG	1/5/2009	3/25/2009	$594,139	$682,105	($87,966)
90,000	UNITED STATES TREAS BDS DTD 00206 4 5% DUE 05-15-2038 REG	1/6/2009	3/25/2009	$102,832	$114,006	($11,175)
30,000	UNITED STATES TREAS BDS DTD 00206 4 5% DUE 05-15-2038 REG	2/17/2009	3/25/2009	$34,277	$35,560	($1,282)
145,000	UNITED STATES TREAS BDS DTD 00206 4 5% DUE 05-15-2038 REG	10/9/2008	1/20/2009	$188,120	$153,938	$34,182
295,000	UNITED STATES TREAS BDS DTD 00206 4 5% DUE 05-15-2038 REG	10/9/2008	2/3/2009	$346,497	$313,173	$33,325
626,000	UNITED STATES TREAS BDS DTD 02/15/2006 4 5% DUE 02-15-2036 REG	2/27/2009	3/25/2009	$705,006	$705,255	($249)
280,000	UNITED STATES TREAS NTS 4% NTS 15/08/18 USD1000 4% DUE 08-15-2018 REG	12/15/2008	1/16/2009	$319,680	$315,648	$4,032
50,000	UNITED STATES TREAS NTS 4 75 DUE 08-15-2017 BEO	1/5/2009	1/14/2009	$59,998	$58,894	$1,104
70,000	UNITED STATES TREAS NTS 4 75 DUE 08-15-2017 BEO	1/5/2009	1/14/2009	$83,981	$82,451	$1,529
1,000,000	UNITED STATES TREAS NTS 4 75 DUE 08-15-2017 BEO	1/5/2009	3/25/2009	$1,168,082	$1,174,300	($6,218)
240,000	UNITED STATES TREAS NTS 4 75 DUE 08-15-2017 BEO	1/6/2009	3/25/2009	$280,340	$279,621	$719
830,000	UNITED STATES TREAS NTS 4 75 DUE 08-15-2017 BEO	1/22/2009	3/25/2009	$969,508	$972,851	($3,343)
880,000	UNITED STATES TREAS NTS 4 75 DUE 08-15-2017 BEO	2/2/2009	3/25/2009	$1,027,912	$1,015,252	$12,661
735,000	UNITED STATES TREAS NTS 4 75 DUE 08-15-2017 BEO	3/17/2009	3/25/2009	$858,540	$839,210	$19,330
1,745,000	UNITED STATES TREAS NTS 4 75 DUE 08-15-2017 BEO	1/5/2009	1/16/2009	$2,071,363	$2,055,215	$16,148
95,000	UNITED STATES TREAS NTS NT 3 5% DUE 05-31-2013 REG	1/12/2009	1/16/2009	$104,225	$104,414	($189)
710,000	US TREAS BD STRIPPED PRIN PMT 02-15-2023REG	9/30/2008	2/26/2009	$401,139	$372,099	$29,041
	Total US Government Bonds & Notes			**$12,059,128**	**$11,790,488**	**$268,640**
Grand Total				**$47,146,085**	**$50,767,256**	**($3,621,171)**

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
38,259	GAZPROM INTL SA 7 201% BDS 1/2/20 USD '1'	7/1/2009	8/3/2009	$38,259	$36,777	$1,483
1,200,000	PVTPL MACQUARIE BK LTD SR MEDIUM TERM NTS TR 00001 4 1 DUE 12-17-2013 BEO	12/12/2008	8/14/2009	$1,248,336	$1,205,444	$42,892
800,000	POTASH CORP SASK 5 25% DUE 05-15-2014	5/11/2009	7/9/2009	$837,120	$824,113	$13,007
1,100,000	SIEMENS FINANCIERINGSMAATSCHAPPIJ N V GTD NT FLTG 144A DUE 08-14-2009 BEO	8/9/2006	7/21/2009	$1,100,473	$1,100,000	$473
200,000	PVTPL ROCHE HLDGS INC GTD NT 144A 6% DUE03-01-2019/02-25-2009 BEO	5/11/2009	7/30/2009	$218,804	$210,938	$7,866
100,000	PVTPL ROCHE HLDGS INC GTD NT 144A 6% DUE03-01-2019/02-25-2009 BEO	5/11/2009	7/31/2009	$110,819	$105,469	$5,350
500,000	PVTPL ROCHE HLDGS INC GTD NT 144A 6% DUE03-01-2019/02-25-2009 BEO	5/6/2009	7/27/2009	$542,085	$530,865	$11,220
200,000	PVTPL ROCHE HLDGS INC GTD NT 144A 6% DUE03-01-2019/02-25-2009 BEO	5/11/2009	7/27/2009	$216,834	$210,945	$5,889
1,000,000	GLAXOSMITHKLINE 6 375% DUE 05-15-2038	5/6/2008	6/22/2009	$1,082,420	$997,004	$85,416
240,000	#REORG/CIT GROUP INC PLAN OF REORG TO EFF 12/10/09	5/27/2009	7/31/2009	$134,400	$154,618	($20,218)
800,000	ANHEUSER BUSCH 4 125% DUE 01-15-2015	10/13/2009	11/19/2009	$824,888	$798,938	$25,950
90,000	ARROW ELECTRS INC 6% DUE 04-01-2020	9/23/2009	9/23/2009	$90,236	$89,972	$264
60,000	ARROW ELECTRS INC 6% DUE 04-01-2020	9/23/2009	9/23/2009	$60,287	$59,981	$306
1,000,000	AT&T CORP USD SR NT VAR RATE DUE 11-15-2031/11-14-2031 BEO	5/6/2009	7/14/2009	$1,176,650	$1,136,685	$39,965
300,000	AT&T CORP USD SR NT VAR RATE DUE 11-15-2031/11-14-2031 BEO	5/11/2009	7/14/2009	$352,995	$338,163	$14,832
600,000	CONOCOPHILLIPS 4 6% DUE 01-15-2015	5/18/2009	7/9/2009	$626,466	$599,485	$26,981
900,000	CONSUMERS ENERGY CO 1ST MTG BD 6 7% DUE 09-15-2019 REG	5/11/2009	11/20/2009	$1,038,591	$964,994	$73,597
500,000	EXPRESS SCRIPTS 6 25% DUE 06-15-2014	6/4/2009	7/10/2009	$539,365	$497,915	$41,450
1,000,000	GEN ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY FLT RT MTN VAR RT DUE 01-08-2016	5/6/2009	7/27/2009	$827,310	$734,991	$92,319
100,000	GEN ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY FLT RT MTN VAR RT DUE 01-08-2016	5/11/2009	11/4/2009	$90,311	$75,848	$14,463
600,000	GEN ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY FLT RT MTN VAR RT DUE 01-08-2016	5/11/2009	12/1/2009	$541,770	$456,560	$85,210
800,000	GOLDMAN SACHS 5 95% DUE 01-18-2018	1/11/2008	5/14/2009	$761,864	$798,992	($37,128)
700,000	GOLDMAN SACHS GROUP INC BD 6 15% DUE 04-01-2018 BEO	3/25/2008	5/14/2009	$668,122	$698,832	($30,710)
1,425,000	GOLDMAN SACHS GROUP INC MTN 7 5% DUE 02-15-2019	10/6/2009	11/9/2009	$1,685,533	$1,662,240	$23,292
500,000	HOSPIRA INC 6 4% DUE 05-15-2015	5/6/2009	12/18/2009	$565,605	$511,612	$53,993
300,000	HOSPIRA INC 6 4% DUE 05-15-2015	5/11/2009	12/18/2009	$339,363	$307,314	$32,049
1,500,000	HSBC FIN CORP HSBC FIN CORP 5 5 1 19 16 5 5% DUE 01-19-2016/01-19-2006 BEO	8/1/2007	6/3/2009	$1,403,445	$1,450,883	($47,438)
900,000	HSBC FIN CORP HSBC FIN CORP 5 5 1 19 16 5 5% DUE 01-19-2016/01-19-2006 BEO	8/1/2007	6/3/2009	$842,067	$869,770	($27,703)
700,000	MET LIFE GLOBAL FDG I MEDIUM TE TRANCHE # TR 00030 VAR RT DUE 05-17-2010	5/10/2007	5/14/2009	$676,172	$699,934	($23,762)
2,700,000	MORGAN STANLEY MORGAN STANLEY 5 55% DUE 04-27-2017/04-27-2007	7/24/2007	5/12/2009	$2,514,834	$2,579,756	($64,922)
400,000	PFIZER INC NT 6 2 DUE 03-15-2019	5/11/2009	7/24/2009	$443,724	$435,632	$8,092
500,000	PVTPL FLORIDA GAS TRANSMISSION CO SR NT 144A 7 9% DUE 05-15-2019 BEO	5/6/2009	6/11/2009	$545,960	$526,148	$19,812
400,000	PVTPL PRESIDENT & FELLOWS HARVARD CG TAXABLE BD 2008D 144A 6 5 DUE 01-15-2039	12/5/2008	6/22/2009	$436,752	$398,581	$38,171
400,000	PVTPL TENNESSEE GAS PIPELINE CO NT 144A 8% DUE 02-01-2016 REG	5/13/2009	5/21/2009	$406,000	$402,000	$4,000
1,200,000	TARGET CORP NT 7 DUE 01-15-2038/01-17-2008 REG	1/14/2008	6/22/2009	$1,291,332	$1,191,943	$99,389
900,000	WAL-MART STORES INC NT 6 5 DUE 08-15-2037 REG	1/23/2008	6/22/2009	$1,003,797	$906,879	$96,918
	Total Bonds			**$25,282,989**	**$24,570,223**	**$712,766**
(7,000,000)	CALL SWPTN USD RBOSGB2R 3M LIBOR / 3 42 EUROPEAN 317U065B0 11-23-2009	6/4/2009	7/8/2009	($233,100)	($145,285)	($87,815)
39	FUT CALL MAR 10 T-NOTE OPTION 1200		12/17/2009	$13,498	$13,498	$0
2	FUT CALL MAR 10 T-NOTE OPTION 1200		12/18/2009	$776	$776	$0
9	FUT CALL MAR 10 T-NOTE OPTION 1200		12/16/2009	$1,946	$1,946	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
8	FUT CALL MAR 10 T-NOTE OPTION 1200		12/16/2009	$1,855	$1,855	$0
9	FUT PUT MAR 10 T-NOTE OPTION 1150		12/16/2009	$3,774	$3,774	$0
4	FUT PUT MAR 10 T-NOTE OPTION 1150		12/16/2009	$1,928	$1,928	$0
2	FUT PUT MAR 10 T-NOTE OPTION 1150		12/18/2009	$495	$495	$0
39	FUT PUT MAR 10 T-NOTE OPTION 1150		12/17/2009	$11,444	$11,444	$0
4	FUT PUT MAR 10 T-NOTE OPTION 1150		12/16/2009	$1,615	$1,615	$0
19	FUT PUT SEP 09 T-NOTE OPTION 1120		6/3/2009	$15,984	$15,984	$0
(19)	FUT PUT SEP 09 T-NOTE OPTION 1120	6/3/2009	8/24/2009	$0	($15,984)	$15,984
7,000,000	CALL SWAPTION MSCSUS33 3MLIBOR/6M 2 95% European 08-21-2009		7/8/2009	$63,000	$63,000	$0
1,000,000	CALL SWAPTION USD BARCGB33 3MLIBOR/6M 3 25% European 317U385B3 04-19-2010		11/30/2009	$15,500	$15,500	$0
2,000,000	CALL SWAPTION USD BARCGB33 3MLIBOR/6M 3 25% European 317U393B3 02-17-2010		12/1/2009	$18,000	$18,000	$0
1,000,000	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 3 25% European 317U324B7 04-19-2010		12/1/2009	$14,225	$14,225	$0
1,300,000	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2 75% European 317U383B5 04-19-2010		12/1/2009	$10,790	$10,790	$0
1,000,000	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2 8% European 317U384B4 02-17-2010		11/25/2009	$5,700	$5,700	$0
1,000,000	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M3 0% European 317U231B9 11-23-2009		9/2/2009	$6,347	$6,347	$0
1,700,000	CALL SWPTN USD DEUTGB2LGLO / 0 EUROPEAN 317511L76 12-21-2009		8/19/2009	$7,310	$7,310	$0
2,000,000	CALL SWPTN USD MSCSUS33 / 0 EUROPEAN 317511S61 12-21-2009		8/19/2009	$8,800	$8,800	$0
5,500,000	CALL SWPTN USD MSCSUS33 / 0 EUROPEAN 317511S61 12-21-2009		9/3/2009	$20,900	$20,900	$0
7,000,000	CALL SWPTN USD RBOSGB2R 3M LIBOR / 3 42 EUROPEAN 317U065B0 11-23-2009		6/4/2009	$145,285	$145,285	$0
900,000	PUT SWPTN USD BARCGB22 4 35 / 3M LIBOR EUROPEAN 317U244B4 11-23-2009		9/11/2009	$4,320	$4,320	$0
2,000,000	PUT SWPTN USD BARCGB33 6M 4 0%/3MLIBOR European 317U392B4 02-17-2010		12/1/2009	$10,800	$10,800	$0
1,000,000	PUT SWPTN USD BARCGB33 6M 4 25%/3MLIBOR European 317U309B6 04-19-2010		11/30/2009	$7,200	$7,200	$0
2,100,000	PUT SWPTN USD BOFAUS6S 6M 4 25%/3MLIBOR European 317U299B8 04-19-2010		12/1/2009	$16,532	$16,532	$0
2,000,000	PUT SWPTN USD CSFBGB2L 4 / 3M LIBOR EUROPEAN 317U224B8 11-23-2009		9/2/2009	$10,942	$10,942	$0
1,000,000	PUT SWPTN USD GSCMUS33 4 / 3M LIBOR EUROPEAN 317U203B3 11-23-2009		8/19/2009	$10,832	$10,832	$0
1,600,000	PUT SWPTN USD GSCMUS33 6M 3 5%/3MLIBOR European 317U395B1 02-17-2010		12/3/2009	$8,480	$8,480	$0
1,300,000	PUT SWPTN USD MSCSUS33 6M 4 0%/3MLIBOR European 317U389B9 04-19-2010		12/1/2009	$5,590	$5,590	$0
4,300,000	PUT SWPTN USD RBOSGB2L 4 25 / 3M LIBOR EUROPEAN 317U339B0 12-29-2009		10/29/2009	$26,311	$26,311	$0
7,000,000	PUT SWPTN USD RBOSGB2R 6M 3 42%/3MLIBOR European 317U067B8 11-23-2009		6/4/2009	$125,294	$125,294	$0
1,000,000	PUT SWPTN USD RBOSGB2R 6M 3 42%/3MLIBOR European 317U067B8 11-23-2009		8/18/2009	$9,500	$9,500	$0
2,000,000	PUT SWPTN USD RBOSGB2RTCM 5 5 / 3M LIBOREUROPEAN 317U188B2 08-31-2010		8/12/2009	$21,000	$21,000	$0
(7,000,000)	CALL SWAPTION MSCSUS33 3MLIBOR/6M 2 95% European 08-21-2009	7/8/2009	8/21/2009	$0	($63,000)	$63,000
(1,000,000)	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M3 0% European 317U231B9 11-23-2009	9/2/2009	11/23/2009	$0	($6,347)	$6,347
(1,700,000)	CALL SWPTN USD DEUTGB2LGLO / 0 EUROPEAN 317511L76 12-21-2009	8/19/2009	12/21/2009	$0	($7,310)	$7,310
(2,000,000)	CALL SWPTN USD MSCSUS33 / 0 EUROPEAN 317511S61 12-21-2009	8/19/2009	12/21/2009	$0	($8,800)	$8,800
(5,500,000)	CALL SWPTN USD MSCSUS33 / 0 EUROPEAN 317511S61 12-21-2009	9/3/2009	12/21/2009	$0	($20,900)	$20,900
(900,000)	PUT SWPTN USD BARCGB22 4 35 / 3M LIBOR EUROPEAN 317U244B4 11-23-2009	9/11/2009	11/23/2009	$0	($4,320)	$4,320
(2,000,000)	PUT SWPTN USD CSFBGB2L 4 / 3M LIBOR EUROPEAN 317U224B8 11-23-2009	9/2/2009	11/23/2009	$0	($10,942)	$10,942
(1,000,000)	PUT SWPTN USD GSCMUS33 4 / 3M LIBOR EUROPEAN 317U203B3 11-23-2009	8/19/2009	11/23/2009	$0	($10,832)	$10,832
(7,000,000)	PUT SWPTN USD RBOSGB2R 6M 3.42%/3MLIBOR European 317U067B8 11-23-2009	6/4/2009	11/23/2009	$0	($125,294)	$125,294
(1,000,000)	PUT SWPTN USD RBOSGB2R 6M 3 42%/3MLIBOR European 317U067B8 11-23-2009	8/18/2009	11/23/2009	$0	($9,500)	$9,500
1,686,400	CDS / STS DEUTGB2L 06-20-2014 SWPC501C5		12/21/2009	$0	$0	$0
7,440,000	CDS / STS MSCSUS33 06-20-2014 SWPC563C0		12/21/2009	$0	$0	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
700,000	CDS BNPAFRPP 12-20-2010 SWPC281F4		12/16/2009	$0	$0	$0
100,000	CDS BOFAUS6S 12-20-2014 SWPC105F8		11/30/2009	$0	$0	$0
400,000	CDS BOFAUS6S CITIGROUP INC SNR S*SP BOA 09-20-2014 SWPC235D6		6/24/2009	$0	$0	$0
300,000	CDS BOFAUS6S SLM CORP (SALLIE MAE) SNR S* SP BOA 09-20-2011 SWPC364D9		7/2/2009	$14,542	$14,542	$0
600,000	CDS BOFAUS6S SLM CORP (SALLIE MAE) SNR S*SP BOA 09-20-2014 SWPC134D8		6/17/2009	$85,500	$85,500	$0
1,850,000	CDS CHASUS33 12-20-2014 SWPC910E6		11/16/2009	$13,649	$13,649	$0
200,000	CDS CHASUS33 12-20-2014 SWPC941E9		11/18/2009	$0	$0	$0
1,000,000	CDS CITIBANKNY GEN ELEC CAP C SNR S* SP CBK 09-20-2014 SWPC474D6		7/8/2009	$0	$0	$0
400,000	CDS CSFPGB2L 12-20-2014 SWPC929E5		11/17/2009	$0	$0	$0
600,000	CDS DEUTGB2LGLO METLIFE INC SNR S* SP DUB 09-20-2010 SWPC629E8		10/15/2009	$2,369	$2,369	$0
500,000	CDS GSILGB2X 12-20-2010 SWPC285F0		12/17/2009	$0	$0	$0
100,000	CDS GSILGB2X 12-20-2010 SWPC288F7		12/17/2009	$0	$0	$0
500,000	CDS MRMDUS33 12-20-2010 SWPC287F8		12/17/2009	$0	$0	$0
800,000	CDS MRMDUS33 12-20-2010 SWPC292F1		12/18/2009	$0	$0	$0
	Total Options			**$508,932**	**$313,518**	**$195,414**
300,000	BRAZIL FEDERATIVE REP GLOBAL BD 5 875% DUE 01-15-2019 REG	7/9/2009	11/17/2009	$326,250	$302,481	$23,769
2,900,000	UNITED STATES TREAS BDS DTD 00209 3 5% DUE 02-15-2039 REG	9/8/2009	10/6/2009	$2,616,710	$2,500,269	$116,441
1,100,000	UNITED STATES TREAS BDS DTD 00209 3 5% DUE 02-15-2039 REG	8/24/2009	8/25/2009	$955,625	$959,069	($3,444)
1,400,000	UNITED STATES TREAS BDS DTD 00209 3 5% DUE 02-15-2039 REG	8/24/2009	8/25/2009	$1,216,250	$1,207,509	$8,741
2,500,000	UNITED STATES TREAS BDS DTD 00209 3 5% DUE 02-15-2039 REG	8/25/2009	9/8/2009	$2,161,719	$2,168,681	($6,962)
500,000	UNITED STATES TREAS BDS DTD 00209 3 5% DUE 02-15-2039 REG	8/25/2009	9/8/2009	$432,344	$438,869	($6,525)
500,000	UNITED STATES TREAS BDS DTD 00210 4 25% DUE 05-15-2039 REG	7/14/2009	7/20/2009	$476,016	$492,428	($16,412)
400,000	UNITED STATES TREAS BDS DTD 00210 4 25% DUE 05-15-2039 REG	7/21/2009	8/6/2009	$380,938	$389,641	($8,704)
900,000	UNITED STATES TREAS BDS DTD 00210 4 25% DUE 05-15-2039 REG	7/9/2009	7/14/2009	$887,063	$891,941	($4,878)
400,000	UNITED STATES TREAS BDS DTD 00210 4 25% DUE 05-15-2039 REG	7/20/2009	7/21/2009	$390,250	$383,501	$6,749
400,000	UNITED STATES TREAS BDS DTD 00210 4 25% DUE 05-15-2039 REG	7/14/2009	7/20/2009	$383,455	$393,942	($10,487)
100,000	UNITED STATES TREAS BDS DTD 00210 4 25% DUE 05-15-2039 REG	7/20/2009	7/20/2009	$95,864	$95,875	($11)
300,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	10/8/2009	12/29/2009	$291,000	$327,346	($36,346)
1,300,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	10/23/2009	12/29/2009	$1,261,000	$1,346,317	($85,317)
300,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	11/12/2009	12/29/2009	$291,000	$304,687	($13,687)
100,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	11/12/2009	12/29/2009	$97,000	$101,578	($4,578)
600,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	8/13/2009	8/14/2009	$611,625	$595,988	$15,637
2,000,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	10/8/2009	12/15/2009	$1,990,938	$2,182,417	($191,480)
500,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	8/14/2009	9/25/2009	$533,750	$509,611	$24,139
1,300,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	10/8/2009	10/27/2009	$1,331,078	$1,418,830	($87,751)
1,000,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	10/8/2009	11/20/2009	$1,033,750	$1,091,310	($57,560)
100,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	8/14/2009	9/29/2009	$108,188	$101,922	$6,266
400,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	9/25/2009	9/29/2009	$432,750	$426,901	$5,849
100,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	9/25/2009	9/30/2009	$107,969	$106,725	$1,244
400,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	9/29/2009	9/30/2009	$431,875	$432,701	($826)
100,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	9/29/2009	10/23/2009	$103,750	$108,167	($4,417)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
500,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	9/30/2009	10/23/2009	$518,750	$539,448	($20,698)
700,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	10/8/2009	10/23/2009	$726,250	$763,997	($37,747)
95,000	UTD STATES TREAS 875% DUE 04-30-2011	5/22/2009	11/19/2009	$95,557	$95,019	$537
96,000	UTD STATES TREAS 875% DUE 04-30-2011	5/26/2009	11/19/2009	$96,563	$95,989	$574
	Total US Government Bonds & Notes			**$20,385,273**	**$20,773,158**	**($387,885)**
800,000	BUY TO OPEN REPO W/BARCLAYS DE ZOE 13% FROM 12-02-2009 TO 12-03-2009		12/2/2009	$800,000	$800,000	$0
800,000	BUY TO OPEN REPO W/BARCLAYS DE ZOE 14% FROM 12-03-2009 TO 12-04-2009		12/3/2009	$800,000	$800,000	$0
100,000	BUY TO OPEN REPO W/BARCLAYS DE ZOE 15% FROM 12-21-2009 TO 12-22-2009		12/21/2009	$100,000	$100,000	$0
2,000,000	BUY TO OPEN REPO W/CREDIT SUISSE F 03% FROM 12-30-2009 TO 12-31-2009		12/30/2009	$2,000,000	$2,000,000	$0
1,100,000	BUY TO OPEN REPO W/CREDIT SUISSE F 14% FROM 12-04-2009 TO 12-07-2009		12/4/2009	$1,100,000	$1,100,000	$0
200,000	BUY TO OPEN REPO W/DEUTSCHE BANK G 04% FROM 10-27-2009 TO 10-28-2009		10/27/2009	$200,000	$200,000	$0
900,000	BUY TO OPEN REPO W/DEUTSCHE BANK G 1% FROM 11-25-2009 TO 11-27-2009		11/25/2009	$900,000	$900,000	$0
1,000,000	BUY TO OPEN REPO W/DEUTSCHE BANK G 1% FROM 11-27-2009 TO 11-30-2009		11/27/2009	$1,000,000	$1,000,000	$0
800,000	BUY TO OPEN REPO W/DEUTSCHE BANK G 11% FROM 12-17-2009 TO 12-18-2009		12/17/2009	$800,000	$800,000	$0
800,000	BUY TO OPEN REPO W/GOLDMAN SACHS & .17% FROM 11-30-2009 TO 12-01-2009		11/30/2009	$800,000	$800,000	$0
200,000	BUY TO OPEN REPO W/J P MORGAN SEC 04% FROM 10-26-2009 10-27-2009		10/26/2009	$200,000	$200,000	$0
1,600,000	BUY TO OPEN REPO W/J P MORGAN SEC 05% FROM 10-28-2009 TO 10-29-2009		10/28/2009	$1,600,000	$1,600,000	$0
1,000,000	BUY TO OPEN REPO W/J P MORGAN SEC 06% FROM 10-23-2009 10-26-2009		10/23/2009	$1,000,000	$1,000,000	$0
1,600,000	BUY TO OPEN REPO W/J P MORGAN SEC 06% FROM 10-29-2009 TO 10-30-2009		10/29/2009	$1,600,000	$1,600,000	$0
1,600,000	BUY TO OPEN REPO W/J P. MORGAN SEC 08% FROM 10-30-2009 TO 11-02-2009		10/30/2009	$1,600,000	$1,600,000	$0
1,500,000	BUY TO OPEN REPO W/J.P MORGAN SEC 1% FROM 11-02-2009 TO 11-03-2009		11/2/2009	$1,500,000	$1,500,000	$0
1,100,000	BUY TO OPEN REPO W/J P MORGAN SEC 1% FROM 11-04-2009 TO 11-05-2009		11/4/2009	$1,100,000	$1,100,000	$0
1,100,000	BUY TO OPEN REPO W/J P MORGAN SEC 11% FROM 11-06-2009 TO 11-09-2009		11/6/2009	$1,100,000	$1,100,000	$0
1,100,000	BUY TO OPEN REPO W/J P MORGAN SEC 12% FROM 11-03-2009 TO 11-04-2009		11/3/2009	$1,100,000	$1,100,000	$0
1,100,000	BUY TO OPEN REPO W/J P MORGAN SEC 12% FROM 11-05-2009 TO 11-06-2009		11/5/2009	$1,100,000	$1,100,000	$0
1,300,000	BUY TO OPEN REPO W/J P MORGAN SEC 12% FROM 11-09-2009 TO 11-10-2009		11/9/2009	$1,300,000	$1,300,000	$0
1,100,000	BUY TO OPEN REPO W/J P MORGAN SEC 12% FROM 12-07-2009 TO 12-08-2009		12/7/2009	$1,100,000	$1,100,000	$0
800,000	BUY TO OPEN REPO W/J P MORGAN SEC 15% FROM 12-01-2009 TO 12-02-2009		12/1/2009	$800,000	$800,000	$0
2,300,000	BUY TO OPEN REPO W/J P MORGAN SEC 15% FROM 12-16-2009 TO 12-17-2009		12/16/2009	$2,300,000	$2,300,000	$0
200,000	BUY TO OPEN REPO W/J P MORGAN SEC 16% FROM 12-15-2009 TO 12-16-2009		12/15/2009	$200,000	$200,000	$0
11,600,000	REPO W/BARCLAYS DE ZOE 11% DTD 10-08-2009 10-09-2009 10-08-2009		10/8/2009	$11,600,000	$11,600,000	$0
11,600,000	REPO W/BARCLAYS DE ZOE 11% DTD 10-08-2009 10-09-2009 10-08-2009		10/8/2009	$11,600,000	$11,600,000	$0
900,000	REPO W/BARCLAYS DE ZOE 11% DTD 10-16-2009 10-19-2009 10-16-2009		10/16/2009	$900,000	$900,000	$0
900,000	REPO W/BARCLAYS DE ZOE 11% DTD 10-19-2009 10-20-2009 10-19-2009		10/19/2009	$900,000	$900,000	$0
11,600,000	REPO W/BARCLAYS DE ZOE 12% DTD 10-07-2009 10-08-2009 10-07-2009		10/7/2009	$11,600,000	$11,600,000	$0
3,500,000	REPO W/BARCLAYS DE ZOE 13% DTD 06-26-2009 06-29-2009 06-26-2009		6/26/2009	$3,500,000	$3,500,000	$0
4,300,000	REPO W/BARCLAYS DE ZOE 14% DTD 10-06-2009 10-07-2009 10-06-2009		10/6/2009	$4,300,000	$4,300,000	$0
5,100,000	REPO W/BARCLAYS DE ZOE 16% DTD 07-01-2009 07-02-2009 07-01-2009		7/1/2009	$5,100,000	$5,100,000	$0
200,000	REPO W/BARCLAYS DE ZOE 2% DTD 08-31-2009 09-08-2009 08-31-2009		9/4/2009	$200,000	$200,000	$0
800,000	REPO W/BARCLAYS DE ZOE 21% DTD 07-07-2009 07-08-2009 07-07-2009		7/7/2009	$800,000	$800,000	$0
300,000	REPO W/BARCLAYS DE ZOE 23% DTD 06-16-2009 06-17-2009 06-16-2009		6/16/2009	$300,000	$300,000	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
200,000	REPO W/BARCLAYS DE ZOE 25% DTD 09-11-2009 09-14-2009 09-11-2009		9/11/2009	$200,000	$200,000	$0
200,000	REPO W/BARCLAYS DE ZOE 27% DTD 09-08-2009 09-09-2009 09-08-2009		9/8/2009	$200,000	$200,000	$0
200,000	REPO W/BARCLAYS DE ZOE 31% DTD 09-02-2009 09-03-2009 09-02-2009		9/2/2009	$200,000	$200,000	$0
900,000	REPO W/CREDIT SUISSE F .13% DTD 07-28-2009 07-29-2009 07-28-2009		7/28/2009	$900,000	$900,000	$0
300,000	REPO W/CREDIT SUISSE F 16% DTD 09-15-2009 09-16-2009 09-15-2009		9/15/2009	$300,000	$300,000	$0
2,000,000	REPO W/DEUTSCHE 1 DTD 07-30-2009 07-31-2009 07-30-2009		7/30/2009	$2,000,000	$2,000,000	$0
600,000	REPO W/DEUTSCHE BANK G 16% DTD 08-20-2009 08-21-2009 08-20-2009		8/20/2009	$600,000	$600,000	$0
800,000	REPO W/DEUTSCHE BANK G 17% DTD 07-24-2009 07-27-2009 07-24-2009		7/24/2009	$800,000	$800,000	$0
1,300,000	REPO W/DEUTSCHE BANK G 17% DTD 07-29-2009 07-30-2009 07-29-2009		7/29/2009	$1,300,000	$1,300,000	$0
500,000	REPO W/DEUTSCHE BANK G 17% DTD 08-19-2009 08-20-2009 08-19-2009		8/19/2009	$500,000	$500,000	$0
200,000	REPO W/DEUTSCHE BANK G 19% DTD 09-03-2009 09-04-2009 09-03-2009		9/3/2009	$200,000	$200,000	$0
300,000	REPO W/DEUTSCHE BANK G 28% DTD 06-17-2009 06-18-2009 06-17-2009		6/17/2009	$300,000	$300,000	$0
400,000	REPO W/DEUTSCHE BK 1 DTD 08-14-2009 08-17-2009 08-14-2009		8/14/2009	$400,000	$400,000	$0
2,400,000	REPO W/GREENWICH CAPIT 2% DTD 05-29-2009 06-01-2009 05-29-2009		5/29/2009	$2,400,000	$2,400,000	$0
200,000	REPO W/J P MORGAN SEC 01% DTD 10-01-2009 10-02-2009 10-01-2009		10/1/2009	$200,000	$200,000	$0
1,000,000	REPO W/J P MORGAN SEC 07% DTD 10-21-2009 10-22-2009 10-21-2009		10/21/2009	$1,000,000	$1,000,000	$0
3,500,000	REPO W/J P MORGAN SEC 08% DTD 10-08-2009 10-09-2009 10-08-2009		10/8/2009	$3,500,000	$3,500,000	$0
1,000,000	REPO W/J P MORGAN SEC 08% DTD 10-22-2009 10-23-2009 10-22-2009		10/22/2009	$1,000,000	$1,000,000	$0
8,600,000	REPO W/J.P. MORGAN SEC 09% DTD 10-06-2009 10-07-2009 10-06-2009		10/6/2009	$8,600,000	$8,600,000	$0
8,600,000	REPO W/J P MORGAN SEC 09% DTD 10-06-2009 10-07-2009 10-06-2009		10/6/2009	$8,600,000	$8,600,000	$0
8,600,000	REPO W/J P MORGAN SEC 09% DTD 10-06-2009 10-07-2009 10-06-2009		10/6/2009	$8,600,000	$8,600,000	$0
3,300,000	REPO W/J P MORGAN SEC 09% DTD 10-09-2009 10-13-2009 10-09-2009		10/9/2009	$3,300,000	$3,300,000	$0
2,200,000	REPO W/J P MORGAN SEC 09% DTD 10-13-2009 10-14-2009 10-13-2009		10/13/2009	$2,200,000	$2,200,000	$0
3,600,000	REPO W/J P MORGAN SEC 1% DTD 06-29-2009 06-30-2009 06-29-2009		6/29/2009	$3,600,000	$3,600,000	$0
11,600,000	REPO W/J P MORGAN SEC 1% DTD 10-07-2009 10-08-2009 10-07-2009		10/7/2009	$11,600,000	$11,600,000	$0
3,500,000	REPO W/J P MORGAN SEC 1% DTD 10-07-2009 10-08-2009 10-07-2009		10/7/2009	$3,500,000	$3,500,000	$0
2,300,000	REPO W/J P MORGAN SEC 1% DTD 10-14-2009 10-15-2009 10-14-2009		10/14/2009	$2,300,000	$2,300,000	$0
900,000	REPO W/J P MORGAN SEC 1% DTD 10-20-2009 10-21-2009 10-20-2009		10/20/2009	$900,000	$900,000	$0
400,000	REPO W/J P MORGAN SEC 11% DTD 10-02-2009 10-05-2009 10-02-2009		10/2/2009	$400,000	$400,000	$0
300,000	REPO W/J P MORGAN SEC 11% DTD 10-05-2009 10-06-2009 10-05-2009		10/5/2009	$300,000	$300,000	$0
1,700,000	REPO W/J P MORGAN SEC 12% DTD 10-15-2009 10-16-2009 10-15-2009		10/15/2009	$1,700,000	$1,700,000	$0
3,600,000	REPO W/J P MORGAN SEC 15% DTD 06-25-2009 06-26-2009 06-25-2009		6/25/2009	$3,600,000	$3,600,000	$0
1,200,000	REPO W/J P MORGAN SEC 15% DTD 07-22-2009 07-23-2009 07-22-2009		7/22/2009	$1,200,000	$1,200,000	$0
1,100,000	REPO W/J P MORGAN SEC 16% DTD 07-23-2009 07-24-2009 07-23-2009		7/23/2009	$1,100,000	$1,100,000	$0
900,000	REPO W/J P MORGAN SEC 16% DTD 07-27-2009 07-28-2009 07-27-2009		7/27/2009	$900,000	$900,000	$0
700,000	REPO W/J.P MORGAN SEC 18% DTD 08-21-2009 08-24-2009 08-21-2009		8/21/2009	$700,000	$700,000	$0
600,000	REPO W/J P MORGAN SEC 19% DTD 08-18-2009 08-19-2009 08-18-2009		8/18/2009	$600,000	$600,000	$0
2,500,000	REPO W/J P MORGAN SEC 21% DTD 07-02-2009 07-06-2009 07-02-2009		7/2/2009	$2,500,000	$2,500,000	$0
1,900,000	REPO W/J P MORGAN SEC 21% DTD 07-06-2009 07-07-2009 07-06-2009		7/6/2009	$1,900,000	$1,900,000	$0
1,900,000	REPO W/J P MORGAN SEC 21% DTD 07-31-2009 08-03-2009 07-31-2009		7/31/2009	$1,900,000	$1,900,000	$0
200,000	REPO W/PARIBAS CORP 09% DTD 10-06-2009 10-07-2009 10-06-2009		10/6/2009	$200,000	$200,000	$0
1,400,000	FHLB DISC NT 05-08-2009	5/7/2009	5/8/2009	$1,400,000	$1,400,000	$0
1,700,000	FHLB DISC NT 05-27-2009	5/19/2009	5/27/2009	$1,700,000	$1,700,000	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
300,000	FHLB DISC NT 06-19-2009	6/18/2009	6/19/2009	$300,000	$300,000	$0
3,600,000	FHLB DISC NT 07-01-2009	6/30/2009	7/1/2009	$3,600,000	$3,600,000	$0
1,600,000	FHLMC DISC NT 07-01-2009	5/8/2009	7/1/2009	$1,600,000	$1,600,000	$0
3,700,000	FHLB DISC NT 05-27-2009	5/8/2009	5/14/2009	$3,699,649	$3,699,760	($111)
600,000	FHLB DISC NT 06-12-2009	5/15/2009	5/18/2009	$599,925	$599,934	($8)
1,500,000	FHLB DISC NT 06-12-2009	5/15/2009	5/28/2009	$1,499,813	$1,499,903	($90)
900,000	FHLMC DISC NT 06-22-2009	5/27/2009	5/28/2009	$899,909	$899,913	($4)
800,000	FHLMC DISC NT 07-01-2009	5/8/2009	6/22/2009	$799,790	$799,964	($174)
1,300,000	FHLMC DISC NT 07-01-2009	5/8/2009	5/14/2009	$1,299,659	$1,299,697	($39)
	Total Commercial Paper & other Short Term Inv.			**$180,498,745**	**$180,499,171**	**($426)**
12,200,000	UNITED STATES TREAS BILLS 06-04-2009 DTD00467	5/7/2009	5/11/2009	$12,198,943	$12,198,868	$74
15,300,000	UNITED STATES TREAS BILLS 06-04-2009 DTD00467	5/7/2009	5/14/2009	$15,299,179	$15,298,766	$413
8,900,000	UNITED STATES TREAS BILLS 06-04-2009 DTD00467	5/8/2009	5/14/2009	$8,899,522	$8,899,281	$241
600,000	UNITED STATES TREAS BILLS 06-04-2009 DTD00467	5/7/2009	5/12/2009	$599,950	$599,947	$4
77,000	UNITED STATES TREAS BILLS 07-23-2009 DTD00447	6/19/2009	7/20/2009	$76,999	$76,999	$0
107,000	UNITED STATES TREAS BILLS 09-03-2009 DTD00453	7/29/2009	8/25/2009	$106,999	$106,997	$2
65,000	UNITED STATES TREAS BILLS 09-24-2009 DTD00479	7/15/2009	8/25/2009	$64,994	$64,990	$4
78,000	US TREAS BILLS 01-14-2010 DTD 01/15/2009	7/20/2009	8/25/2009	$77,945	$77,919	$27
1,193,000	US TREAS BILLS 07-02-2009 DTD 00468	6/1/2009	6/22/2009	$1,192,972	$1,192,972	$0
1,100,000	US TREAS BILLS 07-02-2009 DTD 00468	6/1/2009	6/11/2009	$1,099,962	$1,099,945	$16
26,000	UNITED STATES TREAS BILLS 07-16-2009 DTD00446	6/24/2009	7/16/2009	$26,000	$26,000	$0
35,000	UNITED STATES TREAS BILLS 07-16-2009 DTD00446	6/25/2009	7/16/2009	$35,000	$35,000	$0
107,000	UNITED STATES TREAS BILLS 07-30-2009 DTD00469	7/1/2009	7/30/2009	$107,000	$107,000	$0
107,000	US TREAS BILLS 07-02-2009 DTD 00468	6/1/2009	7/2/2009	$107,000	$107,000	$0
	Total US Treasury Bills			**$39,892,466**	**$39,891,684**	**$782**
131,368	FORD CR AUTO OWNER 5 15000009537% DUE 02-15-2012	7/29/2009	12/15/2009	$131,368	$135,838	($4,470)
34,937	FORD CR AUTO OWNER 5 15000009537% DUE 02-15-2012	7/29/2009	11/15/2009	$34,937	$36,126	($1,189)
	Total Asset Backed Securities			**$166,305**	**$171,964**	**($5,658)**
46,006	CITIGROUP INC COM	7/7/2009	7/30/2009	$144,069	$93,423	$50,645
30,984	CITIGROUP INC COM	7/7/2009	7/29/2009	$95,636	$62,918	$32,717
45	CITIGROUP INC COM	7/7/2009	8/5/2009	$161	$91	$69
1,840	CITIGROUP INC COM	7/7/2009	7/31/2009	$5,647	$3,736	$1,911
4,830	CITIGROUP INC COM	7/7/2009	7/31/2009	$15,262	$9,808	$5,454
	Total Equities			**$260,775**	**$169,978**	**$90,797**
Grand Total				**$266,995,485**	**$266,389,696**	**$605,789**

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
3,668	RASC ASSET BACKED PASSTHRU CTF A-I-1 11-25-2036/03-25-2008 BEO	10/24/2006	11/25/2009	$3,668	$3,668	$0
12,590	RASC SER 2006-KS9 TR MTG PASSTHRU CTF CLA-I-1 11-25-2036/03-25-2008 REG	10/25/2006	10/26/2009	$12,590	$12,590	$0
27,341	SLM STUDENT LN TR 2005-5 STUDENT LN-BKD NT CL A-1 01-25-2018/10-25-2006 REG	9/14/2006	7/27/2009	$27,341	$27,345	($3)
10,036	SOUNDVIEW HOME LN TR 2006-WF1 MTG PASSTHRU CTF CL A-1A 10-25-2036 BEO	10/26/2006	4/27/2009	$10,036	$10,036	$0
23,775	SPECIALTY UNDERWRITING & RESDNTL FIN CL A-2A FLT RT 06-25-2037 BEO	11/1/2006	2/25/2009	$23,775	$23,772	$3
14,555	SMALL BUSINESS ADMIN GTD PARTN CTFS SER 2000-10A CL 1 7 64 DUE 03-01-2010 REG	3/23/2000	3/10/2009	$14,555	$14,555	$0
28,625	FREMONT HOME LN TR 2006-C MTG PASS THRU CTF CL 2-A1 10-25-2036 REG	11/1/2006	6/25/2009	$28,625	$28,625	$0
33,545	FREMONT HOME LN TR 2006-C MTG PASS THRU CTF CL 2-A1 10-25-2036 REG	11/1/2006	1/25/2009	$33,545	$33,545	$0
25,180	FREMONT HOME LN TR 2006-C MTG PASS THRU CTF CL 2-A1 10-25-2036 REG	11/1/2006	5/25/2009	$25,180	$25,180	$0
18,797	FREMONT HOME LN TR 2006-C MTG PASS THRU CTF CL 2-A1 10-25-2036 REG	11/1/2006	2/25/2009	$18,797	$18,797	$0
22,348	FREMONT HOME LN TR 2006-C MTG PASS THRU CTF CL 2-A1 10-25-2036 REG	11/1/2006	7/25/2009	$22,348	$22,348	$0
34,040	FREMONT HOME LN TR 2006-C MTG PASS THRU CTF CL 2-A1 10-25-2036 REG	11/1/2006	4/25/2009	$34,040	$34,040	$0
22,127	FREMONT HOME LN TR 2006-C MTG PASS THRU CTF CL 2-A1 10-25-2036 REG	11/1/2006	8/25/2009	$22,127	$22,127	$0
22,795	FREMONT HOME LN TR 2006-C MTG PASS THRU CTF CL 2-A1 10-25-2036 REG	11/1/2006	3/25/2009	$22,795	$22,795	$0
14,007	GSAMP TR 2006-HE7 MTG PASSTHRU CTF CL A-2A 10-25-2046 REG	10/24/2006	1/25/2009	$14,007	$14,007	$0
18,960	GSAMP TR 2006-HE7 MTG PASSTHRU CTF CL A-2A 10-25-2046 REG	10/24/2006	6/25/2009	$18,960	$18,960	$0
16,183	GSAMP TR 2006-HE7 MTG PASSTHRU CTF CL A-2A 10-25-2046 REG	10/24/2006	7/25/2009	$16,183	$16,183	$0
30,435	GSAMP TR 2006-HE7 MTG PASSTHRU CTF CL A-2A 10-25-2046 REG	10/24/2006	9/25/2009	$30,435	$30,435	$0
18,320	GSAMP TR 2006-HE7 MTG PASSTHRU CTF CL A-2A 10-25-2046 REG	10/24/2006	3/25/2009	$18,320	$18,320	$0
16,086	GSAMP TR 2006-HE7 MTG PASSTHRU CTF CL A-2A 10-25-2046 REG	10/24/2006	2/25/2009	$16,086	$16,086	$0
18,297	GSAMP TR 2006-HE7 MTG PASSTHRU CTF CL A-2A 10-25-2046 REG	10/24/2006	8/25/2009	$18,297	$18,297	$0
15,654	GSAMP TR 2006-HE7 MTG PASSTHRU CTF CL A-2A 10-25-2046 REG	10/24/2006	12/25/2009	$15,654	$15,654	$0
27,054	GSAMP TR 2006-HE7 MTG PASSTHRU CTF CL A-2A 10-25-2046 REG	10/24/2006	11/25/2009	$27,054	$27,054	$0
15,675	GSAMP TR 2006-HE7 MTG PASSTHRU CTF CL A-2A 10-25-2046 REG	10/24/2006	10/25/2009	$15,675	$15,675	$0
25,104	GSAMP TR 2006-HE7 MTG PASSTHRU CTF CL A-2A 10-25-2046 REG	10/24/2006	4/25/2009	$25,104	$25,104	$0
15,620	GSAMP TR 2006-HE7 MTG PASSTHRU CTF CL A-2A 10-25-2046 REG	10/24/2006	5/25/2009	$15,620	$15,620	$0
18,993	LONG BEACH MTG LN TR 2006-10 AST BACKED CTF CL II-A1 11-25-2036/01-25-2010 REG	11/2/2006	9/25/2009	$18,993	$18,993	$0
27,515	LONG BEACH MTG LN TR 2006-10 AST BACKED CTF CL II-A1 11-25-2036/01-25-2010 REG	11/2/2006	11/25/2009	$27,515	$27,515	$0
22,624	LONG BEACH MTG LN TR 2006-10 AST BACKED CTF CL II-A1 11-25-2036/01-25-2010 REG	11/2/2006	10/25/2009	$22,624	$22,624	$0
30,577	LONG BEACH MTG LN TR 2006-10 AST BACKED CTF CL II-A1 11-25-2036/01-25-2010 REG	11/2/2006	3/25/2009	$30,577	$30,577	$0
20,664	LONG BEACH MTG LN TR 2006-10 AST BACKED CTF CL II-A1 11-25-2036/01-25-2010 REG	11/2/2006	6/25/2009	$20,664	$20,664	$0
31,004	LONG BEACH MTG LN TR 2006-10 AST BACKED CTF CL II-A1 11-25-2036/01-25-2010 REG	11/2/2006	2/25/2009	$31,004	$31,004	$0
(33,407)	LONG BEACH MTG LN TR 2006-10 AST BACKED CTF CL II-A1 11-25-2036/01-25-2010 REG	11/2/2006	12/25/2008	($33,340)	($33,407)	$67
22,035	LONG BEACH MTG LN TR 2006-10 AST BACKED CTF CL II-A1 11-25-2036/01-25-2010 REG	11/2/2006	7/25/2009	$22,035	$22,035	$0
17,766	LONG BEACH MTG LN TR 2006-10 AST BACKED CTF CL II-A1 11-25-2036/01-25-2010 REG	11/2/2006	12/25/2009	$17,766	$17,766	$0
33,340	LONG BEACH MTG LN TR 2006-10 AST BACKED CTF CL II-A1 11-25-2036/01-25-2010 REG	11/2/2006	12/25/2008	$33,340	$33,340	$0
25,042	LONG BEACH MTG LN TR 2006-10 AST BACKED CTF CL II-A1 11-25-2036/01-25-2010 REG	11/2/2006	4/25/2009	$25,042	$25,042	$0
28,338	LONG BEACH MTG LN TR 2006-10 AST BACKED CTF CL II-A1 11-25-2036/01-25-2010 REG	11/2/2006	5/25/2009	$28,338	$28,338	$0
42,097	LONG BEACH MTG LN TR 2006-10 AST BACKED CTF CL II-A1 11-25-2036/01-25-2010 REG	11/2/2006	1/25/2009	$42,097	$42,097	$0
30,276	LONG BEACH MTG LN TR 2006-10 AST BACKED CTF CL II-A1 11-25-2036/01-25-2010 REG	11/2/2006	8/25/2009	$30,276	$30,276	$0
23,981	MORGAN STANLEY ABS CAP I INC TR 2006-NC5 ABS CL A2A 10-25-2036	10/27/2006	4/25/2009	$23,981	$23,981	$0
21,596	MORGAN STANLEY ABS CAP I INC TR 2006-NC5 ABS CL A2A 10-25-2036	10/27/2006	2/25/2009	$21,596	$21,596	$0
16,597	MORGAN STANLEY ABS CAP I INC TR 2006-NC5 ABS CL A2A 10-25-2036	10/27/2006	3/25/2009	$16,597	$16,597	$0
23,009	MORGAN STANLEY ABS CAP I INC TR 2006-NC5 ABS CL A2A 10-25-2036	10/27/2006	1/25/2009	$23,009	$23,009	$0
18,538	MORGAN STANLEY ABS CAP I INC TR 2006-NC5 ABS CL A2A 10-25-2036	10/27/2006	11/25/2009	$18,538	$18,538	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
11,303	MORGAN STANLEY ABS CAP I INC TR 2006-NC5 ABS CL A2A 10-25-2036	10/27/2006	12/25/2009	$11,303	$11,303	$0
20,573	MORGAN STANLEY ABS CAP I INC TR 2006-NC5 ABS CL A2A 10-25-2036	10/27/2006	5/25/2009	$20,573	$20,573	$0
9,193	MORGAN STANLEY ABS CAP I INC TR 2006-NC5 ABS CL A2A 10-25-2036	10/27/2006	8/25/2009	$9,193	$9,193	$0
14,660	MORGAN STANLEY ABS CAP I INC TR 2006-NC5 ABS CL A2A 10-25-2036	10/27/2006	7/25/2009	$14,660	$14,660	$0
13,560	MORGAN STANLEY ABS CAP I INC TR 2006-NC5 ABS CL A2A 10-25-2036	10/27/2006	9/25/2009	$13,560	$13,560	$0
13,033	MORGAN STANLEY ABS CAP I INC TR 2006-NC5 ABS CL A2A 10-25-2036	10/27/2006	6/25/2009	$13,033	$13,033	$0
18,082	MORGAN STANLEY ABS CAP I INC TR 2006-NC5 ABS CL A2A 10-25-2036	10/27/2006	10/25/2009	$18,082	$18,082	$0
20,871	RASC ASSET BACKED PASSTHRU CTF A-I-1 11-25-2036/03-25-2008 BEO	10/24/2006	6/25/2009	$20,871	$20,871	$0
13,233	RASC ASSET BACKED PASSTHRU CTF A-I-1 11-25-2036/03-25-2008 BEO	10/24/2006	9/25/2009	$13,233	$13,233	$0
32,974	RASC ASSET BACKED PASSTHRU CTF A-I-1 11-25-2036/03-25-2008 BEO	10/24/2006	8/25/2009	$32,974	$32,974	$0
27,921	RASC ASSET BACKED PASSTHRU CTF A-I-1 11-25-2036/03-25-2008 BEO	10/24/2006	2/25/2009	$27,921	$27,921	$0
21,544	RASC ASSET BACKED PASSTHRU CTF A-I-1 11-25-2036/03-25-2008 BEO	10/24/2006	5/25/2009	$21,544	$21,544	$0
20,314	RASC ASSET BACKED PASSTHRU CTF A-I-1 11-25-2036/03-25-2008 BEO	10/24/2006	10/25/2009	$20,314	$20,314	$0
20,660	RASC ASSET BACKED PASSTHRU CTF A-I-1 11-25-2036/03-25-2008 BEO	10/24/2006	3/25/2009	$20,660	$20,660	$0
30,582	RASC ASSET BACKED PASSTHRU CTF A-I-1 11-25-2036/03-25-2008 BEO	10/24/2006	4/25/2009	$30,582	$30,582	$0
30,894	RASC ASSET BACKED PASSTHRU CTF A-I-1 11-25-2036/03-25-2008 BEO	10/24/2006	1/25/2009	$30,894	$30,894	$0
20,889	RASC ASSET BACKED PASSTHRU CTF A-I-1 11-25-2036/03-25-2008 BEO	10/24/2006	7/25/2009	$20,889	$20,889	$0
10,914	RASC SER 2006-KS9 TR MTG PASSTHRU CTF CLA-I-1 11-25-2036/03-25-2008 REG	10/25/2006	7/25/2009	$10,914	$10,914	$0
11,262	RASC SER 2006-KS9 TR MTG PASSTHRU CTF CLA-I-1 11-25-2036/03-25-2008 REG	10/25/2006	2/25/2009	$11,262	$11,262	$0
18,265	RASC SER 2006-KS9 TR MTG PASSTHRU CTF CLA-I-1 11-25-2036/03-25-2008 REG	10/25/2006	4/25/2009	$18,265	$18,265	$0
20,687	RASC SER 2006-KS9 TR MTG PASSTHRU CTF CLA-I-1 11-25-2036/03-25-2008 REG	10/25/2006	1/25/2009	$20,687	$20,687	$0
9,364	RASC SER 2006-KS9 TR MTG PASSTHRU CTF CLA-I-1 11-25-2036/03-25-2008 REG	10/25/2006	8/25/2009	$9,364	$9,364	$0
15,711	RASC SER 2006-KS9 TR MTG PASSTHRU CTF CLA-I-1 11-25-2036/03-25-2008 REG	10/25/2006	3/25/2009	$15,711	$15,711	$0
16,211	RASC SER 2006-KS9 TR MTG PASSTHRU CTF CLA-I-1 11-25-2036/03-25-2008 REG	10/25/2006	9/25/2009	$16,211	$16,211	$0
9,411	RASC SER 2006-KS9 TR MTG PASSTHRU CTF CLA-I-1 11-25-2036/03-25-2008 REG	10/25/2006	6/25/2009	$9,411	$9,411	$0
11,146	RASC SER 2006-KS9 TR MTG PASSTHRU CTF CLA-I-1 11-25-2036/03-25-2008 REG	10/25/2006	5/25/2009	$11,146	$11,146	$0
67,989	SLM STUDENT LN TR 2005-5 STUDENT LN-BKD NT CL A-1 01-25-2018/10-25-2006 REG	9/14/2006	4/25/2009	$67,989	$67,998	($8)
63,441	SLM STUDENT LN TR 2005-5 STUDENT LN-BKD NT CL A-1 01-25-2018/10-25-2006 REG	9/14/2006	1/25/2009	$63,441	$63,449	($9)
75,759	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG	8/22/2008	4/25/2009	$75,759	$75,451	$307
77,456	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG	8/22/2008	7/25/2009	$77,456	$77,142	$314
201,162	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG	8/22/2008	10/25/2009	$201,162	$200,346	$816
14,924	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG	8/22/2008	1/25/2009	$14,924	$14,864	$61
19,590	SOUNDVIEW HOME LN TR 2006-WF1 MTG PASSTHRU CTF CL A-1A 10-25-2036 BEO	10/26/2006	2/25/2009	$19,590	$19,590	$0
23,202	SOUNDVIEW HOME LN TR 2006-WF1 MTG PASSTHRU CTF CL A-1A 10-25-2036 BEO	10/26/2006	3/25/2009	$23,202	$23,202	$0
22,503	SOUNDVIEW HOME LN TR 2006-WF1 MTG PASSTHRU CTF CL A-1A 10-25-2036 BEO	10/26/2006	1/25/2009	$22,503	$22,503	$0
21,322	SPECIALTY UNDERWRITING & RESDNTL FIN CL A-2A FLT RT 06-25-2037 BEO	11/1/2006	1/25/2009	$21,322	$21,319	$3
10,349	STRUCTURED ASSET INVT LN TR 2006-4 MTG PASSTHRU CTF CL A3 VAR 07-25-2036 REG	11/2/2006	9/25/2009	$10,349	$10,349	$0
9,040	STRUCTURED ASSET INVT LN TR 2006-4 MTG PASSTHRU CTF CL A3 VAR 07-25-2036 REG	11/2/2006	10/25/2009	$9,040	$9,040	$0
21,184	STRUCTURED ASSET INVT LN TR 2006-4 MTG PASSTHRU CTF CL A3 VAR 07-25-2036 REG	11/2/2006	2/25/2009	$21,184	$21,184	$0
15,062	STRUCTURED ASSET INVT LN TR 2006-4 MTG PASSTHRU CTF CL A3 VAR 07-25-2036 REG	11/2/2006	4/25/2009	$15,062	$15,062	$0
13,598	STRUCTURED ASSET INVT LN TR 2006-4 MTG PASSTHRU CTF CL A3 VAR 07-25-2036 REG	11/2/2006	3/25/2009	$13,598	$13,598	$0
16,445	STRUCTURED ASSET INVT LN TR 2006-4 MTG PASSTHRU CTF CL A3 VAR 07-25-2036 REG	11/2/2006	7/25/2009	$16,445	$16,445	$0
12,694	STRUCTURED ASSET INVT LN TR 2006-4 MTG PASSTHRU CTF CL A3 VAR 07-25-2036 REG	11/2/2006	11/25/2009	$12,694	$12,694	$0
21,099	STRUCTURED ASSET INVT LN TR 2006-4 MTG PASSTHRU CTF CL A3 VAR 07-25-2036 REG	11/2/2006	1/25/2009	$21,099	$21,099	$0
18,624	STRUCTURED ASSET INVT LN TR 2006-4 MTG PASSTHRU CTF CL A3 VAR 07-25-2036 REG	11/2/2006	6/25/2009	$18,624	$18,624	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
15,425	STRUCTURED ASSET INVT LN TR 2006-4 MTG PASSTHRU CTF CL A3 VAR 07-25-2036 REG	11/2/2006	8/25/2009	$15,425	$15,425	$0
9,712	STRUCTURED ASSET INVT LN TR 2006-4 MTG PASSTHRU CTF CL A3 VAR 07-25-2036 REG	11/2/2006	12/25/2009	$9,712	$9,712	$0
21,371	STRUCTURED ASSET INVT LN TR 2006-4 MTG PASSTHRU CTF CL A3 VAR 07-25-2036 REG	11/2/2006	5/25/2009	$21,371	$21,371	$0
25,406	STRUCTURED AST SECS CORP MTG LN TR 200 2006-BC3 A2 11-25-2036	10/12/2006	3/25/2009	$25,406	$25,406	$0
17,424	STRUCTURED AST SECS CORP MTG LN TR 200 2006-BC3 A2 11-25-2036	10/12/2006	12/25/2009	$17,424	$17,424	$0
20,482	STRUCTURED AST SECS CORP MTG LN TR 200 2006-BC3 A2 11-25-2036	10/12/2006	5/25/2009	$20,482	$20,482	$0
20,578	STRUCTURED AST SECS CORP MTG LN TR 200 2006-BC3 A2 11-25-2036	10/12/2006	11/25/2009	$20,578	$20,578	$0
21,753	STRUCTURED AST SECS CORP MTG LN TR 200 2006-BC3 A2 11-25-2036	10/12/2006	4/25/2009	$21,753	$21,753	$0
21,975	STRUCTURED AST SECS CORP MTG LN TR 200 2006-BC3 A2 11-25-2036	10/12/2006	2/25/2009	$21,975	$21,975	$0
13,362	STRUCTURED AST SECS CORP MTG LN TR 200 2006-BC3 A2 11-25-2036	10/12/2006	7/25/2009	$13,362	$13,362	$0
20,187	STRUCTURED AST SECS CORP MTG LN TR 200 2006-BC3 A2 11-25-2036	10/12/2006	6/25/2009	$20,187	$20,187	$0
23,024	STRUCTURED AST SECS CORP MTG LN TR 200 2006-BC3 A2 11-25-2036	10/12/2006	1/25/2009	$23,024	$23,024	$0
16,054	STRUCTURED AST SECS CORP MTG LN TR 200 2006-BC3 A2 11-25-2036	10/12/2006	8/25/2009	$16,054	$16,054	$0
13,486	STRUCTURED AST SECS CORP MTG LN TR 200 2006-BC3 A2 11-25-2036	10/12/2006	10/25/2009	$13,486	$13,486	$0
16,050	STRUCTURED AST SECS CORP MTG LN TR 200 2006-BC3 A2 11-25-2036	10/12/2006	9/25/2009	$16,050	$16,050	$0
1,269	WAMU MTG PASS-THRU CTFS SER 2002-AR17 CLI-A FLT RT 11-25-2042 BEO	11/1/2006	2/25/2009	$1,269	$1,273	($4)
3,686	WAMU MTG PASS-THRU CTFS SER 2002-AR17 CLI-A FLT RT 11-25-2042 BEO	11/1/2006	3/25/2009	$3,686	$3,694	($8)
1,364	WAMU MTG PASS-THRU CTFS SER 2002-AR17 CLI-A FLT RT 11-25-2042 BEO	11/1/2006	12/25/2009	$1,364	$1,367	($3)
8,858	WAMU MTG PASS-THRU CTFS SER 2002-AR17 CLI-A FLT RT 11-25-2042 BEO	11/1/2006	9/25/2009	$8,858	$8,878	($20)
1,012	WAMU MTG PASS-THRU CTFS SER 2002-AR17 CLI-A FLT RT 11-25-2042 BEO	11/1/2006	4/25/2009	$1,012	$1,014	($2)
11,506	WAMU MTG PASS-THRU CTFS SER 2002-AR17 CLI-A FLT RT 11-25-2042 BEO	11/1/2006	8/25/2009	$11,506	$11,532	($26)
8,036	WAMU MTG PASS-THRU CTFS SER 2002-AR17 CLI-A FLT RT 11-25-2042 BEO	11/1/2006	1/25/2009	$8,036	$8,060	($24)
1,410	WAMU MTG PASS-THRU CTFS SER 2002-AR17 CLI-A FLT RT 11-25-2042 BEO	11/1/2006	6/25/2009	$1,410	$1,413	($3)
8,388	WAMU MTG PASS-THRU CTFS SER 2002-AR17 CLI-A FLT RT 11-25-2042 BEO	11/1/2006	5/25/2009	$8,388	$8,406	($18)
1,456	WAMU MTG PASS-THRU CTFS SER 2002-AR17 CLI-A FLT RT 11-25-2042 BEO	11/1/2006	7/25/2009	$1,456	$1,459	($3)
12,965	WAMU MTG PASS-THRU CTFS SER 2002-AR17 CLI-A FLT RT 11-25-2042 BEO	11/1/2006	10/25/2009	$12,965	$12,994	($29)
6,457	WAMU MTG PASS-THRU CTFS SER 2002-AR17 CLI-A FLT RT 11-25-2042 BEO	11/1/2006	11/25/2009	$6,457	$6,471	($14)
4,263	CMO BEAR STEARNS COML MTG SECS TR 2006-BBA7 CL A-1 FLTG DUE 03-15-2019 BEO	6/5/2006	12/15/2009	$4,263	$4,263	$0
4,225	CMO BEAR STEARNS COML MTG SECS TR 2006-BBA7 CL A-1 FLTG DUE 03-15-2019 BEO	6/5/2006	10/15/2009	$4,225	$4,225	$0
4,169	CMO BEAR STEARNS COML MTG SECS TR 2006-BBA7 CL A-1 FLTG DUE 03-15-2019 BEO	6/5/2006	7/15/2009	$4,169	$4,169	$0
4,096	CMO BEAR STEARNS COML MTG SECS TR 2006-BBA7 CL A-1 FLTG DUE 03-15-2019 BEO	6/5/2006	3/15/2009	$4,096	$4,096	$0
4,244	CMO BEAR STEARNS COML MTG SECS TR 2006-BBA7 CL A-1 FLTG DUE 03-15-2019 BEO	6/5/2006	11/15/2009	$4,244	$4,244	$0
4,114	CMO BEAR STEARNS COML MTG SECS TR 2006-BBA7 CL A-1 FLTG DUE 03-15-2019 BEO	6/5/2006	4/15/2009	$4,114	$4,114	$0
4,151	CMO BEAR STEARNS COML MTG SECS TR 2006-BBA7 CL A-1 FLTG DUE 03-15-2019 BEO	6/5/2006	6/15/2009	$4,151	$4,151	$0
4,188	CMO BEAR STEARNS COML MTG SECS TR 2006-BBA7 CL A-1 FLTG DUE 03-15-2019 BEO	6/5/2006	8/15/2009	$4,188	$4,188	$0
4,206	CMO BEAR STEARNS COML MTG SECS TR 2006-BBA7 CL A-1 FLTG DUE 03-15-2019 BEO	6/5/2006	9/15/2009	$4,206	$4,206	$0
4,060	CMO BEAR STEARNS COML MTG SECS TR 2006-BBA7 CL A-1 FLTG DUE 03-15-2019 BEO	6/5/2006	1/15/2009	$4,060	$4,060	$0
4,078	CMO BEAR STEARNS COML MTG SECS TR 2006-BBA7 CL A-1 FLTG DUE 03-15-2019 BEO	6/5/2006	2/15/2009	$4,078	$4,078	$0
4,132	CMO BEAR STEARNS COML MTG SECS TR 2006-BBA7 CL A-1 FLTG DUE 03-15-2019 BEO	6/5/2006	5/15/2009	$4,132	$4,132	$0
5,272	CMO CITIGROUP COML MTG TR 2006-FL2 COML MTG PSTHR CTF CL A-1 144A FLT 08-15-21	10/20/2006	7/17/2009	$5,272	$5,272	$0
2,121	CMO CITIGROUP COML MTG TR 2006-FL2 COML MTG PSTHR CTF CL A-1 144A FLT 08-15-21	10/20/2006	5/15/2009	$2,121	$2,121	$0
1,555	CMO CITIGROUP COML MTG TR 2006-FL2 COML MTG PSTHR CTF CL A-1 144A FLT 08-15-21	10/20/2006	1/16/2009	$1,555	$1,555	$0
1,038	FHA REILLY # 113 7 43 BD DUE 06-01-2024 REG	6/4/1998	3/25/2009	$1,038	$1,071	($33)
1,051	FHA REILLY # 113 7 43 BD DUE 06-01-2024 REG	6/4/1998	5/28/2009	$1,051	$1,084	($33)
1,031	FHA REILLY # 113 7 43 BD DUE 06-01-2024 REG	6/4/1998	2/26/2009	$1,031	$1,064	($33)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,071	FHA REILLY # 113 7 43 BD DUE 06-01-2024 REG	6/4/1998	8/26/2009	$1,071	$1,104	($34)
1,044	FHA REILLY # 113 7 43 BD DUE 06-01-2024 REG	6/4/1998	4/25/2009	$1,044	$1,077	($33)
1,025	FHA REILLY # 113 7 43 BD DUE 06-01-2024 REG	6/4/1998	1/28/2009	$1,025	$1,058	($33)
1,077	FHA REILLY # 113 7 43 BD DUE 06-01-2024 REG	6/4/1998	9/29/2009	$1,077	$1,111	($34)
1,064	FHA REILLY # 113 7 43 BD DUE 06-01-2024 REG	6/4/1998	7/28/2009	$1,064	$1,097	($33)
1,084	FHA REILLY # 113 7 43 BD DUE 06-01-2024 REG	6/4/1998	10/28/2009	$1,084	$1,118	($34)
1,091	FHA REILLY # 113 7 43 BD DUE 06-01-2024 REG	6/4/1998	11/27/2009	$1,091	$1,125	($34)
1,057	FHA REILLY # 113 7 43 BD DUE 06-01-2024 REG	6/4/1998	6/26/2009	$1,057	$1,091	($33)
2,031	FHA REILLY # 113 7 43 BD DUE 06-01-2024 REG	6/4/1998	12/29/2009	$2,031	$2,093	($63)
19,376	SBA GTD PARTN CTFS SER SBIC-PS 2000-10B 7 452 DUE 08-01-2010 REG	8/23/2000	11/10/2009	$19,376	$19,376	$0
19,376	SBA GTD PARTN CTFS SER SBIC-PS 2000-10B 7 452 DUE 08-01-2010 REG	8/23/2000	2/10/2009	$19,376	$19,376	$0
3,479	SBA GTD PARTN CTFS SER SBIC-PS 2000-10B 7 452 DUE 08-01-2010 REG	8/23/2000	5/10/2009	$3,479	$3,479	$0
71,073	FNMA POOL #992036 6% 10-01-2038 BEO		6/1/2008	$71,073	$71,073	$0
9,937	FEDERAL HOME LN MTG CORP POOL #G0-4567 5 5% 07-01-2038 BEO	12/11/2008	9/2/2009	$9,937	$10,134	($197)
22,516	FEDERAL HOME LN MTG CORP POOL #G0-4567 5 5% 07-01-2038 BEO	12/11/2008	6/1/2009	$22,516	$22,964	($447)
23,554	FEDERAL HOME LN MTG CORP POOL #G0-4567 5 5% 07-01-2038 BEO	12/11/2008	3/3/2009	$23,554	$24,023	($470)
20,973	FEDERAL HOME LN MTG CORP POOL #G0-4567 5 5% 07-01-2038 BEO	12/11/2008	4/15/2009	$20,973	$21,391	($417)
11,952	FEDERAL HOME LN MTG CORP POOL #G0-4567 5 5% 07-01-2038 BEO	12/11/2008	12/2/2009	$11,952	$12,187	($236)
21,734	FEDERAL HOME LN MTG CORP POOL #G0-4567 5 5% 07-01-2038 BEO	12/11/2008	5/1/2009	$21,734	$22,166	($432)
19,614	FEDERAL HOME LN MTG CORP POOL #G0-4567 5 5% 07-01-2038 BEO	12/11/2008	2/3/2009	$19,614	$20,006	($392)
10,089	FEDERAL HOME LN MTG CORP POOL #G0-4567 5 5% 07-01-2038 BEO	12/11/2008	11/3/2009	$10,089	$10,288	($199)
18,360	FEDERAL HOME LN MTG CORP POOL #G0-4567 5 5% 07-01-2038 BEO	12/11/2008	8/15/2009	$18,360	$18,724	($364)
23,710	FEDERAL HOME LN MTG CORP POOL #G0-4567 5 5% 07-01-2038 BEO	12/11/2008	7/15/2009	$23,710	$24,180	($470)
8,968	FEDERAL HOME LN MTG CORP POOL #G0-4567 5 5% 07-01-2038 BEO	12/11/2008	10/2/2009	$8,968	$9,145	($177)
14,090	FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044	7/1/2005	11/25/2009	$14,090	$14,159	($69)
13,843	FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044	7/1/2005	3/25/2009	$13,843	$13,901	($58)
23,800	FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044	7/1/2005	5/1/2009	$23,800	$23,894	($94)
10,888	FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044	7/1/2005	1/25/2009	$10,888	$10,938	($50)
16,253	FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044	7/1/2005	6/1/2009	$16,253	$16,314	($61)
22,628	FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044	7/1/2005	7/25/2009	$22,628	$22,706	($78)
18,260	FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044	7/1/2005	9/25/2009	$18,260	$18,316	($56)
18,705	FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044	7/1/2005	4/25/2009	$18,705	$18,779	($75)
21,806	FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044	7/1/2005	12/25/2009	$21,806	$21,913	($107)
28,218	FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044	7/1/2005	10/25/2009	$28,218	$28,299	($81)
15,933	FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044	7/1/2005	2/25/2009	$15,933	$16,003	($70)
22,718	FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044	7/1/2005	8/25/2009	$22,718	$22,792	($74)
9,169	FNMA POOL #257169 4 5% 03-01-2038 BEO	12/19/2008	3/3/2009	$9,169	$9,334	($164)
9,694	FNMA POOL #257169 4 5% 03-01-2038 BEO	12/19/2008	5/25/2009	$9,694	$9,867	($173)
9,803	FNMA POOL #257169 4 5% 03-01-2038 BEO	12/19/2008	4/1/2009	$9,803	$9,979	($175)
19,179	FNMA POOL #257169 4 5% 03-01-2038 BEO	12/19/2008	6/25/2009	$19,179	$19,520	($342)
4,774	FNMA POOL #257169 4 5% 03-01-2038 BEO	12/19/2008	2/3/2009	$4,774	$4,860	($86)
12,274	FNMA POOL #544860 ADJ RT DUE 09-01-2034 BEO	9/16/2003	2/3/2009	$12,274	$12,456	($183)
10,595	FNMA POOL #544860 ADJ RT DUE 09-01-2034 BEO	9/16/2003	10/2/2009	$10,595	$10,739	($144)
8,605	FNMA POOL #544860 ADJ RT DUE 09-01-2034 BEO	9/16/2003	8/4/2009	$8,605	$8,725	($120)
8,700	FNMA POOL #544860 ADJ RT DUE 09-01-2034 BEO	9/16/2003	11/3/2009	$8,700	$8,817	($117)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
10,933	FNMA POOL #544860 ADJ RT DUE 09-01-2034 BEO	9/16/2003	5/25/2009	$10,933	$11,088	($155)
7,629	FNMA POOL #544860 ADJ RT DUE 09-01-2034 BEO	9/16/2003	4/1/2009	$7,629	$7,740	($111)
9,718	FNMA POOL #544860 ADJ RT DUE 09-01-2034 BEO	9/16/2003	12/2/2009	$9,718	$9,848	($130)
7,488	FNMA POOL #544860 ADJ RT DUE 09-01-2034 BEO	9/16/2003	3/3/2009	$7,488	$7,598	($110)
9,705	FNMA POOL #544860 ADJ RT DUE 09-01-2034 BEO	9/16/2003	7/25/2009	$9,705	$9,840	($134)
14,427	FNMA POOL #544860 ADJ RT DUE 09-01-2034 BEO	9/16/2003	6/2/2009	$14,427	$14,630	($204)
9,065	FNMA POOL #544860 ADJ RT DUE 09-01-2034 BEO	9/16/2003	9/2/2009	$9,065	$9,201	($137)
8,855	FNMA POOL #544860 ADJ RT DUE 09-01-2034 BEO	9/16/2003	1/5/2009	$8,855	$8,989	($133)
234	FNMA POOL #606116 ADJ RT DUE 09-01-2031 REG	4/12/2004	5/25/2009	$234	$236	($2)
258	FNMA POOL #606116 ADJ RT DUE 09-01-2031 REG	4/12/2004	10/2/2009	$258	$260	($2)
219	FNMA POOL #606116 ADJ RT DUE 09-01-2031 REG	4/12/2004	2/3/2009	$219	$221	($2)
2,251	FNMA POOL #606116 ADJ RT DUE 09-01-2031 REG	4/12/2004	9/2/2009	$2,251	$2,271	($19)
231	FNMA POOL #606116 ADJ RT DUE 09-01-2031 REG	4/12/2004	1/5/2009	$231	$234	($2)
245	FNMA POOL #606116 ADJ RT DUE 09-01-2031 REG	4/12/2004	12/2/2009	$245	$247	($2)
251	FNMA POOL #606116 ADJ RT DUE 09-01-2031 REG	4/12/2004	7/25/2009	$251	$253	($2)
4,405	FNMA POOL #606116 ADJ RT DUE 09-01-2031 REG	4/12/2004	11/3/2009	$4,405	$4,442	($37)
228	FNMA POOL #606116 ADJ RT DUE 09-01-2031 REG	4/12/2004	4/1/2009	$228	$230	($2)
3,501	FNMA POOL #606116 ADJ RT DUE 09-01-2031 REG	4/12/2004	8/4/2009	$3,501	$3,531	($30)
228	FNMA POOL #606116 ADJ RT DUE 09-01-2031 REG	4/12/2004	3/3/2009	$228	$230	($2)
263	FNMA POOL #606116 ADJ RT DUE 09-01-2031 REG	4/12/2004	6/2/2009	$263	$265	($2)
849	FNMA POOL #638987 ADJ RT DUE 12-01-2030 BEO	6/15/2004	2/3/2009	$849	$851	($2)
939	FNMA POOL #638987 ADJ RT DUE 12-01-2030 BEO	6/15/2004	9/2/2009	$939	$940	($2)
829	FNMA POOL #638987 ADJ RT DUE 12-01-2030 BEO	6/15/2004	7/1/2009	$829	$831	($1)
957	FNMA POOL #638987 ADJ RT DUE 12-01-2030 BEO	6/15/2004	11/3/2009	$957	$959	($2)
981	FNMA POOL #638987 ADJ RT DUE 12-01-2030 BEO	6/15/2004	12/2/2009	$981	$983	($2)
875	FNMA POOL #638987 ADJ RT DUE 12-01-2030 BEO	6/15/2004	3/3/2009	$875	$877	($2)
933	FNMA POOL #638987 ADJ RT DUE 12-01-2030 BEO	6/15/2004	10/2/2009	$933	$935	($2)
923	FNMA POOL #638987 ADJ RT DUE 12-01-2030 BEO	6/15/2004	4/1/2009	$923	$925	($2)
854	FNMA POOL #638987 ADJ RT DUE 12-01-2030 BEO	6/15/2004	8/4/2009	$854	$855	($2)
835	FNMA POOL #638987 ADJ RT DUE 12-01-2030 BEO	6/15/2004	6/2/2009	$835	$836	($2)
810	FNMA POOL #638987 ADJ RT DUE 12-01-2030 BEO	6/15/2004	5/26/2009	$810	$811	($1)
801	FNMA POOL #638987 ADJ RT DUE 12-01-2030 BEO	6/15/2004	1/5/2009	$801	$802	($2)
6,126	FNMA POOL #745959 5 5% 11-01-2036 BEO	12/2/2008	3/3/2009	$6,126	$6,239	($113)
2,935	FNMA POOL #745959 5 5% 11-01-2036 BEO	12/2/2008	11/3/2009	$2,935	$2,989	($54)
5,991	FNMA POOL #745959 5 5% 11-01-2036 BEO	12/2/2008	4/1/2009	$5,991	$6,101	($110)
5,550	FNMA POOL #745959 5 5% 11-01-2036 BEO	12/2/2008	7/1/2009	$5,550	$5,652	($102)
2,989	FNMA POOL #745959 5 5% 11-01-2036 BEO	12/2/2008	12/2/2009	$2,989	$3,043	($54)
5,847	FNMA POOL #745959 5 5% 11-01-2036 BEO	12/2/2008	6/1/2009	$5,847	$5,955	($107)
3,900	FNMA POOL #745959 5 5% 11-01-2036 BEO	12/2/2008	8/1/2009	$3,900	$3,972	($71)
2,748	FNMA POOL #745959 5 5% 11-01-2036 BEO	12/2/2008	10/2/2009	$2,748	$2,799	($50)
5,142	FNMA POOL #745959 5 5% 11-01-2036 BEO	12/2/2008	2/3/2009	$5,142	$5,237	($95)
3,442	FNMA POOL #745959 5 5% 11-01-2036 BEO	12/2/2008	9/2/2009	$3,442	$3,504	($63)
5,584	FNMA POOL #745959 5 5% 11-01-2036 BEO	12/2/2008	5/1/2009	$5,584	$5,687	($103)
5,504	FNMA POOL #795297 1 681% 07-01-2044 BEO	11/2/2006	7/25/2009	$5,504	$5,525	($21)
463	FNMA POOL #795297 1 681% 07-01-2044 BEO	11/2/2006	1/5/2009	$463	$465	($2)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
923	FNMA POOL #795297 1 681% 07-01-2044 BEO	11/2/2006	5/25/2009	$923	$927	($3)
16,561	FNMA POOL #795297 1 681% 07-01-2044 BEO	11/2/2006	6/2/2009	$16,561	$16,624	($62)
7,229	FNMA POOL #795297 1 681% 07-01-2044 BEO	11/2/2006	9/2/2009	$7,229	$7,256	($27)
1,395	FNMA POOL #795297 1 681% 07-01-2044 BEO	11/2/2006	10/2/2009	$1,395	$1,400	($5)
11,458	FNMA POOL #795297 1 681% 07-01-2044 BEO	11/2/2006	8/4/2009	$11,458	$11,501	($43)
5,653	FNMA POOL #795297 1 681% 07-01-2044 BEO	11/2/2006	12/2/2009	$5,653	$5,674	($21)
20,976	FNMA POOL #795297 1 681% 07-01-2044 BEO	11/2/2006	11/3/2009	$20,976	$21,055	($79)
5,163	FNMA POOL #795297 1 681% 07-01-2044 BEO	11/2/2006	4/1/2009	$5,163	$5,182	($19)
610	FNMA POOL #795297 1 681% 07-01-2044 BEO	11/2/2006	2/3/2009	$610	$612	($2)
650	FNMA POOL #795297 1 681% 07-01-2044 BEO	11/2/2006	3/3/2009	$650	$652	($2)
47,370	FNMA POOL #838982 5 094% 06-01-2035 BEO	10/19/2006	11/3/2009	$47,370	$46,993	$377
64,749	FNMA POOL #838982 5 094% 06-01-2035 BEO	10/19/2006	9/2/2009	$64,749	$64,233	$516
82	FNMA POOL #838982 5 094% 06-01-2035 BEO	10/19/2006	2/3/2009	$82	$81	$1
86	FNMA POOL #838982 5 094% 06-01-2035 BEO	10/19/2006	3/3/2009	$86	$85	$1
479	FNMA POOL #838982 5 094% 06-01-2035 BEO	10/19/2006	5/26/2009	$479	$475	$4
85	FNMA POOL #838982 5 094% 06-01-2035 BEO	10/19/2006	1/1/2009	$85	$84	$1
751	FNMA POOL #838982 5 094% 06-01-2035 BEO	10/19/2006	8/4/2009	$751	$745	$6
708	FNMA POOL #838982 5 094% 06-01-2035 BEO	10/19/2006	7/1/2009	$708	$703	$6
651	FNMA POOL #838982 5 094% 06-01-2035 BEO	10/19/2006	12/2/2009	$651	$645	$5
33,369	FNMA POOL #838982 5 094% 06-01-2035 BEO	10/19/2006	4/1/2009	$33,369	$33,103	$266
1,123	FNMA POOL #838982 5 094% 06-01-2035 BEO	10/19/2006	6/2/2009	$1,123	$1,114	$9
431	FNMA POOL #838982 5 094% 06-01-2035 BEO	10/19/2006	10/2/2009	$431	$428	$3
40,575	FNMA POOL #870897 5 146% 01-01-2037 BEO	12/18/2006	2/3/2009	$40,575	$40,461	$114
61,698	FNMA POOL #870897 5 146% 01-01-2037 BEO	12/18/2006	3/3/2009	$61,698	$61,525	$174
600	FNMA POOL #870897 5 146% 01-01-2037 BEO	12/18/2006	6/1/2009	$600	$598	$2
73,515	FNMA POOL #870897 5 146% 01-01-2037 BEO	12/18/2006	12/2/2009	$73,515	$73,309	$207
605	FNMA POOL #870897 5 146% 01-01-2037 BEO	12/18/2006	8/1/2009	$605	$604	$2
32,197	FNMA POOL #870897 5 146% 01-01-2037 BEO	12/18/2006	10/2/2009	$32,197	$32,106	$91
4,134	FNMA POOL #870897 5 146% 01-01-2037 BEO	12/18/2006	1/5/2009	$4,134	$4,122	$12
643	FNMA POOL #870897 5 146% 01-01-2037 BEO	12/18/2006	9/2/2009	$643	$641	$2
609	FNMA POOL #870897 5 146% 01-01-2037 BEO	12/18/2006	11/3/2009	$609	$608	$2
602	FNMA POOL #870897 5 146% 01-01-2037 BEO	12/18/2006	7/1/2009	$602	$601	$2
600	FNMA POOL #870897 5 146% 01-01-2037 BEO	12/18/2006	5/26/2009	$600	$599	$2
594	FNMA POOL #870897 5 146% 01-01-2037 BEO	12/18/2006	4/1/2009	$594	$592	$2
6,043	FNMA POOL #888712 5% 10-01-2037 BEO	2/25/2009	7/25/2009	$6,043	$6,141	($98)
7,152	FNMA POOL #888712 5% 10-01-2037 BEO	2/25/2009	6/1/2009	$7,152	$7,268	($116)
4,762	FNMA POOL #888712 5% 10-01-2037 BEO	2/25/2009	8/25/2009	$4,762	$4,839	($77)
6,649	FNMA POOL #888712 5% 10-01-2037 BEO	2/25/2009	5/1/2009	$6,649	$6,757	($108)
5,073	FNMA POOL #888712 5% 10-01-2037 BEO	2/25/2009	9/2/2009	$5,073	$5,155	($82)
3,550	FNMA POOL #890072 4 5% 01-01-2039 BEO	12/11/2008	3/3/2009	$3,550	$3,581	($31)
4,394	FNMA POOL #890072 4 5% 01-01-2039 BEO	12/11/2008	5/1/2009	$4,394	$4,432	($38)
6,348	FNMA POOL #890072 4 5% 01-01-2039 BEO	12/11/2008	6/1/2009	$6,348	$6,403	($55)
2,308	FNMA POOL #890072 4 5% 01-01-2039 BEO	12/11/2008	2/3/2009	$2,308	$2,328	($20)
3,097	FNMA POOL #890072 4 5% 01-01-2039 BEO	12/11/2008	4/1/2009	$3,097	$3,124	($27)
499	FNMA POOL #929231 4 5% 02-01-2038 BEO	12/11/2008	5/1/2009	$499	$503	($4)

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497	FNMA POOL #929231 4 5% 02-01-2038 BEO	12/11/2008	6/1/2009	$497	$502	($4)
932	FNMA POOL #929231 4 5% 02-01-2038 BEO	12/11/2008	2/3/2009	$932	$940	($8)
488	FNMA POOL #929231 4 5% 02-01-2038 BEO	12/11/2008	4/1/2009	$488	$492	($4)
4,295	FNMA POOL #929231 4 5% 02-01-2038 BEO	12/11/2008	3/3/2009	$4,295	$4,333	($37)
7,485	FNMA POOL #929398 4 5% 05-01-2023 BEO	12/11/2008	2/3/2009	$7,485	$7,571	($86)
55,118	FNMA POOL #929582 4 5% 06-01-2023 BEO	12/11/2008	1/1/2009	$55,118	$55,943	($825)
106,684	FNMA POOL #929582 4 5% 06-01-2023 BEO	12/11/2008	2/1/2009	$106,684	$108,273	($1,589)
108	FNMA POOL #936197 4 5% 05-01-2022 BEO	12/11/2008	8/4/2009	$108	$109	($1)
98	FNMA POOL #936197 4 5% 05-01-2022 BEO	12/11/2008	6/2/2009	$98	$99	($1)
97	FNMA POOL #936197 4 5% 05-01-2022 BEO	12/11/2008	4/2/2009	$97	$98	($1)
98	FNMA POOL #936197 4 5% 05-01-2022 BEO	12/11/2008	7/2/2009	$98	$100	($1)
105	FNMA POOL #936197 4 5% 05-01-2022 BEO	12/11/2008	2/3/2009	$105	$106	($1)
97	FNMA POOL #936197 4.5% 05-01-2022 BEO	12/11/2008	5/4/2009	$97	$98	($1)
96	FNMA POOL #936197 4.5% 05-01-2022 BEO	12/11/2008	3/3/2009	$96	$97	($1)
745	FNMA POOL #938823 6% 06-01-2022 BEO	12/11/2008	1/5/2009	$745	$764	($19)
659	FNMA POOL #938823 6% 06-01-2022 BEO	12/11/2008	2/3/2009	$659	$676	($17)
912	FNMA POOL #938823 6% 06-01-2022 BEO	12/11/2008	3/3/2009	$912	$935	($24)
412	FNMA POOL #956250 6% 11-01-2022 BEO	3/11/2009	7/1/2009	$412	$428	($17)
580	FNMA POOL #956250 6% 11-01-2022 BEO	3/11/2009	8/4/2009	$580	$603	($23)
413	FNMA POOL #956250 6% 11-01-2022 BEO	3/11/2009	6/1/2009	$413	$430	($17)
416	FNMA POOL #956250 6% 11-01-2022 BEO	3/11/2009	9/2/2009	$416	$433	($17)
573	FNMA POOL #956250 6% 11-01-2022 BEO	3/11/2009	5/1/2009	$573	$597	($23)
5,702	FNMA POOL #956250 6% 11-01-2022 BEO	3/11/2009	10/2/2009	$5,702	$5,930	($229)
265	FNMA POOL #969949 4 5% 03-01-2038 BEO	12/19/2008	6/1/2009	$265	$269	($5)
272	FNMA POOL #969949 4 5% 03-01-2038 BEO	12/19/2008	5/1/2009	$272	$276	($5)
94	FNMA POOL #969949 4 5% 03-01-2038 BEO	12/19/2008	4/1/2009	$94	$95	($2)
101	FNMA POOL #969949 4 5% 03-01-2038 BEO	12/19/2008	2/3/2009	$101	$103	($2)
211	FNMA POOL #969949 4 5% 03-01-2038 BEO	12/19/2008	3/3/2009	$211	$215	($4)
28,954	FNMA POOL #979639 5% 06-01-2023 BEO	12/11/2008	3/3/2009	$28,954	$29,598	($644)
17,953	FNMA POOL #979639 5% 06-01-2023 BEO	12/11/2008	11/3/2009	$17,953	$18,339	($386)
29,388	FNMA POOL #979639 5% 06-01-2023 BEO	12/11/2008	12/2/2009	$29,388	$30,017	($630)
13,278	FNMA POOL #979639 5% 06-01-2023 BEO	12/11/2008	9/2/2009	$13,278	$13,566	($288)
27,537	FNMA POOL #979639 5% 06-01-2023 BEO	12/11/2008	7/25/2009	$27,537	$28,138	($601)
14,176	FNMA POOL #979639 5% 06-01-2023 BEO	12/11/2008	5/1/2009	$14,176	$14,489	($313)
19,347	FNMA POOL #979639 5% 06-01-2023 BEO	12/11/2008	6/1/2009	$19,347	$19,772	($425)
17,229	FNMA POOL #979639 5% 06-01-2023 BEO	12/11/2008	10/2/2009	$17,229	$17,601	($372)
13,151	FNMA POOL #979639 5% 06-01-2023 BEO	12/11/2008	4/1/2009	$13,151	$13,443	($292)
6,434	FNMA POOL #979639 5% 06-01-2023 BEO	12/11/2008	2/3/2009	$6,434	$6,577	($144)
12,797	FNMA POOL #979639 5% 06-01-2023 BEO	12/11/2008	1/25/2009	$12,797	$13,083	($286)
25,010	FNMA POOL #979639 5% 06-01-2023 BEO	12/11/2008	8/4/2009	$25,010	$25,555	($545)
243,392	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/1/2009	$243,392	$244,299	($906)
1,331	FNMA POOL #988637 4 5% DUE 08-01-2038 REG	11/20/2008	3/3/2009	$1,331	$1,267	$65
3,127	FNMA POOL #988637 4 5% DUE 08-01-2038 REG	11/20/2008	6/25/2009	$3,127	$2,974	$152
1,418	FNMA POOL #988637 4 5% DUE 08-01-2038 REG	11/20/2008	5/1/2009	$1,418	$1,349	$69
2,954	FNMA POOL #988637 4 5% DUE 08-01-2038 REG	11/20/2008	4/1/2009	$2,954	$2,810	$144

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,403	FNMA POOL #988637 4 5% DUE 08-01-2038 REG	11/20/2008	2/3/2009	$1,403	$1,335	$68
42,273	FNMA POOL #992036 6% 10-01-2038 BEO	3/26/2009	5/1/2009	$42,273	$44,048	($1,775)
29,302	FNMA POOL #992036 6% 10-01-2038 BEO	3/26/2009	7/1/2009	$29,302	$30,529	($1,227)
36,358	FNMA POOL #992036 6% 10-01-2038 BEO	3/26/2009	9/2/2009	$36,358	$37,877	($1,519)
23,126	FNMA POOL #992036 6% 10-01-2038 BEO	3/26/2009	11/3/2009	$23,126	$24,091	($964)
29,824	FNMA POOL #992036 6% 10-01-2038 BEO	3/26/2009	8/4/2009	$29,824	$31,071	($1,248)
23,186	FNMA POOL #992036 6% 10-01-2038 BEO	3/26/2009	10/2/2009	$23,186	$24,153	($968)
34,895	FNMA POOL #992036 6% 10-01-2038 BEO	3/26/2009	12/2/2009	$34,895	$36,349	($1,453)
655	FNMA POOL #992412 4 5% 01-01-2039 BEO	12/1/2008	4/1/2009	$655	$652	$3
742	FNMA POOL #992412 4 5% 01-01-2039 BEO	12/1/2008	5/1/2009	$742	$738	$3
9,806	FNMA POOL #992412 4 5% 01-01-2039 BEO	12/1/2008	3/3/2009	$9,806	$9,760	$46
640	FNMA POOL #992412 4 5% 01-01-2039 BEO	12/1/2008	2/3/2009	$640	$637	$3
767	FNMA POOL #992412 4 5% 01-01-2039 BEO	12/1/2008	6/1/2009	$767	$764	$4
2,315	FNMA POOL #AC3328 4 5% 10-01-2039 BEO	9/30/2009	12/2/2009	$2,315	$2,347	($32)
3,128	FNMA POOL #AC3328 4 5% 10-01-2039 BEO	9/30/2009	11/3/2009	$3,128	$3,171	($43)
11,505	FNMA REMIC SER 2002-74 CL PC 5 12-31-2040	11/2/2006	1/5/2009	$11,505	$11,505	$0
3,847	FNMA REMIC SER 2004-W8 CL 1AF 06-25-2044	6/16/2004	3/25/2009	$3,847	$3,844	$2
6,376	FNMA REMIC SER 2004-W8 CL 1AF 06-25-2044	6/16/2004	5/27/2009	$6,376	$6,372	$4
5,216	FNMA REMIC SER 2004-W8 CL 1AF 06-25-2044	6/16/2004	4/25/2009	$5,216	$5,213	$3
3,466	FNMA REMIC SER 2004-W8 CL 1AF 06-25-2044	6/16/2004	2/25/2009	$3,466	$3,464	$2
6,439	FNMA REMIC SER 2004-W8 CL 1AF 06-25-2044	6/16/2004	8/25/2009	$6,439	$6,435	$4
6,406	FNMA REMIC SER 2004-W8 CL 1AF 06-25-2044	6/16/2004	7/25/2009	$6,406	$6,402	$4
12,069	FNMA REMIC SER 2004-W8 CL 1AF 06-25-2044	6/16/2004	11/25/2009	$12,069	$12,062	$8
6,142	FNMA REMIC SER 2004-W8 CL 1AF 06-25-2044	6/16/2004	9/25/2009	$6,142	$6,138	$4
6,861	FNMA REMIC SER 2004-W8 CL 1AF 06-25-2044	6/16/2004	12/25/2009	$6,861	$6,856	$4
6,994	FNMA REMIC SER 2004-W8 CL 1AF 06-25-2044	6/16/2004	1/25/2009	$6,994	$6,989	$4
8,063	FNMA REMIC SER 2004-W8 CL 1AF 06-25-2044	6/16/2004	6/25/2009	$8,063	$8,058	$5
6,119	FNMA REMIC SER 2004-W8 CL 1AF 06-25-2044	6/16/2004	10/25/2009	$6,119	$6,115	$4
82,965	FNMA REMIC TR 2005-47 CL-PA 5 5 09-25-2024	6/8/2007	8/4/2009	$82,965	$82,686	$279
84,271	FNMA REMIC TR 2005-47 CL-PA 5 5 09-25-2024	6/8/2007	5/25/2009	$84,271	$83,988	$283
83,834	FNMA REMIC TR 2005-47 CL-PA 5 5 09-25-2024	6/8/2007	6/25/2009	$83,834	$83,552	$282
148,606	FNMA REMIC TR 2005-47 CL-PA 5.5 09-25-2024	6/8/2007	2/3/2009	$148,606	$148,106	$499
82,105	FNMA REMIC TR 2005-47 CL-PA 5 5 09-25-2024	6/8/2007	10/2/2009	$82,105	$81,829	$276
83,398	FNMA REMIC TR 2005-47 CL-PA 5 5 09-25-2024	6/8/2007	7/2/2009	$83,398	$83,118	$280
75,469	FNMA REMIC TR 2005-47 CL-PA 5 5 09-25-2024	6/8/2007	12/2/2009	$75,469	$75,215	$254
76,013	FNMA REMIC TR 2005-47 CL-PA 5 5 09-25-2024	6/8/2007	1/5/2009	$76,013	$75,758	$255
81,678	FNMA REMIC TR 2005-47 CL-PA 5 5 09-25-2024	6/8/2007	11/3/2009	$81,678	$81,403	$274
82,534	FNMA REMIC TR 2005-47 CL-PA 5 5 09-25-2024	6/8/2007	9/2/2009	$82,534	$82,256	$277
85,154	FNMA REMIC TR 2005-47 CL-PA 5 5 09-25-2024	6/8/2007	3/3/2009	$85,154	$84,868	$286
84,712	FNMA REMIC TR 2005-47 CL-PA 5 5 09-25-2024	6/8/2007	4/2/2009	$84,712	$84,427	$285
30,905	FNMA SERIES 2003-88 CLASS-FE 05-25-2030	10/26/2005	10/2/2009	$30,905	$30,913	($8)
31,656	FNMA SERIES 2003-88 CLASS-FE 05-25-2030	10/26/2005	7/2/2009	$31,656	$31,664	($8)
35,098	FNMA SERIES 2003-88 CLASS-FE 05-25-2030	10/26/2005	11/3/2009	$35,098	$35,108	($9)
32,913	FNMA SERIES 2003-88 CLASS-FE 05-25-2030	10/26/2005	3/3/2009	$32,913	$32,917	($4)
33,203	FNMA SERIES 2003-88 CLASS-FE 05-25-2030	10/26/2005	9/2/2009	$33,203	$33,212	($9)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
20,628	FNMA SERIES 2003-88 CLASS-FE 05-25-2030	10/26/2005	1/5/2009	$20,628	$20,633	($5)
37,394	FNMA SERIES 2003-88 CLASS-FE 05-25-2030	10/26/2005	4/2/2009	$37,394	$37,404	($10)
41,947	FNMA SERIES 2003-88 CLASS-FE 05-25-2030	10/26/2005	8/4/2009	$41,947	$41,958	($11)
16,047	FNMA SERIES 2003-88 CLASS-FE 05-25-2030	10/26/2005	2/3/2009	$16,047	$16,050	($3)
24,112	FNMA SERIES 2003-88 CLASS-FE 05-25-2030	10/26/2005	12/2/2009	$24,112	$24,118	($6)
35,074	FNMA SERIES 2003-88 CLASS-FE 05-25-2030	10/26/2005	5/26/2009	$35,074	$35,083	($9)
26,994	FNMA SERIES 2003-88 CLASS-FE 05-25-2030	10/26/2005	6/25/2009	$26,994	$27,001	($7)
340	GNMA POOL #603549 5 5% 03-15-2033 BEO	12/8/2008	7/2/2009	$340	$345	($5)
148	GNMA POOL #603549 5 5% 03-15-2033 BEO	12/8/2008	4/2/2009	$148	$150	($2)
98	GNMA POOL #603549 5 5% 03-15-2033 BEO	12/8/2008	5/4/2009	$98	$100	($2)
186	GNMA POOL #603549 5 5% 03-15-2033 BEO	12/8/2008	6/2/2009	$186	$189	($3)
204	GNMA POOL #603549 5 5% 03-15-2033 BEO	12/8/2008	2/3/2009	$204	$207	($3)
181	GNMA POOL #603549 5 5% 03-15-2033 BEO	12/8/2008	8/4/2009	$181	$184	($3)
42	GNMA POOL #603549 5 5% 03-15-2033 BEO	12/8/2008	3/3/2009	$42	$43	($1)
251	GNMA POOL #608521 5 5% 10-15-2037 BEO	11/28/2008	3/3/2009	$251	$254	($4)
263	GNMA POOL #608521 5 5% 10-15-2037 BEO	11/28/2008	4/2/2009	$263	$267	($4)
249	GNMA POOL #608521 5 5% 10-15-2037 BEO	11/28/2008	2/3/2009	$249	$253	($4)
214	GNMA POOL #608521 5 5% 10-15-2037 BEO	11/28/2008	7/2/2009	$214	$217	($3)
215	GNMA POOL #608521 5 5% 10-15-2037 BEO	11/28/2008	8/4/2009	$215	$218	($3)
33,361	GNMA POOL #608521 5 5% 10-15-2037 BEO	11/28/2008	6/2/2009	$33,361	$33,865	($504)
249	GNMA POOL #608521 5 5% 10-15-2037 BEO	11/28/2008	5/15/2009	$249	$253	($4)
12,661	GNMA POOL #615938 5 5% 09-15-2033 BEO	12/8/2008	3/3/2009	$12,661	$12,856	($195)
18,677	GNMA POOL #615938 5 5% 09-15-2033 BEO	12/8/2008	7/2/2009	$18,677	$18,962	($286)
1,544	GNMA POOL #615938 5 5% 09-15-2033 BEO	12/8/2008	8/4/2009	$1,544	$1,567	($24)
21,236	GNMA POOL #615938 5 5% 09-15-2033 BEO	12/8/2008	4/2/2009	$21,236	$21,563	($326)
11,409	GNMA POOL #615938 5 5% 09-15-2033 BEO	12/8/2008	2/3/2009	$11,409	$11,585	($176)
1,728	GNMA POOL #615938 5 5% 09-15-2033 BEO	12/8/2008	5/15/2009	$1,728	$1,754	($26)
1,530	GNMA POOL #615938 5 5% 09-15-2033 BEO	12/8/2008	6/2/2009	$1,530	$1,553	($23)
2,919	GNMA POOL #617851 SER 2037 6% DUE 12-15-2037 REG	10/24/2008	10/2/2009	$2,919	$2,940	($21)
4,369	GNMA POOL #617851 SER 2037 6% DUE 12-15-2037 REG	10/24/2008	3/3/2009	$4,369	$4,400	($31)
8,403	GNMA POOL #617851 SER 2037 6% DUE 12-15-2037 REG	10/24/2008	2/3/2009	$8,403	$8,463	($60)
3,203	GNMA POOL #617851 SER 2037 6% DUE 12-15-2037 REG	10/24/2008	5/4/2009	$3,203	$3,226	($23)
4,964	GNMA POOL #617851 SER 2037 6% DUE 12-15-2037 REG	10/24/2008	9/2/2009	$4,964	$4,999	($35)
2,258	GNMA POOL #617851 SER 2037 6% DUE 12-15-2037 REG	10/24/2008	8/4/2009	$2,258	$2,274	($16)
5,335	GNMA POOL #617851 SER 2037 6% DUE 12-15-2037 REG	10/24/2008	1/1/2009	$5,335	$5,374	($38)
4,736	GNMA POOL #617851 SER 2037 6% DUE 12-15-2037 REG	10/24/2008	4/2/2009	$4,736	$4,769	($34)
3,358	GNMA POOL #617851 SER 2037 6% DUE 12-15-2037 REG	10/24/2008	11/3/2009	$3,358	$3,382	($24)
1,382	GNMA POOL #617851 SER 2037 6% DUE 12-15-2037 REG	10/24/2008	7/2/2009	$1,382	$1,392	($10)
2,385	GNMA POOL #617851 SER 2037 6% DUE 12-15-2037 REG	10/24/2008	6/2/2009	$2,385	$2,402	($17)
27,876	GNMA POOL #635306 6% 06-15-2036 BEO	6/30/2006	9/2/2009	$27,876	$27,645	$231
16,227	GNMA POOL #635306 6% 06-15-2036 BEO	6/30/2006	1/1/2009	$16,227	$16,093	$134
566	GNMA POOL #635306 6% 06-15-2036 BEO	6/30/2006	10/2/2009	$566	$561	$5
26,798	GNMA POOL #635306 6% 06-15-2036 BEO	6/30/2006	3/3/2009	$26,798	$26,577	$222
35,992	GNMA POOL #635306 6% 06-15-2036 BEO	6/30/2006	6/2/2009	$35,992	$35,694	$298
38,522	GNMA POOL #635306 6% 06-15-2036 BEO	6/30/2006	2/3/2009	$38,522	$38,203	$319

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
42,839	GNMA POOL #635306 6% 06-15-2036 BEO	6/30/2006	5/4/2009	$42,839	$42,485	$355
35,382	GNMA POOL #635306 6% 06-15-2036 BEO	6/30/2006	12/2/2009	$35,382	$35,089	$293
5,948	GNMA POOL #635306 6% 06-15-2036 BEO	6/30/2006	7/2/2009	$5,948	$5,898	$49
22,275	GNMA POOL #635306 6% 06-15-2036 BEO	6/30/2006	11/3/2009	$22,275	$22,090	$184
27,009	GNMA POOL #635306 6% 06-15-2036 BEO	6/30/2006	4/2/2009	$27,009	$26,786	$224
6,604	GNMA POOL #635306 6% 06-15-2036 BEO	6/30/2006	8/4/2009	$6,604	$6,549	$55
218	GNMA POOL #638494 6% 10-15-2037 BEO	8/5/2009	10/2/2009	$218	$228	($10)
219	GNMA POOL #638494 6% 10-15-2037 BEO	8/5/2009	11/3/2009	$219	$229	($10)
1,466	GNMA POOL #646015 6% 08-15-2037 BEO	10/24/2008	3/3/2009	$1,466	$1,477	($10)
670	GNMA POOL #646015 6% 08-15-2037 BEO	10/24/2008	2/3/2009	$670	$675	($5)
234	GNMA POOL #646015 6% 08-15-2037 BEO	10/24/2008	9/2/2009	$234	$236	($2)
1,499	GNMA POOL #646015 6% 08-15-2037 BEO	10/24/2008	10/2/2009	$1,499	$1,510	($11)
277	GNMA POOL #646015 6% 08-15-2037 BEO	10/24/2008	11/3/2009	$277	$279	($2)
1,097	GNMA POOL #646015 6% 08-15-2037 BEO	10/24/2008	8/4/2009	$1,097	$1,104	($8)
845	GNMA POOL #646015 6% 08-15-2037 BEO	10/24/2008	1/1/2009	$845	$851	($6)
448	GNMA POOL #646015 6% 08-15-2037 BEO	10/24/2008	7/2/2009	$448	$451	($3)
1,434	GNMA POOL #646015 6% 08-15-2037 BEO	10/24/2008	5/4/2009	$1,434	$1,445	($10)
2,032	GNMA POOL #646015 6% 08-15-2037 BEO	10/24/2008	4/2/2009	$2,032	$2,046	($15)
1,807	GNMA POOL #646015 6% 08-15-2037 BEO	10/24/2008	6/2/2009	$1,807	$1,820	($13)
15,944	GNMA POOL #651239 6% 02-15-2036 BEO	8/5/2009	10/2/2009	$15,944	$16,669	($726)
15,607	GNMA POOL #651239 6% 02-15-2036 BEO	8/5/2009	11/3/2009	$15,607	$16,317	($709)
7,762	GNMA POOL #651239 6% 02-15-2036 BEO	8/5/2009	12/2/2009	$7,762	$8,115	($352)
2,216	GNMA POOL #653823 6% 04-15-2036 BEO	10/16/2008	8/4/2009	$2,216	$2,229	($13)
181	GNMA POOL #653823 6% 04-15-2036 BEO	10/16/2008	3/3/2009	$181	$182	($1)
4,094	GNMA POOL #653823 6% 04-15-2036 BEO	10/16/2008	4/2/2009	$4,094	$4,118	($24)
210	GNMA POOL #653823 6% 04-15-2036 BEO	10/16/2008	1/1/2009	$210	$211	($1)
8,660	GNMA POOL #653823 6% 04-15-2036 BEO	10/16/2008	10/2/2009	$8,660	$8,711	($51)
2,036	GNMA POOL #653823 6% 04-15-2036 BEO	10/16/2008	5/15/2009	$2,036	$2,048	($12)
155	GNMA POOL #653823 6% 04-15-2036 BEO	10/16/2008	11/3/2009	$155	$156	($1)
189	GNMA POOL #653823 6% 04-15-2036 BEO	10/16/2008	7/2/2009	$189	$190	($1)
4,381	GNMA POOL #653823 6% 04-15-2036 BEO	10/16/2008	6/2/2009	$4,381	$4,407	($26)
183	GNMA POOL #653823 6% 04-15-2036 BEO	10/16/2008	2/3/2009	$183	$184	($1)
6,680	GNMA POOL #653823 6% 04-15-2036 BEO	10/16/2008	9/2/2009	$6,680	$6,719	($39)
6,033	GNMA POOL #653823 6% 04-15-2036 BEO	10/16/2008	12/2/2009	$6,033	$6,068	($35)
388	GNMA POOL #655201 SER 2036 6% DUE 05-15-2036 REG	10/9/2008	1/1/2009	$388	$390	($2)
310	GNMA POOL #655201 SER 2036 6% DUE 05-15-2036 REG	10/9/2008	11/3/2009	$310	$311	($2)
370	GNMA POOL #655201 SER 2036 6% DUE 05-15-2036 REG	10/9/2008	6/2/2009	$370	$372	($2)
31,554	GNMA POOL #655201 SER 2036 6% DUE 05-15-2036 REG	10/9/2008	4/2/2009	$31,554	$31,725	($171)
306	GNMA POOL #655201 SER 2036 6% DUE 05-15-2036 REG	10/9/2008	9/2/2009	$306	$308	($2)
641	GNMA POOL #655201 SER 2036 6% DUE 05-15-2036 REG	10/9/2008	2/3/2009	$641	$645	($3)
363	GNMA POOL #655201 SER 2036 6% DUE 05-15-2036 REG	10/9/2008	5/15/2009	$363	$365	($2)
308	GNMA POOL #655201 SER 2036 6% DUE 05-15-2036 REG	10/9/2008	10/2/2009	$308	$310	($2)
555	GNMA POOL #655201 SER 2036 6% DUE 05-15-2036 REG	10/9/2008	8/4/2009	$555	$558	($3)
56,333	GNMA POOL #655201 SER 2036 6% DUE 05-15-2036 REG	10/9/2008	7/2/2009	$56,333	$56,637	($305)
387	GNMA POOL #655201 SER 2036 6% DUE 05-15-2036 REG	10/9/2008	3/3/2009	$387	$389	($2)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
58,535	GNMA POOL #655201 SER 2036 6% DUE 05-15-2036 REG	10/9/2008	12/2/2009	$58,535	$58,849	($315)
194	GNMA POOL #663299 6% 07-15-2037 BEO	8/5/2009	11/3/2009	$194	$202	($9)
192	GNMA POOL #663299 6% 07-15-2037 BEO	8/5/2009	10/2/2009	$192	$201	($9)
249	GNMA POOL #663785 SER 2037 5 5% DUE 01-15-2037 REG	11/28/2008	8/4/2009	$249	$252	($4)
3,672	GNMA POOL #663785 SER 2037 5 5% DUE 01-15-2037 REG	11/28/2008	2/3/2009	$3,672	$3,728	($56)
11,069	GNMA POOL #663785 SER 2037 5 5% DUE 01-15-2037 REG	11/28/2008	4/2/2009	$11,069	$11,236	($168)
3,349	GNMA POOL #663785 SER 2037 5 5% DUE 01-15-2037 REG	11/28/2008	7/2/2009	$3,349	$3,399	($51)
17,915	GNMA POOL #663785 SER 2037 5 5% DUE 01-15-2037 REG	11/28/2008	6/2/2009	$17,915	$18,186	($271)
15,398	GNMA POOL #663785 SER 2037 5 5% DUE 01-15-2037 REG	11/28/2008	3/3/2009	$15,398	$15,632	($234)
8,689	GNMA POOL #663785 SER 2037 5 5% DUE 01-15-2037 REG	11/28/2008	5/15/2009	$8,689	$8,820	($131)
4,631	GNMA POOL #666106 6% 04-15-2038 BEO	8/5/2009	11/3/2009	$4,631	$4,841	($211)
184	GNMA POOL #666106 6% 04-15-2038 BEO	8/5/2009	10/2/2009	$184	$193	($8)
308	GNMA POOL #671343 6% 07-15-2037 BEO	8/5/2009	11/3/2009	$308	$322	($14)
15,681	GNMA POOL #671343 6% 07-15-2037 BEO	8/5/2009	10/2/2009	$15,681	$16,395	($714)
11,569	GNMA POOL #672639 5 5% 03-15-2038 BEO	11/28/2008	3/3/2009	$11,569	$11,745	($176)
28,442	GNMA POOL #672639 5 5% 03-15-2038 BEO	11/28/2008	2/3/2009	$28,442	$28,874	($432)
620	GNMA POOL #675611 6% 10-15-2038 BEO	4/28/2009	8/4/2009	$620	$648	($28)
651	GNMA POOL #675611 6% 10-15-2038 BEO	4/28/2009	10/2/2009	$651	$680	($30)
727	GNMA POOL #675611 6% 10-15-2038 BEO	4/28/2009	9/2/2009	$727	$760	($33)
49,897	GNMA POOL #675611 6% 10-15-2038 BEO	4/28/2009	6/2/2009	$49,897	$52,170	($2,274)
23,523	GNMA POOL #675611 6% 10-15-2038 BEO	4/28/2009	7/2/2009	$23,523	$24,594	($1,071)
47,578	GNMA POOL #675611 6% 10-15-2038 BEO	4/28/2009	11/3/2009	$47,578	$49,734	($2,156)
146,170	GNMA POOL #676554 6% 10-15-2037 BEO	4/28/2009	7/15/2009	$146,170	$152,819	($6,649)
82,682	GNMA POOL #676554 6% 10-15-2037 BEO	4/28/2009	8/15/2009	$82,682	$86,439	($3,756)
115,552	GNMA POOL #676554 6% 10-15-2037 BEO	4/28/2009	10/2/2009	$115,552	$120,791	($5,240)
114,991	GNMA POOL #676554 6% 10-15-2037 BEO	4/28/2009	11/3/2009	$114,991	$120,198	($5,208)
75,017	GNMA POOL #676554 6% 10-15-2037 BEO	4/28/2009	9/2/2009	$75,017	$78,423	($3,406)
184,175	GNMA POOL #676554 6% 10-15-2037 BEO	4/28/2009	6/2/2009	$184,175	$192,566	($8,391)
17,826	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	4/15/2009	$17,826	$18,303	($477)
498,598	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	4/15/2009	$498,598	$511,935	($13,336)
206,698	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	10/2/2009	$206,698	$212,191	($5,493)
151,401	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	8/4/2009	$151,401	$155,434	($4,033)
7,415	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	8/4/2009	$7,415	$7,612	($198)
580,903	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	2/1/2009	$580,903	$596,484	($15,581)
392,297	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	1/1/2009	$392,297	$402,832	($10,534)
285,808	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	7/2/2009	$285,808	$293,430	($7,622)
268,173	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	5/4/2009	$268,173	$275,341	($7,168)
370,256	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	6/1/2009	$370,256	$380,142	($9,886)
156,070	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	9/2/2009	$156,070	$160,222	($4,152)
32,072	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	4/15/2009	$32,072	$32,930	($858)
300,217	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	11/3/2009	$300,217	$308,186	($7,969)
501,402	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	3/1/2009	$501,402	$514,836	($13,434)
26,800	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	3/1/2009	$26,800	$27,518	($718)
1,530	GNMA POOL #683056 6% 02-15-2039 BEO	8/5/2009	11/3/2009	$1,530	$1,599	($70)
24,769	GNMA POOL #683056 6% 02-15-2039 BEO	8/5/2009	10/2/2009	$24,769	$25,896	($1,128)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
128,086	GNMA POOL #687833 6% 08-15-2038 BEO	8/5/2009	11/3/2009	$128,086	$133,910	($5,824)
73,467	GNMA POOL #687833 6% 08-15-2038 BEO	8/5/2009	10/2/2009	$73,467	$76,812	($3,345)
41,323	GNMA POOL #687922 6% 09-15-2038 BEO	10/24/2008	6/2/2009	$41,323	$41,618	($295)
67,824	GNMA POOL #687922 6% 09-15-2038 BEO	10/24/2008	3/3/2009	$67,824	$68,309	($485)
60,049	GNMA POOL #687922 6% 09-15-2038 BEO	10/24/2008	2/3/2009	$60,049	$60,479	($430)
38,547	GNMA POOL #687922 6% 09-15-2038 BEO	10/24/2008	11/3/2009	$38,547	$38,820	($273)
33,303	GNMA POOL #687922 6% 09-15-2038 BEO	10/24/2008	9/2/2009	$33,303	$33,540	($237)
41,429	GNMA POOL #687922 6% 09-15-2038 BEO	10/24/2008	4/2/2009	$41,429	$41,725	($296)
25,526	GNMA POOL #687922 6% 09-15-2038 BEO	10/24/2008	8/4/2009	$25,526	$25,708	($182)
7,608	GNMA POOL #687922 6% 09-15-2038 BEO	10/24/2008	1/1/2009	$7,608	$7,662	($55)
36,223	GNMA POOL #687922 6% 09-15-2038 BEO	10/24/2008	5/4/2009	$36,223	$36,482	($259)
30,516	GNMA POOL #687922 6% 09-15-2038 BEO	10/24/2008	10/2/2009	$30,516	$30,733	($217)
24,598	GNMA POOL #687922 6% 09-15-2038 BEO	10/24/2008	7/2/2009	$24,598	$24,773	($175)
12,670	GNMA POOL #693589 SER 2038 6 5% DUE 07-15-2038 BEO	12/4/2008	4/2/2009	$12,670	$12,946	($276)
42,503	GNMA POOL #693589 SER 2038 6.5% DUE 07-15-2038 BEO	12/4/2008	2/3/2009	$42,503	$43,431	($928)
19,017	GNMA POOL #693589 SER 2038 6 5% DUE 07-15-2038 BEO	12/4/2008	3/3/2009	$19,017	$19,432	($415)
4,920	GNMA POOL #695777 6% 11-15-2038 BEO	10/24/2008	2/3/2009	$4,920	$4,956	($35)
36	GNMA POOL #695777 6% 11-15-2038 BEO	10/24/2008	4/2/2009	$36	$36	($0)
26	GNMA POOL #695777 6% 11-15-2038 BEO	10/24/2008	9/2/2009	$26	$27	($0)
36	GNMA POOL #695777 6% 11-15-2038 BEO	10/24/2008	6/2/2009	$36	$36	($0)
45	GNMA POOL #695777 6% 11-15-2038 BEO	10/24/2008	1/1/2009	$45	$46	($0)
36	GNMA POOL #695777 6% 11-15-2038 BEO	10/24/2008	5/15/2009	$36	$37	($0)
27	GNMA POOL #695777 6% 11-15-2038 BEO	10/24/2008	11/3/2009	$27	$27	($0)
6,604	GNMA POOL #695777 6% 11-15-2038 BEO	10/24/2008	8/4/2009	$6,604	$6,651	($47)
27	GNMA POOL #695777 6% 11-15-2038 BEO	10/24/2008	10/2/2009	$27	$27	($0)
3,794	GNMA POOL #695777 6% 11-15-2038 BEO	10/24/2008	7/2/2009	$3,794	$3,821	($27)
7,069	GNMA POOL #695777 6% 11-15-2038 BEO	10/24/2008	3/3/2009	$7,069	$7,119	($51)
144	GNMA POOL #698536 6% 11-15-2038 BEO	8/5/2009	11/3/2009	$144	$150	($7)
3,495	GNMA POOL #698536 6% 11-15-2038 BEO	8/5/2009	10/2/2009	$3,495	$3,654	($159)
8,914	GNMA POOL #698747 6% 11-15-2038 BEO	8/5/2009	10/2/2009	$8,914	$9,320	($406)
17,730	GNMA POOL #698747 6% 11-15-2038 BEO	8/5/2009	11/3/2009	$17,730	$18,536	($806)
92,571	GNMA POOL #699076 6 5% 09-15-2038 BEO	12/4/2008	5/4/2009	$92,571	$94,500	($1,929)
179,546	GNMA POOL #699076 6 5% 09-15-2038 BEO	12/4/2008	4/2/2009	$179,546	$183,291	($3,745)
57,717	GNMA POOL #699076 6 5% 09-15-2038 BEO	12/4/2008	8/1/2009	$57,717	$58,917	($1,199)
132,105	GNMA POOL #699076 6 5% 09-15-2038 BEO	12/4/2008	3/3/2009	$132,105	$134,863	($2,758)
138,699	GNMA POOL #699076 6 5% 09-15-2038 BEO	12/4/2008	6/15/2009	$138,699	$141,585	($2,886)
142,924	GNMA POOL #699076 6 5% 09-15-2038 BEO	12/4/2008	2/3/2009	$142,924	$145,910	($2,987)
31,267	GNMA POOL #699076 6 5% 09-15-2038 BEO	12/4/2008	11/3/2009	$31,267	$31,915	($648)
43,957	GNMA POOL #699076 6 5% 09-15-2038 BEO	12/4/2008	9/2/2009	$43,957	$44,869	($912)
133,234	GNMA POOL #699076 6 5% 09-15-2038 BEO	12/4/2008	7/2/2009	$133,234	$136,005	($2,771)
43,515	GNMA POOL #699076 6 5% 09-15-2038 BEO	12/4/2008	10/2/2009	$43,515	$44,418	($902)
21,296	GNMA POOL #699104 6% 09-15-2038 BEO	10/24/2008	9/2/2009	$21,296	$21,448	($151)
46,638	GNMA POOL #699104 6% 09-15-2038 BEO	10/24/2008	10/2/2009	$46,638	$46,970	($331)
38,024	GNMA POOL #699104 6% 09-15-2038 BEO	10/24/2008	2/3/2009	$38,024	$38,297	($272)
30,523	GNMA POOL #699104 6% 09-15-2038 BEO	10/24/2008	3/3/2009	$30,523	$30,742	($218)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
17,229	GNMA POOL #699104 6% 09-15-2038 BEO	10/24/2008	8/4/2009	$17,229	$17,352	($123)
21,857	GNMA POOL #699104 6% 09-15-2038 BEO	10/24/2008	11/3/2009	$21,857	$22,012	($155)
29,883	GNMA POOL #699104 6% 09-15-2038 BEO	10/24/2008	5/4/2009	$29,883	$30,096	($213)
4,144	GNMA POOL #699104 6% 09-15-2038 BEO	10/24/2008	1/1/2009	$4,144	$4,174	($30)
54,852	GNMA POOL #699104 6% 09-15-2038 BEO	10/24/2008	6/2/2009	$54,852	$55,243	($391)
56,609	GNMA POOL #699104 6% 09-15-2038 BEO	10/24/2008	4/2/2009	$56,609	$57,014	($405)
55,813	GNMA POOL #699104 6% 09-15-2038 BEO	10/24/2008	7/2/2009	$55,813	$56,211	($398)
352,404	GNMA POOL #699120 SER 2038 6 5% DUE 09-15-2038 BEO	12/4/2008	9/2/2009	$352,404	$360,046	($7,642)
1,880	GNMA POOL #699120 SER 2038 6 5% DUE 09-15-2038 BEO	12/4/2008	6/2/2009	$1,880	$1,921	($41)
430,936	GNMA POOL #699120 SER 2038 6 5% DUE 09-15-2038 BEO	12/4/2008	10/2/2009	$430,936	$440,272	($9,335)
1,636	GNMA POOL #699120 SER 2038 6 5% DUE 09-15-2038 BEO	12/4/2008	6/1/2009	$1,636	$1,672	($36)
305,423	GNMA POOL #699120 SER 2038 6 5% DUE 09-15-2038 BEO	12/4/2008	3/15/2009	$305,423	$312,083	($6,659)
363,451	GNMA POOL #699120 SER 2038 6 5% DUE 09-15-2038 BEO	12/4/2008	4/15/2009	$363,451	$371,368	($7,917)
365,150	GNMA POOL #699120 SER 2038 6 5% DUE 09-15-2038 BEO	12/4/2008	7/15/2009	$365,150	$373,081	($7,931)
2,593	GNMA POOL #699120 SER 2038 6 5% DUE 09-15-2038 BEO	12/4/2008	11/3/2009	$2,593	$2,649	($56)
21,079	GNMA POOL #699120 SER 2038 6 5% DUE 09-15-2038 BEO	12/4/2008	5/1/2009	$21,079	$21,538	($459)
331,126	GNMA POOL #699120 SER 2038 6 5% DUE 09-15-2038 BEO	12/4/2008	5/1/2009	$331,126	$338,336	($7,209)
84,212	GNMA POOL #699120 SER 2038 6 5% DUE 09-15-2038 BEO	12/4/2008	2/1/2009	$84,212	$86,050	($1,839)
468,733	GNMA POOL #699120 SER 2038 6 5% DUE 09-15-2038 BEO	12/4/2008	2/3/2009	$468,733	$478,967	($10,234)
51,896	GNMA POOL #699120 SER 2038 6 5% DUE 09-15-2038 BEO	12/4/2008	8/15/2009	$51,896	$53,022	($1,126)
2,444	GNMA POOL #700002 6% 12-15-2038 BEO	10/24/2008	7/2/2009	$2,444	$2,461	($17)
2,901	GNMA POOL #700002 6% 12-15-2038 BEO	10/24/2008	4/2/2009	$2,901	$2,922	($21)
96	GNMA POOL #700002 6% 12-15-2038 BEO	10/24/2008	10/2/2009	$96	$97	($1)
12,507	GNMA POOL #700002 6% 12-15-2038 BEO	10/24/2008	5/15/2009	$12,507	$12,597	($89)
99	GNMA POOL #700002 6% 12-15-2038 BEO	10/24/2008	8/4/2009	$99	$100	($1)
3,624	GNMA POOL #700002 6% 12-15-2038 BEO	10/24/2008	9/2/2009	$3,624	$3,650	($26)
114	GNMA POOL #700002 6% 12-15-2038 BEO	10/24/2008	1/1/2009	$114	$114	($1)
115	GNMA POOL #700002 6% 12-15-2038 BEO	10/24/2008	3/3/2009	$115	$116	($1)
8,419	GNMA POOL #700002 6% 12-15-2038 BEO	10/24/2008	11/3/2009	$8,419	$8,479	($60)
114	GNMA POOL #700002 6% 12-15-2038 BEO	10/24/2008	2/3/2009	$114	$115	($1)
4,483	GNMA POOL #700002 6% 12-15-2038 BEO	10/24/2008	6/2/2009	$4,483	$4,515	($32)
174,221	GNMA POOL #700916 6% 11-15-2038 BEO	4/28/2009	6/2/2009	$174,221	$182,133	($7,912)
77,246	GNMA POOL #700916 6% 11-15-2038 BEO	4/28/2009	11/1/2009	$77,246	$80,734	($3,489)
75,946	GNMA POOL #700916 6% 11-15-2038 BEO	4/28/2009	7/15/2009	$75,946	$79,390	($3,443)
56,336	GNMA POOL #700916 6% 11-15-2038 BEO	4/28/2009	10/2/2009	$56,336	$58,883	($2,547)
88,392	GNMA POOL #700916 6% 11-15-2038 BEO	4/28/2009	8/15/2009	$88,392	$92,396	($4,003)
64,481	GNMA POOL #700916 6% 11-15-2038 BEO	4/28/2009	9/2/2009	$64,481	$67,399	($2,918)
1,112	GNMA POOL #701255 SER 2038 6% DUE 12-15-2038 REG	10/24/2008	10/2/2009	$1,112	$1,120	($8)
1,380	GNMA POOL #701255 SER 2038 6% DUE 12-15-2038 REG	10/24/2008	3/3/2009	$1,380	$1,390	($10)
1,288	GNMA POOL #701255 SER 2038 6% DUE 12-15-2038 REG	10/24/2008	1/1/2009	$1,288	$1,298	($9)
1,398	GNMA POOL #701255 SER 2038 6% DUE 12-15-2038 REG	10/24/2008	2/3/2009	$1,398	$1,408	($10)
126,341	GNMA POOL #701255 SER 2038 6% DUE 12-15-2038 REG	10/24/2008	9/2/2009	$126,341	$127,239	($898)
1,193	GNMA POOL #701255 SER 2038 6% DUE 12-15-2038 REG	10/24/2008	7/2/2009	$1,193	$1,201	($9)
135,707	GNMA POOL #701255 SER 2038 6% DUE 12-15-2038 REG	10/24/2008	4/2/2009	$135,707	$136,677	($970)
1,132	GNMA POOL #701255 SER 2038 6% DUE 12-15-2038 REG	10/24/2008	11/3/2009	$1,132	$1,140	($8)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,205	GNMA POOL #701255 SER 2038 6% DUE 12-15-2038 REG	10/24/2008	5/1/2009	$1,205	$1,213	($9)
1,208	GNMA POOL #701255 SER 2038 6% DUE 12-15-2038 REG	10/24/2008	8/1/2009	$1,208	$1,217	($9)
1,211	GNMA POOL #701255 SER 2038 6% DUE 12-15-2038 REG	10/24/2008	6/15/2009	$1,211	$1,220	($9)
34,448	GNMA POOL #705366 6% 12-15-2038 BEO	10/24/2008	8/15/2009	$34,448	$34,693	($245)
40,728	GNMA POOL #705366 6% 12-15-2038 BEO	10/24/2008	7/15/2009	$40,728	$41,018	($290)
88,923	GNMA POOL #705366 6% 12-15-2038 BEO	10/24/2008	4/2/2009	$88,923	$89,559	($636)
8,211	GNMA POOL #705366 6% 12-15-2038 BEO	10/24/2008	1/1/2009	$8,211	$8,270	($59)
124,317	GNMA POOL #705366 6% 12-15-2038 BEO	10/24/2008	6/2/2009	$124,317	$125,204	($887)
39,937	GNMA POOL #705366 6% 12-15-2038 BEO	10/24/2008	11/1/2009	$39,937	$40,220	($283)
52,729	GNMA POOL #705366 6% 12-15-2038 BEO	10/24/2008	3/3/2009	$52,729	$53,107	($377)
28,323	GNMA POOL #705366 6% 12-15-2038 BEO	10/24/2008	9/2/2009	$28,323	$28,524	($201)
22,428	GNMA POOL #705366 6% 12-15-2038 BEO	10/24/2008	10/2/2009	$22,428	$22,588	($159)
61,359	GNMA POOL #705366 6% 12-15-2038 BEO	10/24/2008	5/15/2009	$61,359	$61,797	($438)
15,646	GNMA POOL #705366 6% 12-15-2038 BEO	10/24/2008	2/3/2009	$15,646	$15,759	($112)
190	GNMA POOL #780541 SER 2026 6% DUE 07-15-2026 REG	10/24/2008	12/2/2009	$190	$191	($1)
918	GNMA POOL #780541 SER 2026 6% DUE 07-15-2026 REG	10/24/2008	3/3/2009	$918	$924	($7)
1,178	GNMA POOL #780541 SER 2026 6% DUE 07-15-2026 REG	10/24/2008	4/2/2009	$1,178	$1,187	($8)
918	GNMA POOL #780541 SER 2026 6% DUE 07-15-2026 REG	10/24/2008	6/2/2009	$918	$924	($6)
1,742	GNMA POOL #780541 SER 2026 6% DUE 07-15-2026 REG	10/24/2008	5/15/2009	$1,742	$1,755	($12)
194	GNMA POOL #780541 SER 2026 6% DUE 07-15-2026 REG	10/24/2008	2/3/2009	$194	$196	($1)
390	GNMA POOL #780541 SER 2026 6% DUE 07-15-2026 REG	10/24/2008	7/2/2009	$390	$393	($3)
436	GNMA POOL #780541 SER 2026 6% DUE 07-15-2026 REG	10/24/2008	8/15/2009	$436	$439	($3)
2,398	GNMA POOL #780541 SER 2026 6% DUE 07-15-2026 REG	10/24/2008	11/3/2009	$2,398	$2,415	($17)
739	GNMA POOL #780541 SER 2026 6% DUE 07-15-2026 REG	10/24/2008	10/2/2009	$739	$744	($5)
248	GNMA POOL #780541 SER 2026 6% DUE 07-15-2026 REG	10/24/2008	1/1/2009	$248	$250	($2)
172	GNMA POOL #780541 SER 2026 6% DUE 07-15-2026 REG	10/24/2008	9/2/2009	$172	$174	($1)
15,659	GNMA POOL #782119 6% 08-15-2036 BEO	1/14/2008	7/2/2009	$15,659	$16,163	($504)
15,972	GNMA POOL #782119 6% 08-15-2036 BEO	1/14/2008	8/4/2009	$15,972	$16,485	($513)
20,911	GNMA POOL #782119 6% 08-15-2036 BEO	1/14/2008	11/3/2009	$20,911	$21,580	($669)
24,987	GNMA POOL #782119 6% 08-15-2036 BEO	1/14/2008	5/4/2009	$24,987	$25,792	($805)
33,201	GNMA POOL #782119 6% 08-15-2036 BEO	1/14/2008	12/2/2009	$33,201	$34,262	($1,061)
14,284	GNMA POOL #782119 6% 08-15-2036 BEO	1/14/2008	9/2/2009	$14,284	$14,742	($458)
15,335	GNMA POOL #782119 6% 08-15-2036 BEO	1/14/2008	1/1/2009	$15,335	$15,832	($497)
25,743	GNMA POOL #782119 6% 08-15-2036 BEO	1/14/2008	4/2/2009	$25,743	$26,574	($831)
21,514	GNMA POOL #782119 6% 08-15-2036 BEO	1/14/2008	3/3/2009	$21,514	$22,209	($695)
15,464	GNMA POOL #782119 6% 08-15-2036 BEO	1/14/2008	2/3/2009	$15,464	$15,964	($500)
26,364	GNMA POOL #782119 6% 08-15-2036 BEO	1/14/2008	6/2/2009	$26,364	$27,213	($849)
22,399	GNMA POOL #782119 6% 08-15-2036 BEO	1/14/2008	10/2/2009	$22,399	$23,117	($717)
435,582	GNMA POOL #782510 6 5% 12-15-2038 BEO	12/4/2008	4/1/2009	$435,582	$444,940	($9,358)
473,464	GNMA POOL #782510 6 5% 12-15-2038 BEO	12/4/2008	1/1/2009	$473,464	$483,664	($10,200)
495,684	GNMA POOL #782510 6 5% 12-15-2038 BEO	12/4/2008	3/1/2009	$495,684	$506,343	($10,659)
38,131	CMO AMERICAN HOME MTG INVT TR SER 2004-3CL 5A VAR RATE DUE 10-25-2034 REG	5/19/2005	5/25/2009	$38,131	$37,892	$238
11,113	CMO AMERICAN HOME MTG INVT TR SER 2004-3CL 5A VAR RATE DUE 10-25-2034 REG	5/19/2005	10/25/2009	$11,113	$11,044	$69
43,843	CMO AMERICAN HOME MTG INVT TR SER 2004-3CL 5A VAR RATE DUE 10-25-2034 REG	5/19/2005	4/25/2009	$43,843	$43,569	$274
37,923	CMO AMERICAN HOME MTG INVT TR SER 2004-3CL 5A VAR RATE DUE 10-25-2034 REG	5/19/2005	7/25/2009	$37,923	$37,686	$237

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
17,931	CMO AMERICAN HOME MTG INVT TR SER 2004-3CL 5A VAR RATE DUE 10-25-2034 REG	5/19/2005	6/25/2009	$17,931	$17,819	$112
17,934	CMO AMERICAN HOME MTG INVT TR SER 2004-3CL 5A VAR RATE DUE 10-25-2034 REG	5/19/2005	11/25/2009	$17,934	$17,822	$112
31,568	CMO AMERICAN HOME MTG INVT TR SER 2004-3CL 5A VAR RATE DUE 10-25-2034 REG	5/19/2005	2/25/2009	$31,568	$31,371	$197
11,884	CMO AMERICAN HOME MTG INVT TR SER 2004-3CL 5A VAR RATE DUE 10-25-2034 REG	5/19/2005	3/25/2009	$11,884	$11,810	$74
26,811	CMO AMERICAN HOME MTG INVT TR SER 2004-3CL 5A VAR RATE DUE 10-25-2034 REG	5/19/2005	1/25/2009	$26,811	$26,644	$168
19,291	CMO AMERICAN HOME MTG INVT TR SER 2004-3CL 5A VAR RATE DUE 10-25-2034 REG	5/19/2005	12/25/2009	$19,291	$19,171	$121
31,074	CMO AMERICAN HOME MTG INVT TR SER 2004-3CL 5A VAR RATE DUE 10-25-2034 REG	5/19/2005	9/25/2009	$31,074	$30,880	$194
37,762	CMO AMERICAN HOME MTG INVT TR SER 2004-3CL 5A VAR RATE DUE 10-25-2034 REG	5/19/2005	8/25/2009	$37,762	$37,526	$236
6,643	CMO BANC AMER MTG SECS INC SER 2004-1 CLASS-5A1 6 5 DUE 02-25-2034 REG	1/14/2004	1/25/2009	$6,643	$6,726	($84)
23,955	CMO BANC AMER MTG SECS INC SER 2004-1 CLASS-5A1 6 5 DUE 02-25-2034 REG	1/14/2004	5/25/2009	$23,955	$24,269	($314)
22,200	CMO BANC AMER MTG SECS INC SER 2004-1 CLASS-5A1 6 5 DUE 02-25-2034 REG	1/14/2004	3/25/2009	$22,200	$22,491	($291)
15,306	CMO BANC AMER MTG SECS INC SER 2004-1 CLASS-5A1 6 5 DUE 02-25-2034 REG	1/14/2004	2/25/2009	$15,306	$15,494	($189)
24,815	CMO BANC AMER MTG SECS INC SER 2004-1 CLASS-5A1 6 5 DUE 02-25-2034 REG	1/14/2004	8/25/2009	$24,815	$25,116	($301)
1,310	CMO BANC AMER MTG SECS INC SER 2004-1 CLASS-5A1 6 5 DUE 02-25-2034 REG	1/14/2004	9/25/2009	$1,310	$1,325	($15)
13,362	CMO BANC AMER MTG SECS INC SER 2004-1 CLASS-5A1 6 5 DUE 02-25-2034 REG	1/14/2004	11/25/2009	$13,362	$13,513	($151)
16,090	CMO BANC AMER MTG SECS INC SER 2004-1 CLASS-5A1 6 5 DUE 02-25-2034 REG	1/14/2004	12/25/2009	$16,090	$16,270	($180)
11,205	CMO BANC AMER MTG SECS INC SER 2004-1 CLASS-5A1 6 5 DUE 02-25-2034 REG	1/14/2004	4/25/2009	$11,205	$11,352	($147)
32,469	CMO BANC AMER MTG SECS INC SER 2004-1 CLASS-5A1 6 5 DUE 02-25-2034 REG	1/14/2004	7/25/2009	$32,469	$32,867	($398)
1,287	CMO BANC AMER MTG SECS INC SER 2004-1 CLASS-5A1 6 5 DUE 02-25-2034 REG	1/14/2004	10/25/2009	$1,287	$1,301	($15)
7,135	CMO BANC AMER MTG SECS INC SER 2004-1 CLASS-5A1 6 5 DUE 02-25-2034 REG	1/14/2004	6/25/2009	$7,135	$7,223	($88)
4,727	CMO BEAR STEARNS ALT-A TR DUE 09-25-2035REG	8/10/2007	10/25/2009	$4,727	$4,656	$71
4,660	CMO BEAR STEARNS ALT-A TR DUE 09-25-2035REG	8/10/2007	4/25/2009	$4,660	$4,590	$70
3,581	CMO BEAR STEARNS ALT-A TR DUE 09-25-2035REG	8/10/2007	3/25/2009	$3,581	$3,527	$54
6,947	CMO BEAR STEARNS ALT-A TR DUE 09-25-2035REG	8/10/2007	12/25/2009	$6,947	$6,843	$104
5,691	CMO BEAR STEARNS ALT-A TR DUE 09-25-2035REG	8/10/2007	9/25/2009	$5,691	$5,606	$85
7,337	CMO BEAR STEARNS ALT-A TR DUE 09-25-2035REG	8/10/2007	2/25/2009	$7,337	$7,227	$110
10,253	CMO BEAR STEARNS ALT-A TR DUE 09-25-2035REG	8/10/2007	8/25/2009	$10,253	$10,099	$154
10,210	CMO BEAR STEARNS ALT-A TR DUE 09-25-2035REG	8/10/2007	5/25/2009	$10,210	$10,057	$153
4,550	CMO BEAR STEARNS ALT-A TR DUE 09-25-2035REG	8/10/2007	7/25/2009	$4,550	$4,482	$68
6,908	CMO BEAR STEARNS ALT-A TR DUE 09-25-2035REG	8/10/2007	11/25/2009	$6,908	$6,804	$104
6,800	CMO BEAR STEARNS ALT-A TR DUE 09-25-2035REG	8/10/2007	6/25/2009	$6,800	$6,698	$102
6,239	CMO BEAR STEARNS ALT-A TR DUE 09-25-2035REG	8/10/2007	1/25/2009	$6,239	$6,145	$94
8,777	CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG	4/1/2005	7/25/2009	$8,777	$8,810	($33)
7,151	CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG	4/1/2005	9/25/2009	$7,151	$7,178	($27)
5,696	CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG	4/1/2005	6/25/2009	$5,696	$5,717	($22)
11,253	CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG	4/1/2005	11/25/2009	$11,253	$11,296	($43)
6,001	CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG	4/1/2005	12/25/2009	$6,001	$6,024	($23)
3,910	CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG	4/1/2005	1/25/2009	$3,910	$3,924	($14)
5,558	CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG	4/1/2005	8/25/2009	$5,558	$5,580	($21)
4,545	CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG	4/1/2005	5/25/2009	$4,545	$4,562	($17)
11,368	CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG	4/1/2005	10/25/2009	$11,368	$11,412	($43)
8,392	CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG	4/1/2005	2/25/2009	$8,392	$8,420	($28)
2,957	CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG	4/1/2005	3/25/2009	$2,957	$2,968	($11)
8,915	CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG	4/1/2005	4/25/2009	$8,915	$8,949	($34)
27,198	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-1 FLT RT DUE 03-25-2035 BEO	8/7/2007	12/25/2009	$27,198	$26,800	$397

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
56,002	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-1 FLT RT DUE 03-25-2035 BEO	8/7/2007	7/25/2009	$56,002	$55,057	$945
52,532	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-1 FLT RT DUE 03-25-2035 BEO	8/7/2007	3/25/2009	$52,532	$51,603	$929
57,699	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-1 FLT RT DUE 03-25-2035 BEO	8/7/2007	5/25/2009	$57,699	$56,702	$997
32,722	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-1 FLT RT DUE 03-25-2035 BEO	8/7/2007	9/25/2009	$32,722	$32,185	$537
23,864	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-1 FLT RT DUE 03-25-2035 BEO	8/7/2007	11/25/2009	$23,864	$23,511	$353
51,798	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-1 FLT RT DUE 03-25-2035 BEO	8/7/2007	4/25/2009	$51,798	$50,892	$906
46,360	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-1 FLT RT DUE 03-25-2035 BEO	8/7/2007	6/25/2009	$46,360	$45,569	$791
31,236	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-1 FLT RT DUE 03-25-2035 BEO	8/7/2007	2/25/2009	$31,236	$30,517	$719
47,296	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-1 FLT RT DUE 03-25-2035 BEO	8/7/2007	1/25/2009	$47,296	$46,207	$1,088
46,384	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-1 FLT RT DUE 03-25-2035 BEO	8/7/2007	8/25/2009	$46,384	$45,610	$774
27,511	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-1 FLT RT DUE 03-25-2035 BEO	8/7/2007	10/25/2009	$27,511	$27,099	$412
34,613	CMO CHASE MTG FIN TR SER 2007-A1 PASSTHRU CTF CL 1-A1 4 366 03-25-37 REG	2/6/2007	1/25/2009	$34,613	$34,234	$379
27,803	CMO CHASE MTG FIN TR SER 2007-A1 PASSTHRU CTF CL 1-A1 4 366 03-25-37 REG	2/6/2007	6/25/2009	$27,803	$27,499	$304
21,438	CMO CHASE MTG FIN TR SER 2007-A1 PASSTHRU CTF CL 1-A1 4 366 03-25-37 REG	2/6/2007	11/25/2009	$21,438	$21,204	$234
30,723	CMO CHASE MTG FIN TR SER 2007-A1 PASSTHRU CTF CL 1-A1 4 366 03-25-37 REG	2/6/2007	5/25/2009	$30,723	$30,387	$336
35,123	CMO CHASE MTG FIN TR SER 2007-A1 PASSTHRU CTF CL 1-A1 4 366 03-25-37 REG	2/6/2007	4/25/2009	$35,123	$34,739	$384
18,028	CMO CHASE MTG FIN TR SER 2007-A1 PASSTHRU CTF CL 1-A1 4 366 03-25-37 REG	2/6/2007	10/25/2009	$18,028	$17,831	$197
42,937	CMO CHASE MTG FIN TR SER 2007-A1 PASSTHRU CTF CL 1-A1 4 366 03-25-37 REG	2/6/2007	8/25/2009	$42,937	$42,467	$470
41,328	CMO CHASE MTG FIN TR SER 2007-A1 PASSTHRU CTF CL 1-A1 4 366 03-25-37 REG	2/6/2007	7/25/2009	$41,328	$40,876	$452
54,229	CMO CHASE MTG FIN TR SER 2007-A1 PASSTHRU CTF CL 1-A1 4 366 03-25-37 REG	2/6/2007	3/25/2009	$54,229	$53,636	$593
30,258	CMO CHASE MTG FIN TR SER 2007-A1 PASSTHRU CTF CL 1-A1 4 366 03-25-37 REG	2/6/2007	2/25/2009	$30,258	$29,927	$331
29,741	CMO CHASE MTG FIN TR SER 2007-A1 PASSTHRU CTF CL 1-A1 4 366 03-25-37 REG	2/6/2007	12/25/2009	$29,741	$29,415	$325
27,721	CMO CHASE MTG FIN TR SER 2007-A1 PASSTHRU CTF CL 1-A1 4 366 03-25-37 REG	2/6/2007	9/25/2009	$27,721	$27,418	$303
16,908	CMO CITIGROUP MTG LN TR 2005-3 MTG DUE 08-25-2035	8/15/2007	9/25/2009	$16,908	$16,529	$379
12,686	CMO CITIGROUP MTG LN TR 2005-3 MTG DUE 08-25-2035	8/15/2007	11/25/2009	$12,686	$12,408	$278
6,958	CMO CITIGROUP MTG LN TR 2005-3 MTG DUE 08-25-2035	8/15/2007	2/25/2009	$6,958	$6,825	$133
17,813	CMO CITIGROUP MTG LN TR 2005-3 MTG DUE 08-25-2035	8/15/2007	3/25/2009	$17,813	$17,369	$444
21,031	CMO CITIGROUP MTG LN TR 2005-3 MTG DUE 08-25-2035	8/15/2007	4/25/2009	$21,031	$20,513	$517
14,699	CMO CITIGROUP MTG LN TR 2005-3 MTG DUE 08-25-2035	8/15/2007	7/25/2009	$14,699	$14,335	$365
7,136	CMO CITIGROUP MTG LN TR 2005-3 MTG DUE 08-25-2035	8/15/2007	12/25/2009	$7,136	$6,982	$154
15,489	CMO CITIGROUP MTG LN TR 2005-3 MTG DUE 08-25-2035	8/15/2007	6/25/2009	$15,489	$15,101	$388
6,259	CMO CITIGROUP MTG LN TR 2005-3 MTG DUE 08-25-2035	8/15/2007	10/25/2009	$6,259	$6,120	$139
20,999	CMO CITIGROUP MTG LN TR 2005-3 MTG DUE 08-25-2035	8/15/2007	8/25/2009	$20,999	$20,484	$515
4,959	CMO CITIGROUP MTG LN TR 2005-3 MTG DUE 08-25-2035	8/15/2007	1/25/2009	$4,959	$4,861	$98
13,499	CMO CITIGROUP MTG LN TR 2005-3 MTG DUE 08-25-2035	8/15/2007	5/25/2009	$13,499	$13,171	$328
3,424	CMO CWALT ALT LN TR SER 2006-OA19 CL A-1FLT RT DUE 02-20-2047 BEO	10/27/2006	4/20/2009	$3,424	$3,424	$0
2,589	CMO CWALT ALT LN TR SER 2006-OA19 CL A-1FLT RT DUE 02-20-2047 BEO	10/27/2006	6/20/2009	$2,589	$2,589	$0
3,059	CMO CWALT ALT LN TR SER 2006-OA19 CL A-1FLT RT DUE 02-20-2047 BEO	10/27/2006	1/20/2009	$3,059	$3,059	$0
4,239	CMO CWALT ALT LN TR SER 2006-OA19 CL A-1FLT RT DUE 02-20-2047 BEO	10/27/2006	7/20/2009	$4,239	$4,239	$0
5,965	CMO CWALT ALT LN TR SER 2006-OA19 CL A-1FLT RT DUE 02-20-2047 BEO	10/27/2006	8/20/2009	$5,965	$5,965	$0
5,368	CMO CWALT ALT LN TR SER 2006-OA19 CL A-1FLT RT DUE 02-20-2047 BEO	10/27/2006	10/20/2009	$5,368	$5,368	$0
1,799	CMO CWALT ALT LN TR SER 2006-OA19 CL A-1FLT RT DUE 02-20-2047 BEO	10/27/2006	5/20/2009	$1,799	$1,799	$0
3,173	CMO CWALT ALT LN TR SER 2006-OA19 CL A-1FLT RT DUE 02-20-2047 BEO	10/27/2006	11/20/2009	$3,173	$3,173	$0
2,628	CMO CWALT ALT LN TR SER 2006-OA19 CL A-1FLT RT DUE 02-20-2047 BEO	10/27/2006	2/20/2009	$2,628	$2,628	$0
3,001	CMO CWALT ALT LN TR SER 2006-OA19 CL A-1FLT RT DUE 02-20-2047 BEO	10/27/2006	3/20/2009	$3,001	$3,001	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
3,072	CMO CWALT ALT LN TR SER 2006-OA19 CL A-1FLT RT DUE 02-20-2047 BEO	10/27/2006	9/20/2009	$3,072	$3,072	$0
7,641	CMO CWALT ALT LN TR SER 2006-OA19 CL A-1FLT RT DUE 02-20-2047 BEO	10/27/2006	12/20/2009	$7,641	$7,641	$0
5,461	CMO FEDERAL HOME LN MTG CORP PREASSIGN 00629 DUE 05-25-2043 BEO	9/13/2005	8/25/2009	$5,461	$5,540	($79)
1,499	CMO FEDERAL HOME LN MTG CORP PREASSIGN 00629 DUE 05-25-2043 BEO	9/13/2005	2/25/2009	$1,499	$1,521	($22)
2,967	CMO FEDERAL HOME LN MTG CORP PREASSIGN 00629 DUE 05-25-2043 BEO	9/13/2005	11/25/2009	$2,967	$3,010	($43)
1,805	CMO FEDERAL HOME LN MTG CORP PREASSIGN 00629 DUE 05-25-2043 BEO	9/13/2005	9/25/2009	$1,805	$1,831	($26)
5,409	CMO FEDERAL HOME LN MTG CORP PREASSIGN 00629 DUE 05-25-2043 BEO	9/13/2005	10/25/2009	$5,409	$5,487	($78)
4,000	CMO FEDERAL HOME LN MTG CORP PREASSIGN 00629 DUE 05-25-2043 BEO	9/13/2005	6/25/2009	$4,000	$4,059	($58)
1,749	CMO FEDERAL HOME LN MTG CORP PREASSIGN 00629 DUE 05-25-2043 BEO	9/13/2005	3/25/2009	$1,749	$1,775	($26)
3,712	CMO FEDERAL HOME LN MTG CORP PREASSIGN 00629 DUE 05-25-2043 BEO	9/13/2005	4/25/2009	$3,712	$3,766	($55)
6,235	CMO FEDERAL HOME LN MTG CORP PREASSIGN 00629 DUE 05-25-2043 BEO	9/13/2005	7/25/2009	$6,235	$6,326	($91)
5,600	CMO FEDERAL HOME LN MTG CORP PREASSIGN 00629 DUE 05-25-2043 BEO	9/13/2005	5/27/2009	$5,600	$5,682	($82)
2,700	CMO FEDERAL HOME LN MTG CORP PREASSIGN 00629 DUE 05-25-2043 BEO	9/13/2005	1/25/2009	$2,700	$2,740	($40)
2,014	CMO FEDERAL HOME LN MTG CORP PREASSIGN 00629 DUE 05-25-2043 BEO	9/13/2005	12/25/2009	$2,014	$2,043	($29)
27,430	CMO FNMA SERIES 2003-88 CLASS-F DUE 05-25-2030 REG	10/26/2005	6/25/2009	$27,430	$27,361	$69
20,961	CMO FNMA SERIES 2003-88 CLASS-F DUE 05-25-2030 REG	10/26/2005	1/25/2009	$20,961	$20,908	$52
32,166	CMO FNMA SERIES 2003-88 CLASS-F DUE 05-25-2030 REG	10/26/2005	7/25/2009	$32,166	$32,086	$80
37,997	CMO FNMA SERIES 2003-88 CLASS-F DUE 05-25-2030 REG	10/26/2005	4/25/2009	$37,997	$37,902	$95
35,640	CMO FNMA SERIES 2003-88 CLASS-F DUE 05-25-2030 REG	10/26/2005	5/26/2009	$35,640	$35,551	$89
31,403	CMO FNMA SERIES 2003-88 CLASS-F DUE 05-25-2030 REG	10/26/2005	10/25/2009	$31,403	$31,325	$79
42,623	CMO FNMA SERIES 2003-88 CLASS-F DUE 05-25-2030 REG	10/26/2005	8/25/2009	$42,623	$42,517	$107
35,664	CMO FNMA SERIES 2003-88 CLASS-F DUE 05-25-2030 REG	10/26/2005	11/3/2009	$35,664	$35,575	$89
33,739	CMO FNMA SERIES 2003-88 CLASS-F DUE 05-25-2030 REG	10/26/2005	9/25/2009	$33,739	$33,655	$84
16,305	CMO FNMA SERIES 2003-88 CLASS-F DUE 05-25-2030 REG	10/26/2005	2/25/2009	$16,305	$16,265	$41
33,444	CMO FNMA SERIES 2003-88 CLASS-F DUE 05-25-2030 REG	10/26/2005	3/25/2009	$33,444	$33,360	$84
24,501	CMO FNMA SERIES 2003-88 CLASS-F DUE 05-25-2030 REG	10/26/2005	12/2/2009	$24,501	$24,439	$61
17,158	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A12.954544% DUE 09-25-2035/10-25-2005 REG	9/15/2005	9/25/2009	$17,158	$17,057	$102
18,876	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A12 954544% DUE 09-25-2035/10-25-2005 REG	9/15/2005	10/25/2009	$18,876	$18,764	$112
19,299	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A12 954544% DUE 09-25-2035/10-25-2005 REG	9/15/2005	11/25/2009	$19,299	$19,184	$115
23,496	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A12 954544% DUE 09-25-2035/10-25-2005 REG	9/15/2005	5/25/2009	$23,496	$23,356	$140
18,733	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A12 954544% DUE 09-25-2035/10-25-2005 REG	9/15/2005	3/25/2009	$18,733	$18,622	$111
25,104	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A12 954544% DUE 09-25-2035/10-25-2005 REG	9/15/2005	7/25/2009	$25,104	$24,955	$149
35,247	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A12 954544% DUE 09-25-2035/10-25-2005 REG	9/15/2005	8/25/2009	$35,247	$35,038	$209
20,787	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A12 954544% DUE 09-25-2035/10-25-2005 REG	9/15/2005	4/25/2009	$20,787	$20,663	$123
11,662	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A12 954544% DUE 09-25-2035/10-25-2005 REG	9/15/2005	1/25/2009	$11,662	$11,592	$69
7,507	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A12 954544% DUE 09-25-2035/10-25-2005 REG	9/15/2005	2/25/2009	$7,507	$7,462	$45
18,855	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A12 954544% DUE 09-25-2035/10-25-2005 REG	9/15/2005	6/25/2009	$18,855	$18,743	$112
12,402	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A12 954544% DUE 09-25-2035/10-25-2005 REG	9/15/2005	12/25/2009	$12,402	$12,328	$74
18,656	CMO HARBORVIEW MTG LN TR 2006-12 CL 2A-1A1 DUE 01-19-2038 REG	10/19/2006	5/19/2009	$18,656	$18,656	$0
14,970	CMO HARBORVIEW MTG LN TR 2006-12 CL 2A-1A1 DUE 01-19-2038 REG	10/19/2006	12/19/2009	$14,970	$14,970	$0
20,599	CMO HARBORVIEW MTG LN TR 2006-12 CL 2A-1A1 DUE 01-19-2038 REG	10/19/2006	9/19/2009	$20,599	$20,599	$0
20,561	CMO HARBORVIEW MTG LN TR 2006-12 CL 2A-1A1 DUE 01-19-2038 REG	10/19/2006	6/19/2009	$20,561	$20,561	$0
17,613	CMO HARBORVIEW MTG LN TR 2006-12 CL 2A-1A1 DUE 01-19-2038 REG	10/19/2006	11/19/2009	$17,613	$17,613	$0
20,003	CMO HARBORVIEW MTG LN TR 2006-12 CL 2A-1A1 DUE 01-19-2038 REG	10/19/2006	1/19/2009	$20,003	$20,003	$0
21,516	CMO HARBORVIEW MTG LN TR 2006-12 CL 2A-1A1 DUE 01-19-2038 REG	10/19/2006	2/19/2009	$21,516	$21,516	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
22,548	CMO HARBORVIEW MTG LN TR 2006-12 CL 2A-1A1 DUE 01-19-2038 REG	10/19/2006	7/19/2009	$22,548	$22,548	$0
13,966	CMO HARBORVIEW MTG LN TR 2006-12 CL 2A-1A1 DUE 01-19-2038 REG	10/19/2006	10/19/2009	$13,966	$13,966	$0
19,244	CMO HARBORVIEW MTG LN TR 2006-12 CL 2A-1A1 DUE 01-19-2038 REG	10/19/2006	8/19/2009	$19,244	$19,244	$0
20,284	CMO HARBORVIEW MTG LN TR 2006-12 CL 2A-1A1 DUE 01-19-2038 REG	10/19/2006	4/19/2009	$20,284	$20,284	$0
17,412	CMO HARBORVIEW MTG LN TR 2006-12 CL 2A-1A1 DUE 01-19-2038 REG	10/19/2006	3/19/2009	$17,412	$17,412	$0
38,641	CMO IMPAC SECD ASSETS TR 2006-4 MTG PASSTHRU CTF CL A-2A DUE 01-25-2037 REG	11/3/2006	8/25/2009	$38,641	$38,641	$0
17,556	CMO IMPAC SECD ASSETS TR 2006-4 MTG PASSTHRU CTF CL A-2A DUE 01-25-2037 REG	11/3/2006	1/25/2009	$17,556	$17,556	$0
31,486	CMO IMPAC SECD ASSETS TR 2006-4 MTG PASSTHRU CTF CL A-2A DUE 01-25-2037 REG	11/3/2006	5/25/2009	$31,486	$31,486	$0
21,199	CMO IMPAC SECD ASSETS TR 2006-4 MTG PASSTHRU CTF CL A-2A DUE 01-25-2037 REG	11/3/2006	10/25/2009	$21,199	$21,199	$0
27,546	CMO IMPAC SECD ASSETS TR 2006-4 MTG PASSTHRU CTF CL A-2A DUE 01-25-2037 REG	11/3/2006	9/25/2009	$27,546	$27,546	$0
26,219	CMO IMPAC SECD ASSETS TR 2006-4 MTG PASSTHRU CTF CL A-2A DUE 01-25-2037 REG	11/3/2006	7/25/2009	$26,219	$26,219	$0
19,711	CMO IMPAC SECD ASSETS TR 2006-4 MTG PASSTHRU CTF CL A-2A DUE 01-25-2037 REG	11/3/2006	2/25/2009	$19,711	$19,711	$0
27,346	CMO IMPAC SECD ASSETS TR 2006-4 MTG PASSTHRU CTF CL A-2A DUE 01-25-2037 REG	11/3/2006	4/25/2009	$27,346	$27,346	$0
23,232	CMO IMPAC SECD ASSETS TR 2006-4 MTG PASSTHRU CTF CL A-2A DUE 01-25-2037 REG	11/3/2006	12/25/2009	$23,232	$23,232	$0
17,720	CMO IMPAC SECD ASSETS TR 2006-4 MTG PASSTHRU CTF CL A-2A DUE 01-25-2037 REG	11/3/2006	11/25/2009	$17,720	$17,720	$0
29,165	CMO IMPAC SECD ASSETS TR 2006-4 MTG PASSTHRU CTF CL A-2A DUE 01-25-2037 REG	11/3/2006	3/25/2009	$29,165	$29,165	$0
23,508	CMO IMPAC SECD ASSETS TR 2006-4 MTG PASSTHRU CTF CL A-2A DUE 01-25-2037 REG	11/3/2006	6/25/2009	$23,508	$23,508	$0
24,162	CMO J P MORGAN MTG TR 2005-A1 MTG PASSTHRU CTF CL 6-T-1 DUE 02-25-2035 REG	8/10/2007	7/25/2009	$24,162	$23,111	$1,051
38,176	CMO J P MORGAN MTG TR 2005-A1 MTG PASSTHRU CTF CL 6-T-1 DUE 02-25-2035 REG	8/10/2007	6/25/2009	$38,176	$36,499	$1,677
6,704	CMO J P MORGAN MTG TR 2005-A1 MTG PASSTHRU CTF CL 6-T-1 DUE 02-25-2035 REG	8/10/2007	1/25/2009	$6,704	$6,320	$383
19,912	CMO J P MORGAN MTG TR 2005-A1 MTG PASSTHRU CTF CL 6-T-1 DUE 02-25-2035 REG	8/10/2007	11/25/2009	$19,912	$19,259	$652
29,344	CMO J P MORGAN MTG TR 2005-A1 MTG PASSTHRU CTF CL 6-T-1 DUE 02-25-2035 REG	8/10/2007	8/25/2009	$29,344	$28,080	$1,264
25,390	CMO J P MORGAN MTG TR 2005-A1 MTG PASSTHRU CTF CL 6-T-1 DUE 02-25-2035 REG	8/10/2007	10/25/2009	$25,390	$24,546	$844
27,435	CMO J P MORGAN MTG TR 2005-A1 MTG PASSTHRU CTF CL 6-T-1 DUE 02-25-2035 REG	8/10/2007	12/25/2009	$27,435	$26,550	$886
14,353	CMO J P MORGAN MTG TR 2005-A1 MTG PASSTHRU CTF CL 6-T-1 DUE 02-25-2035 REG	8/10/2007	2/25/2009	$14,353	$13,532	$821
20,648	CMO J P MORGAN MTG TR 2005-A1 MTG PASSTHRU CTF CL 6-T-1 DUE 02-25-2035 REG	8/10/2007	5/25/2009	$20,648	$19,731	$917
16,512	CMO J P MORGAN MTG TR 2005-A1 MTG PASSTHRU CTF CL 6-T-1 DUE 02-25-2035 REG	8/10/2007	4/25/2009	$16,512	$15,771	$741
14,115	CMO J P MORGAN MTG TR 2005-A1 MTG PASSTHRU CTF CL 6-T-1 DUE 02-25-2035 REG	8/10/2007	9/25/2009	$14,115	$13,514	$602
12,858	CMO J P MORGAN MTG TR 2005-A1 MTG PASSTHRU CTF CL 6-T-1 DUE 02-25-2035 REG	8/10/2007	3/25/2009	$12,858	$12,275	$583
229	CMO MASTR ADJ RATE MTGS TR 2004-4 CL 4-A-1 VAR DUE 05-25-2034 REG	3/31/2006	2/25/2009	$229	$227	$2
7,161	CMO MASTR ADJ RATE MTGS TR 2004-4 CL 4-A-1 VAR DUE 05-25-2034 REG	3/31/2006	11/25/2009	$7,161	$7,109	$52
3,332	CMO MASTR ADJ RATE MTGS TR 2004-4 CL 4-A-1 VAR DUE 05-25-2034 REG	3/31/2006	10/25/2009	$3,332	$3,308	$24
405	CMO MASTR ADJ RATE MTGS TR 2004-4 CL 4-A-1 VAR DUE 05-25-2034 REG	3/31/2006	4/25/2009	$405	$402	$3
580	CMO MASTR ADJ RATE MTGS TR 2004-4 CL 4-A-1 VAR DUE 05-25-2034 REG	3/31/2006	8/25/2009	$580	$576	$4
525	CMO MASTR ADJ RATE MTGS TR 2004-4 CL 4-A-1 VAR DUE 05-25-2034 REG	3/31/2006	9/25/2009	$525	$521	$4
485	CMO MASTR ADJ RATE MTGS TR 2004-4 CL 4-A-1 VAR DUE 05-25-2034 REG	3/31/2006	7/25/2009	$485	$482	$4
3,466	CMO MASTR ADJ RATE MTGS TR 2004-4 CL 4-A-1 VAR DUE 05-25-2034 REG	3/31/2006	12/25/2009	$3,466	$3,441	$25
474	CMO MASTR ADJ RATE MTGS TR 2004-4 CL 4-A-1 VAR DUE 05-25-2034 REG	3/31/2006	6/25/2009	$474	$471	$3
261	CMO MASTR ADJ RATE MTGS TR 2004-4 CL 4-A-1 VAR DUE 05-25-2034 REG	3/31/2006	3/25/2009	$261	$259	$2
461	CMO MASTR ADJ RATE MTGS TR 2004-4 CL 4-A-1 VAR DUE 05-25-2034 REG	3/31/2006	5/25/2009	$461	$457	$3
227	CMO MASTR ADJ RATE MTGS TR 2004-4 CL 4-A-1 VAR DUE 05-25-2034 REG	3/31/2006	1/25/2009	$227	$225	$2
49,438	CMO MASTR AST SECURITIZATION TR 2003-7 MTG PASSTHRU CTF CL 1-A-2 5 5 09-25-33	5/23/2003	7/25/2009	$49,438	$49,747	($309)
51,461	CMO MASTR AST SECURITIZATION TR 2003-7 MTG PASSTHRU CTF CL 1-A-2 5 5 09-25-33	5/23/2003	4/25/2009	$51,461	$51,812	($351)
27,431	CMO MASTR AST SECURITIZATION TR 2003-7 MTG PASSTHRU CTF CL 1-A-2 5 5 09-25-33	5/23/2003	8/25/2009	$27,431	$27,560	($130)
16,485	CMO MASTR AST SECURITIZATION TR 2003-7 MTG PASSTHRU CTF CL 1-A-2 5 5 09-25-33	5/23/2003	2/25/2009	$16,485	$16,592	($107)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
14,793	CMO MASTR AST SECURITIZATION TR 2003-7 MTG PASSTHRU CTF CL 1-A-2 5 5 09-25-33	5/23/2003	11/25/2009	$14,793	$14,883	($90)
60,518	CMO MASTR AST SECURITIZATION TR 2003-7 MTG PASSTHRU CTF CL 1-A-2 5 5 09-25-33	5/23/2003	9/25/2009	$60,518	$60,892	($373)
27,470	CMO MASTR AST SECURITIZATION TR 2003-7 MTG PASSTHRU CTF CL 1-A-2 5 5 09-25-33	5/23/2003	10/25/2009	$27,470	$27,639	($168)
11,807	CMO MASTR AST SECURITIZATION TR 2003-7 MTG PASSTHRU CTF CL 1-A-2 5 5 09-25-33	5/23/2003	12/25/2009	$11,807	$11,878	($72)
19,156	CMO MASTR AST SECURITIZATION TR 2003-7 MTG PASSTHRU CTF CL 1-A-2 5 5 09-25-33	5/23/2003	3/25/2009	$19,156	$19,286	($131)
6,121	CMO MASTR AST SECURITIZATION TR 2003-7 MTG PASSTHRU CTF CL 1-A-2 5 5 09-25-33	5/23/2003	1/25/2009	$6,121	$6,161	($40)
68,453	CMO MASTR AST SECURITIZATION TR 2003-7 MTG PASSTHRU CTF CL 1-A-2 5 5 09-25-33	5/23/2003	6/25/2009	$68,453	$68,883	($431)
51,868	CMO MASTR AST SECURITIZATION TR 2003-7 MTG PASSTHRU CTF CL 1-A-2 5 5 09-25-33	5/23/2003	5/25/2009	$51,868	$52,222	($354)
19,665	CMO MELLON RESDNTL FDG CORP 2000-TBC3 MTG PASSTHRU CTF CL A-1 VAR 12-15-2030	5/25/2004	9/15/2009	$19,665	$19,688	($23)
22,383	CMO MELLON RESDNTL FDG CORP 2000-TBC3 MTG PASSTHRU CTF CL A-1 VAR 12-15-2030	5/25/2004	11/15/2009	$22,383	$22,409	($27)
3,348	CMO MELLON RESDNTL FDG CORP 2000-TBC3 MTG PASSTHRU CTF CL A-1 VAR 12-15-2030	5/25/2004	8/15/2009	$3,348	$3,352	($4)
9,340	CMO MELLON RESDNTL FDG CORP 2000-TBC3 MTG PASSTHRU CTF CL A-1 VAR 12-15-2030	5/25/2004	6/15/2009	$9,340	$9,352	($11)
17,671	CMO MELLON RESDNTL FDG CORP 2000-TBC3 MTG PASSTHRU CTF CL A-1 VAR 12-15-2030	5/25/2004	5/15/2009	$17,671	$17,692	($21)
1,923	CMO MELLON RESDNTL FDG CORP 2000-TBC3 MTG PASSTHRU CTF CL A-1 VAR 12-15-2030	5/25/2004	2/15/2009	$1,923	$1,925	($2)
9,588	CMO MELLON RESDNTL FDG CORP 2000-TBC3 MTG PASSTHRU CTF CL A-1 VAR 12-15-2030	5/25/2004	4/15/2009	$9,588	$9,600	($11)
2,397	CMO MELLON RESDNTL FDG CORP 2000-TBC3 MTG PASSTHRU CTF CL A-1 VAR 12-15-2030	5/25/2004	7/15/2009	$2,397	$2,400	($3)
5,379	CMO MELLON RESDNTL FDG CORP 2000-TBC3 MTG PASSTHRU CTF CL A-1 VAR 12-15-2030	5/25/2004	3/15/2009	$5,379	$5,385	($5)
2,220	CMO MELLON RESDNTL FDG CORP 2000-TBC3 MTG PASSTHRU CTF CL A-1 VAR 12-15-2030	5/25/2004	12/15/2009	$2,220	$2,222	($3)
7,189	CMO MELLON RESDNTL FDG CORP 2000-TBC3 MTG PASSTHRU CTF CL A-1 VAR 12-15-2030	5/25/2004	10/15/2009	$7,189	$7,197	($9)
19,237	CMO MELLON RESDNTL FDG CORP 2000-TBC3 MTG PASSTHRU CTF CL A-1 VAR 12-15-2030	5/25/2004	1/15/2009	$19,237	$19,259	($22)
7,501	CMO RESDNTL FDG MTG SECS I INC MTG PASS 2003-S9 CL A-1 6 5 03-25-2032 REG	5/9/2003	8/25/2009	$7,501	$7,581	($80)
14,014	CMO RESDNTL FDG MTG SECS I INC MTG PASS 2003-S9 CL A-1 6 5 03-25-2032 REG	5/9/2003	11/25/2009	$14,014	$14,152	($138)
8,936	CMO RESDNTL FDG MTG SECS I INC MTG PASS 2003-S9 CL A-1 6 5 03-25-2032 REG	5/9/2003	2/25/2009	$8,936	$9,028	($92)
3,680	CMO RESDNTL FDG MTG SECS I INC MTG PASS 2003-S9 CL A-1 6 5 03-25-2032 REG	5/9/2003	7/25/2009	$3,680	$3,720	($40)
176	CMO RESDNTL FDG MTG SECS I INC MTG PASS 2003-S9 CL A-1 6 5 03-25-2032 REG	5/9/2003	12/25/2009	$176	$177	($2)
3,346	CMO RESDNTL FDG MTG SECS I INC MTG PASS 2003-S9 CL A-1 6 5 03-25-2032 REG	5/9/2003	3/25/2009	$3,346	$3,382	($37)
2,191	CMO RESDNTL FDG MTG SECS I INC MTG PASS 2003-S9 CL A-1 6 5 03-25-2032 REG	5/9/2003	10/25/2009	$2,191	$2,212	($22)
5,256	CMO RESDNTL FDG MTG SECS I INC MTG PASS 2003-S9 CL A-1 6 5 03-25-2032 REG	5/9/2003	5/25/2009	$5,256	$5,314	($58)
29,106	CMO RESDNTL FDG MTG SECS I INC MTG PASS 2003-S9 CL A-1 6 5 03-25-2032 REG	5/9/2003	6/25/2009	$29,106	$29,423	($317)
8,804	CMO RESDNTL FDG MTG SECS I INC MTG PASS 2003-S9 CL A-1 6 5 03-25-2032 REG	5/9/2003	4/25/2009	$8,804	$8,901	($97)
7,077	CMO RESDNTL FDG MTG SECS I INC MTG PASS 2003-S9 CL A-1 6 5 03-25-2032 REG	5/9/2003	1/25/2009	$7,077	$7,152	($75)
5,944	CMO RESDNTL FDG MTG SECS I INC MTG PASS 2003-S9 CL A-1 6 5 03-25-2032 REG	5/9/2003	9/25/2009	$5,944	$6,003	($59)
6,788	CMO STRUCTURED ADJ RATE MTG LN TR DUE 01-25-2035 REG	8/14/2007	8/25/2009	$6,788	$6,689	$100
9,391	CMO STRUCTURED ADJ RATE MTG LN TR DUE 01-25-2035 REG	8/14/2007	7/25/2009	$9,391	$9,252	$139
4,017	CMO STRUCTURED ADJ RATE MTG LN TR DUE 01-25-2035 REG	8/14/2007	6/25/2009	$4,017	$3,957	$60
18,355	CMO STRUCTURED ADJ RATE MTG LN TR DUE 01-25-2035 REG	8/14/2007	2/25/2009	$18,355	$18,005	$350
18,401	CMO STRUCTURED ADJ RATE MTG LN TR DUE 01-25-2035 REG	8/14/2007	11/25/2009	$18,401	$18,050	$351
35,826	CMO STRUCTURED ADJ RATE MTG LN TR DUE 01-25-2035 REG	8/14/2007	12/25/2009	$35,826	$35,142	$683
5,453	CMO STRUCTURED ADJ RATE MTG LN TR DUE 01-25-2035 REG	8/14/2007	4/25/2009	$5,453	$5,369	$83
11,711	CMO STRUCTURED ADJ RATE MTG LN TR DUE 01-25-2035 REG	8/14/2007	3/25/2009	$11,711	$11,530	$181
8,318	CMO STRUCTURED ADJ RATE MTG LN TR DUE 01-25-2035 REG	8/14/2007	9/25/2009	$8,318	$8,198	$121
18,551	CMO STRUCTURED ADJ RATE MTG LN TR DUE 01-25-2035 REG	8/14/2007	5/25/2009	$18,551	$18,270	$280
298	CMO STRUCTURED ADJ RATE MTG LN TR DUE 01-25-2035 REG	8/14/2007	1/25/2009	$298	$292	$6
19,140	CMO STRUCTURED ADJ RATE MTG LN TR DUE 01-25-2035 REG	8/14/2007	10/25/2009	$19,140	$18,775	$365
1,360	CMO STRUCTURED AST MTG INVTS II INC DUE 07-19-2035 REG	8/10/2007	6/19/2009	$1,360	$1,341	$19

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
4,408	CMO STRUCTURED AST MTG INVTS II INC DUE 07-19-2035 REG	8/10/2007	1/19/2009	$4,408	$4,357	$52
324	CMO STRUCTURED AST MTG INVTS II INC DUE 07-19-2035 REG	8/10/2007	9/19/2009	$324	$320	$4
9,235	CMO STRUCTURED AST MTG INVTS II INC DUE 07-19-2035 REG	8/10/2007	2/19/2009	$9,235	$9,130	$105
76	CMO STRUCTURED AST MTG INVTS II INC DUE 07-19-2035 REG	8/10/2007	12/19/2009	$76	$76	$1
61	CMO STRUCTURED AST MTG INVTS II INC DUE 07-19-2035 REG	8/10/2007	7/19/2009	$61	$60	$1
13,465	CMO STRUCTURED AST MTG INVTS II INC DUE 07-19-2035 REG	8/10/2007	11/19/2009	$13,465	$13,301	$164
513	CMO STRUCTURED AST MTG INVTS II INC DUE 07-19-2035 REG	8/10/2007	3/19/2009	$513	$508	$6
2,452	CMO STRUCTURED AST MTG INVTS II INC DUE 07-19-2035 REG	8/10/2007	4/19/2009	$2,452	$2,417	$35
1,383	CMO STRUCTURED AST MTG INVTS II INC DUE 07-19-2035 REG	8/10/2007	5/19/2009	$1,383	$1,364	$20
21,123	CMO STRUCTURED AST MTG INVTS II INC DUE 07-19-2035 REG	8/10/2007	10/19/2009	$21,123	$20,862	$261
4,434	CMO STRUCTURED AST MTG INVTS II INC DUE 07-19-2035 REG	8/10/2007	8/19/2009	$4,434	$4,373	$61
399	CMO WA MUT MTG SECS CORP 2002-AR9 MTG PASSTHRU CTF CL I-A DUE 08-25-2042 REG	5/20/2005	2/25/2009	$399	$399	$0
1,139	CMO WA MUT MTG SECS CORP 2002-AR9 MTG PASSTHRU CTF CL I-A DUE 08-25-2042 REG	5/20/2005	6/25/2009	$1,139	$1,139	$0
419	CMO WA MUT MTG SECS CORP 2002-AR9 MTG PASSTHRU CTF CL I-A DUE 08-25-2042 REG	5/20/2005	11/25/2009	$419	$419	$0
424	CMO WA MUT MTG SECS CORP 2002-AR9 MTG PASSTHRU CTF CL I-A DUE 08-25-2042 REG	5/20/2005	3/25/2009	$424	$424	$0
384	CMO WA MUT MTG SECS CORP 2002-AR9 MTG PASSTHRU CTF CL I-A DUE 08-25-2042 REG	5/20/2005	1/25/2009	$384	$384	$0
2,706	CMO WA MUT MTG SECS CORP 2002-AR9 MTG PASSTHRU CTF CL I-A DUE 08-25-2042 REG	5/20/2005	8/25/2009	$2,706	$2,706	$0
3,329	CMO WA MUT MTG SECS CORP 2002-AR9 MTG PASSTHRU CTF CL I-A DUE 08-25-2042 REG	5/20/2005	7/25/2009	$3,329	$3,329	$0
398	CMO WA MUT MTG SECS CORP 2002-AR9 MTG PASSTHRU CTF CL I-A DUE 08-25-2042 REG	5/20/2005	10/25/2009	$398	$398	$0
379	CMO WA MUT MTG SECS CORP 2002-AR9 MTG PASSTHRU CTF CL I-A DUE 08-25-2042 REG	5/20/2005	9/25/2009	$379	$379	$0
412	CMO WA MUT MTG SECS CORP 2002-AR9 MTG PASSTHRU CTF CL I-A DUE 08-25-2042 REG	5/20/2005	12/25/2009	$412	$412	$0
3,145	CMO WA MUT MTG SECS CORP 2002-AR9 MTG PASSTHRU CTF CL I-A DUE 08-25-2042 REG	5/20/2005	5/25/2009	$3,145	$3,145	$0
5,060	CMO WA MUT MTG SECS CORP 2002-AR9 MTG PASSTHRU CTF CL I-A DUE 08-25-2042 REG	5/20/2005	4/25/2009	$5,060	$5,060	$0
900	CMO WAMU MTG PASS-THROUGH CTFS TRUST 2002-AR6 CL A VAR DUE 06-25-42 BEO	7/19/2004	9/25/2009	$900	$900	($0)
212	CMO WAMU MTG PASS-THROUGH CTFS TRUST 2002-AR6 CL A VAR DUE 06-25-42 BEO	7/19/2004	11/25/2009	$212	$213	($0)
191	CMO WAMU MTG PASS-THROUGH CTFS TRUST 2002-AR6 CL A VAR DUE 06-25-42 BEO	7/19/2004	6/25/2009	$191	$191	($0)
190	CMO WAMU MTG PASS-THROUGH CTFS TRUST 2002-AR6 CL A VAR DUE 06-25-42 BEO	7/19/2004	3/25/2009	$190	$190	($0)
204	CMO WAMU MTG PASS-THROUGH CTFS TRUST 2002-AR6 CL A VAR DUE 06-25-42 BEO	7/19/2004	10/25/2009	$204	$204	($0)
776	CMO WAMU MTG PASS-THROUGH CTFS TRUST 2002-AR6 CL A VAR DUE 06-25-42 BEO	7/19/2004	8/25/2009	$776	$777	($0)
1,280	CMO WAMU MTG PASS-THROUGH CTFS TRUST 2002-AR6 CL A VAR DUE 06-25-42 BEO	7/19/2004	4/25/2009	$1,280	$1,281	($1)
196	CMO WAMU MTG PASS-THROUGH CTFS TRUST 2002-AR6 CL A VAR DUE 06-25-42 BEO	7/19/2004	2/25/2009	$196	$197	($0)
1,142	CMO WAMU MTG PASS-THROUGH CTFS TRUST 2002-AR6 CL A VAR DUE 06-25-42 BEO	7/19/2004	12/25/2009	$1,142	$1,142	($1)
185	CMO WAMU MTG PASS-THROUGH CTFS TRUST 2002-AR6 CL A VAR DUE 06-25-42 BEO	7/19/2004	1/25/2009	$185	$185	($0)
869	CMO WAMU MTG PASS-THROUGH CTFS TRUST 2002-AR6 CL A VAR DUE 06-25-42 BEO	7/19/2004	5/25/2009	$869	$870	($0)
152	CMO WAMU MTG PASS-THROUGH CTFS TRUST 2002-AR6 CL A VAR DUE 06-25-42 BEO	7/19/2004	7/25/2009	$152	$153	($0)
6,883	CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CTFCL 2-A-1A DUE 07-25-2045 REG	3/10/2006	8/25/2009	$6,883	$6,893	($10)
3,402	CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CTFCL 2-A-1A DUE 07-25-2045 REG	3/10/2006	10/25/2009	$3,402	$3,406	($5)
1,757	CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CTFCL 2-A-1A DUE 07-25-2045 REG	3/10/2006	3/25/2009	$1,757	$1,759	($2)
714	CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CTFCL 2-A-1A DUE 07-25-2045 REG	3/10/2006	1/25/2009	$714	$715	($1)
1,334	CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CTFCL 2-A-1A DUE 07-25-2045 REG	3/10/2006	4/25/2009	$1,334	$1,336	($2)
3,037	CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CTFCL 2-A-1A DUE 07-25-2045 REG	3/10/2006	5/25/2009	$3,037	$3,041	($4)
4,564	CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CTFCL 2-A-1A DUE 07-25-2045 REG	3/10/2006	11/25/2009	$4,564	$4,570	($6)
4,356	CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CTFCL 2-A-1A DUE 07-25-2045 REG	3/10/2006	7/25/2009	$4,356	$4,362	($6)
3,649	CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CTFCL 2-A-1A DUE 07-25-2045 REG	3/10/2006	9/25/2009	$3,649	$3,654	($5)
2,769	CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CTFCL 2-A-1A DUE 07-25-2045 REG	3/10/2006	12/25/2009	$2,769	$2,772	($3)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,719	CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CTFCL 2-A-1A DUE 07-25-2045 REG	3/10/2006	2/25/2009	$1,719	$1,722	($3)
4,327	CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CTFCL 2-A-1A DUE 07-25-2045 REG	3/10/2006	6/25/2009	$4,327	$4,332	($5)
18,109	CMO WASHINGTON MUT MTG TR 2003-R1 MTG PASS THRU CTF CL A-1 DUE 12-25-2027 REG	10/19/2004	1/25/2009	$18,109	$18,109	$0
41,184	CMO WASHINGTON MUT MTG TR 2003-R1 MTG PASS THRU CTF CL A-1 DUE 12-25-2027 REG	10/19/2004	4/25/2009	$41,184	$41,184	$0
42,605	CMO WASHINGTON MUT MTG TR 2003-R1 MTG PASS THRU CTF CL A-1 DUE 12-25-2027 REG	10/19/2004	7/25/2009	$42,605	$42,605	$0
32,912	CMO WASHINGTON MUT MTG TR 2003-R1 MTG PASS THRU CTF CL A-1 DUE 12-25-2027 REG	10/19/2004	9/25/2009	$32,912	$32,912	$0
34,171	CMO WASHINGTON MUT MTG TR 2003-R1 MTG PASS THRU CTF CL A-1 DUE 12-25-2027 REG	10/19/2004	6/25/2009	$34,171	$34,171	$0
28,206	CMO WASHINGTON MUT MTG TR 2003-R1 MTG PASS THRU CTF CL A-1 DUE 12-25-2027 REG	10/19/2004	2/25/2009	$28,206	$28,206	$0
19,410	CMO WASHINGTON MUT MTG TR 2003-R1 MTG PASS THRU CTF CL A-1 DUE 12-25-2027 REG	10/19/2004	12/25/2009	$19,410	$19,410	$0
34,309	CMO WASHINGTON MUT MTG TR 2003-R1 MTG PASS THRU CTF CL A-1 DUE 12-25-2027 REG	10/19/2004	5/25/2009	$34,309	$34,309	$0
31,567	CMO WASHINGTON MUT MTG TR 2003-R1 MTG PASS THRU CTF CL A-1 DUE 12-25-2027 REG	10/19/2004	3/25/2009	$31,567	$31,567	$0
38,693	CMO WASHINGTON MUT MTG TR 2003-R1 MTG PASS THRU CTF CL A-1 DUE 12-25-2027 REG	10/19/2004	8/25/2009	$38,693	$38,693	$0
28,283	CMO WASHINGTON MUT MTG TR 2003-R1 MTG PASS THRU CTF CL A-1 DUE 12-25-2027 REG	10/19/2004	11/25/2009	$28,283	$28,283	$0
30,004	CMO WASHINGTON MUT MTG TR 2003-R1 MTG PASS THRU CTF CL A-1 DUE 12-25-2027 REG	10/19/2004	10/25/2009	$30,004	$30,004	$0
34,269	PVTPL CMO GREENPOINT MTG FDG TR SER 2006AR6 CL 1-A1A VAR RT DUE 10-25-2046	11/2/2006	9/25/2009	$34,269	$34,262	$7
27,858	PVTPL CMO GREENPOINT MTG FDG TR SER 2006AR6 CL 1-A1A VAR RT DUE 10-25-2046	11/2/2006	7/25/2009	$27,858	$27,853	$5
12,399	PVTPL CMO GREENPOINT MTG FDG TR SER 2006AR6 CL 1-A1A VAR RT DUE 10-25-2046	11/2/2006	3/25/2009	$12,399	$12,396	$2
25,661	PVTPL CMO GREENPOINT MTG FDG TR SER 2006AR6 CL 1-A1A VAR RT DUE 10-25-2046	11/2/2006	12/25/2009	$25,661	$25,656	$5
26,017	PVTPL CMO GREENPOINT MTG FDG TR SER 2006AR6 CL 1-A1A VAR RT DUE 10-25-2046	11/2/2006	10/25/2009	$26,017	$26,012	$5
33,571	PVTPL CMO GREENPOINT MTG FDG TR SER 2006AR6 CL 1-A1A VAR RT DUE 10-25-2046	11/2/2006	6/25/2009	$33,571	$33,565	$7
18,885	PVTPL CMO GREENPOINT MTG FDG TR SER 2006AR6 CL 1-A1A VAR RT DUE 10-25-2046	11/2/2006	2/25/2009	$18,885	$18,881	$4
27,090	PVTPL CMO GREENPOINT MTG FDG TR SER 2006AR6 CL 1-A1A VAR RT DUE 10-25-2046	11/2/2006	4/25/2009	$27,090	$27,084	$5
27,006	PVTPL CMO GREENPOINT MTG FDG TR SER 2006AR6 CL 1-A1A VAR RT DUE 10-25-2046	11/2/2006	1/25/2009	$27,006	$27,001	$5
27,652	PVTPL CMO GREENPOINT MTG FDG TR SER 2006AR6 CL 1-A1A VAR RT DUE 10-25-2046	11/2/2006	5/25/2009	$27,652	$27,647	$5
34,644	PVTPL CMO GREENPOINT MTG FDG TR SER 2006AR6 CL 1-A1A VAR RT DUE 10-25-2046	11/2/2006	8/25/2009	$34,644	$34,637	$7
43,970	PVTPL CMO GREENPOINT MTG FDG TR SER 2006AR6 CL 1-A1A VAR RT DUE 10-25-2046	11/2/2006	11/25/2009	$43,970	$43,961	$9
5,098	PVTPL CR SUISSE 1ST BSTN MTG SECS CORP SER 2002-P1 CL-A 144A VAR RT 3-25-32 BEO	3/25/2002	7/25/2009	$5,098	$5,098	$0
2,266	PVTPL CR SUISSE 1ST BSTN MTG SECS CORP SER 2002-P1 CL-A 144A VAR RT 3-25-32 BEO	3/25/2002	3/25/2009	$2,266	$2,266	$0
2,264	PVTPL CR SUISSE 1ST BSTN MTG SECS CORP SER 2002-P1 CL-A 144A VAR RT 3-25-32 BEO	3/25/2002	5/25/2009	$2,264	$2,264	$0
7,239	PVTPL CR SUISSE 1ST BSTN MTG SECS CORP SER 2002-P1 CL-A 144A VAR RT 3-25-32 BEO	3/25/2002	8/25/2009	$7,239	$7,239	$0
4,848	PVTPL CR SUISSE 1ST BSTN MTG SECS CORP SER 2002-P1 CL-A 144A VAR RT 3-25-32 BEO	3/25/2002	9/25/2009	$4,848	$4,848	$0
4,330	PVTPL CR SUISSE 1ST BSTN MTG SECS CORP SER 2002-P1 CL-A 144A VAR RT 3-25-32 BEO	3/25/2002	2/25/2009	$4,330	$4,330	$0
832	PVTPL CR SUISSE 1ST BSTN MTG SECS CORP SER 2002-P1 CL-A 144A VAR RT 3-25-32 BEO	3/25/2002	10/25/2009	$832	$832	$0
1,410	PVTPL CR SUISSE 1ST BSTN MTG SECS CORP SER 2002-P1 CL-A 144A VAR RT 3-25-32 BEO	3/25/2002	12/25/2009	$1,410	$1,410	$0
6,520	PVTPL CR SUISSE 1ST BSTN MTG SECS CORP SER 2002-P1 CL-A 144A VAR RT 3-25-32 BEO	3/25/2002	4/25/2009	$6,520	$6,520	$0
855	PVTPL CR SUISSE 1ST BSTN MTG SECS CORP SER 2002-P1 CL-A 144A VAR RT 3-25-32 BEO	3/25/2002	1/25/2009	$855	$855	$0
6,439	PVTPL CR SUISSE 1ST BSTN MTG SECS CORP SER 2002-P1 CL-A 144A VAR RT 3-25-32 BEO	3/25/2002	11/25/2009	$6,439	$6,439	$0
1,942	PVTPL CR SUISSE 1ST BSTN MTG SECS CORP SER 2002-P1 CL-A 144A VAR RT 3-25-32 BEO	3/25/2002	6/25/2009	$1,942	$1,942	$0
188,439	FREMONT HOME LN TR 2006-C MTG PASS THRU CTF CL 2-A1 10-25-2036 REG	11/1/2006	9/9/2009	$145,098	$188,439	($43,341)
0	FREMONT HOME LN TR 2006-C MTG PASS THRU CTF CL 2-A1 10-25-2036 REG	11/1/2006	8/25/2009	$0	$0	($0)
0	CMO CITIGROUP COML MTG TR 2006-FL2 COML MTG PSTHR CTF CL A-1 144A FLT 08-15-21	10/20/2006	7/17/2009	$0	$0	($0)
4,900,000	FHLMC PREASSIGN 00017 5 04-18-2017	3/30/2009	4/16/2009	$5,471,156	$5,398,698	$72,458
900,000	FHLMC PREASSIGN 00017 5 04-18-2017	3/30/2009	4/16/2009	$1,004,906	$989,968	$14,938
5,800,000	FHLMC PREASSIGN 00017 5 04-18-2017	4/16/2009	5/4/2009	$6,392,313	$6,450,757	($58,444)
5,800,000	FHLMC PREASSIGN 00017 5 04-18-2017	5/4/2009	5/4/2009	$6,383,776	$6,391,600	($7,824)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,000,000	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARSSETTLES MARCH		2/26/2009	$1,024,297	$1,024,297	$0
(2,300,000)	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY		12/3/2008	($2,341,508)	($2,341,508)	$0
1,000,000	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN		12/8/2008	$1,012,734	$1,012,734	$0
90,527	FNMA POOL #256247 6% 05-01-2026 BEO		12/1/2008	$92,663	$92,663	$0
122,423	FNMA POOL #870702 6% 08-01-2036 BEO		12/3/2008	$124,632	$124,632	$0
103,148	FNMA POOL #893182 6% DUE 12-01-2037 REG		12/1/2008	$105,581	$105,581	$0
807,408	FNMA POOL #897596 6% 05-01-2037 BEO		12/1/2008	$826,458	$826,458	$0
116,233	FNMA POOL #899563 6% DUE 06-01-2037 REG		12/1/2008	$118,976	$118,976	$0
99,999	FNMA POOL #916964 6% 06-01-2037 BEO		12/3/2008	$101,804	$101,804	$0
1,000,100	FNMA POOL #931319 4 5% 06-01-2039 BEO		4/28/2009	$1,019,321	$1,019,321	$0
1,000,100	FNMA POOL #931319 4 5% 06-01-2039 BEO		4/28/2009	$1,019,321	$1,019,321	$0
1,000,100	FNMA POOL #931319 4 5% 06-01-2039 BEO		4/28/2009	$1,019,321	$1,019,321	$0
119,131	FNMA POOL #934585 6% 10-01-2038 BEO		12/1/2008	$121,942	$121,942	$0
102,064	FNMA POOL #964083 6% 07-01-2038 BEO		12/1/2008	$104,472	$104,472	$0
783,183	FNMA POOL #965728 6% 01-01-2038 BEO		12/1/2008	$801,661	$801,661	$0
764,635	FNMA POOL #965728 6% 01-01-2038 BEO		12/1/2008	$782,675	$782,675	$0
757,455	FNMA POOL #965728 6% 01-01-2038 BEO		12/3/2008	$771,125	$771,125	$0
113,669	FNMA POOL #966331 6% 12-01-2037 BEO		12/1/2008	$116,351	$116,351	$0
98,720	FNMA POOL #969840 5% 03-01-2038 BEO		12/19/2008	$100,649	$100,649	$0
701,200	FNMA POOL #971050 5% 02-01-2039 BEO		12/19/2008	$714,895	$714,895	$0
120,121	FNMA POOL #972448 6% 03-01-2038 BEO		12/3/2008	$122,289	$122,289	$0
199,999	FNMA POOL #972448 6% 03-01-2038 BEO		12/3/2008	$203,608	$203,608	$0
300,001	FNMA POOL #972448 6% 03-01-2038 BEO		12/3/2008	$305,415	$305,415	$0
499,951	FNMA POOL #983280 4 5% 04-01-2038 BEO		12/19/2008	$506,591	$506,591	$0
1,000,000	FNMA POOL #AA5828 4% 05-01-2039 BEO		4/3/2009	$996,992	$996,992	$0
1,000,000	FNMA POOL #AA5828 4% 05-01-2039 BEO		4/3/2009	$997,227	$997,227	$0
31,000,000	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES FEBRUARY		1/15/2009	$31,790,742	$31,790,742	$0
3,000,000	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES APRIL		3/4/2009	$3,005,156	$3,005,156	$0
3,000,000	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES FEBRUARY		12/19/2008	$3,032,344	$3,032,344	$0
3,000,000	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES MARCH		1/29/2009	$3,023,438	$3,023,438	$0
3,000,000	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES MAY		4/3/2009	$3,042,188	$3,042,188	$0
5,000,000	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY		12/15/2008	$5,089,844	$5,089,844	$0
2,000,000	GNMA I 30 YEARS SINGLE FAMILY MORTGAGE 6% 30 YEARS SETTLES AUGUST		8/5/2009	$2,101,250	$2,101,250	$0
5,000,000	GNMA I 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES FEB		1/15/2009	$5,184,375	$5,184,375	$0
2,000,000	GNMA I 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES FEB		1/15/2009	$2,073,750	$2,073,750	$0
3,000,000	GNMA I 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES FEB		1/15/2009	$3,111,563	$3,111,563	$0
1,000,000	GNMA I 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES FEB		1/15/2009	$1,036,875	$1,036,875	$0
1,000,000	GNMA I 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES FEB		1/16/2009	$1,036,406	$1,036,406	$0
3,000,000	GNMA I 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES FEB		1/15/2009	$3,110,859	$3,110,859	$0
1,000,000	GNMA I 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES FEB		1/16/2009	$1,036,406	$1,036,406	$0
2,000,000	GNMA I 30 YR SF PASS-THROUGHS 6 5 30 YEARS SETTLES APR		3/13/2009	$2,082,500	$2,082,500	$0
500,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS 5 5 30 YEARS SETTLES JUN		5/13/2009	$520,664	$520,664	$0
2,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 5 30 YR SETTLES MAR		2/12/2009	$2,080,625	$2,080,625	$0
500,000	GNMA I 30 YR SINGLE FAMILY PASS THROUGHS(SF) 5 5 30 YEARS SETTLES MAY		4/15/2009	$522,031	$522,031	$0
3,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES APR		3/12/2009	$3,108,516	$3,108,516	$0

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3,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES APR		3/12/2009	$3,108,750	$3,108,750	$0
5,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES APR		3/13/2009	$5,184,375	$5,184,375	$0
1,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES APR		3/11/2009	$1,034,688	$1,034,688	$0
1,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES APR		3/12/2009	$1,036,211	$1,036,211	$0
2,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES APR		3/11/2009	$2,069,375	$2,069,375	$0
5,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES JAN		12/4/2008	$5,076,563	$5,076,563	$0
(5,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES JAN		12/4/2008	($5,076,563)	($5,076,563)	$0
(6,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES JAN		12/4/2008	($6,097,500)	($6,097,500)	$0
5,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAR		2/17/2009	$5,168,750	$5,168,750	$0
1,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAR		2/13/2009	$1,032,188	$1,032,188	$0
2,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAR		2/13/2009	$2,065,313	$2,065,313	$0
3,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAR		2/13/2009	$3,099,375	$3,099,375	$0
1,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAR		2/13/2009	$1,032,813	$1,032,813	$0
3,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAR		2/17/2009	$3,098,438	$3,098,438	$0
2,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAY		4/9/2009	$2,090,000	$2,090,000	$0
1,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAY		4/9/2009	$1,046,563	$1,046,563	$0
3,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAY		4/9/2009	$3,134,883	$3,134,883	$0
3,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAY		4/14/2009	$3,142,500	$3,142,500	$0
5,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAY		4/14/2009	$5,237,500	$5,237,500	$0
1,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 5 30 YEARS SETTLESNOVEMBER		9/29/2009	$1,059,688	$1,059,688	$0
500,000	GNMA I SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES APRIL		3/12/2009	$516,563	$516,563	$0
(1,000,000)	GNMA I SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES FEBRUARY		12/24/2008	($1,022,500)	($1,022,500)	$0
500,000	GNMA I SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES JULY		6/11/2009	$508,906	$508,906	$0
1,000,000	GNMA I SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES MARCH		2/13/2009	$1,026,563	$1,026,563	$0
500,000	GNMA POOL #672934 5 5% 08-15-2038 BEO		7/15/2009	$516,640	$516,640	$0
1,000,000	GNMA POOL #673213 6 5% 10-15-2038 BEO		3/30/2009	$1,048,594	$1,048,594	$0
1,000,000	GNMA POOL #673213 6 5% 10-15-2038 BEO		3/30/2009	$1,048,594	$1,048,594	$0
1,000,001	GNMA POOL #688024 6% 10-15-2038 BEO		4/9/2009	$1,044,688	$1,044,688	$0
304,316	GNMA POOL #691567 6% 08-15-2038 BEO		10/19/2009	$321,791	$321,791	$0
304,322	GNMA POOL #691567 6% 08-15-2038 BEO		10/19/2009	$321,797	$321,797	$0
304,310	GNMA POOL #691567 6% 08-15-2038 BEO		10/19/2009	$321,808	$321,808	$0
304,327	GNMA POOL #691567 6% 08-15-2038 BEO		10/19/2009	$321,802	$321,802	$0
1,000,000	GNMA POOL #693186 6 5% 10-15-2038 BEO		1/27/2009	$1,038,906	$1,038,906	$0
1,000,000	GNMA POOL #693186 6 5% 10-15-2038 BEO		1/27/2009	$1,038,906	$1,038,906	$0
134,313	GNMA POOL #694465 SER 2038 6% DUE 10-15-2038 BEO		10/19/2009	$142,025	$142,025	$0
134,315	GNMA POOL #694465 SER 2038 6% DUE 10-15-2038 BEO		10/19/2009	$142,028	$142,028	$0
1,000,001	GNMA POOL #697595 6 5% 11-15-2038 BEO		4/14/2009	$1,049,063	$1,049,063	$0
1,000,001	GNMA POOL #697595 6 5% 11-15-2038 BEO		4/14/2009	$1,049,063	$1,049,063	$0
561,282	GNMA POOL #697652 6% 10-15-2038 BEO		10/19/2009	$593,556	$593,556	$0
561,273	GNMA POOL #697652 6% 10-15-2038 BEO		10/19/2009	$593,503	$593,503	$0
561,265	GNMA POOL #697652 6% 10-15-2038 BEO		10/19/2009	$593,494	$593,494	$0
561,258	GNMA POOL #697652 6% 10-15-2038 BEO		10/19/2009	$593,487	$593,487	$0
1,000,000	GNMA POOL #698036 6% 01-15-2039 BEO		9/29/2009	$1,052,969	$1,052,969	$0
1,000,000	GNMA POOL #698036 6% 01-15-2039 BEO		9/29/2009	$1,052,969	$1,052,969	$0
1,000,000	GNMA POOL #698036 6% 01-15-2039 BEO		10/19/2009	$1,057,500	$1,057,500	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,000,000	GNMA POOL #698036 6% 01-15-2039 BEO		9/29/2009	$1,052,969	$1,052,969	$0
1,000,000	GNMA POOL #698036 6% 01-15-2039 BEO		10/19/2009	$1,057,500	$1,057,500	$0
1,000,000	GNMA POOL #698036 6% 01-15-2039 BEO		9/29/2009	$1,052,969	$1,052,969	$0
1,000,000	GNMA POOL #698036 6% 01-15-2039 BEO		9/29/2009	$1,052,969	$1,052,969	$0
999,900	GNMA POOL #699078 6 5% 09-15-2038 BEO		11/13/2009	$1,065,518	$1,065,518	$0
100,000	GNMA POOL #781765 5% 07-15-2034 BEO		12/24/2008	$101,984	$101,984	$0
23,510	GNMA POOL #782272 5 5% 02-15-2038 BEO		12/24/2008	$24,039	$24,039	$0
637,078	GNMA POOL #782272 5 5% 02-15-2038 BEO		12/24/2008	$651,412	$651,412	$0
339,386	GNMA POOL #782272 5 5% 02-15-2038 BEO		12/24/2008	$347,022	$347,022	$0
500,000	GNMA POOL #782537 5 5% 12-15-2038 BEO		3/12/2009	$516,563	$516,563	$0
134,310	GNMA POOL #782775 6% 10-15-2039 BEO		10/19/2009	$142,023	$142,023	$0
1,000,000	GNMA POOL #782775 6% 10-15-2039 BEO		9/29/2009	$1,052,969	$1,052,969	$0
1,000,000	GNMA POOL #782775 6% 10-15-2039 BEO		10/19/2009	$1,057,500	$1,057,500	$0
134,308	GNMA POOL #782775 6% 10-15-2039 BEO		10/19/2009	$142,030	$142,030	$0
293,642	FEDERAL HOME LN MTG CORP POOL #A5-4031 5 5% 11-01-2036 BEO	12/12/2008	12/19/2008	$300,501	$299,628	$873
138,231	FEDERAL HOME LN MTG CORP POOL #A7-7685 5 5% 06-01-2038 BEO	12/12/2008	12/19/2008	$141,460	$141,049	$411
258,765	FEDERAL HOME LN MTG CORP POOL #A7-7685 5 5% 06-01-2038 BEO	12/12/2008	12/19/2008	$264,810	$264,040	$770
372,188	FEDERAL HOME LN MTG CORP POOL #A8-0924 5 5% 08-01-2038 BEO	12/12/2008	12/19/2008	$380,882	$379,771	$1,111
1,000,000	FEDERAL HOME LN MTG CORP POOL #A8-1955 6% 09-01-2038 BEO	8/4/2009	9/4/2009	$1,055,313	$1,042,219	$13,094
1,000,000	FEDERAL HOME LN MTG CORP POOL #A8-2394 6% 10-01-2038 BEO	4/1/2009	5/4/2009	$1,043,750	$1,042,759	$990
684,195	FEDERAL HOME LN MTG CORP POOL #A8-2429 5 5% 10-01-2038 BEO	12/12/2008	12/19/2008	$700,177	$698,142	$2,035
369,047	FEDERAL HOME LN MTG CORP POOL #A8-2523 5 5% 10-01-2038 BEO	12/12/2008	12/19/2008	$377,668	$376,567	$1,101
222,544	FEDERAL HOME LN MTG CORP POOL #A8-3564 6% 12-01-2038 BEO	9/4/2009	9/29/2009	$235,053	$233,956	$1,098
22,164	FEDERAL HOME LN MTG CORP POOL #G0-2608 5 5% 02-01-2037 BEO	12/12/2008	12/19/2008	$22,681	$22,616	$66
416,682	FEDERAL HOME LN MTG CORP POOL #G0-4537 5.5% 08-01-2038 BEO	12/12/2008	12/19/2008	$426,416	$425,172	$1,243
199,999	FEDERAL HOME LN MTG CORP POOL #G0-4567 5 5% 07-01-2038 BEO	12/11/2008	12/19/2008	$204,671	$203,998	$673
800,000	FEDERAL HOME LN MTG CORP POOL #G0-4567 5 5% 07-01-2038 BEO	12/11/2008	12/19/2008	$818,687	$815,995	$2,692
777,457	FEDERAL HOME LN MTG CORP POOL #G0-4673 6% 09-01-2038 BEO	9/4/2009	9/29/2009	$821,159	$817,386	$3,773
1,000,000	FHLMC 30 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 6 30 YEARS SETTLES APR	2/24/2009	4/1/2009	$1,045,703	$1,028,377	$17,326
1,000,000	FHLMC 30 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 6 30 YEARS SETTLES AUG	7/8/2009	8/4/2009	$1,045,820	$1,042,324	$3,496
1,000,000	FHLMC 30 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 6 30 YEARS SETTLES FEB	1/7/2009	1/30/2009	$1,032,773	$1,034,182	($1,409)
1,000,000	FHLMC 30 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 6 30 YEARS SETTLES JAN	12/11/2008	1/7/2009	$1,038,516	$1,027,455	$11,061
1,000,000	FHLMC 30 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 6 30 YEARS SETTLES JULY	6/3/2009	7/8/2009	$1,047,461	$1,042,551	$4,910
1,000,000	FHLMC 30 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 6 30 YEARS SETTLES JUNE	5/4/2009	6/3/2009	$1,048,008	$1,039,571	$8,437
1,000,000	FHLMC 30 YR GOLD PARTN CTF (PC) 6 SETTLES MAR	1/30/2009	2/24/2009	$1,033,906	$1,028,476	$5,430
445,087	FHLMC GOLD A7-2048 5 5 01-01-2038	12/12/2008	12/19/2008	$455,484	$454,160	$1,324
(1,800,000)	FHLMC GOLD SINGLE FAMILY 5 5% 30 YEARS SETTLES JANUARY	12/11/2008	12/19/2008	($1,842,047)	($1,836,000)	($6,047)
(2,200,000)	FHLMC GOLD SINGLE FAMILY 5 5% 30 YEARS SETTLES JANUARY	12/12/2008	12/19/2008	($2,251,391)	($2,244,859)	($6,531)
1,000,000	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MARCH	2/27/2009	2/27/2009	$1,025,000	$1,024,766	$234
9,000,000	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MARCH	2/27/2009	2/27/2009	$9,225,000	$9,225,000	$0
10,000,000	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MARCH	2/5/2009	2/23/2009	$10,250,000	$10,209,334	$40,666
1,000,000	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MAY	3/30/2009	4/28/2009	$1,038,672	$1,032,882	$5,790
1,000,000	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MAY	3/31/2009	4/28/2009	$1,038,672	$1,032,882	$5,790
3,000,000	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MAY	3/31/2009	4/28/2009	$3,116,250	$3,098,646	$17,604
1,000,000	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MAY	4/15/2009	4/28/2009	$1,038,750	$1,040,535	($1,785)

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1,000,000	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MAY	4/21/2009	5/7/2009	$1,035,781	$1,036,543	($762)
1,000,000	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MAY	4/21/2009	5/5/2009	$1,035,859	$1,036,673	($813)
1,000,000	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MAY	3/30/2009	4/28/2009	$1,038,672	$1,032,882	$5,790
2,000,000	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES AUGUST	8/5/2009	8/6/2009	$2,088,906	$2,091,652	($2,746)
(700,000)	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY	10/31/2008	12/1/2008	($716,516)	($697,703)	($18,813)
(2,300,000)	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY	12/1/2008	12/1/2008	($2,354,266)	($2,354,266)	$0
1,000,000	FNMA 30 YEARS SINGLE FAMILY MTG 5 5 SETTLES APR	3/6/2009	3/19/2009	$1,036,797	$1,025,414	$11,383
4,000,000	FNMA 30 YEARS SINGLE FAMILY MTG 6 SETTLES APR	3/11/2009	3/25/2009	$4,166,563	$4,132,333	$34,229
1,000,000	FNMA 30 YEARS SINGLE FAMILY MTG 6 SETTLES APR	3/19/2009	3/25/2009	$1,041,641	$1,040,318	$1,323
3,000,000	FNMA 30 YEARS SINGLE FAMILY MTG 6 SETTLES APR	2/11/2009	2/27/2009	$3,090,586	$3,085,210	$5,376
1,000,000	FNMA 30 YEARS SINGLE FAMILY MTG 6 SETTLES APR	2/11/2009	3/25/2009	$1,041,758	$1,027,450	$14,308
2,000,000	FNMA 30 YEARS SINGLE FAMILY MTG 6 SETTLES APR	2/11/2009	3/25/2009	$2,083,281	$2,054,899	$28,382
1,000,000	FNMA 30 YEARS SINGLE FAMILY MTG 6 SETTLES APR	3/11/2009	3/25/2009	$1,041,641	$1,033,083	$8,557
5,000,000	FNMA 30 YEARS SINGLE FAMILY MTG 6 SETTLES APR	3/26/2009	3/26/2009	$5,208,203	$5,208,203	$0
800,000	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	12/2/2008	12/8/2008	$810,000	$814,771	($4,771)
200,000	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	12/8/2008	12/8/2008	$202,500	$202,500	$0
1,000,000	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	12/12/2008	12/19/2008	$1,027,188	$1,022,578	$4,609
2,000,000	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	11/28/2008	12/4/2008	$2,027,813	$2,030,465	($2,652)
(1,000,000)	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	11/28/2008	12/8/2008	($1,012,500)	($1,015,273)	$2,773
1,000,000	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	12/12/2008	12/12/2008	$1,022,500	$1,022,656	($156)
(2,000,000)	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	11/20/2008	12/4/2008	($2,027,813)	($2,003,438)	($24,375)
(800,000)	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	12/2/2008	12/12/2008	($818,000)	($814,743)	($3,257)
(200,000)	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	12/11/2008	12/12/2008	($204,500)	($204,185)	($315)
(200,000)	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	12/12/2008	12/19/2008	($205,438)	($204,516)	($922)
(800,000)	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	12/12/2008	12/19/2008	($821,750)	($818,063)	($3,687)
(1,000,000)	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	11/28/2008	12/8/2008	($1,012,734)	($1,015,273)	$2,539
(400,000)	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	12/12/2008	12/12/2008	($409,000)	($409,063)	$63
(800,000)	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	12/12/2008	12/12/2008	($818,000)	($818,125)	$125
(800,000)	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	12/12/2008	12/12/2008	($818,000)	($818,125)	$125
1,000,000	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	1/5/2009	1/7/2009	$1,035,117	$1,028,185	$6,932
226,869	FNMA POOL #255272 4% 06-01-2019 BEO	7/12/2005	11/25/2008	$224,530	$220,471	$4,059
418,759	FNMA POOL #255272 4% 06-01-2019 BEO	8/30/2005	11/25/2008	$414,441	$405,477	$8,964
(226,869)	FNMA POOL #255272 4% 06-01-2019 BEO	7/12/2005	11/25/2008	($226,798)	($220,471)	($6,328)
(418,759)	FNMA POOL #255272 4% 06-01-2019 BEO	8/30/2005	11/25/2008	($418,629)	($405,477)	($13,152)
43,660	FNMA POOL #256797 4 5% DUE 05-01-2022 REG	12/11/2008	1/13/2009	$44,956	$44,163	$794
878,620	FNMA POOL #257169 4 5% 03-01-2038 BEO	12/19/2008	6/5/2009	$862,832	$894,284	($31,452)
46,805	FNMA POOL #257572 5% DUE 02-01-2039 BEO	12/10/2008	12/19/2008	$47,719	$47,346	$373
85,186	FNMA POOL #257572 5% DUE 02-01-2039 BEO	12/10/2008	12/19/2008	$86,850	$86,171	$679
112,882	FNMA POOL #257572 5% DUE 02-01-2039 BEO	12/10/2008	12/19/2008	$115,086	$114,186	$900
1,913	FNMA POOL #257572 5% DUE 02-01-2039 BEO	12/10/2008	12/19/2008	$1,950	$1,935	$15
85,186	FNMA POOL #257572 5% DUE 02-01-2039 BEO	12/10/2008	12/19/2008	$86,850	$86,171	$679
46,805	FNMA POOL #257572 5% DUE 02-01-2039 BEO	12/10/2008	12/19/2008	$47,719	$47,346	$373
1,913	FNMA POOL #257572 5% DUE 02-01-2039 BEO	12/10/2008	12/19/2008	$1,950	$1,935	$15
1	FNMA POOL #722196 4% 07-01-2018 BEO	10/4/2006	1/1/2009	$0	$0	($0)
0	FNMA POOL #727340 4% DUE 07-01-2018 REG	10/4/2006	1/1/2009	$0	$0	($0)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
36,181	FNMA POOL #762800 4 5% 08-01-2013 BEO	12/11/2008	1/13/2009	$37,255	$36,591	$664
329,623	FNMA POOL #870683 4.5% DUE 12-01-2021 REG	3/5/2009	4/9/2009	$340,259	$335,871	$4,388
600,000	FNMA POOL #888362 4 5% 05-01-2022 BEO	1/13/2009	1/15/2009	$615,305	$616,399	($1,094)
164,086	FNMA POOL #888362 4 5% 05-01-2022 BEO	1/13/2009	2/11/2009	$167,413	$168,553	($1,140)
270,320	FNMA POOL #888712 5% 10-01-2037 BEO	2/25/2009	9/10/2009	$278,726	$274,674	$4,051
431,733	FNMA POOL #889572 5 5% 06-01-2038 BEO	11/20/2008	12/12/2008	$441,447	$432,475	$8,972
46,706	FNMA POOL #889762 5% 09-01-2037 BEO	12/10/2008	12/19/2008	$47,618	$47,246	$372
81,647	FNMA POOL #889762 5% 09-01-2037 BEO	12/10/2008	12/19/2008	$83,242	$82,591	$651
0	FNMA POOL #890072 4 5% 01-01-2039 BEO	12/11/2008	6/1/2009	$0	$0	($0)
639,966	FNMA POOL #890072 4 5% 01-01-2039 BEO	12/11/2008	6/5/2009	$628,467	$645,523	($17,056)
500,000	FNMA POOL #890072 4 5% 01-01-2039 BEO	12/11/2008	1/6/2009	$509,101	$504,371	$4,731
742,023	FNMA POOL #893184 6% 02-01-2038 BEO	5/5/2009	6/1/2009	$775,530	$774,171	$1,359
100,000	FNMA POOL #893452 6% 09-01-2036 BEO	3/25/2009	5/5/2009	$104,601	$103,899	$702
63,562	FNMA POOL #900130 6% DUE 09-01-2036 REG	3/25/2009	5/5/2009	$66,487	$66,040	$446
35,157	FNMA POOL #900945 4 5% 02-01-2022 BEO	12/11/2008	1/13/2009	$36,201	$35,562	$639
23,940	FNMA POOL #906095 6% DUE 01-01-2037 BEO	10/31/2008	12/3/2008	$24,372	$23,861	$511
25,000	FNMA POOL #906552 4 5% DUE 01-01-2022 REG	3/5/2009	4/9/2009	$25,807	$25,474	$333
59,278	FNMA POOL #912486 4 5% DUE 02-01-2022 REG	12/11/2008	1/13/2009	$61,037	$59,960	$1,078
324,137	FNMA POOL #915350 4 5% 04-01-2023 BEO	3/5/2009	4/9/2009	$334,596	$330,274	$4,322
35,027	FNMA POOL #916025 4 5% 03-01-2022 BEO	12/11/2008	1/13/2009	$36,067	$35,429	$638
260,024	FNMA POOL #918898 4 5% DUE 04-01-2022 REG	3/5/2009	4/9/2009	$268,414	$264,954	$3,460
1,000,005	FNMA POOL #919444 5 5% 06-01-2038 BEO	1/30/2009	2/23/2009	$1,025,005	$1,021,236	$3,769
676,060	FNMA POOL #920017 6% 12-01-2036 BEO	10/31/2008	12/3/2008	$688,261	$673,842	$14,419
1,000,000	FNMA POOL #929017 6% 12-01-2037 BEO	5/5/2009	6/1/2009	$1,045,000	$1,043,323	$1,677
333,626	FNMA POOL #929231 4 5% 02-01-2038 BEO	12/11/2008	6/5/2009	$327,631	$336,522	($8,891)
570,943	FNMA POOL #929398 4 5% 05-01-2023 BEO	12/11/2008	2/10/2009	$582,005	$577,490	$4,514
148,293	FNMA POOL #929398 4 5% 05-01-2023 BEO	12/11/2008	1/13/2009	$152,695	$150,000	$2,695
778,428	FNMA POOL #929398 4 5% 05-01-2023 BEO	12/11/2008	1/13/2009	$801,537	$787,389	$14,149
200,001	FNMA POOL #929398 4 5% 05-01-2023 BEO	12/11/2008	1/13/2009	$205,938	$202,303	$3,635
999,999	FNMA POOL #929582 4 5% 06-01-2023 BEO	12/11/2008	2/10/2009	$1,019,374	$1,014,877	$4,497
999,999	FNMA POOL #929582 4 5% 06-01-2023 BEO	12/11/2008	2/10/2009	$1,019,374	$1,014,877	$4,497
999,999	FNMA POOL #929582 4 5% 06-01-2023 BEO	12/11/2008	2/10/2009	$1,019,374	$1,014,877	$4,497
999,999	FNMA POOL #929582 4 5% 06-01-2023 BEO	12/11/2008	2/10/2009	$1,019,374	$1,014,877	$4,497
738,197	FNMA POOL #929582 4 5% 06-01-2023 BEO	12/11/2008	2/10/2009	$752,500	$749,180	$3,320
25,105	FNMA POOL #929691 4 5% 07-01-2023 BEO	3/5/2009	4/9/2009	$25,915	$25,581	$334
848,502	FNMA POOL #930177 6% 11-01-2038 BEO	5/5/2009	6/1/2009	$886,817	$885,325	$1,492
499,999	FNMA POOL #930527 4 5% 02-01-2024 BEO	3/5/2009	4/9/2009	$516,132	$509,468	$6,664
1,000,000	FNMA POOL #930915 4% 04-01-2039 BEO	4/29/2009	4/29/2009	$1,004,062	$1,003,437	$625
1,000,000	FNMA POOL #930915 4% 04-01-2039 BEO	4/29/2009	4/29/2009	$1,004,062	$1,003,437	$625
999,999	FNMA POOL #933523 5% 02-01-2038 BEO	11/28/2008	12/19/2008	$1,022,499	$1,004,839	$17,660
576,236	FNMA POOL #933696 5% DUE 03-01-2038 REG	11/20/2008	12/15/2008	$586,680	$565,184	$21,496
653,211	FNMA POOL #933696 5% DUE 03-01-2038 REG	11/20/2008	12/19/2008	$667,909	$640,683	$27,226
346,789	FNMA POOL #933696 5% DUE 03-01-2038 REG	11/20/2008	12/19/2008	$354,592	$340,137	$14,454
116,710	FNMA POOL #933696 5% DUE 03-01-2038 REG	11/20/2008	12/15/2008	$118,825	$114,471	$4,354
229,447	FNMA POOL #933696 5% DUE 03-01-2038 REG	11/20/2008	12/19/2008	$234,609	$225,046	$9,563

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
116,710	FNMA POOL #933696 5% DUE 03-01-2038 REG	11/20/2008	12/19/2008	$119,335	$114,471	$4,864
307,055	FNMA POOL #933696 5% DUE 03-01-2038 REG	11/20/2008	12/19/2008	$313,964	$301,166	$12,798
423,765	FNMA POOL #933736 5% 03-01-2038 BEO	11/20/2008	12/15/2008	$431,446	$415,637	$15,808
32,754	FNMA POOL #933882 4 5% 04-01-2023 BEO	12/11/2008	1/13/2009	$33,726	$33,131	$595
897,062	FNMA POOL #933882 4 5% 04-01-2023 BEO	12/11/2008	1/13/2009	$923,694	$907,388	$16,305
37,097	FNMA POOL #933882 4 5% 04-01-2023 BEO	12/11/2008	1/13/2009	$38,199	$37,524	$674
897,062	FNMA POOL #933882 4 5% 04-01-2023 BEO	12/11/2008	1/13/2009	$923,694	$907,388	$16,305
639,886	FNMA POOL #934798 4 5% 02-01-2024 BEO	3/5/2009	4/9/2009	$660,532	$652,004	$8,528
639,886	FNMA POOL #934798 4 5% 02-01-2024 BEO	3/5/2009	4/9/2009	$660,532	$652,004	$8,528
309,909	FNMA POOL #934798 4 5% 02-01-2024 BEO	3/5/2009	4/9/2009	$319,909	$315,778	$4,130
500,000	FNMA POOL #934996 4 5% 02-01-2039 BEO	12/18/2008	12/19/2008	$506,641	$506,484	$157
999,901	FNMA POOL #935238 6% 05-01-2039 BEO	8/6/2009	8/27/2009	$1,050,052	$1,040,805	$9,247
999,901	FNMA POOL #935238 6% 05-01-2039 BEO	8/6/2009	8/27/2009	$1,050,052	$1,040,805	$9,247
20,873	FNMA POOL #936197 4 5% 05-01-2022 BEO	12/11/2008	8/10/2009	$21,336	$21,105	$231
284,086	FNMA POOL #936523 5 5% DUE 07-01-2037 REG	11/20/2008	12/12/2008	$290,478	$284,574	$5,904
474,036	FNMA POOL #938755 5% DUE 05-01-2037 REG	12/10/2008	12/19/2008	$483,295	$478,997	$4,298
97,684	FNMA POOL #938823 6% 06-01-2022 BEO	12/11/2008	3/11/2009	$102,034	$100,217	$1,818
485,628	FNMA POOL #941080 5% DUE 08-01-2037 REG	12/10/2008	12/19/2008	$495,113	$490,710	$4,403
1,000,000	FNMA POOL #941322 6% 07-01-2037 BEO	5/5/2009	6/1/2009	$1,045,156	$1,043,393	$1,763
999,999	FNMA POOL #948696 6% 08-01-2037 BEO	3/25/2009	5/5/2009	$1,046,015	$1,038,884	$7,131
1,000,000	FNMA POOL #948701 6% 08-01-2037 BEO	5/5/2009	6/1/2009	$1,045,156	$1,043,322	$1,834
99,933	FNMA POOL #949474 6% 09-01-2037 BEO	5/5/2009	6/1/2009	$104,445	$104,262	$183
836,439	FNMA POOL #950694 6% 10-01-2037 BEO	3/25/2009	5/5/2009	$874,928	$869,062	$5,866
889,729	FNMA POOL #953733 5 5% DUE 11-01-2037 REG	11/20/2008	12/19/2008	$913,919	$891,258	$22,660
91,895	FNMA POOL #956250 6% 11-01-2022 BEO	3/11/2009	9/30/2009	$97,882	$95,581	$2,301
0	FNMA POOL #956250 6% 11-01-2022 BEO	3/11/2009	10/2/2009	$0	$0	($0)
51,565	FNMA POOL #959983 6% 11-01-2037 BEO	5/5/2009	6/1/2009	$53,893	$53,802	$91
568,238	FNMA POOL #961555 5 5% 02-01-2038 BEO	12/12/2008	12/12/2008	$581,024	$581,112	($88)
50,427	FNMA POOL #961655 5% DUE 02-01-2038 REG	12/10/2008	12/19/2008	$51,411	$51,009	$402
456,597	FNMA POOL #962036 5% DUE 03-01-2038 REG	12/10/2008	12/19/2008	$465,515	$461,375	$4,139
1,000,000	FNMA POOL #962370 5% 04-01-2038 BEO	11/20/2008	12/19/2008	$1,022,500	$980,821	$41,680
1,000,000	FNMA POOL #962370 5% 04-01-2038 BEO	11/20/2008	12/19/2008	$1,022,500	$980,821	$41,680
145,734	FNMA POOL #962987 4 5% 05-01-2023 BEO	1/13/2009	2/11/2009	$148,689	$149,703	($1,014)
403,514	FNMA POOL #963030 5% 05-01-2038 BEO	12/10/2008	12/19/2008	$411,395	$408,178	$3,217
403,518	FNMA POOL #963030 5% 05-01-2038 BEO	12/10/2008	12/19/2008	$411,399	$408,182	$3,217
431,762	FNMA POOL #963799 5 5% 06-01-2038 BEO	12/12/2008	12/12/2008	$441,476	$441,544	($67)
999,999	FNMA POOL #964657 6% 08-01-2038 BEO	3/25/2009	5/5/2009	$1,046,015	$1,038,888	$7,127
999,999	FNMA POOL #964657 6% 08-01-2038 BEO	3/25/2009	5/5/2009	$1,046,015	$1,038,888	$7,127
409,075	FNMA POOL #964657 6% 08-01-2038 BEO	3/25/2009	5/5/2009	$427,899	$424,983	$2,915
590,925	FNMA POOL #969674 6% DUE 02-01-2038 REG	3/25/2009	5/5/2009	$618,116	$613,904	$4,213
67,819	FNMA POOL #969949 4 5% 03-01-2038 BEO	12/19/2008	6/5/2009	$66,601	$69,029	($2,428)
1,000,000	FNMA POOL #971041 5 5% 01-01-2039 BEO	4/28/2009	6/1/2009	$1,029,063	$1,036,282	($7,220)
488,880	FNMA POOL #971869 5% 02-01-2038 BEO	12/10/2008	12/19/2008	$498,428	$493,993	$4,435
1,000,000	FNMA POOL #972588 5% 03-01-2038 BEO	11/20/2008	12/19/2008	$1,022,500	$980,821	$41,680
47,129	FNMA POOL #972767 5 5% DUE 03-01-2038 REG	11/20/2008	12/19/2008	$48,411	$47,210	$1,200

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
99,990	FNMA POOL #973191 4 5% 03-01-2023 BEO	3/5/2009	4/9/2009	$103,217	$101,883	$1,333
116,709	FNMA POOL #973929 5% 04-01-2038 BEO	11/20/2008	12/15/2008	$118,715	$114,471	$4,244
883,291	FNMA POOL #973929 5% 04-01-2038 BEO	11/20/2008	12/15/2008	$898,473	$866,350	$32,123
883,291	FNMA POOL #973929 5% 04-01-2038 BEO	11/20/2008	12/15/2008	$899,301	$866,350	$32,951
116,709	FNMA POOL #973929 5% 04-01-2038 BEO	11/20/2008	12/15/2008	$118,825	$114,471	$4,354
883,291	FNMA POOL #973929 5% 04-01-2038 BEO	11/20/2008	12/15/2008	$898,473	$866,350	$32,123
116,709	FNMA POOL #973929 5% 04-01-2038 BEO	11/20/2008	12/15/2008	$118,715	$114,471	$4,244
883,291	FNMA POOL #973929 5% 04-01-2038 BEO	11/20/2008	12/15/2008	$899,301	$866,350	$32,951
346,789	FNMA POOL #974383 5% 04-01-2038 BEO	11/20/2008	12/19/2008	$354,592	$340,138	$14,454
999,999	FNMA POOL #976726 5% 04-01-2038 BEO	11/20/2008	12/19/2008	$1,022,499	$985,468	$37,031
999,999	FNMA POOL #976726 5% 04-01-2038 BEO	11/20/2008	12/19/2008	$1,022,499	$985,468	$37,031
63,042	FNMA POOL #981036 5 5% 04-01-2038 BEO	11/20/2008	12/19/2008	$64,756	$63,151	$1,606
200,000	FNMA POOL #981273 4 5% 04-01-2023 BEO	1/13/2009	2/11/2009	$204,055	$205,447	($1,392)
200,000	FNMA POOL #981273 4 5% 04-01-2023 BEO	1/13/2009	1/15/2009	$205,101	$205,466	($365)
99,999	FNMA POOL #981583 5% 05-01-2038 BEO	11/20/2008	12/19/2008	$102,249	$98,081	$4,168
1,000,006	FNMA POOL #982040 5 5% 05-01-2038 BEO	1/30/2009	2/23/2009	$1,025,006	$1,021,237	$3,769
99,568	FNMA POOL #982463 4 5% 05-01-2023 BEO	1/13/2009	2/11/2009	$101,586	$102,275	($689)
210,866	FNMA POOL #982892 4 5% 05-01-2023 BEO	1/13/2009	2/11/2009	$215,141	$216,609	($1,468)
1,000,000	FNMA POOL #983077 5% 05-01-2038 BEO	11/20/2008	12/15/2008	$1,017,188	$980,821	$36,367
1,000,000	FNMA POOL #983077 5% 05-01-2038 BEO	11/20/2008	12/15/2008	$1,017,188	$980,821	$36,367
1,000,000	FNMA POOL #983077 5% 05-01-2038 BEO	11/20/2008	12/15/2008	$1,017,188	$980,821	$36,367
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
756,607	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$771,266	$759,421	$11,845
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
999,999	FNMA POOL #983629 4.5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
999,999	FNMA POOL #983629 4 5% 05-01-2023 BEO	12/9/2008	2/10/2009	$1,019,374	$1,003,719	$15,656
346,140	FNMA POOL #983630 4 5% DUE 05-01-2023 REG	3/5/2009	4/9/2009	$357,308	$352,706	$4,603
284,082	FNMA POOL #984773 5 5% 06-01-2038 BEO	11/20/2008	12/12/2008	$290,474	$284,570	$5,904
1,000,000	FNMA POOL #985808 6% 11-01-2038 BEO	5/5/2009	6/1/2009	$1,045,000	$1,043,327	$1,673
70,781	FNMA POOL #986506 4 5% 01-01-2024 BEO	1/13/2009	2/11/2009	$72,216	$72,708	($492)
754,699	FNMA POOL #986506 4 5% 01-01-2024 BEO	1/13/2009	2/11/2009	$769,999	$775,245	($5,246)
989,766	FNMA POOL #988637 4 5% DUE 08-01-2038 REG	11/20/2008	6/5/2009	$971,981	$941,515	$30,466
25,482	FNMA POOL #988640 5% 08-01-2038 BEO	12/10/2008	12/19/2008	$25,980	$25,749	$231
1,000,000	FNMA POOL #990037 6% 09-01-2038 BEO	5/4/2009	6/1/2009	$1,045,000	$1,042,615	$2,385
999,999	FNMA POOL #990711 6% 09-01-2038 BEO	3/25/2009	5/5/2009	$1,046,015	$1,038,889	$7,126
1,000,007	FNMA POOL #991417 5 5% 11-01-2038 BEO	1/30/2009	3/6/2009	$1,028,952	$1,021,183	$7,769
151,530	FNMA POOL #991591 5 5% 12-01-2038 BEO	1/7/2009	1/8/2009	$156,691	$156,424	$267
25,047	FNMA POOL #991929 4 5% 12-01-2023 BEO	1/13/2009	2/11/2009	$25,555	$25,728	($173)
704,172	FNMA POOL #991929 4 5% 12-01-2023 BEO	1/13/2009	2/11/2009	$718,448	$723,323	($4,875)
25,047	FNMA POOL #991929 4 5% 12-01-2023 BEO	1/13/2009	2/11/2009	$25,555	$25,728	($173)
999,999	FNMA POOL #992033 6% 10-01-2038 BEO	3/25/2009	5/5/2009	$1,046,015	$1,038,889	$7,126
999,999	FNMA POOL #992033 6% 10-01-2038 BEO	3/25/2009	5/5/2009	$1,046,015	$1,038,889	$7,126
500,001	FNMA POOL #992412 4 5% 01-01-2039 BEO	12/1/2008	12/18/2008	$508,438	$497,657	$10,781
487,388	FNMA POOL #992412 4 5% 01-01-2039 BEO	12/1/2008	6/5/2009	$478,630	$485,104	($6,473)
848,471	FNMA POOL #993919 5 5% 11-01-2038 BEO	1/7/2009	1/8/2009	$877,372	$875,875	$1,497
1,000,000	FNMA POOL #994637 5 5% 11-01-2038 BEO	2/18/2009	2/23/2009	$1,025,000	$1,026,636	($1,636)
1,000,000	FNMA POOL #994637 5 5% 11-01-2038 BEO	2/18/2009	2/23/2009	$1,025,000	$1,026,636	($1,636)
1,000,000	FNMA POOL #994637 5 5% 11-01-2038 BEO	2/18/2009	2/26/2009	$1,024,297	$1,026,634	($2,337)
1,000,000	FNMA POOL #994637 5 5% 11-01-2038 BEO	2/18/2009	2/23/2009	$1,025,000	$1,026,636	($1,636)
1,000,000	FNMA POOL #994638 6% 11-01-2038 BEO	5/5/2009	6/1/2009	$1,045,000	$1,043,397	$1,602
1,000,000	FNMA POOL #994638 6% 11-01-2038 BEO	5/5/2009	6/1/2009	$1,045,156	$1,043,397	$1,759
69,267	FNMA POOL #994863 5% 11-01-2038 BEO	12/10/2008	12/19/2008	$70,620	$69,992	$628
999,999	FNMA POOL #995074 5% DUE 11-01-2038 BEO	12/11/2008	12/19/2008	$1,022,499	$1,017,962	$4,537
899,999	FNMA POOL #995074 5% DUE 11-01-2038 BEO	12/11/2008	12/19/2008	$920,249	$916,166	$4,083
285,772	FNMA POOL #995077 5% 11-01-2038 BEO	12/10/2008	12/19/2008	$291,354	$289,075	$2,278
169,294	FNMA POOL #995077 5% 11-01-2038 BEO	12/10/2008	12/19/2008	$172,600	$171,250	$1,350
376,204	FNMA POOL #995077 5% 11-01-2038 BEO	12/10/2008	12/19/2008	$383,552	$380,553	$2,999
455,890	FNMA POOL #995077 5% 11-01-2038 BEO	12/10/2008	12/19/2008	$464,794	$461,159	$3,635
973	FNMA POOL #995077 5% 11-01-2038 BEO	12/10/2008	12/19/2008	$992	$984	$8
287,564	FNMA POOL #995077 5% 11-01-2038 BEO	12/10/2008	12/19/2008	$293,181	$290,888	$2,293
169,294	FNMA POOL #995077 5% 11-01-2038 BEO	12/10/2008	12/19/2008	$172,600	$171,250	$1,350
80,653	FNMA POOL #995077 5% 11-01-2038 BEO	12/10/2008	12/19/2008	$82,229	$81,586	$643
88,640	FNMA POOL #995077 5% 11-01-2038 BEO	12/10/2008	12/19/2008	$90,372	$89,665	$707
116,480	FNMA POOL #995077 5% 11-01-2038 BEO	12/10/2008	12/19/2008	$118,755	$117,827	$929
456,863	FNMA POOL #995077 5% 11-01-2038 BEO	12/10/2008	12/19/2008	$465,786	$462,143	$3,642
455,890	FNMA POOL #995077 5% 11-01-2038 BEO	12/10/2008	12/19/2008	$464,794	$461,159	$3,635
285,772	FNMA POOL #995077 5% 11-01-2038 BEO	12/10/2008	12/19/2008	$291,354	$289,075	$2,278

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,000,001	FNMA POOL #995576 6% 03-01-2039 BEO	3/25/2009	5/4/2009	$1,045,235	$1,038,894	$6,342
94,222	FNMA POOL #995586 4% 03-01-2039 BEO	3/30/2009	4/29/2009	$94,604	$94,442	$162
561,543	FNMA POOL #995586 4% 03-01-2039 BEO	3/30/2009	4/29/2009	$563,824	$562,857	$967
94,222	FNMA POOL #995586 4% 03-01-2039 BEO	3/30/2009	4/29/2009	$94,604	$94,442	$162
299,970	FNMA POOL #AA0749 5% 03-01-2039 BEO	1/29/2009	2/25/2009	$305,835	$304,418	$1,417
494,409	FNMA POOL #AA0862 5% 01-01-2039 BEO	12/10/2008	12/19/2008	$504,065	$500,123	$3,942
310,610	FNMA POOL #AA0862 5% 01-01-2039 BEO	12/10/2008	12/19/2008	$316,677	$314,200	$2,476
496,332	FNMA POOL #AA0862 5% 01-01-2039 BEO	12/10/2008	12/19/2008	$506,026	$502,069	$3,957
2	FNMA POOL #AA0862 5% 01-01-2039 BEO	12/10/2008	12/19/2008	$2	$2	$0
5	FNMA POOL #AA0862 5% 01-01-2039 BEO	12/10/2008	12/19/2008	$5	$5	$0
310,607	FNMA POOL #AA0862 5% 01-01-2039 BEO	12/10/2008	12/19/2008	$316,674	$314,198	$2,476
885	FNMA POOL #AA0862 5% 01-01-2039 BEO	12/10/2008	12/19/2008	$902	$895	$7
494,409	FNMA POOL #AA0862 5% 01-01-2039 BEO	12/10/2008	12/19/2008	$504,065	$500,123	$3,942
496,334	FNMA POOL #AA0862 5% 01-01-2039 BEO	12/10/2008	12/19/2008	$506,028	$502,071	$3,957
3	FNMA POOL #AA0862 5% 01-01-2039 BEO	12/10/2008	12/19/2008	$3	$3	$0
257,977	FNMA POOL #AA1145 6% 01-01-2039 BEO	5/5/2009	6/1/2009	$269,626	$269,154	$472
1,000,000	FNMA POOL #AA2140 5 5% 01-01-2039 BEO	5/5/2009	6/1/2009	$1,029,141	$1,033,249	($4,108)
1,000,000	FNMA POOL #AA2140 5 5% 01-01-2039 BEO	5/7/2009	6/1/2009	$1,029,063	$1,032,784	($3,721)
76,126	FNMA POOL #AA2934 4% 04-01-2039 BEO	3/30/2009	4/29/2009	$76,436	$76,304	$131
75,051	FNMA POOL #AA2956 4% 04-01-2039 BEO	3/30/2009	4/29/2009	$75,356	$75,227	$129
999,900	FNMA POOL #AA3418 4 5% 03-01-2039 BEO	12/18/2008	12/19/2008	$1,013,180	$1,012,867	$313
999,900	FNMA POOL #AA3418 4 5% 03-01-2039 BEO	12/18/2008	12/19/2008	$1,010,680	$1,012,867	($2,186)
999,900	FNMA POOL #AA3418 4 5% 03-01-2039 BEO	12/18/2008	12/19/2008	$1,013,180	$1,012,867	$313
999,900	FNMA POOL #AA3418 4 5% 03-01-2039 BEO	12/18/2008	12/19/2008	$1,013,180	$1,012,867	$313
1,000,000	FNMA POOL #AA4250 4 5% 04-01-2024 BEO	3/5/2009	4/9/2009	$1,032,266	$1,018,977	$13,289
1,000,000	FNMA POOL #AA5806 4% 05-01-2039 BEO	4/29/2009	4/29/2009	$1,004,063	$1,001,406	$2,656
1,000,000	FNMA POOL #AA5806 4% 05-01-2039 BEO	4/29/2009	4/29/2009	$1,004,063	$1,001,406	$2,656
1,000,000	FNMA POOL #AA5806 4% 05-01-2039 BEO	4/29/2009	4/29/2009	$1,004,063	$1,001,406	$2,656
848,823	FNMA POOL #AA6071 4% 05-01-2039 BEO	3/30/2009	4/29/2009	$852,271	$850,809	$1,462
250,000	FNMA POOL #AA7535 4% 05-01-2039 BEO	3/30/2009	4/29/2009	$251,016	$250,585	$431
2,100,000	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES FEBRUARY	2/10/2009	2/11/2009	$2,153,566	$2,140,646	$12,920
28,900,000	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES FEBRUARY	2/11/2009	2/11/2009	$29,637,176	$29,637,176	$0
2,100,000	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES FEBRUARY	2/11/2009	2/11/2009	$2,142,574	$2,153,566	($10,992)
4,500,000	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES MARCH	2/11/2009	3/5/2009	$4,600,195	$4,578,750	$21,445
4,500,000	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES MAY	4/9/2009	4/13/2009	$4,635,703	$4,632,188	$3,516
(4,000,000)	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES FEBRUARY	12/18/2008	12/19/2008	($4,053,125)	($4,051,875)	($1,250)
(500,000)	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES FEBRUARY	12/18/2008	12/19/2008	($505,391)	($506,484)	$1,094
(3,500,000)	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES FEBRUARY	12/19/2008	12/19/2008	($3,537,734)	($3,537,734)	$0
(500,000)	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES JANUARY	12/11/2008	12/18/2008	($508,438)	($504,375)	($4,063)
(1,000,000)	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES JANUARY	11/20/2008	12/12/2008	($1,008,438)	($951,569)	($56,868)
(2,000,000)	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES JANUARY	11/24/2008	12/12/2008	($2,016,875)	($1,915,458)	($101,417)
3,000,000	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES JANUARY	11/24/2008	12/12/2008	$3,025,313	$2,873,187	$152,126
1,000,000	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES JANUARY	11/24/2008	12/18/2008	$1,016,875	$957,806	$59,069
3,000,000	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES JANUARY	12/18/2008	12/18/2008	$3,050,625	$3,050,625	$0
(2,000,000)	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES JANUARY	11/24/2008	12/18/2008	($2,033,750)	($1,915,612)	($118,138)

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(1,000,000)	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES JANUARY	12/1/2008	12/18/2008	($1,016,875)	($995,337)	($21,538)
(1,000,000)	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES JANUARY	12/11/2008	12/18/2008	($1,016,875)	($1,008,750)	($8,125)
(800,000)	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	12/11/2008	12/19/2008	($818,000)	($814,345)	($3,655)
(9,200,000)	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	12/19/2008	12/19/2008	($9,407,000)	($9,407,719)	$719
(2,000,000)	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	11/20/2008	12/15/2008	($2,036,250)	($1,967,500)	($68,750)
(200,000)	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	11/20/2008	12/15/2008	($203,625)	($196,202)	($7,423)
(800,000)	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	11/20/2008	12/15/2008	($814,500)	($784,808)	($29,692)
(7,500,000)	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	11/19/2008	12/10/2008	($7,606,641)	($7,348,904)	($257,737)
7,500,000	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	11/19/2008	12/10/2008	$7,606,641	$7,348,660	$257,980
(5,000,000)	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	11/20/2008	12/15/2008	($5,085,938)	($4,905,048)	($180,890)
(2,000,000)	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	11/20/2008	12/10/2008	($2,026,250)	($1,970,938)	($55,313)
2,000,000	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	11/20/2008	12/10/2008	$2,026,250	$1,967,500	$58,750
800,000	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	12/19/2008	1/5/2009	$819,063	$817,684	$1,378
(5,000,000)	**FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY**	**11/20/2008**	**12/15/2008**	**($5,091,406)**	**($4,905,048)**	**($186,359)**
800,000	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	11/20/2008	12/15/2008	$814,625	$784,776	$29,849
4,200,000	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	12/15/2008	12/15/2008	$4,276,781	$4,276,781	$0
(2,900,000)	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	11/20/2008	12/15/2008	($2,952,109)	($2,844,928)	($107,182)
(1,000,000)	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	11/28/2008	12/15/2008	($1,017,969)	($1,004,839)	($13,130)
(1,100,000)	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	12/11/2008	12/15/2008	($1,119,766)	($1,119,745)	($21)
15,000,000	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MARCH	2/9/2009	2/23/2009	$15,301,758	$15,210,938	$90,820
15,000,000	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MARCH	2/24/2009	2/24/2009	$15,301,758	$15,301,758	$0
300,000	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES NOVEMBER	9/21/2009	11/6/2009	$311,367	$307,194	$4,174
(7,500,000)	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB	12/10/2008	12/19/2008	($7,646,484)	($7,586,415)	($60,069)
(2,000,000)	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB	12/10/2008	12/19/2008	($2,039,063)	($2,020,864)	($18,198)
(500,000)	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB	12/19/2008	12/19/2008	($509,766)	($509,766)	$0
1,700,000	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB	12/10/2008	12/10/2008	$1,717,797	$1,717,797	($0)
300,000	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB	12/10/2008	12/10/2008	$303,141	$303,469	($328)
300,000	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB	12/10/2008	1/29/2009	$305,379	$302,942	$2,437
7,000,000	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES OCT	9/5/2008	9/23/2008	$6,866,563	$6,797,254	$69,308
300,000	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES OCT	9/10/2009	9/21/2009	$308,730	$308,063	$668
3,000,000	FNMA TBA POOL 5 5% 30 YR JUN	4/28/2009	6/1/2009	$3,087,422	$3,104,170	($16,748)
1,000,000	FNMA TBA POOL 5 5% 30 YR JUN	4/28/2009	6/1/2009	$1,029,063	$1,034,649	($5,586)
1,000,000	FNMA TBA POOL 5 5% 30 YR JUN	4/28/2009	6/1/2009	$1,029,063	$1,034,649	($5,586)
1,000,000	FNMA TBA POOL 5 5% 30 YR JUN	4/28/2009	6/1/2009	$1,029,141	$1,034,649	($5,508)
1,000,000	GNMA I 30 YEARS SINGLE FAMILY MORTGAGE 6% 30 YEARS SETTLES DECEMBER	11/17/2009	12/15/2009	$1,067,031	$1,063,695	$3,336
450,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS5 5 30 YEARS NOV	9/29/2009	11/16/2009	$478,723	$469,840	$8,883
900,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 5 30 YEARS SETTLES SEP	8/11/2009	9/10/2009	$929,250	$914,455	$14,795
1,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 5 30 YEARS SETTLES SEP	8/14/2008	8/13/2008	$957,031	$955,469	$1,563
(5,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES JAN	11/26/2008	12/4/2008	($5,076,563)	($5,110,156)	$33,594
(4,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES JAN	11/28/2008	12/4/2008	($4,061,250)	($4,076,250)	$15,000
5,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES JAN	11/26/2008	12/4/2008	$5,081,250	$5,109,798	($28,548)
(5,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES JAN	11/26/2008	12/4/2008	($5,081,250)	($5,109,798)	$28,548
3,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAY	5/1/2009	5/1/2009	$3,134,883	$3,134,883	$0
3,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAY	5/1/2009	5/1/2009	$3,142,500	$3,142,500	$0
1,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 5 30 YEARS SETTLESNOVEMBER	11/13/2009	11/17/2009	$1,071,563	$1,070,000	$1,563

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1,000,000	GNMA I 30 YR SINGLE FAMILY PASS-THRU(SF)6 5 30 YEARS SETTLES DEC	11/17/2009	12/16/2009	$1,069,609	$1,066,058	$3,552
900,000	GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES APRIL	2/20/2009	3/16/2009	$924,188	$916,734	$7,453
900,000	GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES AUGUST	7/9/2009	8/11/2009	$918,703	$920,880	($2,177)
1,000,000	GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER	11/17/2009	12/15/2009	$1,042,109	$1,043,281	($1,172)
800,000	GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	11/28/2008	1/7/2009	$830,625	$804,500	$26,125
200,000	GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	12/1/2008	1/7/2009	$207,656	$202,078	$5,578
900,000	GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY	6/11/2009	7/9/2009	$924,820	$897,237	$27,583
900,000	GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JUNE	5/13/2009	6/11/2009	$901,090	$932,906	($31,816)
900,000	GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MARCH	1/22/2009	2/20/2009	$920,602	$917,717	$2,884
900,000	GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MAY	3/16/2009	5/13/2009	$936,246	$920,531	$15,715
900,000	GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES NOVEMBER	10/6/2009	11/17/2009	$942,750	$931,781	$10,969
900,000	GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES OCTOBER	9/10/2009	10/6/2009	$935,121	$925,594	$9,527
450,000	GNMA I SINGLE FAMILY MORTGAGE 5 5 30 YEARS SETTLES OCTOBER	9/10/2009	9/29/2009	$472,447	$469,879	$2,568
150,000	GNMA I SINGLE FAMILY MORTGAGE 5.5% 30 YEARS SETTLES AUGUST	8/6/2009	8/12/2009	$155,701	$155,173	$528
150,000	GNMA I SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES AUGUST	8/6/2009	8/12/2009	$155,701	$155,173	$528
150,000	GNMA I SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES AUGUST	8/6/2009	8/12/2009	$155,701	$155,173	$528
450,000	GNMA I SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES SEPTEMBER	8/12/2009	9/10/2009	$472,025	$464,775	$7,251
(200,000)	GNMA I SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB	12/17/2008	12/24/2008	($203,969)	($204,022)	$53
(700,000)	GNMA I SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB	12/18/2008	12/24/2008	($713,891)	($714,628)	$738
(100,000)	GNMA I SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB	12/24/2008	12/24/2008	($101,984)	($101,984)	$0
700,000	GNMA I SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB	12/18/2008	12/18/2008	$714,656	$714,656	$0
200,000	GNMA I SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB	12/17/2008	12/17/2008	$204,031	$204,031	$0
900,000	GNMA I SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB	1/7/2009	1/22/2009	$921,797	$929,869	($8,072)
5,945	GNMA POOL #603549 5 5% 03-15-2033 BEO	12/8/2008	8/6/2009	$6,188	$6,035	$153
186,631	GNMA POOL #608521 5 5% 10-15-2037 BEO	11/28/2008	8/6/2009	$193,454	$189,445	$4,009
823,983	GNMA POOL #615938 5 5% 09-15-2033 BEO	12/8/2008	8/6/2009	$857,715	$836,562	$21,153
185,606	GNMA POOL #617710 SER 2037 6 5% DUE 09-15-2037 REG	6/10/2009	6/25/2009	$196,917	$195,577	$1,340
496,734	GNMA POOL #617743 6 5% 10-15-2037 BEO	6/10/2009	7/8/2009	$528,866	$523,357	$5,509
76,882	GNMA POOL #617851 SER 2037 6% DUE 12-15-2037 REG	10/24/2008	11/4/2009	$81,663	$77,427	$4,236
202,485	GNMA POOL #638494 6% 10-15-2037 BEO	8/5/2009	10/30/2009	$215,077	$211,692	$3,385
15,123	GNMA POOL #646015 6% 08-15-2037 BEO	10/24/2008	10/30/2009	$16,063	$15,230	$833
17,552	GNMA POOL #648526 5% 12-15-2035 BEO	12/18/2008	12/24/2008	$17,901	$17,920	($19)
986,633	GNMA POOL #658104 SER 2036 6 5% DUE 09-15-2036 REG	11/13/2009	11/17/2009	$1,056,468	$1,055,683	$785
169,443	GNMA POOL #663299 6% 07-15-2037 BEO	8/5/2009	10/30/2009	$179,980	$177,146	$2,833
160,077	GNMA POOL #663785 SER 2037 5 5% DUE 01-15-2037 REG	11/28/2008	7/28/2009	$166,480	$162,491	$3,990
0	GNMA POOL #666106 6% 04-15-2038 BEO	8/5/2009	11/4/2009	$0	$0	($0)
151,015	GNMA POOL #666106 6% 04-15-2038 BEO	8/5/2009	11/4/2009	$160,453	$157,881	$2,573
88,304	GNMA POOL #670618 6 5% 07-15-2039 BEO	6/10/2009	7/8/2009	$94,016	$93,046	$970
282,017	GNMA POOL #671343 6% 07-15-2037 BEO	8/5/2009	10/30/2009	$299,555	$294,839	$4,716
518,040	GNMA POOL #672639 5 5% 03-15-2038 BEO	11/28/2008	3/16/2009	$537,304	$525,898	$11,406
580,649	GNMA POOL #675611 6% 10-15-2038 BEO	4/28/2009	11/4/2009	$616,644	$606,957	$9,687
853,830	GNMA POOL #676554 6% 10-15-2037 BEO	4/28/2009	11/4/2009	$906,928	$892,497	$14,431
611,759	GNMA POOL #676554 6% 10-15-2037 BEO	4/28/2009	11/4/2009	$649,802	$639,463	$10,340
112,181	GNMA POOL #676554 6% 10-15-2037 BEO	4/28/2009	11/4/2009	$119,158	$117,262	$1,896
0	GNMA POOL #676554 6% 10-15-2037 BEO	11/2/2009	11/4/2009	$0	$0	$0

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0	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	11/4/2009	$0	$0	($0)
100,000	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	11/4/2009	$106,219	$102,655	$3,565
186,719	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	11/4/2009	$198,331	$191,675	$6,656
982,174	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	11/4/2009	$1,043,253	$1,008,242	$35,010
237,344	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	11/4/2009	$252,104	$243,643	$8,460
848,599	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	11/4/2009	$901,371	$871,122	$30,249
304,942	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	11/4/2009	$323,906	$313,036	$10,870
1,000,000	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	4/17/2009	$1,046,406	$1,026,746	$19,661
1,000,000	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	4/17/2009	$1,046,406	$1,026,746	$19,661
68,348	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	4/17/2009	$71,520	$70,176	$1,344
1,000,000	GNMA POOL #676600 6% 11-15-2037 BEO	12/10/2008	4/17/2009	$1,046,406	$1,026,746	$19,661
102,205	GNMA POOL #676798 6 5% 04-15-2038 BEO	11/13/2009	11/17/2009	$109,439	$109,358	$81
13,367	GNMA POOL #676798 6 5% 04-15-2038 BEO	11/13/2009	11/17/2009	$14,313	$14,302	$11
424,699	GNMA POOL #676896 6 5% 01-15-2038 BEO	11/13/2009	11/17/2009	$454,760	$454,422	$337
91,624	GNMA POOL #677108 6 5% 07-15-2038 BEO	6/10/2009	7/8/2009	$97,551	$96,543	$1,007
20,279	GNMA POOL #677108 6 5% 07-15-2038 BEO	6/10/2009	7/8/2009	$21,591	$21,368	$223
91,624	GNMA POOL #677108 6 5% 07-15-2038 BEO	6/10/2009	6/25/2009	$97,207	$96,546	$661
272,262	GNMA POOL #683056 6% 02-15-2039 BEO	8/5/2009	10/30/2009	$289,449	$284,646	$4,803
651,048	GNMA POOL #687833 6% 08-15-2038 BEO	8/5/2009	11/4/2009	$691,739	$680,651	$11,088
635,879	GNMA POOL #687833 6% 08-15-2038 BEO	8/5/2009	11/4/2009	$675,621	$664,792	$10,830
330,613	GNMA POOL #687833 6% 08-15-2038 BEO	8/5/2009	11/4/2009	$351,276	$345,646	$5,631
444,068	GNMA POOL #687833 6% 08-15-2038 BEO	8/5/2009	11/4/2009	$471,822	$464,259	$7,563
593,056	GNMA POOL #687922 6% 09-15-2038 BEO	10/24/2008	11/4/2009	$629,821	$597,263	$32,557
565,761	GNMA POOL #693589 SER 2038 6.5% DUE 07-15-2038 BEO	12/4/2008	4/16/2009	$597,408	$578,084	$19,324
27,335	GNMA POOL #695777 6% 11-15-2038 BEO	10/24/2008	11/4/2009	$29,030	$27,529	$1,501
142,391	GNMA POOL #698536 6% 11-15-2038 BEO	8/5/2009	11/4/2009	$151,218	$148,865	$2,352
230,727	GNMA POOL #698747 6% 11-15-2038 BEO	8/5/2009	11/4/2009	$245,031	$241,219	$3,812
180,922	GNMA POOL #699076 6 5% 09-15-2038 BEO	12/4/2008	11/13/2009	$193,700	$184,669	$9,031
823,544	GNMA POOL #699076 6 5% 09-15-2038 BEO	12/4/2008	11/13/2009	$881,707	$840,597	$41,110
0	GNMA POOL #699076 6 5% 09-15-2038 BEO	11/1/2009	11/13/2009	$0	$0	$0
123,131	GNMA POOL #699104 6% 09-15-2038 BEO	10/24/2008	11/4/2009	$130,764	$124,004	$6,760
375,858	GNMA POOL #699104 6% 09-15-2038 BEO	10/24/2008	11/4/2009	$399,158	$378,524	$20,634
913,909	GNMA POOL #699120 SER 2038 6 5% DUE 09-15-2038 BEO	12/4/2008	11/13/2009	$978,454	$933,680	$44,774
130,940	GNMA POOL #699120 SER 2038 6 5% DUE 09-15-2038 BEO	12/4/2008	11/13/2009	$140,188	$133,773	$6,415
528,675	GNMA POOL #699120 SER 2038 6 5% DUE 09-15-2038 BEO	12/4/2008	11/13/2009	$566,013	$540,112	$25,901
645,961	GNMA POOL #699120 SER 2038 6 5% DUE 09-15-2038 BEO	12/4/2008	11/13/2009	$691,582	$659,935	$31,647
360,050	GNMA POOL #699120 SER 2038 6 5% DUE 09-15-2038 BEO	12/4/2008	11/13/2009	$385,479	$367,839	$17,639
0	GNMA POOL #699120 SER 2038 6 5% DUE 09-15-2038 BEO	11/13/2009	11/13/2009	$0	$0	$0
89,224	GNMA POOL #700002 6% 12-15-2038 BEO	10/24/2008	11/4/2009	$94,756	$89,857	$4,898
637,598	GNMA POOL #700916 6% 11-15-2038 BEO	4/28/2009	11/4/2009	$677,124	$666,389	$10,735
825,778	GNMA POOL #700916 6% 11-15-2038 BEO	4/28/2009	11/4/2009	$876,970	$863,067	$13,903
182,569	GNMA POOL #701255 SER 2038 6% DUE 12-15-2038 REG	10/24/2008	11/4/2009	$194,993	$183,865	$11,128
939,342	GNMA POOL #701255 SER 2038 6% DUE 12-15-2038 REG	10/24/2008	11/4/2009	$1,003,261	$946,007	$57,254
0	GNMA POOL #701255 SER 2038 6% DUE 12-15-2038 REG	10/24/2008	11/4/2009	$0	$0	($0)
911,696	GNMA POOL #705358 6 5% 12-15-2038 BEO	6/10/2009	7/8/2009	$970,672	$960,566	$10,105

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
503,267	GNMA POOL #705358 6 5% 12-15-2038 BEO	6/10/2009	7/8/2009	$535,822	$530,244	$5,578
496,734	GNMA POOL #705358 6 5% 12-15-2038 BEO	6/10/2009	7/8/2009	$528,866	$523,360	$5,506
714,395	GNMA POOL #705358 6 5% 12-15-2038 BEO	6/10/2009	6/25/2009	$757,928	$752,736	$5,193
100,000	GNMA POOL #705358 6 5% 12-15-2038 BEO	6/10/2009	6/25/2009	$106,093	$105,366	$727
888,097	GNMA POOL #705358 6 5% 12-15-2038 BEO	6/10/2009	7/8/2009	$945,546	$935,702	$9,844
79,721	GNMA POOL #705358 6 5% 12-15-2038 BEO	6/10/2009	7/8/2009	$84,878	$83,994	$884
403,267	GNMA POOL #705358 6 5% 12-15-2038 BEO	6/10/2009	7/8/2009	$429,354	$424,884	$4,470
20,279	GNMA POOL #705358 6 5% 12-15-2038 BEO	6/10/2009	7/8/2009	$21,591	$21,366	$225
100,000	GNMA POOL #705358 6 5% 12-15-2038 BEO	6/10/2009	7/8/2009	$106,468	$105,360	$1,108
808,376	GNMA POOL #705358 6 5% 12-15-2038 BEO	6/10/2009	6/25/2009	$857,637	$851,761	$5,876
100,000	GNMA POOL #705358 6 5% 12-15-2038 BEO	6/10/2009	6/25/2009	$106,093	$105,366	$727
416,133	GNMA POOL #705366 6% 12-15-2038 BEO	10/24/2008	11/4/2009	$441,930	$419,086	$22,844
185,000	GNMA POOL #705366 6% 12-15-2038 BEO	12/11/2008	11/4/2009	$196,469	$190,772	$5,697
200,000	GNMA POOL #705366 6% 12-15-2038 BEO	12/11/2008	11/4/2009	$212,398	$206,240	$6,159
682,448	GNMA POOL #707294 5% 02-15-2039 BEO	12/18/2008	12/24/2008	$695,990	$696,732	($742)
1,000,000	GNMA POOL #782475 6% 11-15-2038 BEO	7/15/2009	8/5/2009	$1,049,375	$1,043,011	$6,364
1,000,000	GNMA POOL #782475 6% 11-15-2038 BEO	7/15/2009	8/5/2009	$1,049,375	$1,043,011	$6,364
1,000,000	GNMA POOL #782475 6% 11-15-2038 BEO	7/6/2009	8/5/2009	$1,049,375	$1,039,956	$9,419
1,000,000	GNMA POOL #782475 6% 11-15-2038 BEO	7/15/2009	8/5/2009	$1,049,375	$1,043,011	$6,364
1,000,000	GNMA POOL #782475 6% 11-15-2038 BEO	7/6/2009	8/5/2009	$1,049,375	$1,039,956	$9,419
1,000,000	GNMA POOL #782475 6% 11-15-2038 BEO	7/15/2009	8/5/2009	$1,049,375	$1,043,011	$6,364
0	GNMA POOL #782510 6 5% 12-15-2038 BEO	12/4/2008	4/1/2009	$0	$0	($0)
68,734	GNMA POOL #782510 6 5% 12-15-2038 BEO	12/4/2008	4/16/2009	$72,579	$70,210	$2,369
526,536	GNMA POOL #782510 6 5% 12-15-2038 BEO	12/4/2008	4/16/2009	$555,989	$537,842	$18,147
999,999	GNMA POOL #782510 6 5% 12-15-2038 BEO	12/4/2008	4/16/2009	$1,055,937	$1,021,472	$34,465
999,999	GNMA POOL #782510 6 5% 12-15-2038 BEO	12/4/2008	4/16/2009	$1,055,937	$1,021,472	$34,465
999,999	GNMA POOL #782510 6 5% 12-15-2038 BEO	12/4/2008	4/16/2009	$1,055,937	$1,021,472	$34,465
999,999	GNMA POOL #782510 6 5% 12-15-2038 BEO	12/4/2008	4/16/2009	$1,055,937	$1,021,472	$34,465
999,999	GNMA POOL #782510 6 5% 12-15-2038 BEO	12/4/2008	4/16/2009	$1,055,937	$1,021,472	$34,465
999,999	GNMA POOL #782510 6 5% 12-15-2038 BEO	12/4/2008	4/16/2009	$1,055,937	$1,021,472	$34,465
200,000	GNMA POOL #782552 5% 02-15-2039 BEO	12/17/2008	12/24/2008	$203,969	$204,030	($61)
473,096	GNMA POOL #782587 6 5% 02-15-2039 BEO	11/13/2009	11/17/2009	$506,582	$506,206	$375
2,000,000	GNMA TBA POOL 6% 30 YR JUL	6/25/2009	7/6/2009	$2,084,844	$2,082,791	$2,052
4,000,000	GNMA TBA POOL 6% 30 YR JUL	7/8/2009	7/15/2009	$4,184,375	$4,186,116	($1,741)
2,000,000	GNMA TBA POOL 6% 30 YR SEP	8/5/2009	8/14/2009	$2,100,000	$2,090,360	$9,640
1,000,000	GNMA TBA POOL 6% TBA	11/4/2009	11/17/2009	$1,068,945	$1,060,984	$7,961
6,100,000	GNMA TBA POOL 6 5% 30 YR MAY	4/16/2009	5/12/2009	$6,446,461	$6,421,542	$24,919
6,100,000	GNMA TBA POOL 6 5% TBA	5/12/2009	6/10/2009	$6,438,359	$6,427,949	$10,410
(1,000,000)	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MARCH	2/26/2009	2/27/2009	($1,025,000)	($1,024,297)	($703)
(9,000,000)	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MARCH	2/27/2009	2/27/2009	($9,225,000)	($9,225,000)	$0
2,200,000	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY	12/1/2008	12/11/2008	$2,259,813	$2,251,906	$7,906
2,300,000	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY	12/3/2008	12/11/2008	$2,362,531	$2,341,508	$21,023
100,000	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY	12/1/2008	12/11/2008	$102,719	$102,359	$359
200,000	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	12/11/2008	12/11/2008	$204,188	$204,188	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
800,000	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	12/12/2008	12/11/2008	$816,750	$818,125	($1,375)
600,000	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	12/2/2008	12/2/2008	$611,109	$611,109	$0
200,000	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	12/12/2008	12/2/2008	$203,703	$204,531	($828)
200,000	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	12/2/2008	12/2/2008	$203,703	$203,703	($0)
(200,000)	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	12/8/2008	12/11/2008	($204,500)	($202,500)	($2,000)
(1,000,000)	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	12/8/2008	12/11/2008	($1,020,938)	($1,012,734)	($8,203)
200,000	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN	12/12/2008	12/11/2008	$204,500	$204,531	($31)
(90,527)	**FNMA POOL #256247 6% 05-01-2026 BEO**	**12/1/2008**	**12/11/2008**	**($92,988)**	**($92,663)**	**($325)**
(122,423)	FNMA POOL #870702 6% 08-01-2036 BEO	12/3/2008	12/11/2008	($125,751)	($124,632)	($1,119)
(103,148)	FNMA POOL #893182 6% DUE 12-01-2037 REG	12/1/2008	12/11/2008	($105,952)	($105,581)	($371)
(807,408)	FNMA POOL #897596 6% 05-01-2037 BEO	12/1/2008	12/11/2008	($829,359)	($826,458)	($2,902)
(116,233)	FNMA POOL #899563 6% DUE 06-01-2037 REG	12/1/2008	12/11/2008	($119,393)	($118,976)	($418)
(99,999)	FNMA POOL #916964 6% 06-01-2037 BEO	12/3/2008	12/11/2008	($102,718)	($101,804)	($914)
(1,000,100)	FNMA POOL #931319 4 5% 06-01-2039 BEO	4/28/2009	6/5/2009	($982,129)	($1,019,321)	$37,191
(1,000,100)	FNMA POOL #931319 4 5% 06-01-2039 BEO	4/28/2009	6/5/2009	($982,129)	($1,019,321)	$37,191
(1,000,100)	FNMA POOL #931319 4 5% 06-01-2039 BEO	4/28/2009	6/5/2009	($982,129)	($1,019,321)	$37,191
(119,131)	FNMA POOL #934585 6% 10-01-2038 BEO	12/1/2008	12/11/2008	($122,370)	($121,942)	($428)
(102,064)	FNMA POOL #964083 6% 07-01-2038 BEO	12/1/2008	12/11/2008	($104,839)	($104,472)	($367)
(783,183)	FNMA POOL #965728 6% 01-01-2038 BEO	12/1/2008	12/11/2008	($804,476)	($801,661)	($2,815)
(764,635)	FNMA POOL #965728 6% 01-01-2038 BEO	12/1/2008	12/11/2008	($785,423)	($782,675)	($2,748)
(757,455)	FNMA POOL #965728 6% 01-01-2038 BEO	12/3/2008	12/11/2008	($778,049)	($771,125)	($6,924)
(113,669)	FNMA POOL #966331 6% 12-01-2037 BEO	12/1/2008	12/11/2008	($116,759)	($116,351)	($409)
(98,720)	FNMA POOL #969840 5% 03-01-2038 BEO	12/19/2008	1/5/2009	($100,760)	($100,649)	($112)
(701,200)	FNMA POOL #971050 5% 02-01-2039 BEO	12/19/2008	1/5/2009	($715,689)	($714,895)	($794)
(120,121)	FNMA POOL #972448 6% 03-01-2038 BEO	12/3/2008	12/11/2008	($123,387)	($122,289)	($1,098)
(179,880)	FNMA POOL #972448 6% 03-01-2038 BEO	12/3/2008	12/11/2008	($184,770)	($183,126)	($1,644)
(199,999)	FNMA POOL #972448 6% 03-01-2038 BEO	12/3/2008	12/11/2008	($205,436)	($203,608)	($1,828)
(120,121)	FNMA POOL #972448 6% 03-01-2038 BEO	12/3/2008	12/11/2008	($123,387)	($122,289)	($1,098)
(499,951)	FNMA POOL #983280 4 5% 04-01-2038 BEO	12/19/2008	1/6/2009	($507,118)	($506,591)	($527)
(71,073)	FNMA POOL #992036 6% 10-01-2038 BEO	6/1/2008	3/26/2009	($74,060)	($71,073)	($2,987)
(928,928)	FNMA POOL #992036 6% 10-01-2038 BEO	3/26/2009	3/26/2009	($967,972)	($967,972)	$0
(1,000,000)	FNMA POOL #AA5828 4% 05-01-2039 BEO	4/3/2009	4/29/2009	($1,001,992)	($996,992)	($5,000)
(1,000,000)	FNMA POOL #AA5828 4% 05-01-2039 BEO	4/3/2009	4/29/2009	($1,001,992)	($997,227)	($4,766)
(31,000,000)	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES FEBRUARY	1/15/2009	2/10/2009	($31,600,625)	($31,790,742)	$190,117
(3,000,000)	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES APRIL	3/4/2009	4/3/2009	($3,051,328)	($3,005,156)	($46,172)
(3,000,000)	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES FEBRUARY	12/19/2008	1/29/2009	($3,033,633)	($3,032,344)	($1,289)
(3,000,000)	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES JANUARY	12/18/2008	12/19/2008	($3,053,906)	($3,050,625)	($3,281)
(3,000,000)	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES MARCH	1/29/2009	3/4/2009	($3,015,117)	($3,023,438)	$8,320
(3,000,000)	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES MAY	4/3/2009	4/28/2009	($3,067,500)	($3,042,188)	($25,313)
(4,200,000)	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	12/15/2008	12/19/2008	($4,294,828)	($4,276,781)	($18,047)
(5,000,000)	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	12/15/2008	12/19/2008	($5,112,891)	($5,089,844)	($23,047)
(800,000)	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	12/19/2008	12/19/2008	($818,062)	($818,062)	$0
(2,000,000)	GNMA I 30 YEARS SINGLE FAMILY MORTGAGE 6% 30 YEARS SETTLES AUGUST	8/5/2009	8/14/2009	($2,107,188)	($2,101,250)	($5,938)
(1,000,000)	GNMA I 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES FEB	1/15/2009	2/13/2009	($1,035,156)	($1,036,875)	$1,719
(1,000,000)	GNMA I 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES FEB	1/15/2009	2/13/2009	($1,035,156)	($1,036,875)	$1,719

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(3,000,000)	GNMA I 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES FEB	1/15/2009	2/17/2009	($3,108,516)	($3,110,859)	$2,344
(2,000,000)	GNMA I 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES FEB	1/15/2009	2/17/2009	($2,072,344)	($2,074,375)	$2,031
(1,000,000)	GNMA I 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES FEB	1/15/2009	2/13/2009	($1,034,609)	($1,036,875)	$2,266
(1,000,000)	GNMA I 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES FEB	1/15/2009	2/13/2009	($1,035,313)	($1,036,875)	$1,563
(3,000,000)	GNMA I 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES FEB	1/15/2009	2/13/2009	($3,107,109)	($3,110,625)	$3,516
(1,000,000)	GNMA I 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES FEB	1/15/2009	1/16/2009	($1,036,406)	($1,036,875)	$469
(1,000,000)	GNMA I 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES FEB	1/15/2009	2/17/2009	($1,035,313)	($1,037,188)	$1,875
(1,000,000)	GNMA I 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES FEB	1/16/2009	2/17/2009	($1,035,313)	($1,036,406)	$1,094
(1,000,000)	GNMA I 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES FEB	1/16/2009	2/17/2009	($1,035,313)	($1,036,406)	$1,094
(2,000,000)	GNMA I 30 YR SF PASS-THROUGHS 6 5 30 YEARS SETTLES APR	3/13/2009	4/14/2009	($2,101,563)	($2,082,500)	($19,063)
(500,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS 5 5 30 YEARS SETTLES JUN	5/13/2009	6/11/2009	($510,703)	($520,664)	$9,961
(2,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 5 30 YR SETTLES MAR	2/12/2009	3/13/2009	($2,087,344)	($2,080,625)	($6,719)
(500,000)	GNMA I 30 YR SINGLE FAMILY PASS THROUGHS(SF) 5 5 30 YEARS SETTLES MAY	4/15/2009	5/13/2009	($521,875)	($522,031)	$156
(2,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES APR	3/11/2009	4/9/2009	($2,093,438)	($2,069,375)	($24,063)
(1,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES APR	3/11/2009	4/9/2009	($1,046,719)	($1,034,688)	($12,031)
(1,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES APR	3/12/2009	4/9/2009	($1,046,445)	($1,036,172)	($10,273)
(1,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES APR	3/12/2009	4/9/2009	($1,048,281)	($1,036,211)	($12,070)
(2,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES APR	3/12/2009	4/9/2009	($2,093,594)	($2,072,344)	($21,250)
(3,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES APR	3/12/2009	4/14/2009	($3,148,477)	($3,108,750)	($39,727)
(2,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES APR	3/13/2009	4/14/2009	($2,098,984)	($2,073,750)	($25,234)
(3,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES APR	3/13/2009	4/14/2009	($3,148,359)	($3,110,625)	($37,734)
(1,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES JAN	12/4/2008	1/16/2009	($1,039,375)	($1,016,250)	($23,125)
(5,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES JAN	12/4/2008	1/15/2009	($5,198,633)	($5,076,563)	($122,070)
(1,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAR	2/13/2009	3/12/2009	($1,038,750)	($1,032,813)	($5,938)
(2,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAR	2/13/2009	3/12/2009	($2,077,500)	($2,066,250)	($11,250)
(1,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAR	2/13/2009	3/12/2009	($1,038,789)	($1,033,125)	($5,664)
(1,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAR	2/13/2009	3/11/2009	($1,037,266)	($1,032,656)	($4,609)
(1,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAR	2/13/2009	3/11/2009	($1,037,266)	($1,032,188)	($5,078)
(1,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAR	2/13/2009	3/11/2009	($1,037,188)	($1,032,656)	($4,531)
(5,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAR	2/17/2009	3/13/2009	($5,197,656)	($5,168,750)	($28,906)
(3,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAR	2/17/2009	3/12/2009	($3,116,484)	($3,098,438)	($18,047)
(3,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAY	4/14/2009	4/28/2009	($3,136,875)	($3,142,500)	$5,625
(2,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAY	4/9/2009	4/28/2009	($2,090,938)	($2,090,000)	($938)
(1,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAY	4/9/2009	4/28/2009	($1,045,469)	($1,046,563)	$1,094
(2,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAY	4/14/2009	4/28/2009	($2,090,938)	($2,095,000)	$4,063
(2,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAY	4/9/2009	4/17/2009	($2,089,375)	($2,089,922)	$547
(3,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAY	4/14/2009	4/28/2009	($3,136,406)	($3,142,500)	$6,094
(1,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAY	4/9/2009	4/28/2009	($1,045,625)	($1,044,961)	($664)
(1,000,000)	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 5 30 YEARS SETTLESNOVEMBER	9/29/2009	11/13/2009	($1,067,656)	($1,059,688)	($7,969)
(500,000)	GNMA I SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES APRIL	3/12/2009	4/15/2009	($523,203)	($516,563)	($6,641)
(500,000)	GNMA I SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES JULY	6/11/2009	7/15/2009	($518,281)	($508,906)	($9,375)
(1,000,000)	GNMA I SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES MARCH	2/13/2009	3/12/2009	($1,036,250)	($1,026,563)	($9,688)
(500,000)	GNMA POOL #672934 5 5% 08-15-2038 BEO	7/15/2009	8/6/2009	($517,344)	($516,640)	($703)
(1,000,000)	GNMA POOL #673213 6 5% 10-15-2038 BEO	3/30/2009	3/31/2009	($1,049,062)	($1,048,594)	($469)
(1,000,000)	GNMA POOL #673213 6 5% 10-15-2038 BEO	3/30/2009	3/31/2009	($1,049,062)	($1,048,594)	($469)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
(304,316)	GNMA POOL #691567 6% 08-15-2038 BEO	10/19/2009	11/4/2009	($323,146)	($321,791)	($1,355)
(304,310)	GNMA POOL #691567 6% 08-15-2038 BEO	10/19/2009	11/4/2009	($323,140)	($321,785)	($1,355)
(304,316)	GNMA POOL #691567 6% 08-15-2038 BEO	10/19/2009	11/4/2009	($323,146)	($321,791)	($1,355)
(6)	GNMA POOL #691567 6% 08-15-2038 BEO	10/19/2009	11/4/2009	($6)	($6)	($0)
(304,310)	GNMA POOL #691567 6% 08-15-2038 BEO	10/19/2009	11/4/2009	($323,140)	($321,808)	($1,331)
(12)	GNMA POOL #691567 6% 08-15-2038 BEO	10/19/2009	11/4/2009	($13)	($13)	($0)
(5)	GNMA POOL #691567 6% 08-15-2038 BEO	10/19/2009	11/4/2009	($5)	($5)	($0)
(1,000,000)	GNMA POOL #693186 6 5% 10-15-2038 BEO	1/27/2009	2/12/2009	($1,042,344)	($1,038,906)	($3,438)
(0)	GNMA POOL #693186 6 5% 10-15-2038 BEO	1/27/2009	2/12/2009	($0)	($0)	$0
(1,000,000)	GNMA POOL #693186 6 5% 10-15-2038 BEO	1/27/2009	2/12/2009	($1,042,344)	($1,038,906)	($3,437)
(134,313)	GNMA POOL #694465 SER 2038 6% DUE 10-15-2038 BEO	10/19/2009	11/4/2009	($142,624)	($142,025)	($598)
(134,315)	GNMA POOL #694465 SER 2038 6% DUE 10-15-2038 BEO	10/19/2009	11/4/2009	($142,626)	($142,028)	($598)
(1,000,001)	GNMA POOL #697595 6 5% 11-15-2038 BEO	4/14/2009	4/16/2009	($1,054,376)	($1,049,063)	($5,313)
(1,000,001)	GNMA POOL #697595 6 5% 11-15-2038 BEO	4/14/2009	4/16/2009	($1,054,376)	($1,049,063)	($5,313)
(561,258)	GNMA POOL #697652 6% 10-15-2038 BEO	10/19/2009	11/4/2009	($595,986)	($593,487)	($2,499)
(24)	GNMA POOL #697652 6% 10-15-2038 BEO	10/19/2009	11/4/2009	($26)	($25)	($0)
(561,265)	GNMA POOL #697652 6% 10-15-2038 BEO	10/19/2009	11/4/2009	($595,993)	($593,494)	($2,499)
(15)	GNMA POOL #697652 6% 10-15-2038 BEO	10/19/2009	11/4/2009	($16)	($16)	($0)
(561,258)	GNMA POOL #697652 6% 10-15-2038 BEO	10/19/2009	11/4/2009	($595,986)	($593,487)	($2,499)
(561,258)	GNMA POOL #697652 6% 10-15-2038 BEO	10/19/2009	11/4/2009	($595,986)	($593,531)	($2,456)
(1,000,000)	GNMA POOL #698036 6% 01-15-2039 BEO	9/29/2009	11/4/2009	($1,061,875)	($1,052,969)	($8,906)
(1,000,000)	GNMA POOL #698036 6% 01-15-2039 BEO	10/19/2009	11/4/2009	($1,061,875)	($1,057,500)	($4,375)
(1,000,000)	GNMA POOL #698036 6% 01-15-2039 BEO	9/29/2009	11/4/2009	($1,061,875)	($1,052,969)	($8,906)
(1,000,000)	GNMA POOL #698036 6% 01-15-2039 BEO	10/19/2009	11/4/2009	($1,061,875)	($1,057,500)	($4,375)
(1,000,000)	GNMA POOL #698036 6% 01-15-2039 BEO	9/29/2009	11/4/2009	($1,061,875)	($1,052,969)	($8,906)
(1,000,000)	GNMA POOL #698036 6% 01-15-2039 BEO	9/29/2009	11/4/2009	($1,061,875)	($1,052,969)	($8,906)
(1,000,000)	GNMA POOL #698036 6% 01-15-2039 BEO	9/29/2009	11/4/2009	($1,061,875)	($1,052,969)	($8,906)
(999,900)	GNMA POOL #699078 6 5% 09-15-2038 BEO	11/13/2009	11/17/2009	($1,068,331)	($1,065,518)	($2,812)
(0)	GNMA POOL #699120 SER 2038 6 5% DUE 09-15-2038 BEO	11/13/2009	12/1/2009	$0	($0)	$0
(100,000)	GNMA POOL #781765 5% 07-15-2034 BEO	12/24/2008	1/7/2009	($103,359)	($101,984)	($1,375)
(297,692)	GNMA POOL #782272 5 5% 02-15-2038 BEO	12/24/2008	2/13/2009	($306,413)	($304,390)	($2,023)
(339,386)	GNMA POOL #782272 5 5% 02-15-2038 BEO	12/24/2008	2/13/2009	($349,329)	($347,022)	($2,307)
(23,510)	GNMA POOL #782272 5 5% 02-15-2038 BEO	12/24/2008	2/13/2009	($24,199)	($24,039)	($160)
(339,386)	GNMA POOL #782272 5 5% 02-15-2038 BEO	12/24/2008	2/13/2009	($349,329)	($347,022)	($2,307)
(500,000)	GNMA POOL #782537 5 5% 12-15-2038 BEO	3/12/2009	3/16/2009	($516,719)	($516,563)	($156)
(1,000,000)	GNMA POOL #782775 6% 10-15-2039 BEO	9/29/2009	10/30/2009	($1,060,938)	($1,052,969)	($7,969)
(134,310)	GNMA POOL #782775 6% 10-15-2039 BEO	10/19/2009	11/4/2009	($142,621)	($142,023)	($598)
(865,690)	GNMA POOL #782775 6% 10-15-2039 BEO	10/19/2009	11/4/2009	($919,254)	($915,467)	($3,787)
(134,310)	GNMA POOL #782775 6% 10-15-2039 BEO	10/19/2009	11/4/2009	($142,621)	($142,033)	($588)
(134,308)	GNMA POOL #782775 6% 10-15-2039 BEO	10/19/2009	11/4/2009	($142,618)	($142,030)	($588)
	Total Asset Backed Securities			**$330,890,579**	**$329,316,869**	**$1,573,710**
0	QWEST COMMUNICATIONS INTL INC COM		10/23/2009	$53	$0	$53

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1	CITIGROUP INC COM	12/18/2007	8/6/2009	$2	$2	($0)
55,304	CITIGROUP INC COM	12/18/2007	7/27/2009	$145,097	$195,464	($50,367)
120,080	CITIGROUP INC COM	12/18/2007	8/5/2009	$396,254	$424,406	($28,152)
	Total Equities			**$541,406**	**$619,872**	**($78,466)**
900,000	SIEMENS FINANCIERINGSMAATSCHAPPIJ N V GTD NT FLTG 144A DUE 08-14-2009 BEO	8/9/2006	8/14/2009	$900,000	$900,000	$0
2,700,000	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00735 VAR RT DUE 03-16-2009	10/5/2006	3/16/2009	$2,700,000	$2,700,000	$0
100,000	DEUTSCHE BK AG 6% DUE 09-01-2017	2/14/2008	6/12/2009	$100,259	$104,265	($4,006)
400,000	DEUTSCHE BK AG 6% DUE 09-01-2017	8/22/2007	5/5/2009	$402,376	$397,980	$4,396
1,000,000	DEUTSCHE BK AG 6% DUE 09-01-2017	9/26/2007	5/5/2009	$1,005,940	$1,006,218	($278)
100,000	DEUTSCHE BK AG 6% DUE 09-01-2017	2/14/2008	5/5/2009	$100,594	$104,983	($4,389)
100,000	DEUTSCHE BK AG 6% DUE 09-01-2017	2/14/2008	6/16/2009	$100,787	$104,260	($3,473)
900,000	DEUTSCHE BK AG 6% DUE 09-01-2017	2/14/2008	5/5/2009	$904,527	$938,763	($34,236)
800,000	PVTPL ENEL FIN INTL S A GTD NT 144A 6 25% DUE 09-15-2017/09-20-2007 BEO	9/13/2007	9/2/2009	$875,224	$798,488	$76,736
900,000	PVTPL ENEL FIN INTL S A GTD NT 144A 6 25% DUE 09-15-2017/09-20-2007 BEO	9/13/2007	9/2/2009	$983,007	$898,299	$84,708
800,000	SIEMENS FINANCIERINGSMAATSCHAPPIJ N V GTD NT FLTG 144A DUE 08-14-2009 BEO	8/9/2006	7/15/2009	$799,635	$800,000	($365)
5,500,000	BARCLAYS BK PLC 5 45% DUE 09-12-2012	9/6/2007	1/7/2009	$5,619,515	$5,489,770	$129,745
700,000	GLAXOSMITHKLINE 6 375% DUE 05-15-2038	5/6/2008	6/8/2009	$749,091	$697,858	$51,233
700,000	GLAXOSMITHKLINE 6 375% DUE 05-15-2038	5/6/2008	5/12/2009	$733,985	$697,858	$36,127
1,200,000	AMERICAN EXPRESS CO NT 7% DUE 03-19-2018REG	3/12/2008	4/30/2009	$1,132,920	$1,195,404	($62,484)
1,000,000	AMERN EXPRESS CO 6 15% DUE 08-28-2017	8/22/2007	5/6/2009	$898,764	$997,420	($98,656)
2,200,000	AMGEN INC 5 85% DUE 06-01-2017	5/24/2007	1/7/2009	$2,297,724	$2,196,546	$101,178
1,100,000	BANK AMER CORP 5 65% DUE 05-01-2018	5/19/2009	6/16/2009	$986,238	$940,544	$45,694
4,000,000	BANK AMER CORP 5 65% DUE 05-01-2018	4/29/2008	1/7/2009	$3,973,360	$3,978,600	($5,240)
100,000	BANK AMER CORP MTN 6% DUE 09-01-2017	8/20/2007	1/20/2009	$97,647	$99,775	($2,128)
2,500,000	BANK AMER CORP MTN 6% DUE 09-01-2017	8/20/2007	4/30/2009	$2,094,083	$2,494,375	($400,293)
2,000,000	BANK AMER CORP MTN 6% DUE 09-01-2017	8/20/2007	1/29/2009	$2,030,680	$1,995,500	$35,180
900,000	BANK AMER CORP MTN 6% DUE 09-01-2017	8/20/2007	4/30/2009	$753,870	$897,975	($144,105)
1,000,000	CITIGROUP INC CITIGROUP INC NOTE 6 125% DUE 11-21-2017 BEO	11/14/2007	5/7/2009	$835,641	$995,720	($160,079)
1,500,000	CREDIT SUISSE FIRST BOSTON USA INC NT 5 125% DUE 08-15-2015 BEO	8/1/2007	1/7/2009	$1,434,270	$1,434,270	$0
2,600,000	GOLDMAN SACHS 5 35% DUE 01-15-2016	7/20/2007	1/29/2009	$2,292,027	$2,459,574	($167,547)
1,200,000	GOLDMAN SACHS 5 95% DUE 01-18-2018	1/11/2008	4/29/2009	$1,104,204	$1,198,296	($94,092)
1,200,000	GOLDMAN SACHS GROUP INC BD 6 15% DUE 04-01-2018 BEO	3/25/2008	7/30/2009	$1,272,132	$1,197,792	$74,340
1,800,000	GOLDMAN SACHS GROUP INC BD 6 15% DUE 04-01-2018 BEO	3/25/2008	3/25/2009	$1,640,124	$1,796,688	($156,564)
1,100,000	GOLDMAN SACHS GROUP INC BD 6 15% DUE 04-01-2018 BEO	3/25/2008	5/6/2009	$1,067,651	$1,097,976	($30,325)
200,000	GOLDMAN SACHS GROUP INC FOR FUTURE EQUITGS 5 75 10/01/16 5 75 10-1-16 BEO	7/24/2007	1/29/2009	$180,134	$193,482	($13,348)
900,000	HSBC FIN CORP HSBC FIN CORP 5 5 1 19 16 5 5% DUE 01-19-2016/01-19-2006 BEO	8/1/2007	8/5/2009	$892,089	$869,030	$23,059
1,000,000	HSBC FIN CORP HSBC FIN CORP 5 5 1 19 16 5 5% DUE 01-19-2016/01-19-2006 BEO	8/1/2007	5/7/2009	$894,912	$957,680	($62,768)
500,000	HSBC FIN CORP HSBC FIN CORP 5 5 1 19 16 5 5% DUE 01-19-2016/01-19-2006 BEO	8/1/2007	6/3/2009	$467,815	$478,650	($10,835)
600,000	HSBC FIN CORP HSBC FIN CORP 5 5 1 19 16 5 5% DUE 01-19-2016/01-19-2006 BEO	8/1/2007	5/6/2009	$540,197	$575,520	($35,323)
500,000	HSBC FIN CORP HSBC FIN CORP 5 5 1 19 16 5 5% DUE 01-19-2016/01-19-2006 BEO	8/1/2007	5/6/2009	$450,164	$478,840	($28,676)
500,000	JPMORGAN CHASE BK N A NY N Y FORME 6 DUE10-01-2017	9/19/2007	5/6/2009	$466,083	$499,435	($33,353)
500,000	JPMORGAN CHASE BK N A NY N Y FORME 6 DUE10-01-2017	3/6/2008	5/6/2009	$466,083	$506,639	($40,556)
1,500,000	JPMORGAN CHASE BK N A NY N Y FORME 6 DUE10-01-2017	3/6/2008	5/12/2009	$1,431,060	$1,519,885	($88,825)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,300,000	MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00453 5 DUE 01-15-2015	7/24/2007	5/6/2009	$1,055,556	$1,220,414	($164,858)
1,000,000	MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00453 5 DUE 01-15-2015	7/24/2007	5/7/2009	$807,859	$938,780	($130,921)
1,300,000	MET LIFE GLOBAL FDG I MEDIUM TE TRANCHE # TR 00030 VAR RT DUE 05-17-2010	5/10/2007	5/20/2009	$1,233,635	$1,299,637	($66,002)
1,000,000	MORGAN STANLEY MORGAN STANLEY 5 55% DUE 04-27-2017/04-27-2007	7/24/2007	5/6/2009	$912,571	$947,960	($35,389)
1,000,000	MORGAN STANLEY MORGAN STANLEY 5 55% DUE 04-27-2017/04-27-2007	7/24/2007	5/7/2009	$913,792	$947,960	($34,168)
2,000,000	MORGAN STANLEY MORGAN STANLEY 5 55% DUE 04-27-2017/04-27-2007	7/24/2007	7/30/2009	$1,986,800	$1,912,823	$73,977
200,000	MORGAN STANLEY SR GLOBAL MEDIUM TERM NT SER F VAR RT DUE 05-14-2010	10/6/2009	12/3/2009	$201,772	$201,661	$111
600,000	PVTPL PRESIDENT & FELLOWS HARVARD CG TAXABLE BD 2008D 144A 6 5 DUE 01-15-2039	12/5/2008	6/10/2009	$635,628	$597,810	$37,818
1,700,000	TARGET CORP NT 7 DUE 01-15-2038/01-17-2008 REG	1/14/2008	6/8/2009	$1,775,089	$1,688,406	$86,683
1,400,000	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00108 5 875 DUE 12-20-2017	12/17/2007	1/7/2009	$1,319,864	$1,398,320	($78,456)
2,200,000	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00108 5 875 DUE 12-20-2017	1/15/2008	1/7/2009	$2,074,072	$2,309,612	($235,540)
2,200,000	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00108 5 875 DUE 12-20-2017	1/15/2008	1/7/2009	$2,074,072	$2,308,013	($233,941)
100,000	VERIZON COMMUNICATIONS INC 5 55 DUE 02-15-2016 BEO	2/9/2006	1/7/2009	$100,360	$99,199	$1,161
2,200,000	WAL-MART STORES INC NT 5 8 DUE 02-15-2018 REG	1/23/2008	1/7/2009	$2,425,346	$2,293,847	$131,499
1,100,000	WAL-MART STORES INC NT 6 5 DUE 08-15-2037 REG	1/23/2008	6/8/2009	$1,185,877	$1,108,411	$77,466
200,000	WAL-MART STORES INC NT 6 5 DUE 08-15-2037 REG	1/23/2008	5/20/2009	$214,499	$201,530	$12,969
1,400,000	WAL-MART STORES INC WALMART 6 2 4 15 38 6 2% DUE 04-15-2038 BEO	4/8/2008	1/7/2009	$1,568,546	$1,395,842	$172,704
1,000,000	NEW YORK CMNTY BK FDIC GTD TLGP GTD NT 3% DUE 12-16-2011 REG	12/12/2008	2/27/2009	$1,019,620	$999,490	$20,130
700,000	CHICAGO ILL 4 75% 01-01-2032 BEO	1/6/2006	5/7/2009	$675,486	$707,405	($31,919)
320,000	CHICAGO ILL 4 75% 01-01-2032 BEO	1/6/2006	7/23/2009	$306,362	$323,367	($17,006)
100,000	CHICAGO ILL 4 75% 01-01-2032 BEO	1/6/2006	7/10/2009	$96,385	$101,053	($4,668)
100,000	TEXAS ST 4 75% 04-01-2037 BEO	1/24/2008	8/18/2009	$96,273	$102,355	($6,082)
200,000	TEXAS ST 4 75% 04-01-2037 BEO	1/24/2008	9/11/2009	$204,648	$204,704	($56)
100,000	TEXAS ST 4 75% 04-01-2037 BEO	1/24/2008	12/1/2009	$99,125	$102,342	($3,217)
100,000	TEXAS ST 4 75% 04-01-2037 BEO	1/24/2008	11/30/2009	$99,000	$102,343	($3,343)
200,000	TEXAS ST 4 75% 04-01-2037 BEO	1/24/2008	9/25/2009	$207,506	$204,701	$2,805
100,000	TEXAS ST 4 75% 04-01-2037 BEO	1/24/2008	7/8/2009	$94,545	$102,359	($7,814)
100,000	TEXAS ST 4 75% 04-01-2037 BEO	1/24/2008	8/10/2009	$94,837	$102,356	($7,519)
3,700,000	TEXAS ST 4.75% 04-01-2037 BEO	1/24/2008	5/7/2009	$3,705,143	$3,787,563	($82,420)
100,000	TEXAS ST 4 75% 04-01-2037 BEO	1/24/2008	8/14/2009	$95,958	$102,355	($6,397)
100,000	TEXAS ST 4 75% 04-01-2037 BEO	1/24/2008	7/7/2009	$94,122	$102,360	($8,238)
100,000	TEXAS ST 4 75% 04-01-2037 BEO	1/24/2008	7/10/2009	$95,543	$102,359	($6,816)
200,000	TEXAS ST 4 75% 04-01-2037 BEO	1/24/2008	8/14/2009	$190,482	$204,710	($14,228)
100,000	TEXAS ST 4 75% 04-01-2037 BEO	1/24/2008	8/26/2009	$97,962	$102,354	($4,392)
1,500,000	TX ST TRANSN COMMN-MOBILITY FD 5 DUE 04-01-2037/04-01-2017 BEO SF 04-01-2034	1/25/2008	7/9/2009	$1,506,555	$1,554,497	($47,942)
2,800,000	TX ST TRANSN COMMN-MOBILITY FD 5 DUE 04-01-2037/04-01-2017 BEO SF 04-01-2034	1/25/2008	5/7/2009	$2,847,292	$2,902,033	($54,741)
	Total Bonds			**$77,786,992**	**$79,475,292**	**($1,688,300)**
1,100,000	GERMANY(FED REP) 4 25% BDS 04/07/39 EUR0 01	4/15/2009	4/15/2009	$1,514,543	$1,517,273	($2,730)
1,800,000	GERMANY(FED REP) 4 25% BDS 04/07/39 EUR0 01	10/31/2008	1/7/2009	$2,578,674	$2,255,640	$323,034
1,800,000	GERMANY(FED REP) 4 25% BDS 04/07/39 EUR0 01	1/7/2009	3/4/2009	$2,418,792	$2,570,342	($151,550)
400,000	GERMANY(FED REP) 4.25% BDS 04/07/39 EUR0 01	3/4/2009	4/15/2009	$550,675	$534,757	$15,918
700,000	GERMANY(FED REP) 4 25% BDS 04/07/39 EUR0 01	3/23/2009	4/15/2009	$963,681	$1,010,800	($47,119)
700,000	GERMANY(FED REP) 4 25% BDS 04/07/39 EUR0 01	3/4/2009	3/23/2009	$1,006,478	$935,857	$70,621

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
700,000	GERMANY(FED REP) 4.25% BDS 04/07/39 EUR0 01	3/4/2009	3/23/2009	$1,009,884	$935,857	$74,027
1,000,000	UK(GOVT OF) 4% TSY GLT 07/03/22 GBP0.01	3/9/2009	3/19/2009	$1,469,644	$1,465,390	$4,254
1,000,000	UK(GOVT OF) 4% TSY GLT 07/03/22 GBP0 01	3/19/2009	12/23/2009	$1,553,393	$1,460,284	$93,108
1,000,000	UK(GOVT OF) 4% TSY GLT 07/03/22 GBP0 01	3/6/2009	3/9/2009	$1,467,176	$1,469,685	($2,509)
1,100,000	UK(GOVT OF) 4 75% STK 07/03/2020 GBP100	3/9/2009	3/18/2009	$1,747,188	$1,758,656	($11,468)
1,100,000	UK(GOVT OF) 4 75% STK 07/03/2020 GBP100	3/6/2009	3/9/2009	$1,761,304	$1,766,759	($5,454)
1,100,000	UK(GOVT OF) 4 75% STK 07/03/2020 GBP100	3/19/2009	3/19/2009	$1,743,285	$1,752,606	($9,321)
1,100,000	UK(GOVT OF) 4 75% STK 07/03/2020 GBP100	3/18/2009	3/19/2009	$1,750,301	$1,738,687	$11,614
2,300,000	DTD 00259 3 125% DUE 10-31-2016 REG	11/9/2009	11/10/2009	$2,317,250	$2,320,028	($2,778)
1,600,000	DTD 00259 3 125% DUE 10-31-2016 REG	11/3/2009	11/9/2009	$1,613,500	$1,615,966	($2,466)
400,000	DTD 00259 3 125% DUE 10-31-2016 REG	11/23/2009	11/24/2009	$407,686	$405,029	$2,657
1,200,000	DTD 00259 3 125% DUE 10-31-2016 REG	11/24/2009	11/24/2009	$1,223,059	$1,224,375	($1,316)
1,600,000	DTD 00259 3.125% DUE 10-31-2016 REG	11/9/2009	11/24/2009	$1,626,500	$1,609,706	$16,794
2,300,000	DTD 00259 3 125% DUE 10-31-2016 REG	11/10/2009	11/24/2009	$2,338,094	$2,315,835	$22,258
400,000	DTD 00259 3 125% DUE 10-31-2016 REG	11/23/2009	11/24/2009	$406,625	$405,029	$1,596
900,000	DTD 00259 3 125% DUE 10-31-2016 REG	11/23/2009	11/24/2009	$914,906	$912,371	$2,536
400,000	UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2021 (UNDDATE) REG	12/11/2008	3/12/2009	$253,072	$254,765	($1,693)
1,100,000	UNITED STATES TREAS BD STRIPPED PRIN PMT030 02-15-2026 (UNDDATE) REG	12/11/2008	2/3/2009	$571,230	$635,415	($64,185)
3,900,000	UNITED STATES TREAS BD STRIPPED PRIN PMT08-15-2021 (UNDDATE) REG	1/21/2009	2/3/2009	$2,378,727	$2,469,342	($90,615)
3,900,000	UNITED STATES TREAS BD STRIPPED PRIN PMT08-15-2021 (UNDDATE) REG	2/3/2009	2/3/2009	$2,368,637	$2,368,548	$89
3,900,000	UNITED STATES TREAS BD STRIPPED PRIN PMT08-15-2021 (UNDDATE) REG	12/9/2008	1/21/2009	$2,465,531	$2,419,565	$45,966
900,000	UNITED STATES TREAS BD STRIPPED PRIN PMT08-15-2026 (UNDDATE) REG	12/9/2008	4/15/2009	$461,538	$516,587	($55,049)
900,000	UNITED STATES TREAS BD STRIPPED PRIN PMT11-15-2026 (UNDDATE) REG	4/28/2009	5/15/2009	$427,248	$435,138	($7,890)
900,000	UNITED STATES TREAS BD STRIPPED PRIN PMT11-15-2026 (UNDDATE) REG	4/15/2009	4/28/2009	$434,250	$454,056	($19,806)
200,000	UNITED STATES TREAS BDS 5 500 DUE 08-15-2028 REG	4/9/2009	4/27/2009	$240,656	$243,594	($2,938)
200,000	UNITED STATES TREAS BDS 5 500 DUE 08-15-2028 REG	3/20/2009	4/9/2009	$244,500	$250,266	($5,766)
200,000	UNITED STATES TREAS BDS 5 500 DUE 08-15-2028 REG	4/27/2009	4/27/2009	$242,329	$242,750	($421)
200,000	UNITED STATES TREAS BDS 5 500 DUE 08-15-2028 REG	3/12/2009	3/20/2009	$250,563	$246,839	$3,724
2,200,000	UNITED STATES TREAS BDS 6 125 BDS 08-15-2029 USD1000 BEO	2/5/2009	2/18/2009	$2,953,500	$2,884,350	$69,150
2,200,000	UNITED STATES TREAS BDS 6 125 BDS 08-15-2029 USD1000 BEO	4/27/2009	4/27/2009	$2,870,072	$2,875,125	($5,053)
2,200,000	UNITED STATES TREAS BDS 6 125 BDS 08-15-2029 USD1000 BEO	3/12/2009	3/20/2009	$2,966,563	$2,890,468	$76,094
2,200,000	UNITED STATES TREAS BDS 6 125 BDS 08-15-2029 USD1000 BEO	3/4/2009	3/12/2009	$2,893,000	$2,854,740	$38,260
2,200,000	UNITED STATES TREAS BDS 6 125 BDS 08-15-2029 USD1000 BEO	4/8/2009	4/27/2009	$2,871,344	$2,931,738	($60,394)
2,200,000	UNITED STATES TREAS BDS 6 125 BDS 08-15-2029 USD1000 BEO	3/20/2009	4/8/2009	$2,943,188	$2,962,810	($19,622)
2,200,000	UNITED STATES TREAS BDS 6 125 BDS 08-15-2029 USD1000 BEO	2/18/2009	3/4/2009	$2,857,938	$2,948,071	($90,133)
700,000	UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7 25% DUE 08-15-2022 REG	3/20/2009	4/9/2009	$961,844	$984,926	($23,082)
700,000	UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7 25% DUE 08-15-2022 REG	1/30/2009	2/18/2009	$972,344	$950,193	$22,151
300,000	UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7 25% DUE 08-15-2022 REG	4/9/2009	4/22/2009	$409,704	$410,331	($627)
200,000	UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7 25% DUE 08-15-2022 REG	5/4/2009	5/11/2009	$268,422	$269,298	($876)
700,000	UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7 25% DUE 08-15-2022 REG	2/18/2009	3/20/2009	$986,781	$969,336	$17,445
200,000	UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7 25% DUE 08-15-2022 REG	4/22/2009	5/4/2009	$269,103	$273,733	($4,631)
100,000	UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7 25% DUE 08-15-2022 REG	4/9/2009	5/4/2009	$134,688	$136,706	($2,019)
100,000	UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7 25% DUE 08-15-2022 REG	4/22/2009	5/4/2009	$134,688	$136,867	($2,179)
300,000	UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7 25% DUE 08-15-2022 REG	4/9/2009	4/22/2009	$413,452	$410,331	$3,122
1,000,000	UNITED STATES TREAS BDS 8 1/8% 15/5/2021USD1000 8 125% DUE 05-15-2021 REG	9/23/2009	10/5/2009	$1,431,035	$1,394,786	$36,248

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,000,000	UNITED STATES TREAS BDS 8 1/8% 15/5/2021USD1000 8 125% DUE 05-15-2021 REG	9/2/2009	9/23/2009	$1,398,438	$1,414,800	($16,362)
5,600,000	UNITED STATES TREAS BDS 8 3/4% 15/5/2017USD1000 8 75% DUE 05-15-2017 REG	4/9/2009	5/4/2009	$7,855,750	$7,891,886	($36,136)
5,600,000	UNITED STATES TREAS BDS 8 3/4% 15/5/2017USD1000 8 75% DUE 05-15-2017 REG	4/2/2009	4/9/2009	$7,946,750	$8,065,583	($118,833)
5,600,000	UNITED STATES TREAS BDS 8 3/4% 15/5/2017USD1000 8 75% DUE 05-15-2017 REG	5/4/2009	5/4/2009	$7,848,261	$7,857,500	($9,239)
5,600,000	UNITED STATES TREAS BDS 8 3/4% 15/5/2017USD1000 8 75% DUE 05-15-2017 REG	4/1/2009	4/2/2009	$8,085,000	$8,110,633	($25,633)
3,500,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	4/1/2009	4/9/2009	$5,023,594	$5,116,128	($92,534)
5,500,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	4/2/2009	4/9/2009	$7,894,219	$8,012,387	($118,169)
1,500,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	4/7/2009	4/9/2009	$2,152,969	$2,151,756	$1,213
3,500,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	2/2/2009	2/11/2009	$5,021,406	$4,980,474	$40,933
5,000,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	3/9/2009	3/19/2009	$7,368,750	$7,093,401	$275,349
3,500,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	4/9/2009	5/1/2009	$4,957,929	$4,990,122	($32,193)
3,500,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	4/7/2009	5/1/2009	$4,951,953	$5,010,992	($59,039)
2,800,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	4/9/2009	5/1/2009	$3,961,563	$3,992,098	($30,535)
4,000,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	1/27/2009	1/28/2009	$5,792,500	$5,756,235	$36,265
2,800,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8.875 DUE 08-15-2017 REG	4/9/2009	5/1/2009	$3,963,687	$3,992,098	($28,410)
1,400,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8.875 DUE 08-15-2017 REG	4/9/2009	5/4/2009	$1,984,500	$1,995,525	($11,025)
2,800,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	5/1/2009	5/4/2009	$3,969,000	$3,967,977	$1,023
3,500,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	5/1/2009	5/4/2009	$4,961,250	$4,959,971	$1,279
2,200,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	1/28/2009	2/4/2009	$3,111,625	$3,180,935	($69,310)
500,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	1/30/2009	2/4/2009	$707,188	$710,106	($2,918)
800,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	1/30/2009	2/4/2009	$1,131,500	$1,140,661	($9,161)
2,700,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	1/27/2009	2/2/2009	$3,849,188	$3,883,825	($34,638)
1,800,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	1/28/2009	2/2/2009	$2,566,125	$2,603,029	($36,904)
3,500,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	3/12/2009	4/2/2009	$5,111,094	$4,857,880	$253,214
2,000,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	3/19/2009	4/2/2009	$2,920,625	$2,935,029	($14,404)
3,000,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	3/19/2009	4/7/2009	$4,307,813	$4,400,467	($92,655)
900,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	4/1/2009	4/7/2009	$1,292,344	$1,315,934	($23,590)
1,100,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	4/1/2009	4/7/2009	$1,579,531	$1,608,226	($28,695)
1,000,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	2/2/2009	3/9/2009	$1,422,188	$1,419,872	$2,316
3,500,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	2/4/2009	3/9/2009	$4,977,656	$4,930,609	$47,048
500,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	2/11/2009	3/9/2009	$711,094	$712,558	($1,464)
3,000,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	2/11/2009	3/12/2009	$4,189,500	$4,274,246	($84,746)
500,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	2/24/2009	3/12/2009	$698,250	$718,383	($20,133)
7,700,000	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8 875 DUE 08-15-2017 REG	5/4/2009	5/4/2009	$10,906,671	$10,919,563	($12,892)
700,000	UNITED STATES TREAS BDS DTD 00206 4 5% DUE 05-15-2038 REG	12/9/2008	1/21/2009	$890,750	$890,290	$460
700,000	UNITED STATES TREAS BDS DTD 00206 4 5% DUE 05-15-2038 REG	1/21/2009	2/4/2009	$799,419	$888,838	($89,419)
700,000	UNITED STATES TREAS BDS DTD 00206 4 5% DUE 05-15-2038 REG	2/4/2009	2/4/2009	$803,985	$804,563	($578)
1,100,000	UNITED STATES TREAS BDS DTD 00209 3 5% DUE 02-15-2039 REG	6/8/2009	6/9/2009	$895,383	$899,594	($4,211)
100,000	UNITED STATES TREAS BDS DTD 00209 3 5% DUE 02-15-2039 REG	6/8/2009	6/9/2009	$81,398	$81,813	($414)
300,000	UNITED STATES TREAS BDS DTD 00210 4 25% DUE 05-15-2039 REG	7/9/2009	7/30/2009	$290,344	$299,743	($9,400)
1,200,000	UNITED STATES TREAS BDS DTD 00210 4 25% DUE 05-15-2039 REG	7/9/2009	7/30/2009	$1,161,375	$1,189,250	($27,875)
1,500,000	UNITED STATES TREAS BDS DTD 00210 4 25% DUE 05-15-2039 REG	9/16/2009	9/16/2009	$1,498,628	$1,500,469	($1,840)
1,500,000	UNITED STATES TREAS BDS DTD 00210 4 25% DUE 05-15-2039 REG	7/30/2009	8/12/2009	$1,434,844	$1,450,893	($16,050)
1,000,000	UNITED STATES TREAS BDS DTD 00210 4 25% DUE 05-15-2039 REG	9/11/2009	9/16/2009	$997,188	$1,013,447	($16,260)
1,500,000	UNITED STATES TREAS BDS DTD 00210 4 25% DUE 05-15-2039 REG	9/8/2009	9/11/2009	$1,522,500	$1,484,171	$38,329

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
500,000	UNITED STATES TREAS BDS DTD 00210 4 25% DUE 05-15-2039 REG	9/11/2009	9/16/2009	$497,500	$506,724	($9,224)
1,500,000	UNITED STATES TREAS BDS DTD 00210 4 25% DUE 05-15-2039 REG	8/12/2009	8/18/2009	$1,477,500	$1,433,845	$43,655
1,500,000	UNITED STATES TREAS BDS DTD 00210 4 25% DUE 05-15-2039 REG	8/18/2009	9/3/2009	$1,522,500	$1,476,343	$46,157
1,500,000	UNITED STATES TREAS BDS DTD 00210 4 25% DUE 05-15-2039 REG	9/3/2009	9/8/2009	$1,485,000	$1,521,509	($36,509)
1,000,000	UNITED STATES TREAS BDS DTD 02/15/1993 7 125% DUE 02-15-2023/11-27-1998 REG	3/20/2009	4/27/2009	$1,355,938	$1,399,458	($43,520)
200,000	UNITED STATES TREAS BDS DTD 02/15/1993 7 125% DUE 02-15-2023/11-27-1998 REG	4/22/2009	4/27/2009	$271,188	$274,021	($2,834)
100,000	UNITED STATES TREAS BDS DTD 02/15/1993 7 125% DUE 02-15-2023/11-27-1998 REG	4/30/2009	4/30/2009	$134,242	$134,375	($133)
1,000,000	UNITED STATES TREAS BDS DTD 02/15/1993 7 125% DUE 02-15-2023/11-27-1998 REG	2/18/2009	3/20/2009	$1,403,125	$1,377,433	$25,692
600,000	UNITED STATES TREAS BDS DTD 02/15/1993 7 125% DUE 02-15-2023/11-27-1998 REG	1/30/2009	2/18/2009	$828,938	$812,049	$16,889
400,000	UNITED STATES TREAS BDS DTD 02/15/1993 7 125% DUE 02-15-2023/11-27-1998 REG	2/10/2009	2/18/2009	$552,625	$544,987	$7,638
100,000	UNITED STATES TREAS BDS DTD 02/15/1993 7 125% DUE 02-15-2023/11-27-1998 REG	4/22/2009	4/30/2009	$134,063	$136,994	($2,931)
100,000	UNITED STATES TREAS BDS DTD 02/15/2001 5 375 15 FEB 2031	2/6/2009	3/9/2009	$122,813	$120,948	$1,865
1,600,000	UNITED STATES TREAS BDS DTD 02/15/2001 5 375 15 FEB 2031	2/11/2009	3/9/2009	$1,965,000	$1,992,578	($27,578)
1,700,000	UNITED STATES TREAS BDS DTD 02/15/2001 5 375 15 FEB 2031	3/9/2009	3/17/2009	$2,046,375	$2,085,012	($38,637)
500,000	UNITED STATES TREAS BDS DTD 02/15/2001 5 375 15 FEB 2031	3/12/2009	3/17/2009	$601,875	$607,365	($5,490)
600,000	UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031	2/11/2009	3/12/2009	$729,375	$747,180	($17,805)
1,600,000	UNITED STATES TREAS BDS DTD 02/15/2001 5 375 15 FEB 2031	3/6/2009	3/12/2009	$1,945,000	$1,997,305	($52,305)
100,000	UNITED STATES TREAS BDS DTD 02/15/2001 5 375 15 FEB 2031	2/3/2009	2/6/2009	$121,188	$122,168	($980)
1,700,000	UNITED STATES TREAS BDS DTD 02/15/2001 5 375 15 FEB 2031	3/12/2009	3/20/2009	$2,120,219	$2,064,953	$55,266
600,000	UNITED STATES TREAS BDS DTD 02/15/2001 5 375 15 FEB 2031	2/3/2009	2/11/2009	$749,813	$731,455	$18,357
1,600,000	UNITED STATES TREAS BDS DTD 02/15/2001 5 375 15 FEB 2031	2/3/2009	2/11/2009	$1,999,500	$1,954,556	$44,944
3,900,000	UNITED STATES TREAS BDS DTD 02/15/2001 5 375 15 FEB 2031	4/9/2009	4/15/2009	$4,816,500	$4,756,391	$60,109
2,200,000	UNITED STATES TREAS BDS DTD 02/15/2001 5 375 15 FEB 2031	3/17/2009	3/24/2009	$2,703,938	$2,645,598	$58,340
1,700,000	UNITED STATES TREAS BDS DTD 02/15/2001 5 375 15 FEB 2031	3/20/2009	4/9/2009	$2,080,375	$2,117,893	($37,518)
2,200,000	UNITED STATES TREAS BDS DTD 02/15/2001 5 375 15 FEB 2031	3/24/2009	4/9/2009	$2,692,250	$2,702,069	($9,819)
3,900,000	UNITED STATES TREAS BDS DTD 02/15/2001 5 375 15 FEB 2031	4/15/2009	4/15/2009	$4,804,302	$4,818,938	($14,635)
700,000	UNITED STATES TREAS NTS 4% NTS 15/08/18 USD1000 4% DUE 08-15-2018 REG	9/17/2009	11/10/2009	$732,594	$732,513	$80
3,700,000	UNITED STATES TREAS NTS 4% NTS 15/08/18 USD1000 4% DUE 08-15-2018 REG	10/6/2009	11/10/2009	$3,872,281	$3,927,256	($54,975)
3,000,000	UNITED STATES TREAS NTS 4% NTS 15/08/18 USD1000 4% DUE 08-15-2018 REG	10/6/2009	11/18/2009	$3,166,423	$3,183,869	($17,447)
1,200,000	UNITED STATES TREAS NTS DTD 00176 4 25% DUE 11-15-2017 REG	9/23/2009	10/5/2009	$1,303,366	$1,275,264	$28,101
1,200,000	UNITED STATES TREAS NTS DTD 00176 4 25% DUE 11-15-2017 REG	8/14/2009	9/23/2009	$1,277,250	$1,274,068	$3,182
2,000,000	UNITED STATES TREAS NTS DTD 00236 2 25% DUE 05-31-2014 REG	8/14/2009	8/14/2009	$1,981,010	$1,981,250	($240)
1,300,000	UNITED STATES TREAS NTS DTD 00236 2 25% DUE 05-31-2014 REG	8/4/2009	8/12/2009	$1,275,625	$1,276,670	($1,045)
700,000	UNITED STATES TREAS NTS DTD 00236 2 25% DUE 05-31-2014 REG	8/4/2009	8/12/2009	$686,875	$688,513	($1,638)
2,000,000	UNITED STATES TREAS NTS DTD 00236 2 25% DUE 05-31-2014 REG	8/12/2009	8/14/2009	$1,983,275	$1,961,850	$21,425
1,400,000	UNITED STATES TREAS NTS DTD 00250 2 375%DUE 08-31-2014 REG	9/8/2009	9/11/2009	$1,407,875	$1,401,665	$6,210
2,500,000	UNITED STATES TREAS NTS DTD 00250 2 375%DUE 08-31-2014 REG	9/4/2009	9/9/2009	$2,496,875	$2,506,836	($9,961)
2,100,000	UNITED STATES TREAS NTS DTD 00250 2 375%DUE 08-31-2014 REG	9/4/2009	9/8/2009	$2,102,625	$2,105,742	($3,117)
10,600,000	UNITED STATES TREAS NTS DTD 00250 2 375%DUE 08-31-2014 REG	10/5/2009	10/7/2009	$10,706,000	$10,692,750	$13,250
1,400,000	UNITED STATES TREAS NTS DTD 00250 2 375%DUE 08-31-2014 REG	9/2/2009	9/8/2009	$1,401,313	$1,407,984	($6,672)
4,400,000	UNITED STATES TREAS NTS DTD 00250 2 375%DUE 08-31-2014 REG	9/4/2009	9/8/2009	$4,404,125	$4,412,031	($7,906)
5,800,000	UNITED STATES TREAS NTS DTD 00250 2 375%DUE 08-31-2014 REG	9/8/2009	9/15/2009	$5,794,563	$5,802,471	($7,908)
2,500,000	UNITED STATES TREAS NTS DTD 00250 2 375%DUE 08-31-2014 REG	9/9/2009	9/15/2009	$2,497,656	$2,495,946	$1,710
900,000	UNITED STATES TREAS NTS DTD 00250 2 375%DUE 08-31-2014 REG	9/10/2009	9/15/2009	$899,156	$902,255	($3,099)
1,400,000	UNITED STATES TREAS NTS DTD 00250 2 375%DUE 08-31-2014 REG	9/11/2009	9/15/2009	$1,398,688	$1,407,702	($9,015)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
10,600,000	UNITED STATES TREAS NTS DTD 00250 2 375%DUE 08-31-2014 REG	9/30/2009	10/5/2009	$10,692,090	$10,632,442	$59,648
10,600,000	UNITED STATES TREAS NTS DTD 00250 2 375%DUE 08-31-2014 REG	9/22/2009	9/23/2009	$10,573,500	$10,599,320	($25,820)
10,600,000	UNITED STATES TREAS NTS DTD 00250 2 375%DUE 08-31-2014 REG	9/25/2009	9/29/2009	$10,629,813	$10,615,213	$14,599
10,600,000	UNITED STATES TREAS NTS DTD 00250 2 375%DUE 08-31-2014 REG	9/23/2009	9/24/2009	$10,623,188	$10,572,834	$50,353
10,600,000	UNITED STATES TREAS NTS DTD 00250 2 375%DUE 08-31-2014 REG	9/17/2009	9/22/2009	$10,600,000	$10,599,983	$17
10,600,000	UNITED STATES TREAS NTS DTD 00250 2 375%DUE 08-31-2014 REG	9/15/2009	9/17/2009	$10,603,313	$10,588,755	$14,558
10,600,000	UNITED STATES TREAS NTS DTD 00250 2 375%DUE 08-31-2014 REG	9/29/2009	9/30/2009	$10,636,438	$10,629,132	$7,306
10,600,000	UNITED STATES TREAS NTS DTD 00250 2 375%DUE 08-31-2014 REG	10/7/2009	10/13/2009	$10,676,188	$10,701,341	($25,153)
10,600,000	UNITED STATES TREAS NTS DTD 00250 2 375%DUE 08-31-2014 REG	9/24/2009	9/25/2009	$10,616,563	$10,621,163	($4,601)
200,000	UNITED STATES TREAS NTS DTD 00250 2 375%DUE 08-31-2014 REG	9/4/2009	9/10/2009	$200,563	$200,547	$16
700,000	UNITED STATES TREAS NTS DTD 00250 2 375%DUE 08-31-2014 REG	9/8/2009	9/10/2009	$701,969	$700,832	$1,136
300,000	UNITED STATES TREAS NTS DTD 11/15/2009 3 375% DUE 11-15-2019 REG	11/27/2009	12/10/2009	$297,938	$303,645	($5,708)
2,100,000	UNITED STATES TREAS NTS DTD 11/30/09 2 75% DUE 11-30-2016 REG	12/7/2009	12/8/2009	$2,089,500	$2,077,031	$12,469
900,000	UNITED STATES TREAS NTS DTD 11/30/09 2 75% DUE 11-30-2016 REG	12/7/2009	12/8/2009	$895,500	$889,875	$5,625
400,000	UNITED STATES TREAS NTS NT 2 625 DUE 07-31-2014 REG	8/14/2009	8/14/2009	$402,749	$402,875	($126)
800,000	UNITED STATES TREAS NTS NT 2 625 DUE 07-31-2014 REG	8/14/2009	8/14/2009	$805,497	$805,750	($253)
1,200,000	UNITED STATES TREAS NTS NT 2 625 DUE 07-31-2014 REG	8/14/2009	8/14/2009	$1,208,246	$1,205,373	$2,873
800,000	UNITED STATES TREAS NTS NT 2 625 DUE 07-31-2014 REG	9/9/2009	9/15/2009	$809,500	$808,903	$597
1,600,000	UNITED STATES TREAS NTS NT 2 625 DUE 07-31-2014 REG	8/14/2009	8/14/2009	$1,609,120	$1,607,164	$1,955
400,000	UNITED STATES TREAS NTS NT 2 625 DUE 07-31-2014 REG	8/18/2009	8/18/2009	$402,844	$403,222	($378)
1,200,000	UNITED STATES TREAS NTS NT 2 625 DUE 07-31-2014 REG	8/14/2009	8/17/2009	$1,211,250	$1,205,365	$5,885
1,200,000	UNITED STATES TREAS NTS NT 2 625 DUE 07-31-2014 REG	8/17/2009	8/17/2009	$1,211,250	$1,211,169	$81
4,000,000	UNITED STATES TREAS NTS NT 2 625 DUE 07-31-2014 REG	8/13/2009	8/14/2009	$4,018,750	$4,009,995	$8,755
400,000	UNITED STATES TREAS NTS NT 2 625 DUE 07-31-2014 REG	8/18/2009	8/19/2009	$404,847	$403,220	$1,627
400,000	UNITED STATES TREAS NTS NT 2 625 DUE 07-31-2014 REG	8/18/2009	9/3/2009	$406,250	$403,196	$3,055
400,000	UNITED STATES TREAS NTS NT 2 625 DUE 07-31-2014 REG	8/19/2009	9/3/2009	$406,250	$404,837	$1,413
800,000	UNITED STATES TREAS NTS NT 2 625 DUE 07-31-2014 REG	10/7/2009	10/13/2009	$816,000	$817,810	($1,810)
800,000	UNITED STATES TREAS NTS NT 2 625 DUE 07-31-2014 REG	9/8/2009	9/9/2009	$809,250	$811,191	($1,941)
800,000	UNITED STATES TREAS NTS NT 2 625 DUE 07-31-2014 REG	9/15/2009	10/5/2009	$816,946	$808,286	$8,660
1,200,000	UNITED STATES TREAS NTS NT 2 625 DUE 07-31-2014 REG	8/17/2009	8/18/2009	$1,209,750	$1,211,162	($1,412)
800,000	UNITED STATES TREAS NTS NT 2 625 DUE 07-31-2014 REG	9/3/2009	9/8/2009	$811,250	$812,150	($900)
800,000	UNITED STATES TREAS NTS NT 2 625 DUE 07-31-2014 REG	10/5/2009	10/7/2009	$818,250	$816,982	$1,268
1,600,000	UNITED STATES TREAS NTS NT 2 625% DUE 06-30-2014 REG	8/14/2009	8/14/2009	$1,611,120	$1,609,813	$1,307
700,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	8/12/2009	8/17/2009	$706,781	$695,281	$11,501
600,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	8/13/2009	8/17/2009	$605,813	$599,394	$6,419
800,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	10/7/2009	10/13/2009	$821,500	$825,363	($3,863)
12,900,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	9/9/2009	9/15/2009	$13,085,438	$13,046,570	$38,867
3,300,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	10/5/2009	10/8/2009	$3,397,969	$3,399,000	($1,031)
5,700,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	10/7/2009	10/8/2009	$5,869,219	$5,880,714	($11,495)
12,900,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	9/15/2009	10/5/2009	$13,285,905	$13,062,279	$223,626
1,600,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	10/7/2009	11/3/2009	$1,637,125	$1,650,727	($13,602)
12,900,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	9/8/2009	9/9/2009	$13,053,188	$13,100,460	($47,272)
9,600,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	10/5/2009	10/7/2009	$9,906,000	$9,888,000	$18,000
5,000,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	8/12/2009	8/14/2009	$5,018,750	$4,966,251	$52,499
1,500,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	10/7/2009	12/15/2009	$1,526,947	$1,547,556	($20,609)

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1,300,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	10/8/2009	12/15/2009	$1,323,354	$1,334,817	($11,463)
4,700,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	8/5/2009	8/12/2009	$4,670,625	$4,691,230	($20,605)
1,000,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	8/11/2009	8/12/2009	$993,750	$993,054	$696
11,100,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	8/18/2009	9/8/2009	$11,273,438	$11,177,716	$95,721
500,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	8/21/2009	9/8/2009	$507,813	$503,730	$4,082
400,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	9/1/2009	9/8/2009	$406,250	$405,345	$905
900,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	9/3/2009	9/8/2009	$914,063	$917,260	($3,198)
900,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	8/18/2009	9/3/2009	$917,719	$906,301	$11,417
2,300,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	8/13/2009	8/18/2009	$2,320,125	$2,297,678	$22,447
3,400,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	8/13/2009	8/18/2009	$3,429,750	$3,396,302	$33,448
5,000,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	8/14/2009	8/18/2009	$5,043,750	$5,016,647	$27,103
1,300,000	UNITED STATES TREAS NTS NT 3 25% DUE 07-31-2016 REG	8/17/2009	8/18/2009	$1,311,375	$1,312,379	($1,004)
200,000	UNITED STATES TREAS NTS NT 3 625% DUE 08-15-2019 REG	11/6/2009	11/9/2009	$202,250	$201,968	$282
200,000	UNITED STATES TREAS NTS NT 3 625% DUE 08-15-2019 REG	11/6/2009	11/9/2009	$202,250	$201,281	$969
100,000	UNITED STATES TREAS NTS NT 3 625% DUE 08-15-2019 REG	11/6/2009	11/9/2009	$101,125	$100,921	$204
500,000	UNITED STATES TREAS NTS NT 3 625% DUE 08-15-2019 REG	11/9/2009	11/20/2009	$511,523	$505,470	$6,054
9,300,000	UNITED STATES TREAS NTS NT 4 25 DUE 08-15-2015 REG	10/6/2009	11/9/2009	$10,145,719	$10,154,462	($8,744)
700,000	UNITED STATES TREAS NTS NT 4 25 DUE 08-15-2015 REG	10/6/2009	11/18/2009	$765,641	$764,062	$1,579
7,600,000	UNITED STATES TREAS NTS NT 4 25 DUE 08-15-2015 REG	10/23/2009	11/18/2009	$8,312,670	$8,212,042	$100,628
1,000,000	UNITED STATES TREAS NTS NT 4 25 DUE 08-15-2015 REG	11/9/2009	11/18/2009	$1,093,772	$1,087,454	$6,318
7,600,000	UNITED STATES TREAS NTS NT 4 25 DUE 08-15-2015 REG	10/6/2009	10/23/2009	$8,231,750	$8,303,455	($71,705)
1,500,000	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3 5% DUE 02-15-2018 REG	8/17/2009	8/18/2009	$1,510,313	$1,511,445	($1,133)
1,500,000	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3 5% DUE 02-15-2018 REG	8/14/2009	8/17/2009	$1,511,719	$1,507,969	$3,749
300,000	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3 5% DUE 02-15-2018 REG	8/18/2009	9/11/2009	$306,656	$301,490	$5,166
200,000	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3 5% DUE 02-15-2018 REG	8/18/2009	9/22/2009	$202,250	$200,991	$1,259
700,000	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3 5% DUE 02-15-2018 REG	10/5/2009	11/23/2009	$715,641	$720,280	($4,640)
800,000	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3 5% DUE 02-15-2018 REG	10/5/2009	11/23/2009	$818,750	$823,178	($4,428)
200,000	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3 5% DUE 02-15-2018 REG	9/22/2009	10/5/2009	$205,857	$201,991	$3,866
1,300,000	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3 5% DUE 02-15-2018 REG	9/23/2009	10/5/2009	$1,338,068	$1,308,189	$29,880
1,000,000	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3 5% DUE 02-15-2018 REG	8/18/2009	9/23/2009	$1,007,500	$1,004,951	$2,549
300,000	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3 5% DUE 02-15-2018 REG	9/11/2009	9/23/2009	$302,250	$306,580	($4,330)
2,100,000	UNITED STATES TREAS SEC STRIPPED INT PMT08-15-2022 (UNDDATE) REG	1/21/2009	2/12/2009	$1,237,688	$1,269,056	($31,368)
2,100,000	UNITED STATES TREAS SEC STRIPPED INT PMT08-15-2022 (UNDDATE) REG	12/9/2008	1/21/2009	$1,265,906	$1,262,532	$3,374
2,100,000	UNITED STATES TREAS SEC STRIPPED INT PMT08-15-2022 (UNDDATE) REG	4/17/2009	5/14/2009	$1,209,306	$1,239,042	($29,736)
2,100,000	UNITED STATES TREAS SEC STRIPPED INT PMT08-15-2022 (UNDDATE) REG	2/12/2009	4/17/2009	$1,235,063	$1,246,822	($11,759)
1,600,000	UNITED STATES TREAS SEC STRIPPED INT PMT11-15-2021 (UNDDATE) REG	2/12/2009	4/17/2009	$978,500	$988,107	($9,607)
1,600,000	UNITED STATES TREAS SEC STRIPPED INT PMT11-15-2021 (UNDDATE) REG	1/21/2009	2/12/2009	$981,000	$998,404	($17,404)
1,600,000	UNITED STATES TREAS SEC STRIPPED INT PMT11-15-2021 (UNDDATE) REG	12/11/2008	1/21/2009	$996,000	$976,657	$19,343
1,600,000	UNITED STATES TREAS SEC STRIPPED INT PMT11-15-2021 (UNDDATE) REG	4/17/2009	5/14/2009	$957,200	$981,585	($24,385)
200,000	US TREAS 7 875 BD 2-15-2021 REG	5/4/2009	5/5/2009	$278,329	$278,485	($157)
600,000	US TREAS 7 875 BD 2-15-2021 REG	5/4/2009	5/5/2009	$834,986	$834,706	$280
1,800,000	US TREAS 7 875 BD 2-15-2021 REG	4/8/2009	5/4/2009	$2,504,250	$2,554,394	($50,144)
800,000	US TREAS 7 875 BD 2-15-2021 REG	4/8/2009	5/4/2009	$1,113,000	$1,135,286	($22,286)
3,600,000	US TREAS 7 875 BD 2-15-2021 REG	3/26/2009	3/31/2009	$5,208,750	$5,174,632	$34,118
3,600,000	US TREAS 7 875 BD 2-15-2021 REG	3/31/2009	4/8/2009	$5,137,875	$5,205,596	($67,721)

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800,000	US TREAS 7 875 BD 2-15-2021 REG	4/8/2009	5/4/2009	$1,111,815	$1,135,286	($23,471)
200,000	US TREAS 7 875 BD 2-15-2021 REG	4/8/2009	5/4/2009	$278,204	$283,822	($5,618)
800,000	US TREAS 7 875 BD 2-15-2021 REG	5/4/2009	5/4/2009	$1,112,815	$1,114,000	($1,185)
1,000,000	US TREAS 7 875 BD 2-15-2021 REG	5/5/2009	5/5/2009	$1,391,250	$1,390,938	$313
3,600,000	US TREAS 7 875 BD 2-15-2021 REG	3/31/2009	3/31/2009	$5,233,500	$5,224,629	$8,871
200,000	US TREAS 7 875 BD 2-15-2021 REG	5/4/2009	5/5/2009	$277,935	$278,235	($301)
800,000	US TREAS 7 875 BD 2-15-2021 REG	5/5/2009	5/5/2009	$1,111,740	$1,114,500	($2,760)
7,800,000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/11/2021 USD1000 11-15-2021 REG	12/9/2008	1/7/2009	$4,904,250	$4,763,672	$140,578
7,800,000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/11/2021 USD1000 11-15-2021 REG	4/30/2009	4/30/2009	$4,648,548	$4,648,313	$235
7,800,000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/11/2021 USD1000 11-15-2021 REG	4/28/2009	4/30/2009	$4,646,070	$4,742,412	($96,342)
7,800,000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/11/2021 USD1000 11-15-2021 REG	1/7/2009	2/12/2009	$4,789,688	$4,922,943	($133,255)
7,800,000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/11/2021 USD1000 11-15-2021 REG	4/9/2009	4/28/2009	$4,740,938	$4,765,900	($24,963)
7,800,000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/11/2021 USD1000 11-15-2021 REG	2/12/2009	4/9/2009	$4,755,563	$4,820,262	($64,699)
1,100,000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/5/2021 USD(VAR) 05-15-2021 REG	4/30/2009	4/30/2009	$672,243	$673,244	($1,001)
200,000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/5/2021 USD(VAR) 05-15-2021 REG	4/30/2009	5/1/2009	$121,194	$122,422	($1,228)
200,000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/5/2021 USD(VAR) 05-15-2021 REG	5/1/2009	5/1/2009	$121,568	$121,563	$6
1,400,000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/5/2021 USD(VAR) 05-15-2021 REG	2/12/2009	4/30/2009	$854,840	$888,157	($33,317)
300,000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/5/2021 USD(VAR) 05-15-2021 REG	4/17/2009	4/30/2009	$183,180	$188,742	($5,562)
800,000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/5/2021 USD(VAR) 05-15-2021 REG	4/17/2009	4/30/2009	$488,336	$503,313	($14,977)
1,400,000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/5/2021 USD(VAR) 05-15-2021 REG	4/30/2009	4/30/2009	$854,588	$856,856	($2,268)
900,000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/5/2021 USD(VAR) 05-15-2021 REG	5/1/2009	5/1/2009	$547,810	$547,785	$25
9,700,000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/5/2021 USD(VAR) 05-15-2021 REG	12/9/2008	1/8/2009	$6,235,281	$6,068,043	$167,238
3,600,000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/5/2021 USD(VAR) 05-15-2021 REG	2/12/2009	4/30/2009	$2,203,344	$2,283,833	($80,489)
3,600,000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/5/2021 USD(VAR) 05-15-2021 REG	4/17/2009	4/30/2009	$2,203,455	$2,264,908	($61,453)
2,200,000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/5/2021 USD(VAR) 05-15-2021 REG	4/30/2009	4/30/2009	$1,346,509	$1,346,488	$21
1,700,000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/5/2021 USD(VAR) 05-15-2021 REG	4/30/2009	4/30/2009	$1,040,484	$1,040,468	$16
4,700,000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/5/2021 USD(VAR) 05-15-2021 REG	2/12/2009	4/17/2009	$2,952,188	$2,977,638	($25,450)
900,000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/5/2021 USD(VAR) 05-15-2021 REG	4/30/2009	5/1/2009	$547,011	$550,898	($3,887)
9,700,000	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/5/2021 USD(VAR) 05-15-2021 REG	1/8/2009	2/12/2009	$6,101,906	$6,258,849	($156,943)
400,000	US TREAS BDS USD1000 5 25DUE 02-15-2029 REG	4/8/2009	4/15/2009	$484,250	$481,738	$2,512
200,000	US TREAS BDS USD1000 5 25DUE 02-15-2029 REG	4/8/2009	4/15/2009	$241,250	$240,869	$381
400,000	US TREAS BDS USD1000 5 25DUE 02-15-2029 REG	4/8/2009	4/15/2009	$483,875	$481,738	$2,137
5,100,000	US TREAS BDS USD1000 5 25DUE 02-15-2029 REG	2/4/2009	2/18/2009	$6,183,750	$5,978,892	$204,858
900,000	US TREAS BDS USD1000 5 25DUE 02-15-2029 REG	2/4/2009	2/18/2009	$1,091,250	$1,058,158	$33,092
8,200,000	US TREAS BDS USD1000 5 25DUE 02-15-2029 REG	3/24/2009	4/8/2009	$9,909,188	$9,866,542	$42,646
1,200,000	US TREAS BDS USD1000 5 25DUE 02-15-2029 REG	4/17/2009	4/17/2009	$1,427,174	$1,431,375	($4,201)
1,200,000	US TREAS BDS USD1000 5 25DUE 02-15-2029 REG	4/16/2009	4/16/2009	$1,435,828	$1,446,000	($10,172)
5,400,000	US TREAS BDS USD1000 5 25DUE 02-15-2029 REG	4/8/2009	4/16/2009	$6,459,750	$6,503,357	($43,607)
200,000	US TREAS BDS USD1000 5 25DUE 02-15-2029 REG	4/15/2009	4/16/2009	$239,250	$241,371	($2,121)
2,200,000	US TREAS BDS USD1000 5 25DUE 02-15-2029 REG	2/25/2009	3/12/2009	$2,615,938	$2,648,091	($32,153)
6,000,000	US TREAS BDS USD1000 5 25DUE 02-15-2029 REG	3/4/2009	3/12/2009	$7,134,375	$7,027,791	$106,584
400,000	US TREAS BDS USD1000 5 25DUE 02-15-2029 REG	4/8/2009	4/15/2009	$484,250	$481,738	$2,512
8,200,000	US TREAS BDS USD1000 5 25DUE 02-15-2029 REG	3/17/2009	3/24/2009	$9,873,313	$9,653,501	$219,811
2,200,000	US TREAS BDS USD1000 5 25DUE 02-15-2029 REG	2/18/2009	2/25/2009	$2,653,063	$2,663,375	($10,312)
3,800,000	US TREAS BDS USD1000 5 25DUE 02-15-2029 REG	2/18/2009	3/4/2009	$4,455,500	$4,599,848	($144,348)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
2,200,000	US TREAS BDS USD1000 5 25DUE 02-15-2029 REG	2/24/2009	3/4/2009	$2,579,500	$2,680,895	($101,395)
5,100,000	US TREAS BDS USD1000 5 25DUE 02-15-2029 REG	2/3/2009	2/4/2009	$5,989,313	$6,068,122	($78,810)
200,000	US TREAS BDS USD1000 5 25DUE 02-15-2029 REG	4/8/2009	4/15/2009	$240,642	$240,869	($227)
5,600,000	US TREAS BDS USD1000 5 25DUE 02-15-2029 REG	4/16/2009	4/16/2009	$6,691,510	$6,711,250	($19,740)
8,200,000	US TREAS BDS USD1000 5 25DUE 02-15-2029 REG	3/12/2009	3/17/2009	$9,663,188	$9,743,119	($79,932)
1,200,000	US TREAS BDS USD1000 5 25DUE 02-15-2029 REG	4/8/2009	4/16/2009	$1,441,633	$1,445,190	($3,558)
600,000	US TREAS NTS 3 875 NTS 15/05/2018 USD1000 3 875 DUE 05-15-2018 REG	8/14/2009	8/25/2009	$618,924	$617,952	$972
10,000,000	US TREAS NTS NT 1 5 DUE 07-15-2012 BEO	7/31/2009	8/3/2009	$9,953,125	$9,952,377	$748
2,400,000	US TREAS NTS NT 1 5 DUE 07-15-2012 BEO	8/4/2009	8/5/2009	$2,382,000	$2,386,382	($4,382)
3,900,000	US TREAS NTS NT 1 5 DUE 07-15-2012 BEO	8/4/2009	8/6/2009	$3,873,188	$3,877,871	($4,684)
600,000	US TREAS NTS NT 1 5 DUE 07-15-2012 BEO	8/5/2009	8/6/2009	$595,875	$596,598	($723)
4,500,000	US TREAS NTS NT 1 5 DUE 07-15-2012 BEO	8/6/2009	8/7/2009	$4,457,461	$4,468,867	($11,406)
5,500,000	US TREAS NTS NT 1 5 DUE 07-15-2012 BEO	8/6/2009	8/7/2009	$5,448,008	$5,463,188	($15,180)
10,000,000	US TREAS NTS NT 1 5 DUE 07-15-2012 BEO	8/3/2009	8/4/2009	$9,943,750	$9,952,551	($8,801)
3,700,000	US TREAS NTS NT 1 5 DUE 07-15-2012 BEO	8/4/2009	8/5/2009	$3,679,188	$3,679,006	$181
2,400,000	US TREAS NTS NT 1.5 DUE 07-15-2012 BEO	8/5/2009	8/6/2009	$2,384,250	$2,381,922	$2,328
3,100,000	US TREAS NTS NT 1 5 DUE 07-15-2012 BEO	8/5/2009	8/6/2009	$3,079,656	$3,082,423	($2,767)
3,000,000	US TREAS NTS NT 1 5 DUE 07-15-2012 BEO	8/6/2009	8/6/2009	$2,980,313	$2,979,921	$392
1,700,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	9/22/2009	10/5/2009	$1,842,705	$1,784,282	$58,424
200,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	9/30/2009	10/5/2009	$216,789	$216,496	$292
100,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	9/30/2009	10/5/2009	$108,394	$108,201	$193
200,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	9/30/2009	10/5/2009	$216,789	$216,371	$417
2,200,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	9/15/2009	9/22/2009	$2,312,750	$2,290,984	$21,766
1,200,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	9/10/2009	9/14/2009	$1,263,000	$1,252,942	$10,058
1,600,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	11/9/2009	11/24/2009	$1,662,160	$1,624,294	$37,867
500,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	10/1/2009	11/9/2009	$509,375	$545,465	($36,090)
2,200,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	10/5/2009	11/9/2009	$2,241,250	$2,384,654	($143,404)
1,100,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	11/9/2009	11/24/2009	$1,143,742	$1,116,702	$27,040
2,700,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	11/24/2009	11/24/2009	$2,805,662	$2,810,531	($4,869)
500,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	9/22/2009	10/1/2009	$545,781	$524,793	$20,989
1,000,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	9/10/2009	9/15/2009	$1,042,188	$1,044,116	($1,929)
1,200,000	US TREAS SEC 4 5 DUE 08-15-2039 REG	9/14/2009	9/15/2009	$1,250,625	$1,262,856	($12,231)
300,000	US TREAS SEC STRIPPED INT PMT 0 15/2/2021 USD1000 02-15-2021 REG	12/11/2008	5/14/2009	$186,507	$191,511	($5,004)
900,000	US TREAS SEC STRIPPED INT PMT GENERIC TINT PMT 05-15-2022 REG	12/11/2008	2/18/2009	$540,844	$543,913	($3,069)
900,000	US TREAS SEC STRIPPED INT PMT GENERIC TINT PMT 05-15-2022 REG	4/28/2009	5/15/2009	$522,135	$532,620	($10,485)
900,000	US TREAS SEC STRIPPED INT PMT GENERIC TINT PMT 05-15-2022 REG	2/18/2009	4/28/2009	$531,563	$545,019	($13,456)
373,000	UTD STATES TREAS 875% DUE 04-30-2011	5/22/2009	6/17/2009	$371,368	$373,028	($1,660)
373,000	UTD STATES TREAS 875% DUE 04-30-2011	5/11/2009	5/21/2009	$373,146	$372,636	$510
310,000	UTD STATES TREAS 875% DUE 04-30-2011	5/29/2009	9/17/2009	$310,363	$309,709	$654
2,100,000	UTD STATES TREAS 2 375% DUE 09-30-2014	10/8/2009	10/13/2009	$2,111,813	$2,113,727	($1,914)
3,000,000	UTD STATES TREAS 2 375% DUE 09-30-2014	10/30/2009	11/2/2009	$3,015,000	$3,007,293	$7,707
4,000,000	UTD STATES TREAS 2 375% DUE 09-30-2014	10/26/2009	10/27/2009	$3,996,250	$3,979,717	$16,533
200,000	UTD STATES TREAS 2 375% DUE 09-30-2014	10/20/2009	10/23/2009	$199,563	$200,297	($735)
1,900,000	UTD STATES TREAS 2 375% DUE 09-30-2014	10/21/2009	10/23/2009	$1,895,844	$1,902,232	($6,388)
1,900,000	UTD STATES TREAS 2 375% DUE 09-30-2014	10/22/2009	10/23/2009	$1,895,844	$1,901,313	($5,469)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
3,000,000	UTD STATES TREAS 2 375% DUE 09-30-2014	10/28/2009	10/29/2009	$2,994,375	$3,002,600	($8,225)
1,700,000	UTD STATES TREAS 2 375% DUE 09-30-2014	10/20/2009	10/22/2009	$1,701,594	$1,702,527	($933)
200,000	UTD STATES TREAS 2 375% DUE 09-30-2014	10/20/2009	10/22/2009	$200,188	$200,922	($735)
500,000	UTD STATES TREAS 2 375% DUE 09-30-2014	9/23/2009	10/1/2009	$503,906	$497,779	$6,128
1,300,000	UTD STATES TREAS 2 375% DUE 09-30-2014	9/23/2009	10/8/2009	$1,308,938	$1,294,225	$14,713
300,000	UTD STATES TREAS 2 375% DUE 09-30-2014	9/30/2009	10/8/2009	$302,063	$300,770	$1,293
500,000	UTD STATES TREAS 2 375% DUE 09-30-2014	10/1/2009	10/8/2009	$503,438	$503,766	($329)
4,000,000	UTD STATES TREAS 2 375% DUE 09-30-2014	10/27/2009	10/28/2009	$4,003,750	$3,995,967	$7,783
1,900,000	UTD STATES TREAS 2 375% DUE 09-30-2014	10/13/2009	10/20/2009	$1,902,969	$1,909,187	($6,218)
200,000	UTD STATES TREAS 2 375% DUE 09-30-2014	10/13/2009	10/20/2009	$200,938	$200,967	($30)
600,000	UTD STATES TREAS 2 375% DUE 09-30-2014	10/19/2009	10/20/2009	$602,813	$600,656	$2,157
1,100,000	UTD STATES TREAS 2 375% DUE 09-30-2014	10/19/2009	10/20/2009	$1,105,156	$1,101,202	$3,954
1,000,000	UTD STATES TREAS 2 375% DUE 09-30-2014	10/28/2009	10/30/2009	$1,002,500	$1,000,866	$1,634
3,000,000	UTD STATES TREAS 2 375% DUE 09-30-2014	10/29/2009	10/30/2009	$3,007,500	$2,993,778	$13,722
4,000,000	UTD STATES TREAS 2 375% DUE 09-30-2014	10/23/2009	10/26/2009	$3,980,000	$3,990,967	($10,967)
200,000	UTD STATES TREAS 2 375% DUE 09-30-2014	10/19/2009	10/21/2009	$200,250	$200,218	$32
1,700,000	UTD STATES TREAS 2 375% DUE 09-30-2014	10/20/2009	10/21/2009	$1,702,125	$1,707,842	($5,717)
1,800,000	GERMANY(FED REP) 4 25% BDS 04/07/39 EUR0 01		3/4/2009	$0	$17	($17)
1,100,000	**GERMANY(FED REP) 4.25% BDS 04/07/39 EUR0.01**		**4/15/2009**	**$0**	($1)	**$1**
700,000	**GERMANY(FED REP) 4.25% BDS 04/07/39 EUR0.01**		**3/23/2009**	**$0**	($2)	**$2**
700,000	**GERMANY(FED REP) 4.25% BDS 04/07/39 EUR0.01**		**3/23/2009**	**$0**	($2)	**$2**
1,000,000	**UK(GOVT OF) 4% TSY GLT 07/03/22 GBP0.01**		**3/19/2009**	**$0**	$1	**($1)**
1,000,000	**UK(GOVT OF) 4% TSY GLT 07/03/22 GBP0.01**		**12/23/2009**	**$0**	($439)	**$439**
1,000,000	**UK(GOVT OF) 4% TSY GLT 07/03/22 GBP0.01**		**3/9/2009**	**$0**	($0)	**$0**
1,100,000	**UK(GOVT OF) 4.75% STK 07/03/2020 GBP100**		**3/18/2009**	**$0**	$4	**($4)**
1,100,000	**UK(GOVT OF) 4.75% STK 07/03/2020 GBP100**		**3/9/2009**	**$0**	($0)	**$0**
1,100,000	**UK(GOVT OF) 4.75% STK 07/03/2020 GBP100**		**3/19/2009**	**$0**	$0	**($0)**
1,600,000	UNITED STATES TREAS BDS 1 75 DUE 1-15-2028 REG	2/25/2009	3/11/2009	$1,421,325	$1,491,445	($70,120)
1,600,000	UNITED STATES TREAS BDS 1 75 DUE 1-15-2028 REG	5/18/2009	6/1/2009	$1,465,251	$1,500,398	($35,147)
1,600,000	UNITED STATES TREAS BDS 1 75 DUE 1-15-2028 REG	6/1/2009	6/1/2009	$1,472,937	$1,474,898	($1,960)
1,600,000	UNITED STATES TREAS BDS 1 75 DUE 1-15-2028 REG	11/19/2008	1/21/2009	$1,461,051	$1,381,171	$79,880
1,600,000	UNITED STATES TREAS BDS 1 75 DUE 1-15-2028 REG	3/11/2009	4/16/2009	$1,500,132	$1,419,903	$80,229
1,600,000	UNITED STATES TREAS BDS 1 75 DUE 1-15-2028 REG	1/21/2009	2/25/2009	$1,492,410	$1,459,513	$32,897
1,600,000	UNITED STATES TREAS BDS 1 75 DUE 1-15-2028 REG	4/16/2009	5/18/2009	$1,503,193	$1,498,354	$4,839
1,900,000	UNITED STATES TREAS BDS DTD 011509 01-15-2029	4/16/2009	4/21/2009	$1,943,590	$1,958,703	($15,113)
200,000	UNITED STATES TREAS BDS DTD 011509 01-15-2029	7/27/2009	12/4/2009	$219,959	$202,643	$17,316
1,900,000	UNITED STATES TREAS BDS DTD 011509 01-15-2029	4/22/2009	4/22/2009	$1,922,101	$1,925,426	($3,325)
1,900,000	UNITED STATES TREAS BDS DTD 011509 01-15-2029	2/25/2009	3/11/2009	$1,859,481	$1,955,726	($96,245)
100,000	UNITED STATES TREAS BDS DTD 011509 01-15-2029	1/26/2009	2/25/2009	$103,027	$99,064	$3,964
1,800,000	UNITED STATES TREAS BDS DTD 011509 01-15-2029	2/24/2009	2/25/2009	$1,854,494	$1,867,442	($12,948)
100,000	UNITED STATES TREAS BDS DTD 011509 01-15-2029	7/27/2009	11/6/2009	$107,992	$101,326	$6,666
200,000	UNITED STATES TREAS BDS DTD 011509 01-15-2029	7/27/2009	9/1/2009	$209,296	$202,670	$6,626
1,900,000	UNITED STATES TREAS BDS DTD 011509 01-15-2029	3/11/2009	4/16/2009	$1,962,466	$1,855,676	$106,790
100,000	UNITED STATES TREAS BDS DTD 011509 01-15-2029	7/27/2009	11/6/2009	$108,589	$101,326	$7,263
100,000	UNITED STATES TREAS BDS DTD 011509 01-15-2029	7/27/2009	11/6/2009	$108,589	$101,326	$7,263

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,400,000	US TREAS INFL INDEXED BONDS 1 875 DUE 07-15-2013 BEO	4/14/2009	6/17/2009	$1,668,851	$1,614,401	$54,450
200,000	US TREAS INFL INDEXED BONDS 1 875 DUE 07-15-2013 BEO	4/14/2009	8/12/2009	$232,485	$229,444	$3,042
1,500,000	US TREAS INFL INDEXED BONDS 1 875 DUE 07-15-2013 BEO	5/19/2009	8/12/2009	$1,743,639	$1,730,120	$13,519
200,000	US TREAS INFL INDEXED BONDS 1 875 DUE 07-15-2013 BEO	6/17/2009	8/12/2009	$232,485	$236,652	($4,167)
1,100,000	US TREAS INFL INDEXED BONDS 1 875 DUE 07-15-2013 BEO	4/14/2009	7/30/2009	$1,277,450	$1,263,435	$14,015
1,400,000	US TREAS INFL INDEXED BONDS 1 875 DUE 07-15-2013 BEO	4/13/2009	4/14/2009	$1,626,112	$1,655,597	($29,485)
2,800,000	US TREAS INFL INDEXED BONDS 1 875 DUE 07-15-2013 BEO	4/13/2009	4/14/2009	$3,252,223	$3,310,186	($57,963)
1,200,000	US TREAS INFL INDEXED BONDS 1 875 DUE 07-15-2013 BEO	6/17/2009	11/9/2009	$1,489,120	$1,405,810	$83,310
1,100,000	US TREAS INFL INDEXED BONDS 1 875 DUE 07-15-2013 BEO	7/30/2009	11/9/2009	$1,365,027	$1,264,327	$100,700
1,900,000	US TREAS INFL INDEXED BONDS 1 875 DUE 07-15-2013 BEO	8/12/2009	11/9/2009	$2,357,774	$2,185,965	$171,809
1,500,000	US TREAS INFL INDEXED BONDS 1 875 DUE 07-15-2013 BEO	4/14/2009	5/19/2009	$1,746,574	$1,734,372	$12,202
100,000	US TREAS INFL INDEXED BONDS 2 375 DUE 01-15-2025 BEO	2/24/2009	3/19/2009	$115,561	$113,463	$2,098
1,100,000	US TREAS INFL INDEXED BONDS 2 375 DUE 01-15-2025 BEO	2/25/2009	3/19/2009	$1,271,166	$1,239,780	$31,386
300,000	US TREAS INFL INDEXED BONDS 2 375 DUE 01-15-2025 BEO	3/11/2009	3/19/2009	$346,682	$323,165	$23,517
1,100,000	US TREAS INFL INDEXED BONDS 2 375 DUE 01-15-2025 BEO	4/16/2009	4/30/2009	$1,233,347	$1,254,340	($20,992)
1,200,000	US TREAS INFL INDEXED BONDS 2 375 DUE 01-15-2025 BEO	4/28/2009	4/30/2009	$1,345,470	$1,370,155	($24,685)
500,000	US TREAS INFL INDEXED BONDS 2 375 DUE 01-15-2025 BEO	2/23/2009	3/19/2009	$575,904	$546,755	$29,149
1,000,000	US TREAS INFL INDEXED BONDS 2 375 DUE 01-15-2025 BEO	2/24/2009	3/19/2009	$1,151,808	$1,134,629	$17,179
2,700,000	US TREAS INFL INDEXED BONDS 2 375 DUE 01-15-2025 BEO	12/4/2008	1/21/2009	$2,847,536	$3,013,906	($166,370)
2,700,000	US TREAS INFL INDEXED BONDS 2 375 DUE 01-15-2025 BEO	1/21/2009	2/23/2009	$2,958,399	$2,841,135	$117,264
1,100,000	US TREAS INFL INDEXED BONDS 2 375 DUE 01-15-2025 BEO	3/19/2009	4/16/2009	$1,257,041	$1,270,862	($13,821)
1,100,000	US TREAS INFL INDEXED BONDS 2 375 DUE 01-15-2025 BEO	2/23/2009	3/11/2009	$1,187,412	$1,202,984	($15,572)
1,100,000	US TREAS INFL INDEXED BONDS 2 375 DUE 01-15-2025 BEO	2/23/2009	2/25/2009	$1,241,315	$1,203,198	$38,118
800,000	US TREAS INFL INDEXED BONDS 2 375 DUE 01-15-2025 BEO	3/11/2009	3/24/2009	$914,386	$861,728	$52,659
400,000	US TREAS INFL INDEXED BONDS 2 375 DUE 01-15-2025 BEO	3/19/2009	3/24/2009	$457,193	$462,352	($5,159)
2,300,000	US TREAS INFL INDEXED BONDS 2 375 DUE 01-15-2025 BEO	4/30/2009	4/30/2009	$2,563,649	$2,566,478	($2,829)
1,200,000	US TREAS INFL INDEXED BONDS 2 375 DUE 01-15-2025 BEO	3/24/2009	4/28/2009	$1,371,740	$1,368,838	$2,902
	Total US Government Bonds & Notes			**$909,208,842**	**$908,854,061**	**$354,781**
600,000	BUY TO OPEN REPO W/BARCLAYS DE ZOE 06% FROM 10-26-2009 10-27-2009		10/26/2009	$600,000	$600,000	$0
300,000	BUY TO OPEN REPO W/BARCLAYS DE ZOE 07% FROM 11-13-2009 TO 11-16-2009		11/13/2009	$300,000	$300,000	$0
200,000	BUY TO OPEN REPO W/BARCLAYS DE ZOE 11% FROM 11-05-2009 TO 11-06-2009		11/5/2009	$200,000	$200,000	$0
400,000	BUY TO OPEN REPO W/BARCLAYS DE ZOE 13% FROM 12-14-2009 TO 12-15-2009		12/14/2009	$400,000	$400,000	$0
2,600,000	BUY TO OPEN REPO W/BARCLAYS DE ZOE 16% FROM 12-23-2009 TO 12-24-2009		12/23/2009	$2,600,000	$2,600,000	$0
300,000	BUY TO OPEN REPO W/BARCLAYS DE ZOE 2% FROM 12-15-2009 TO 12-16-2009		12/15/2009	$300,000	$300,000	$0
4,700,000	BUY TO OPEN REPO W/CREDIT SUISSE F 000001% FROM 12-31-2009 TO 01-04-2010		12/31/2009	$4,700,000	$4,700,000	$0
3,200,000	BUY TO OPEN REPO W/CREDIT SUISSE F 07% FROM 12-29-2009 TO 12-30-2009		12/29/2009	$3,200,000	$3,200,000	$0
300,000	BUY TO OPEN REPO W/CREDIT SUISSE F 11% FROM 11-06-2009 TO 11-09-2009		11/6/2009	$300,000	$300,000	$0
2,700,000	BUY TO OPEN REPO W/CREDIT SUISSE F 14% FROM 12-04-2009 TO 12-07-2009		12/4/2009	$2,700,000	$2,700,000	$0
2,500,000	BUY TO OPEN REPO W/CREDIT SUISSE F 15% FROM 12-03-2009 TO 12-04-2009		12/3/2009	$2,500,000	$2,500,000	$0
700,000	BUY TO OPEN REPO W/DEUTSCHE BANK G 05% FROM 10-23-2009 10-26-2009		10/23/2009	$700,000	$700,000	$0
1,300,000	BUY TO OPEN REPO W/DEUTSCHE BANK G 06% FROM 11-17-2009 TO 11-18-2009		11/17/2009	$1,300,000	$1,300,000	$0
1,500,000	BUY TO OPEN REPO W/DEUTSCHE BANK G 07% FROM 11-18-2009 TO 11-19-2009		11/18/2009	$1,500,000	$1,500,000	$0
3,300,000	BUY TO OPEN REPO W/DEUTSCHE BANK G 07% FROM 11-19-2009 TO 11-20-2009		11/19/2009	$3,300,000	$3,300,000	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
3,100,000	BUY TO OPEN REPO W/DEUTSCHE BANK G 09% FROM 11-20-2009 TO 11-23-2009		11/20/2009	$3,100,000	$3,100,000	$0
200,000	BUY TO OPEN REPO W/DEUTSCHE BANK G 1% FROM 11-04-2009 TO 11-05-2009		11/4/2009	$200,000	$200,000	$0
1,400,000	BUY TO OPEN REPO W/DEUTSCHE BANK G 1% FROM 11-16-2009 TO 11-17-2009		11/16/2009	$1,400,000	$1,400,000	$0
2,000,000	BUY TO OPEN REPO W/DEUTSCHE BANK G 1% FROM 11-23-2009 TO 11-24-2009		11/23/2009	$2,000,000	$2,000,000	$0
4,000,000	BUY TO OPEN REPO W/DEUTSCHE BANK G 1% FROM 11-25-2009 TO 11-27-2009		11/25/2009	$4,000,000	$4,000,000	$0
4,700,000	BUY TO OPEN REPO W/DEUTSCHE BANK G 1% FROM 11-27-2009 TO 11-30-2009		11/27/2009	$4,700,000	$4,700,000	$0
2,400,000	BUY TO OPEN REPO W/DEUTSCHE BANK G 11% FROM 12-02-2009 TO 12-03-2009		12/2/2009	$2,400,000	$2,400,000	$0
3,200,000	BUY TO OPEN REPO W/DEUTSCHE BANK G 11% FROM 12-17-2009 TO 12-18-2009		12/17/2009	$3,200,000	$3,200,000	$0
2,600,000	BUY TO OPEN REPO W/DEUTSCHE BANK G 12% FROM 12-07-2009 TO 12-08-2009		12/7/2009	$2,600,000	$2,600,000	$0
3,200,000	BUY TO OPEN REPO W/DEUTSCHE BANK G 14% FROM 12-18-2009 TO 12-21-2009		12/18/2009	$3,200,000	$3,200,000	$0
3,700,000	BUY TO OPEN REPO W/DEUTSCHE BANK G 15% FROM 11-30-2009 TO 12-01-2009		11/30/2009	$3,700,000	$3,700,000	$0
3,300,000	BUY TO OPEN REPO W/DEUTSCHE BANK G 16% FROM 12-21-2009 TO 12-22-2009		12/21/2009	$3,300,000	$3,300,000	$0
800,000	BUY TO OPEN REPO W/GOLDMAN SACHS & 07% FROM 11-12-2009 TO 11-13-2009		11/12/2009	$800,000	$800,000	$0
5,000,000	BUY TO OPEN REPO W/J P MORGAN SEC 04% FROM 12-30-2009 TO 12-31-2009		12/30/2009	$5,000,000	$5,000,000	$0
1,200,000	BUY TO OPEN REPO W/J P MORGAN SEC 05% FROM 10-27-2009 TO 10-28-2009		10/27/2009	$1,200,000	$1,200,000	$0
1,300,000	BUY TO OPEN REPO W/J P MORGAN SEC 05% FROM 10-28-2009 TO 10-29-2009		10/28/2009	$1,300,000	$1,300,000	$0
1,400,000	BUY TO OPEN REPO W/J P MORGAN SEC 06% FROM 10-29-2009 TO 10-30-2009		10/29/2009	$1,400,000	$1,400,000	$0
400,000	BUY TO OPEN REPO W/J P MORGAN SEC 07% FROM 10-30-2009 TO 11-02-2009		10/30/2009	$400,000	$400,000	$0
2,500,000	BUY TO OPEN REPO W/J P MORGAN SEC 07% FROM 12-24-2009 TO 12-28-2009		12/24/2009	$2,500,000	$2,500,000	$0
2,600,000	BUY TO OPEN REPO W/J P MORGAN SEC 07% FROM 12-28-2009 TO 12-29-2009		12/28/2009	$2,600,000	$2,600,000	$0
3,900,000	BUY TO OPEN REPO W/J P. MORGAN SEC 09% FROM 11-10-2009 TO 11-12-2009		11/10/2009	$3,900,000	$3,900,000	$0
200,000	BUY TO OPEN REPO W/J P MORGAN SEC 09% FROM 11-24-2009 TO 11-25-2009		11/24/2009	$200,000	$200,000	$0
1,200,000	BUY TO OPEN REPO W/J P MORGAN SEC 1% FROM 11-02-2009 TO 11-03-2009		11/2/2009	$1,200,000	$1,200,000	$0
400,000	BUY TO OPEN REPO W/J P MORGAN SEC 11% FROM 12-10-2009 TO 12-11-2009		12/10/2009	$400,000	$400,000	$0
2,500,000	BUY TO OPEN REPO W/J P MORGAN SEC 13% FROM 12-22-2009 TO 12-23-2009		12/22/2009	$2,500,000	$2,500,000	$0
400,000	BUY TO OPEN REPO W/J P MORGAN SEC 14% FROM 12-11-2009 TO 12-14-2009		12/11/2009	$400,000	$400,000	$0
2,500,000	BUY TO OPEN REPO W/J P MORGAN SEC 15% FROM 12-01-2009 TO 12-02-2009		12/1/2009	$2,500,000	$2,500,000	$0
3,200,000	BUY TO OPEN REPO W/J P MORGAN SEC 15% FROM 12-16-2009 TO 12-17-2009		12/16/2009	$3,200,000	$3,200,000	$0
2,821,500	BUY TO OPEN REPO W/JP MORGAN 09 FROM 10-23-2009 TO 11-10-2009		10/23/2009	$2,821,500	$2,821,500	$0
16,600,000	REPO W/BANK OF AMERICA 21% DTD 05-04-2009 05-05-2009 05-04-2009		5/4/2009	$16,600,000	$16,600,000	$0
16,600,000	REPO W/BANK OF AMERICA 25% DTD 05-01-2009 05-04-2009 05-01-2009		5/1/2009	$16,600,000	$16,600,000	$0
700,000	REPO W/BARCLAYS DE ZOE 07% DTD 10-22-2009 10-23-2009 10-22-2009		10/22/2009	$700,000	$700,000	$0
600,000	REPO W/BARCLAYS DE ZOE 11% DTD 10-19-2009 10-20-2009 10-19-2009		10/19/2009	$600,000	$600,000	$0
1,300,000	REPO W/BARCLAYS DE ZOE 14% DTD 08-12-2009 08-13-2009 08-12-2009		8/12/2009	$1,300,000	$1,300,000	$0
5,100,000	REPO W/BARCLAYS DE ZOE 14% DTD 10-06-2009 10-07-2009 10-06-2009		10/6/2009	$5,100,000	$5,100,000	$0
5,000,000	REPO W/BARCLAYS DE ZOE 17% DTD 04-23-2009 04-24-2009 04-23-2009		4/23/2009	$5,000,000	$5,000,000	$0
2,900,000	REPO W/BARCLAYS DE ZOE 18% DTD 04-03-2009 04-06-2009 04-03-2009		4/3/2009	$2,900,000	$2,900,000	$0
400,000	REPO W/BARCLAYS DE ZOE 18% DTD 04-28-2009 05-05-2009 04-28-2009		5/4/2009	$400,000	$400,000	$0
900,000	REPO W/BARCLAYS DE ZOE 18% DTD 06-09-2009 06-10-2009 06-09-2009		6/9/2009	$900,000	$900,000	$0
2,300,000	REPO W/BARCLAYS DE ZOE 18% DTD 08-10-2009 08-11-2009 08-10-2009		8/10/2009	$2,300,000	$2,300,000	$0
400,000	REPO W/BARCLAYS DE ZOE .2% DTD 08-07-2009 08-10-2009 08-07-2009		8/7/2009	$400,000	$400,000	$0
3,300,000	REPO W/BARCLAYS DE ZOE 21% DTD 05-29-2009 06-01-2009 05-29-2009		5/29/2009	$3,300,000	$3,300,000	$0
9,300,000	REPO W/BARCLAYS DE ZOE 22% DTD 05-11-2009 05-12-2009 05-11-2009		5/11/2009	$9,300,000	$9,300,000	$0
4,100,000	REPO W/BARCLAYS DE ZOE 22% DTD 05-13-2009 05-14-2009 05-13-2009		5/13/2009	$4,100,000	$4,100,000	$0
5,500,000	REPO W/BARCLAYS DE ZOE 22% DTD 05-18-2009 05-19-2009 05-18-2009		5/18/2009	$5,500,000	$5,500,000	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
600,000	REPO W/BARCLAYS DE ZOE 25% DTD 09-15-2009 09-16-2009 09-15-2009		9/15/2009	$600,000	$600,000	$0
9,900,000	REPO W/BARCLAYS DE ZOE 34% DTD 08-04-2009 08-05-2009 08-04-2009		8/4/2009	$9,900,000	$9,900,000	$0
2,000,000	REPO W/BARCLAYS DE ZOE 34% DTD 08-04-2009 08-05-2009 08-04-2009		8/4/2009	$2,000,000	$2,000,000	$0
6,300,000	REPO W/CHASE MANHATTAN 26% DTD 06-16-2009 06-17-2009 06-16-2009		6/16/2009	$6,300,000	$6,300,000	$0
4,000,000	REPO W/CR SUISSE 29 DTD 06-22-2009 07-22-2009 06-22-2009		7/21/2009	$4,000,000	$4,000,000	$0
500,000	REPO W/CREDIT SUISSE F 07% DTD 10-08-2009 10-09-2009 10-08-2009		10/8/2009	$500,000	$500,000	$0
4,200,000	REPO W/CREDIT SUISSE F 1% DTD 06-29-2009 06-30-2009 06-29-2009		6/29/2009	$4,200,000	$4,200,000	$0
4,200,000	REPO W/CREDIT SUISSE F 12% DTD 06-26-2009 06-29-2009 06-26-2009		6/26/2009	$4,200,000	$4,200,000	$0
7,600,000	REPO W/CREDIT SUISSE F 14% DTD 04-28-2009 04-29-2009 04-28-2009		4/28/2009	$7,600,000	$7,600,000	$0
5,700,000	REPO W/CREDIT SUISSE F 15% DTD 04-21-2009 04-22-2009 04-21-2009		4/21/2009	$5,700,000	$5,700,000	$0
1,300,000	REPO W/CREDIT SUISSE F 15% DTD 07-13-2009 07-14-2009 07-13-2009		7/13/2009	$1,300,000	$1,300,000	$0
3,100,000	REPO W/CREDIT SUISSE F 15% DTD 07-14-2009 07-15-2009 07-14-2009		7/14/2009	$3,100,000	$3,100,000	$0
600,000	REPO W/CREDIT SUISSE F 15% DTD 09-14-2009 09-15-2009 09-14-2009		9/14/2009	$600,000	$600,000	$0
700,000	REPO W/CREDIT SUISSE F 16% DTD 04-20-2009 04-21-2009 04-20-2009		4/20/2009	$700,000	$700,000	$0
13,700,000	REPO W/CREDIT SUISSE F 16% DTD 04-22-2009 04-23-2009 04-22-2009		4/22/2009	$13,700,000	$13,700,000	$0
2,800,000	REPO W/CREDIT SUISSE F 16% DTD 07-08-2009 07-09-2009 07-08-2009		7/8/2009	$2,800,000	$2,800,000	$0
3,200,000	REPO W/CREDIT SUISSE F 16% DTD 07-10-2009 07-13-2009 07-10-2009		7/10/2009	$3,200,000	$3,200,000	$0
3,600,000	REPO W/CREDIT SUISSE F 16% DTD 07-20-2009 07-21-2009 07-20-2009		7/20/2009	$3,600,000	$3,600,000	$0
1,300,000	REPO W/CREDIT SUISSE F 16% DTD 08-25-2009 08-26-2009 08-25-2009		8/25/2009	$1,300,000	$1,300,000	$0
3,600,000	REPO W/CREDIT SUISSE F 17% DTD 07-17-2009 07-20-2009 07-17-2009		7/17/2009	$3,600,000	$3,600,000	$0
100,000	REPO W/CREDIT SUISSE F 18% DTD 05-19-2009 05-20-2009 05-19-2009		5/19/2009	$100,000	$100,000	$0
1,800,000	REPO W/CREDIT SUISSE F 18% DTD 05-21-2009 05-22-2009 05-21-2009		5/21/2009	$1,800,000	$1,800,000	$0
2,100,000	REPO W/CREDIT SUISSE F 18% DTD 05-28-2009 05-29-2009 05-28-2009		5/28/2009	$2,100,000	$2,100,000	$0
4,200,000	REPO W/CREDIT SUISSE F 18% DTD 06-11-2009 06-12-2009 06-11-2009		6/11/2009	$4,200,000	$4,200,000	$0
2,900,000	REPO W/CREDIT SUISSE F 19% DTD 04-07-2009 04-08-2009 04-07-2009		4/7/2009	$2,900,000	$2,900,000	$0
5,600,000	REPO W/CREDIT SUISSE F 19% DTD 05-15-2009 05-18-2009 05-15-2009		5/15/2009	$5,600,000	$5,600,000	$0
3,600,000	REPO W/CREDIT SUISSE F 19% DTD 06-01-2009 06-02-2009 06-01-2009		6/1/2009	$3,600,000	$3,600,000	$0
2,100,000	REPO W/CREDIT SUISSE F 19% DTD 06-10-2009 06-11-2009 06-10-2009		6/10/2009	$2,100,000	$2,100,000	$0
3,300,000	REPO W/CREDIT SUISSE F 19% DTD 07-16-2009 07-17-2009 07-16-2009		7/16/2009	$3,300,000	$3,300,000	$0
1,800,000	REPO W/CREDIT SUISSE F 2% DTD 05-06-2009 05-07-2009 05-06-2009		5/6/2009	$1,800,000	$1,800,000	$0
3,600,000	REPO W/CREDIT SUISSE F 2% DTD 06-03-2009 06-04-2009 06-03-2009		6/3/2009	$3,600,000	$3,600,000	$0
3,700,000	REPO W/CREDIT SUISSE F 2% DTD 06-04-2009 06-05-2009 06-04-2009		6/4/2009	$3,700,000	$3,700,000	$0
3,100,000	REPO W/CREDIT SUISSE F 2% DTD 06-08-2009 06-09-2009 06-08-2009		6/8/2009	$3,100,000	$3,100,000	$0
4,100,000	REPO W/CREDIT SUISSE F 2% DTD 06-12-2009 06-15-2009 06-12-2009		6/12/2009	$4,100,000	$4,100,000	$0
3,000,000	REPO W/CREDIT SUISSE F 2% DTD 07-01-2009 07-02-2009 07-01-2009		7/1/2009	$3,000,000	$3,000,000	$0
2,900,000	REPO W/CREDIT SUISSE F 2% DTD 07-02-2009 07-07-2009 07-02-2009		7/6/2009	$2,900,000	$2,900,000	$0
3,900,000	REPO W/CREDIT SUISSE F 2% DTD 07-15-2009 07-16-2009 07-15-2009		7/15/2009	$3,900,000	$3,900,000	$0
1,200,000	REPO W/CREDIT SUISSE F 21% DTD 05-07-2009 05-08-2009 05-07-2009		5/7/2009	$1,200,000	$1,200,000	$0
3,200,000	REPO W/CREDIT SUISSE F 21% DTD 06-24-2009 06-25-2009 06-24-2009		6/24/2009	$3,200,000	$3,200,000	$0
3,100,000	REPO W/CREDIT SUISSE F 21% DTD 07-07-2009 07-08-2009 07-07-2009		7/7/2009	$3,100,000	$3,100,000	$0
2,900,000	REPO W/CREDIT SUISSE F 22% DTD 07-02-2009 07-06-2009 07-02-2009		7/2/2009	$2,900,000	$2,900,000	$0
4,000,000	REPO W/CREDIT SUISSE F 23% DTD 06-02-2009 06-03-2009 06-02-2009		6/2/2009	$4,000,000	$4,000,000	$0
3,500,000	REPO W/CREDIT SUISSE F 23% DTD 06-05-2009 06-08-2009 06-05-2009		6/5/2009	$3,500,000	$3,500,000	$0
2,500,000	REPO W/CREDIT SUISSE F 24% DTD 05-05-2009 05-06-2009 05-05-2009		5/5/2009	$2,500,000	$2,500,000	$0
2,600,000	REPO W/CREDIT SUISSE F 25% DTD 06-19-2009 06-22-2009 06-19-2009		6/19/2009	$2,600,000	$2,600,000	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
2,400,000	REPO W/CREDIT SUISSE F 25% DTD 06-22-2009 06-23-2009 06-22-2009		6/22/2009	$2,400,000	$2,400,000	$0
2,500,000	REPO W/CREDIT SUISSE F 27% DTD 06-23-2009 06-24-2009 06-23-2009		6/23/2009	$2,500,000	$2,500,000	$0
2,300,000	REPO W/CREDIT SUISSE F 32% DTD 02-02-2009 02-03-2009 02-02-2009		2/2/2009	$2,300,000	$2,300,000	$0
9,100,000	REPO W/DEUTSCHE 1 DTD 08-03-2009 08-04-2009 08-03-2009		8/3/2009	$9,100,000	$9,100,000	$0
600,000	REPO W/DEUTSCHE BANK G 13% DTD 08-26-2009 08-27-2009 08-26-2009		8/26/2009	$600,000	$600,000	$0
2,300,000	REPO W/DEUTSCHE BANK G 14% DTD 08-11-2009 08-12-2009 08-11-2009		8/11/2009	$2,300,000	$2,300,000	$0
8,300,000	REPO W/DEUTSCHE BANK G 15% DTD 04-21-2009 04-22-2009 04-21-2009		4/21/2009	$8,300,000	$8,300,000	$0
8,300,000	REPO W/DEUTSCHE BANK G 15% DTD 04-30-2009 05-01-2009 04-30-2009		4/30/2009	$8,300,000	$8,300,000	$0
8,300,000	REPO W/DEUTSCHE BANK G 16% DTD 04-23-2009 04-24-2009 04-23-2009		4/23/2009	$8,300,000	$8,300,000	$0
1,500,000	REPO W/DEUTSCHE BANK G 16% DTD 08-20-2009 08-21-2009 08-20-2009		8/20/2009	$1,500,000	$1,500,000	$0
674,400	REPO W/DEUTSCHE BANK G 17% DTD 05-01-2009 05-12-2009 05-01-2009		5/1/2009	$674,400	$674,400	$0
3,500,000	REPO W/DEUTSCHE BANK G 17% DTD 05-27-2009 05-28-2009 05-27-2009		5/27/2009	$3,500,000	$3,500,000	$0
800,000	REPO W/DEUTSCHE BANK G 17% DTD 08-19-2009 08-20-2009 08-19-2009		8/19/2009	$800,000	$800,000	$0
2,200,000	REPO W/DEUTSCHE BANK G 18% DTD 05-20-2009 05-21-2009 05-20-2009		5/20/2009	$2,200,000	$2,200,000	$0
700,000	REPO W/DEUTSCHE BANK G 18% DTD 09-04-2009 09-08-2009 09-04-2009		9/4/2009	$700,000	$700,000	$0
500,000	REPO W/DEUTSCHE BANK G 19% DTD 08-18-2009 08-19-2009 08-18-2009		8/18/2009	$500,000	$500,000	$0
8,300,000	REPO W/DEUTSCHE BANK G 2% DTD 05-01-2009 05-04-2009 05-01-2009		5/1/2009	$8,300,000	$8,300,000	$0
8,300,000	REPO W/DEUTSCHE BANK G 2% DTD 05-04-2009 05-05-2009 05-04-2009		5/4/2009	$8,300,000	$8,300,000	$0
900,000	REPO W/DEUTSCHE BANK G 21% DTD 07-31-2009 08-03-2009 07-31-2009		7/31/2009	$900,000	$900,000	$0
400,000	REPO W/DEUTSCHE BANK G 25% DTD 02-06-2009 02-09-2009 02-06-2009		2/6/2009	$400,000	$400,000	$0
900,000	REPO W/DEUTSCHE BANK G 27% DTD 06-18-2009 06-19-2009 06-18-2009		6/18/2009	$900,000	$900,000	$0
4,900,000	REPO W/DEUTSCHE BK 1 DTD 07-27-2009 07-28-2009		7/27/2009	$4,900,000	$4,900,000	$0
900,000	REPO W/DEUTSCHE BK 1 DTD 08-13-2009 08-14-2009 08-13-2009		8/13/2009	$900,000	$900,000	$0
8,200,000	REPO W/GOLDMAN SACHS & 11% DTD 04-29-2009 04-30-2009 04-29-2009		4/29/2009	$8,200,000	$8,200,000	$0
800,000	REPO W/GOLDMAN SACHS & 11% DTD 08-27-2009 08-28-2009 08-27-2009		8/27/2009	$800,000	$800,000	$0
13,900,000	REPO W/GOLDMAN SACHS & 17% DTD 04-30-2009 05-01-2009 04-30-2009		4/30/2009	$13,900,000	$13,900,000	$0
15,900,000	REPO W/GOLDMAN SACHS & 2% DTD 05-01-2009 05-04-2009 05-01-2009		5/1/2009	$15,900,000	$15,900,000	$0
13,500,000	REPO W/GREENWICH CAPIT 05% DTD 01-07-2009 01-08-2009 01-07-2009		1/7/2009	$13,500,000	$13,500,000	$0
11,500,000	REPO W/GREENWICH CAPIT 06% DTD 01-06-2009 01-07-2009 01-06-2009		1/6/2009	$11,500,000	$11,500,000	$0
11,000,000	REPO W/GREENWICH CAPIT 08% DTD 01-05-2009 01-06-2009 01-05-2009		1/5/2009	$11,000,000	$11,000,000	$0
9,300,000	REPO W/GREENWICH CAPIT 16% DTD 04-27-2009 04-28-2009 04-27-2009		4/27/2009	$9,300,000	$9,300,000	$0
1,800,000	REPO W/GREENWICH CAPIT 16% DTD 04-28-2009 04-29-2009 04-28-2009		4/28/2009	$1,800,000	$1,800,000	$0
4,000,000	REPO W/GREENWICH CAPIT 22% DTD 05-14-2009 05-15-2009 05-14-2009		5/14/2009	$4,000,000	$4,000,000	$0
200,000	REPO W/J P MORGAN SEC 03% DTD 09-30-2009 10-01-2009 09-30-2009		9/30/2009	$200,000	$200,000	$0
700,000	REPO W/J P MORGAN SEC 07% DTD 10-21-2009 10-22-2009 10-21-2009		10/21/2009	$700,000	$700,000	$0
1,700,000	REPO W/J P MORGAN SEC 08% DTD 09-29-2009 09-30-2009 09-29-2009		9/29/2009	$1,700,000	$1,700,000	$0
10,200,000	REPO W/J P MORGAN SEC 09% DTD 10-06-2009 10-07-2009 10-06-2009		10/6/2009	$10,200,000	$10,200,000	$0
2,500,000	REPO W/J P MORGAN SEC 09% DTD 10-06-2009 10-07-2009 10-06-2009		10/6/2009	$2,500,000	$2,500,000	$0
1,000,000	REPO W/J P MORGAN SEC 09% DTD 10-09-2009 10-13-2009 10-09-2009		10/9/2009	$1,000,000	$1,000,000	$0
1,000,000	REPO W/J P MORGAN SEC 09% DTD 10-13-2009 10-14-2009 10-13-2009		10/13/2009	$1,000,000	$1,000,000	$0
800,000	REPO W/J P MORGAN SEC 1% DTD 10-14-2009 10-15-2009 10-14-2009		10/14/2009	$800,000	$800,000	$0
500,000	REPO W/J P MORGAN SEC 11% DTD 10-02-2009 10-05-2009 10-02-2009		10/2/2009	$500,000	$500,000	$0
800,000	REPO W/J P MORGAN SEC 11% DTD 10-05-2009 10-06-2009 10-05-2009		10/5/2009	$800,000	$800,000	$0
1,200,000	REPO W/J P MORGAN SEC 12% DTD 09-25-2009 09-28-2009 09-25-2009		9/25/2009	$1,200,000	$1,200,000	$0
2,900,000	REPO W/J P MORGAN SEC 13% DTD 03-27-2009 03-30-2009 03-27-2009		3/27/2009	$2,900,000	$2,900,000	$0

Share/Par Value	(a) Property Sold		(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,200,000	REPO W/J P MORGAN SEC 14% DTD	09-23-2009 09-24-2009 09-23-2009		9/23/2009	$1,200,000	$1,200,000	$0
1,100,000	REPO W/J P. MORGAN SEC 14% DTD	09-24-2009 09-25-2009 09-24-2009		9/24/2009	$1,100,000	$1,100,000	$0
1,600,000	REPO W/J P MORGAN SEC 14% DTD	09-28-2009 09-29-2009 09-28-2009		9/28/2009	$1,600,000	$1,600,000	$0
16,600,000	REPO W/J P MORGAN SEC 15% DTD	04-29-2009 04-30-2009 04-29-2009		4/29/2009	$16,600,000	$16,600,000	$0
3,300,000	REPO W/J P MORGAN SEC 15% DTD	06-25-2009 06-26-2009 06-25-2009		6/25/2009	$3,300,000	$3,300,000	$0
4,600,000	REPO W/J P MORGAN SEC 15% DTD	07-22-2009 07-23-2009 07-22-2009		7/22/2009	$4,600,000	$4,600,000	$0
900,000	REPO W/J P MORGAN SEC 15% DTD	08-28-2009 08-31-2009 08-28-2009		8/28/2009	$900,000	$900,000	$0
16,600,000	REPO W/J P MORGAN SEC 16% DTD	04-23-2009 04-24-2009 04-23-2009		4/23/2009	$16,600,000	$16,600,000	$0
16,600,000	REPO W/J P MORGAN SEC 16% DTD	04-24-2009 04-27-2009 04-24-2009		4/24/2009	$16,600,000	$16,600,000	$0
1,242,000	REPO W/J P MORGAN SEC 16% DTD	04-28-2009 05-08-2009 04-28-2009		4/28/2009	$1,242,000	$1,242,000	$0
3,100,000	REPO W/J P MORGAN SEC 16% DTD	07-09-2009 07-10-2009 07-09-2009		7/9/2009	$3,100,000	$3,100,000	$0
4,600,000	REPO W/J.P MORGAN SEC 16% DTD	07-23-2009 07-24-2009 07-23-2009		7/23/2009	$4,600,000	$4,600,000	$0
4,500,000	REPO W/J P MORGAN SEC 16% DTD	07-24-2009 07-27-2009 07-24-2009		7/24/2009	$4,500,000	$4,500,000	$0
5,900,000	REPO W/J P MORGAN SEC .16% DTD	07-28-2009 07-29-2009 07-28-2009		7/28/2009	$5,900,000	$5,900,000	$0
5,900,000	REPO W/J P MORGAN SEC 16% DTD	07-29-2009 07-30-2009 07-29-2009		7/29/2009	$5,900,000	$5,900,000	$0
600,000	REPO W/J P MORGAN SEC .16% DTD	09-11-2009 09-14-2009 09-11-2009		9/11/2009	$600,000	$600,000	$0
1,600,000	REPO W/J P MORGAN SEC 16% DTD	09-16-2009 09-17-2009 09-16-2009		9/16/2009	$1,600,000	$1,600,000	$0
800,000	REPO W/J P MORGAN SEC 16% DTD	09-22-2009 09-23-2009 09-22-2009		9/22/2009	$800,000	$800,000	$0
16,600,000	REPO W/J P MORGAN SEC 17% DTD	04-21-2009 04-22-2009 04-21-2009		4/21/2009	$16,600,000	$16,600,000	$0
16,600,000	REPO W/J P MORGAN SEC 17% DTD	04-22-2009 04-23-2009 04-22-2009		4/22/2009	$16,600,000	$16,600,000	$0
6,000,000	REPO W/J P MORGAN SEC 17% DTD	07-30-2009 07-31-2009 07-30-2009		7/30/2009	$6,000,000	$6,000,000	$0
1,600,000	REPO W/J P MORGAN SEC 17% DTD	09-16-2009 09-18-2009 09-16-2009		9/17/2009	$1,600,000	$1,600,000	$0
1,000,000	REPO W/J P MORGAN SEC 17% DTD	09-18-2009 09-21-2009 09-18-2009		9/18/2009	$1,000,000	$1,000,000	$0
800,000	REPO W/J.P MORGAN SEC 17% DTD	09-21-2009 09-22-2009 09-21-2009		9/21/2009	$800,000	$800,000	$0
3,500,000	REPO W/J P MORGAN SEC 18% DTD	05-26-2009 05-27-2009 05-26-2009		5/26/2009	$3,500,000	$3,500,000	$0
1,600,000	REPO W/J P. MORGAN SEC 18% DTD	08-21-2009 08-24-2009 08-21-2009		8/21/2009	$1,600,000	$1,600,000	$0
1,000,000	REPO W/J P. MORGAN SEC 18% DTD	08-24-2009 08-25-2009 08-24-2009		8/24/2009	$1,000,000	$1,000,000	$0
600,000	REPO W/J P MORGAN SEC 18% DTD	09-09-2009 09-10-2009 09-09-2009		9/9/2009	$600,000	$600,000	$0
1,800,000	REPO W/J P MORGAN SEC 19% DTD	05-22-2009 05-26-2009 05-22-2009		5/22/2009	$1,800,000	$1,800,000	$0
1,000,000	REPO W/J P MORGAN SEC 19% DTD	08-31-2009 09-01-2009 08-31-2009		8/31/2009	$1,000,000	$1,000,000	$0
4,000,000	REPO W/J P MORGAN SEC 2% DTD	04-03-2009 04-06-2009 04-03-2009		4/3/2009	$4,000,000	$4,000,000	$0
500,000	REPO W/J P MORGAN SEC 2% DTD	09-02-2009 09-03-2009 09-02-2009		9/2/2009	$500,000	$500,000	$0
9,300,000	REPO W/J P MORGAN SEC 21% DTD	05-08-2009 05-11-2009 05-08-2009		5/8/2009	$9,300,000	$9,300,000	$0
6,400,000	REPO W/J P MORGAN SEC 21% DTD	06-15-2009 06-16-2009 06-15-2009		6/15/2009	$6,400,000	$6,400,000	$0
600,000	REPO W/J P MORGAN SEC 21% DTD	09-01-2009 09-02-2009 09-01-2009		9/1/2009	$600,000	$600,000	$0
1,600,000	REPO W/J P MORGAN SEC 22% DTD	01-29-2009 01-30-2009 01-29-2009		1/29/2009	$1,600,000	$1,600,000	$0
2,000,000	REPO W/J P MORGAN SEC 22% DTD	02-09-2009 02-18-2009 02-09-2009		2/17/2009	$2,000,000	$2,000,000	$0
800,000	REPO W/J P MORGAN SEC 22% DTD	03-18-2009 03-19-2009 03-18-2009		3/18/2009	$800,000	$800,000	$0
4,000,000	REPO W/J P MORGAN SEC 23% DTD	02-18-2009 02-19-2009 02-18-2009		2/18/2009	$4,000,000	$4,000,000	$0
4,100,000	REPO W/J P MORGAN SEC 23% DTD	03-16-2009 03-17-2009 03-16-2009		3/16/2009	$4,100,000	$4,100,000	$0
1,400,000	REPO W/J P MORGAN SEC 23% DTD	03-19-2009 03-20-2009 03-19-2009		3/19/2009	$1,400,000	$1,400,000	$0
4,000,000	REPO W/J P MORGAN SEC 24% DTD	03-17-2009 03-18-2009 03-17-2009		3/17/2009	$4,000,000	$4,000,000	$0
1,300,000	REPO W/J P MORGAN SEC 24% DTD	03-20-2009 03-23-2009 03-20-2009		3/20/2009	$1,300,000	$1,300,000	$0
6,900,000	REPO W/J P MORGAN SEC 25% DTD	06-17-2009 06-18-2009 06-17-2009		6/17/2009	$6,900,000	$6,900,000	$0
1,200,000	REPO W/J P MORGAN SEC 26% DTD	02-09-2009 02-10-2009 02-09-2009		2/9/2009	$1,200,000	$1,200,000	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,100,000	REPO W/J P MORGAN SEC 27% DTD 02-11-2009 02-12-2009 02-11-2009		2/11/2009	$1,100,000	$1,100,000	$0
8,900,000	REPO W/J P MORGAN SEC 28% DTD 01-30-2009 02-02-2009 01-30-2009		1/30/2009	$8,900,000	$8,900,000	$0
800,000	REPO W/J P MORGAN SEC 28% DTD 02-20-2009 02-23-2009 02-20-2009		2/20/2009	$800,000	$800,000	$0
1,300,000	REPO W/J P MORGAN SEC 28% DTD 02-23-2009 02-24-2009 02-23-2009		2/23/2009	$1,300,000	$1,300,000	$0
1,100,000	REPO W/J P MORGAN SEC 28% DTD 03-03-2009 03-04-2009 03-03-2009		3/3/2009	$1,100,000	$1,100,000	$0
2,800,000	REPO W/J P MORGAN SEC 31% DTD 02-05-2009 02-06-2009 02-05-2009		2/5/2009	$2,800,000	$2,800,000	$0
8,300,000	REPO W/REPO 1 DTD 04-24-2009 04-27-2009 04-24-2009		4/24/2009	$8,300,000	$8,300,000	$0
24,900,000	REPO W/UBS LONDON - DS 08% DTD 01-12-2009 01-13-2009 01-12-2009		1/12/2009	$24,900,000	$24,900,000	$0
11,500,000	REPO W/UBS LONDON - DS 2% DTD 01-14-2009 01-15-2009 01-14-2009		1/14/2009	$11,500,000	$11,500,000	$0
11,900,000	REPO W/UBS LONDON - DS 21% DTD 01-15-2009 01-16-2009 01-15-2009		1/15/2009	$11,900,000	$11,900,000	$0
1,700,000	REPO W/UBS WARBURG LLC 07% DTD 01-09-2009 01-12-2009 01-09-2009		1/9/2009	$1,700,000	$1,700,000	$0
11,600,000	REPO W/UBS WARBURG LLC 1% DTD 01-13-2009 01-14-2009 01-13-2009		1/13/2009	$11,600,000	$11,600,000	$0
5,200,000	REPO W/UBS WARBURG LLC 11% DTD 04-24-2009 04-27-2009 04-24-2009		4/24/2009	$5,200,000	$5,200,000	$0
2,300,000	REPO W/UBS WARBURG LLC 12% DTD 04-15-2009 04-16-2009 04-15-2009		4/15/2009	$2,300,000	$2,300,000	$0
1,200,000	REPO W/UBS WARBURG LLC 12% DTD 04-16-2009 04-17-2009 04-16-2009		4/16/2009	$1,200,000	$1,200,000	$0
16,600,000	REPO W/UBS WARBURG LLC 12% DTD 04-27-2009 04-28-2009 04-27-2009		4/27/2009	$16,600,000	$16,600,000	$0
16,700,000	REPO W/UBS WARBURG LLC 12% DTD 04-28-2009 04-29-2009 04-28-2009		4/28/2009	$16,700,000	$16,700,000	$0
5,600,000	REPO W/UBS WARBURG LLC 14% DTD 01-27-2009 01-28-2009 01-27-2009		1/27/2009	$5,600,000	$5,600,000	$0
18,400,000	REPO W/UBS WARBURG LLC 15% DTD 03-27-2009 03-30-2009 03-27-2009		3/27/2009	$18,400,000	$18,400,000	$0
2,900,000	REPO W/UBS WARBURG LLC 15% DTD 04-06-2009 04-07-2009 04-06-2009		4/6/2009	$2,900,000	$2,900,000	$0
8,700,000	REPO W/UBS WARBURG LLC 16% DTD 01-26-2009 01-27-2009 01-26-2009		1/26/2009	$8,700,000	$8,700,000	$0
9,000,000	REPO W/UBS WARBURG LLC 17% DTD 05-12-2009 05-13-2009 05-12-2009		5/12/2009	$9,000,000	$9,000,000	$0
16,600,000	REPO W/UBS WARBURG LLC 18% DTD 04-30-2009 05-01-2009 04-30-2009		4/30/2009	$16,600,000	$16,600,000	$0
12,400,000	REPO W/UBS WARBURG LLC 19% DTD 05-11-2009 05-12-2009 05-11-2009		5/11/2009	$12,400,000	$12,400,000	$0
2,000,000	REPO W/UBS WARBURG LLC 2% DTD 04-01-2009 04-02-2009 04-01-2009		4/1/2009	$2,000,000	$2,000,000	$0
16,600,000	REPO W/UBS WARBURG LLC 22% DTD 05-04-2009 05-05-2009 05-04-2009		5/4/2009	$16,600,000	$16,600,000	$0
7,800,000	REPO W/UBS WARBURG LLC 27% DTD 01-23-2009 01-26-2009 01-23-2009		1/23/2009	$7,800,000	$7,800,000	$0
6,800,000	REPO W/UBS WARBURG LLC 28% DTD 01-22-2009 01-23-2009 01-22-2009		1/22/2009	$6,800,000	$6,800,000	$0
11,800,000	REPO W/UBS WARBURG LLC 32% DTD 01-16-2009 01-20-2009 01-16-2009		1/16/2009	$11,800,000	$11,800,000	$0
1,198,000	REVREPO W/BARCLAYS .3 DTD 07-09-2009 08-13-2009 07-09-2009		7/8/2009	$1,198,000	$1,198,000	$0
1,975,000	REVREPO W/BARCLAYS .3 DTD 07-09-2009 08-13-2009 07-09-2009		7/8/2009	$1,975,000	$1,975,000	$0
277,000	REVREPO W/BARCLAYS 3 DTD 07-09-2009 08-13-2009 07-09-2009		7/8/2009	$277,000	$277,000	$0
165,000	REVREPO W/BARCLAYS 3 DTD 07-09-2009 08-13-2009 07-09-2009		7/8/2009	$165,000	$165,000	$0
864,000	REVREPO W/BARCLAYS 3 DTD 07-09-2009 08-13-2009 07-09-2009		7/8/2009	$864,000	$864,000	$0
325,000	REVREPO W/BARCLAYS 3 DTD 07-09-2009 08-13-2009 07-09-2009		7/8/2009	$325,000	$325,000	$0
3,466,000	REVREPO W/BARCLAYS 3 DTD 07-09-2009 08-13-2009 07-09-2009		7/8/2009	$3,466,000	$3,466,000	$0
666,000	REVREPO W/BARCLAYS 3 DTD 07-09-2009 08-13-2009 07-09-2009		7/8/2009	$666,000	$666,000	$0
1,758,000	REVREPO W/BARCLAYS 3 DTD 07-09-2009 08-13-2009 07-09-2009		7/8/2009	$1,758,000	$1,758,000	$0
1,259,000	REVREPO W/BARCLAYS 3 DTD 07-09-2009 08-13-2009 07-09-2009		7/8/2009	$1,259,000	$1,259,000	$0
940,000	REVREPO W/BARCLAYS 7 DTD 03-12-2009 04-13-2009 03-12-2009		3/26/2009	$940,000	$940,000	$0
474,000	REVREPO W/BARCLAYS 7 DTD 03-12-2009 04-13-2009 03-12-2009		3/26/2009	$474,000	$474,000	$0
185,000	REVREPO W/BARCLAYS 7 DTD 03-12-2009 04-13-2009 03-12-2009		3/26/2009	$185,000	$185,000	$0
7,973,000	REVREPO W/BARCLAYS 7 DTD 03-12-2009 04-13-2009 03-12-2009		3/26/2009	$7,973,000	$7,973,000	$0
66,000	REVREPO W/BARCLAYS 7 DTD 03-12-2009 04-13-2009 03-12-2009		3/26/2009	$66,000	$66,000	$0
389,000	REVREPO W/BARCLAYS 7 DTD 03-12-2009 04-13-2009 03-12-2009		3/26/2009	$389,000	$389,000	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
518,000	REVREPO W/BARCLAYS 7 DTD 03-12-2009 04-13-2009 03-12-2009		3/26/2009	$518,000	$518,000	$0
8,014,000	REVREPO W/BARCLAYS 7 DTD 03-12-2009 04-13-2009 03-12-2009		3/26/2009	$8,014,000	$8,014,000	$0
965,000	REVREPO W/BARCLAYS 7 DTD 03-12-2009 04-13-2009 03-12-2009		3/26/2009	$965,000	$965,000	$0
79,000	REVREPO W/BARCLAYS 7 DTD 03-12-2009 04-13-2009 03-12-2009		3/26/2009	$79,000	$79,000	$0
888,000	REVREPO W/BARCLAYS 7 DTD 03-12-2009 04-13-2009 03-12-2009		3/26/2009	$888,000	$888,000	$0
1,113,000	REVREPO W/BARCLAYS 7 DTD 03-12-2009 04-13-2009 03-12-2009		3/26/2009	$1,113,000	$1,113,000	$0
204,000	REVREPO W/BARCLAYS 7 DTD 03-12-2009 04-13-2009 03-12-2009		3/26/2009	$204,000	$204,000	$0
633,000	REVREPO W/BARCLAYS 7 DTD 03-12-2009 04-13-2009 03-12-2009		3/26/2009	$633,000	$633,000	$0
838,000	REVREPO W/BARCLAYS 7 DTD 03-12-2009 04-13-2009 03-12-2009		3/26/2009	$838,000	$838,000	$0
744,000	REVREPO W/BARCLAYS 7 DTD 03-12-2009 04-13-2009 03-12-2009		3/26/2009	$744,000	$744,000	$0
324,000	REVREPO W/BARCLAYS 7 DTD 03-12-2009 04-13-2009 03-12-2009		3/26/2009	$324,000	$324,000	$0
656,000	REVREPO W/BARCLAYS 7 DTD 03-12-2009 04-13-2009 03-12-2009		3/26/2009	$656,000	$656,000	$0
(4,723,000)	REVREPO W/BARCLAYS 0 DTD 12-08-2008 01-13-2009 12-08-2008		12/16/2008	($4,723,000)	($4,723,000)	$0
(899,000)	REVREPO W/BARCLAYS 0 DTD 12-08-2008 01-13-2009 12-08-2008		12/16/2008	($899,000)	($899,000)	$0
2,754,000	REVREPO W/BARCLAYS CAPITAL 35 DTD 05-07-2009 06-11-2009 05-07-2009		5/7/2009	$2,754,000	$2,754,000	$0
1,373,000	REVREPO W/BARCLAYS CAPITAL 35 DTD 05-07-2009 06-11-2009 05-07-2009		5/7/2009	$1,373,000	$1,373,000	$0
1,687,000	REVREPO W/BARCLAYS CAPITAL 35 DTD 05-07-2009 06-11-2009 05-07-2009		5/7/2009	$1,687,000	$1,687,000	$0
597,000	REVREPO W/BARCLAYS CAPITAL 35 DTD 05-07-2009 06-11-2009 05-07-2009		5/7/2009	$597,000	$597,000	$0
1,333,000	REVREPO W/BARCLAYS CAPITAL 35 DTD 05-07-2009 06-11-2009 05-07-2009		5/7/2009	$1,333,000	$1,333,000	$0
962,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$962,000	$962,000	$0
724,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$724,000	$724,000	$0
1,348,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/28/2009	$1,348,000	$1,348,000	$0
767,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$767,000	$767,000	$0
202,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$202,000	$202,000	$0
1,146,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$1,146,000	$1,146,000	$0
995,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$995,000	$995,000	$0
96,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$96,000	$96,000	$0
1,248,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$1,248,000	$1,248,000	$0
305,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$305,000	$305,000	$0
543,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$543,000	$543,000	$0
218,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$218,000	$218,000	$0
293,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$293,000	$293,000	$0
99,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$99,000	$99,000	$0
4,385,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$4,385,000	$4,385,000	$0
742,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$742,000	$742,000	$0
87,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/28/2009	$87,000	$87,000	$0
818,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$818,000	$818,000	$0
279,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/28/2009	$279,000	$279,000	$0
908,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$908,000	$908,000	$0
841,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$841,000	$841,000	$0
1,708,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/28/2009	$1,708,000	$1,708,000	$0
48,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$48,000	$48,000	$0
120,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$120,000	$120,000	$0
878,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$878,000	$878,000	$0
180,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$180,000	$180,000	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
2,805,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/28/2009	$2,805,000	$2,805,000	$0
123,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$123,000	$123,000	$0
37,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$37,000	$37,000	$0
79,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$79,000	$79,000	$0
513,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$513,000	$513,000	$0
323,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$323,000	$323,000	$0
473,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$473,000	$473,000	$0
826,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$826,000	$826,000	$0
597,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/28/2009	$597,000	$597,000	$0
66,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$66,000	$66,000	$0
1,544,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$1,544,000	$1,544,000	$0
656,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$656,000	$656,000	$0
388,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$388,000	$388,000	$0
188,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$188,000	$188,000	$0
4,136,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$4,136,000	$4,136,000	$0
1,375,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/28/2009	$1,375,000	$1,375,000	$0
630,000	REVREPO W/BARCLAYS CAPITAL INC 4 DTD 04-13-2009 05-12-2009 04-13-2009		4/20/2009	$630,000	$630,000	$0
679,000	REVREPO W/CR SUISSE 33 DTD 06-11-2009 07-13-2009 06-11-2009		6/8/2009	$679,000	$679,000	$0
168,000	REVREPO W/CR SUISSE 33 DTD 06-11-2009 07-13-2009 06-11-2009		6/8/2009	$168,000	$168,000	$0
394,000	REVREPO W/CR SUISSE 33 DTD 06-11-2009 07-13-2009 06-11-2009		6/8/2009	$394,000	$394,000	$0
888,000	REVREPO W/CR SUISSE 33 DTD 06-11-2009 07-13-2009 06-11-2009		6/8/2009	$888,000	$888,000	$0
630,000	REVREPO W/CR SUISSE 33 DTD 06-11-2009 07-13-2009 06-11-2009		6/8/2009	$630,000	$630,000	$0
492,000	REVREPO W/CR SUISSE 33 DTD 06-11-2009 07-13-2009 06-11-2009		6/8/2009	$492,000	$492,000	$0
276,000	REVREPO W/CR SUISSE 33 DTD 06-11-2009 07-13-2009 06-11-2009		6/8/2009	$276,000	$276,000	$0
1,820,000	REVREPO W/CR SUISSE 33 DTD 06-11-2009 07-13-2009 06-11-2009		6/8/2009	$1,820,000	$1,820,000	$0
203,000	REVREPO W/CR SUISSE 33 DTD 06-11-2009 07-13-2009 06-11-2009		6/8/2009	$203,000	$203,000	$0
923,000	REVREPO W/CR SUISSE 33 DTD 06-11-2009 07-13-2009 06-11-2009		6/8/2009	$923,000	$923,000	$0
792,000	REVREPO W/CR SUISSE 33 DTD 06-11-2009 07-13-2009 06-11-2009		6/8/2009	$792,000	$792,000	$0
2,053,000	REVREPO W/CR SUISSE 33 DTD 06-11-2009 07-13-2009 06-11-2009		6/8/2009	$2,053,000	$2,053,000	$0
2,104,000	REVREPO W/CR SUISSE .33 DTD 06-11-2009 07-13-2009 06-11-2009		6/8/2009	$2,104,000	$2,104,000	$0
398,000	REVREPO W/CR SUISSE 33 DTD 06-11-2009 07-13-2009 06-11-2009		6/8/2009	$398,000	$398,000	$0
100,000	REVREPO W/CR SUISSE 33 DTD 06-11-2009 07-13-2009 06-11-2009		6/8/2009	$100,000	$100,000	$0
80,000	REVREPO W/CR SUISSE 33 DTD 06-11-2009 07-13-2009 06-11-2009		6/8/2009	$80,000	$80,000	$0
1,000,000	REVREPO W/CR SUISSE SEC 55 DTD 02-23-0903-18-2009 02-23-2009		2/17/2009	$1,000,000	$1,000,000	$0
3,148,500	REVREPO W/DEUTSCHE BK 32 DTD 04-14-200905-12-2009 04-14-2009		4/13/2009	$3,148,500	$3,148,500	$0
4,200,000	REVREPO W/GOLDMAN SACHS 35 DTD 02-15-0906-18-2009 02-15-2009		5/8/2009	$4,200,000	$4,200,000	$0
1,800,000	REVREPO W/GOLDMAN SACHS 35 DTD 02-15-0906-18-2009 02-15-2009		5/8/2009	$1,800,000	$1,800,000	$0
636,000	REVREPO W/GOLDMAN SACHS 35 DTD 05-06-0906-11-2009 05-06-2009		5/6/2009	$636,000	$636,000	$0
827,000	REVREPO W/GOLDMAN SACHS 35 DTD 05-06-0906-11-2009 05-06-2009		5/6/2009	$827,000	$827,000	$0
481,000	REVREPO W/GOLDMAN SACHS 35 DTD 05-06-0906-11-2009 05-06-2009		5/6/2009	$481,000	$481,000	$0
978,000	REVREPO W/GOLDMAN SACHS 35 DTD 05-06-0906-11-2009 05-06-2009		5/6/2009	$978,000	$978,000	$0
101,000	REVREPO W/GOLDMAN SACHS 35 DTD 05-06-0906-11-2009 05-06-2009		5/6/2009	$101,000	$101,000	$0
715,000	REVREPO W/GOLDMAN SACHS 35 DTD 05-06-0906-11-2009 05-06-2009		5/6/2009	$715,000	$715,000	$0
972,000	REVREPO W/GOLDMAN SACHS 35 DTD 05-06-0906-11-2009 05-06-2009		5/6/2009	$972,000	$972,000	$0
884,000	REVREPO W/GOLDMAN SACHS 35 DTD 05-06-0906-11-2009 05-06-2009		5/6/2009	$884,000	$884,000	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
1,058,000	REVREPO W/GOLDMAN SACHS 35 DTD 05-06-0906-11-2009 05-06-2009		5/6/2009	$1,058,000	$1,058,000	$0
177,000	REVREPO W/GOLDMAN SACHS 35 DTD 05-06-0906-11-2009 05-06-2009		5/6/2009	$177,000	$177,000	$0
291,000	REVREPO W/GOLDMAN SACHS 35 DTD 05-06-0906-11-2009 05-06-2009		5/6/2009	$291,000	$291,000	$0
1,484,000	REVREPO W/GOLDMAN SACHS 35 DTD 05-06-0906-11-2009 05-06-2009		5/6/2009	$1,484,000	$1,484,000	$0
67,000	REVREPO W/GOLDMAN SACHS 35 DTD 05-06-0906-11-2009 05-06-2009		5/6/2009	$67,000	$67,000	$0
329,000	REVREPO W/GOLDMAN SACHS 35 DTD 05-06-0906-11-2009 05-06-2009		5/6/2009	$329,000	$329,000	$0
27,877,000	REVREPO W/GOLDMAN SACHS 5 DTD 01-20-09 02-18-2009 01-20-2009		1/20/2009	$27,877,000	$27,877,000	$0
123,000	REVREPO W/GOLDMAN SACHS 5 DTD 01-20-09 02-18-2009 01-20-2009		1/20/2009	$123,000	$123,000	$0
8,986,000	REVREPO W/GOLDMAN SACHS 5 DTD 1-16-09 02-19-2009 01-16-2009		1/16/2009	$8,986,000	$8,986,000	$0
809,000	REVREPO W/GOLDMAN SACHS 5 DTD 1-16-09 02-19-2009 01-16-2009		1/16/2009	$809,000	$809,000	$0
9,205,000	REVREPO W/GOLDMAN SACHS 5 DTD 1-16-09 02-19-2009 01-16-2009		1/16/2009	$9,205,000	$9,205,000	$0
2,042,000	REVREPO W/GOLDMAN SACHS 55 DTD 01-14-0902-12-2009 01-14-2009		1/21/2009	$2,042,000	$2,042,000	$0
(3,495,000)	REVREPO W/GOLDMAN SACHS 1 75 DTD 11-18-200812-18-2008 11-18-2008		11/18/2008	($3,495,000)	($3,495,000)	$0
(673,000)	REVREPO W/GOLDMAN SACHS 1 75 DTD 11-18-200812-18-2008 11-18-2008		11/18/2008	($673,000)	($673,000)	$0
1,393,750	REVREPO W/JP MORGAN 24 DTD 04-09-2009 05-08-2009 04-09-2009		4/8/2009	$1,393,750	$1,393,750	$0
5,092,500	REVREPO W/JP MORGAN 24 DTD 04-09-2009 05-08-2009 04-09-2009		4/8/2009	$5,092,500	$5,092,500	$0
6,480,000	REVREPO W/JP MORGAN CHASE 35 DTD 02-10-2009 03-10-2009 02-10-2009		2/9/2009	$6,480,000	$6,480,000	$0
832,000	REVREPO W/MERILL LYNCH & CO 2 DTD 12-18-2008 01-21-2009 12-18-2008		12/16/2008	$832,000	$832,000	$0
(832,000)	REVREPO W/MERILL LYNCH & CO 2 DTD 12-18-2008 01-21-2009 12-18-2008		12/16/2008	($832,000)	($832,000)	$0
4,816,000	REVREPO W/REVREPO 35 DTD 03-23-2009 04-06-2009 03-23-2009		3/20/2009	$4,816,000	$4,816,000	$0
				$1,116,419,650	$1,116,419,650	$0
3,500,000	FHLB DISC NT 07-01-2009	6/30/2009	7/1/2009	$3,500,000	$3,499,999	$1
	Total Commercial Paper & other Short Term Inv.			**$1,119,919,650**	**$1,119,919,649**	**$1**
300,000	UNITED STATES TREAS BILLS 02-19-2009 DTD00424	1/22/2009	2/19/2009	$300,000	$299,994	$6
400,000	UNITED STATES TREAS BILLS 03-12-2009 DTD00427	1/30/2009	2/25/2009	$399,980	$399,935	$45
310,000	UNITED STATES TREAS BILLS 03-18-2010 T-BILL	9/17/2009	10/5/2009	$309,853	$309,716	$136
320,000	UNITED STATES TREAS BILLS 04-02-2009 DTD00430	3/2/2009	3/17/2009	$319,991	$319,953	$38
290,000	UNITED STATES TREAS BILLS 05-15-2009 DTD00503	12/18/2008	1/20/2009	$289,862	$289,982	($120)
264,000	UNITED STATES TREAS BILLS 06-04-2009 DTD00467	4/29/2009	5/22/2009	$263,994	$263,994	$1
	Total US Treasury Bills			**$1,883,681**	**$1,883,575**	**$106**
410,000	REV REPO CASH COLL W/CCGSCVUS8		6/18/2009	$410,000	$410,000	$0
1,460,000	REV REPO CASH COLL W/CCGSCVUS8		2/19/2009	$1,460,000	$1,460,000	$0
390,000	REV REPO CASH COLL W/CCGSCVUS8		6/12/2009	$390,000	$390,000	$0
72,656	RECEIVABLE FROM LEHMAN LBI - PIMCO COLLATERAL SEIZURE		1/22/2009	$72,656	$72,656	$0
1,680,000	BROKER SWAP CASH COLLATERAL PAYABLE BANK OF AMERICA		2/5/2009	$1,680,000	$1,680,000	$0
340,000	BROKER SWAP CASH COLLATERAL PAYABLE BARCLAYS		3/4/2009	$340,000	$340,000	$0
280,000	BROKER SWAP CASH COLLATERAL PAYABLE CITIBANK		1/13/2009	$280,000	$280,000	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
480,000	BROKER SWAP CASH COLLATERAL PAYABLE CITIBANK		1/9/2009	$480,000	$480,000	$0
1,260,000	BROKER SWAP CASH COLLATERAL PAYABLE CITIBANK		1/2/2009	$1,260,000	$1,260,000	$0
(370,000)	BROKER SWAP CASH COLLATERAL PAYABLE CSFB		12/18/2008	($370,000)	($370,000)	$0
1,400,000	BROKER SWAP CASH COLLATERAL PAYABLE CSFB		4/20/2009	$1,400,000	$1,400,000	$0
310,000	BROKER SWAP CASH COLLATERAL PAYABLE CSFB		10/2/2009	$310,000	$310,000	$0
650,000	BROKER SWAP CASH COLLATERAL PAYABLE CSFB		3/19/2009	$650,000	$650,000	$0
260,000	BROKER SWAP CASH COLLATERAL PAYABLE CSFB		5/21/2009	$260,000	$260,000	$0
340,000	BROKER SWAP CASH COLLATERAL PAYABLE CSFB		12/16/2008	$340,000	$340,000	$0
320,000	BROKER SWAP CASH COLLATERAL PAYABLE CSFB		12/19/2008	$320,000	$320,000	$0
370,000	BROKER SWAP CASH COLLATERAL PAYABLE CSFB		12/18/2008	$370,000	$370,000	$0
290,000	BROKER SWAP CASH COLLATERAL PAYABLE CSFB		2/6/2009	$290,000	$290,000	$0
(320,000)	BROKER SWAP CASH COLLATERAL PAYABLE CSFB		12/19/2008	($320,000)	($320,000)	$0
(360,000)	BROKER SWAP CASH COLLATERAL PAYABLE CSFB		12/5/2008	($360,000)	($360,000)	$0
360,000	BROKER SWAP CASH COLLATERAL PAYABLE CSFB		12/5/2008	$360,000	$360,000	$0
280,000	BROKER SWAP CASH COLLATERAL PAYABLE CSFB		7/6/2009	$280,000	$280,000	$0
(340,000)	BROKER SWAP CASH COLLATERAL PAYABLE CSFB		12/16/2008	($340,000)	($340,000)	$0
400,000	BROKER SWAP CASH COLLATERAL PAYABLE CSFB		3/2/2009	$400,000	$400,000	$0
290,000	BROKER SWAP CASH COLLATERAL PAYABLE JP MORGAN CHASE		2/17/2009	$290,000	$290,000	$0
260,000	BROKER SWAP CASH COLLATERAL PAYABLE MORGAN STANLEY		3/2/2009	$260,000	$260,000	$0
320,000	BROKER SWAP CASH COLLATERAL PAYABLE MORGAN STANLEY		4/2/2009	$320,000	$320,000	$0
530,000	BROKER SWAP CASH COLLATERAL PAYABLE RBS GREENWICH		5/22/2009	$530,000	$530,000	$0
270,000	BROKER SWAP CASH COLLATERAL PAYABLE RBS GREENWICH		7/9/2009	$270,000	$270,000	$0
280,000	BROKER SWAP CASH COLLATERAL PAYABLE RBS GREENWICH		7/14/2009	$280,000	$280,000	$0
320,000	BROKER SWAP CASH COLLATERAL PAYABLE RBS GREENWICH		5/19/2009	$320,000	$320,000	$0
9,000,000	PUT SWAPTION RBOSAU2S 6M 4 9%/3MLIBOR EUROPEAN 07-06-2009		1/30/2009	$12,600	$12,600	$0
3,000,000	PUT SWAPTION USD 6M 3 5%/3MLIBOR European 317U978A8 06-22-2009		4/16/2009	$3,600	$3,600	$0
9,700,000	PUT SWAPTION USD RBOSGB2LXXX 6M 4 4%/LIBOR EUROPEAN 317U863A6 08-03-2009		1/30/2009	$32,495	$32,495	$0
120,000	TBA CASH COLL W/CCBOATUS9		4/7/2009	$120,000	$120,000	$0
200,000	PAYABLE TO LEHMAN LBI - PIMCO COLLATERALSEIZURE		8/27/2009	$200,000	$200,000	$0
27,344	PAYABLE TO LEHMAN LBI - PIMCO COLLATERALSEIZURE		6/25/2009	$27,344	$27,344	$0
454,283	PAYABLE TO LEHMAN LSI - PIMCO		9/15/2008	$454,283	$454,283	$0
1,600,000	IRS 17/03/2030 SWU0398M9		9/16/2009	$9,966	$9,966	$0
1,500,000	IRS 17/03/2030 SWU0398M9		9/16/2009	$8,759	$8,759	$0
1,600,000	IRS 16/09/2019 SWU0134K2		3/9/2009	$12,000	$12,000	$0
1,200,000	IRS 16/09/2019 SWU0560K5		3/19/2009	$22,648	$22,648	$0
16,900,000	IRS 02-04-2011 SWU0715J2		2/2/2009	$166,212	$166,212	$0
5,600,000	IRS 02-04-2016 SWU0724J1		2/2/2009	$0	$0	$0
3,500,000	IRS 06-17-2019 SWU0352H4		2/27/2009	$0	$0	$0
3,500,000	IRS 06-17-2019 SWU0361H3		2/27/2009	$0	$0	$0
1,800,000	IRS 06-17-2019 SWU0459J2		2/27/2009	$0	$0	$0
700,000	IRS 06-24-2016 SWU0736L2		6/22/2009	$0	$0	$0
2,200,000	IRS 06-24-2016 SWU0739L9		6/22/2009	$0	$0	$0
3,000,000	IRS 06-24-2016 SWU0740L6		6/22/2009	$0	$0	$0
600,000	IRS 06-24-2016 SWU0743L3		6/22/2009	$0	$0	$0
10,300,000	IRS 08-05-2011 SWU0609K8		8/3/2009	$0	$0	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
5,000,000	IRS 08-05-2016 SWU0298J7		1/30/2009	$0	$0	$0
400,000	IRS 12-16-2014 SWU0540L8		8/18/2009	$0	$0	$0
6,200,000	IRS 12-16-2014 SWU0541L7		8/7/2009	$0	$0	$0
800,000	IRS 12-16-2019 SWU0472L0		6/4/2009	$12,974	$12,974	$0
800,000	IRS 12-16-2019 SWU0472L0		6/3/2009	$8,169	$8,169	$0
8,700,000	TOTAL RTN 05-21-2009 SWU011616		2/18/2009	$1,283,359	$1,283,359	$0
300,000	CDS DEUTSCHEDE BUY PROTECTION ON UBS AG JERSEY BRH SNR BP 20/12/2013 SWPC311B7	12/10/2008	5/12/2009	$0	$0	$0
100,000	IRS EUR 12M 5 0% / 6M EURIB ROYALBKLDN 17/09/2038 SWU0683E1	6/19/2008	4/15/2009	$0	$0	$0
100,000	IRS EUR 12M 5 0% / 6M EURIB ROYALBKLDN 17/09/2038 SWU0683E1	6/19/2008	4/16/2009	$0	$0	$0
700,000	IRS EUR 12M 5 0% / 6M EURIB ROYALBKLDN 17/09/2038 SWU0683E1	6/19/2008	3/23/2009	$0	$0	$0
8,400,000	IRS EUR 17/09/2010 SWU0680E4	7/7/2008	1/14/2009	$445,349	$0	$445,349
500,000	IRS EUR 5 0% / 6M EURIB BZWLUS31 17/09/2038 SWU0647D8	6/19/2008	4/15/2009	$0	$0	$0
400,000	IRS EUR 5 0% / 6M EURIB BZWLUS31 17/09/2038 SWU0647D8	6/19/2008	4/15/2009	$0	$0	$0
3,400,000	IRS EUR 6M EURIB / 12M 4 5% GOLDMANLDN 18/03/2014 SWU0504G3	9/10/2008	3/26/2009	$363,224	$10,572	$352,652
1,500,000	IRS EUR 6M LIBOR / 12M 4 75% CHASUS33 17/03/2030 SWU0398M9	9/16/2009	12/7/2009	$14,225	$0	$14,225
1,600,000	IRS EUR 6M LIBOR / 12M 4 75% CHASUS33 17/03/2030 SWU0398M9	9/16/2009	12/7/2009	$15,174	$0	$15,174
3,100,000	IRS EUR DEUTSCHEDE 18/03/2014 SWU0318G9	9/10/2008	3/26/2009	$331,175	$10,620	$320,555
3,400,000	IRS EUR RBOSAU2S 18/03/2014 SWU0610G4	9/9/2008	1/15/2009	$310,670	$23,505	$287,165
1,300,000	IRS EUR RBOSAU2S 18/03/2014 SWU0610G4	9/9/2008	3/26/2009	$138,880	$8,987	$129,893
7,200,000	IRS EUR 6M LIBOR / 4 5% BZWLUS31 15/06/2010 SWU0788C9	1/8/2008	1/12/2009	$245,896	$50,198	$195,697
1,900,000	IRS EUR 5 0% / 6M EURIB DEUTSCHEDE 17/09/2018 SWU0284D6	7/7/2008	1/15/2009	$0	$0	$0
1,500,000	IRS GBP 6M 4.0% / 6M LIBOR 15/06/2037 SWU0794E7	6/13/2008	4/7/2009	$0	$0	$0
1,300,000	IRS GBP 6M 4 0% / 6ML LIBOR 15/06/2037 SWU0840E1	6/12/2008	6/9/2009	$0	$0	$0
700,000	IRS GBP 6M 4 0% / 6ML LIBOR 15/06/2037 SWU0840E1	6/12/2008	6/15/2009	$2,688	$0	$2,688
600,000	IRS GBP 6M 4 0% / 6ML LIBOR 15/06/2037 SWU0840E1	6/12/2008	4/7/2009	$0	$0	$0
1,300,000	IRS GBP 6M 4 0% / 6ML LIBOR BZWLUS31 15/06/2037 SWU0866E0	6/13/2008	4/7/2009	$0	$0	$0
100,000	IRS GBP 6M LIBOR / 5 0% BZWLUS31 17/09/2013 SWU0237D4	8/28/2008	3/6/2009	$12,083	$0	$12,083
2,300,000	IRS GBP 6M LIBOR / 5 0% BZWLUS31 17/09/2013 SWU0237D4	8/29/2008	3/6/2009	$277,911	$0	$277,911
2,300,000	IRS GBP 6M LIBOR / 5 0% BZWLUS31 17/09/2013 SWU0237D4	8/29/2008	3/6/2009	$279,018	$0	$279,018
1,200,000	IRS GBP 6M LIBOR / 6M 3 5% BARCLAYLN 16/09/2019 SWU0560K5	3/19/2009	4/7/2009	$0	$0	$0
1,600,000	IRS GBP 6M LIBOR / 6M 3 5% MRMDUS33 16/09/2019 SWU0134K2	3/9/2009	4/7/2009	$0	$0	$0
900,000	IRS GBP 6ML LIBOR / 6M 4 5% RBOSGB2LXXX 18/03/2014 SWU0185H7	12/4/2008	12/23/2009	$96,517	$70,496	$26,021
500,000	IRS GBP 6ML LIBOR / 6M 4 5% RBOSGB2LXXX 18/03/2014 SWU0185H7	12/4/2008	4/30/2009	$51,584	$39,165	$12,420
300,000	CDS BUY PROT ON INTL LEASE FIN CORP 03-20-2012 SWPC86576	11/6/2006	5/13/2009	$76,422	$0	$76,422
1,400,000	CDS BUY PROT ON LOEWS CORP 03-20-2016 SWPC85545	10/13/2006	5/12/2009	$25,376	$0	$25,376
900,000	CDS BUY PROT ON MORGAN STANLEY 12-20-2016 SWPC86436	10/27/2006	5/14/2009	$114,544	$0	$114,544
700,000	CDS BUY PROT ON TARGET CORP 06-20-2012 SWPC57312	4/5/2007	6/8/2009	$8,268	$0	$8,268
1,400,000	CDS BZWLUS31 BUY PROT ON CAMPBELL SOUP CO SNR 09-20-2013 SWPC252A0	9/17/2008	4/23/2009	$0	$0	$0
1,600,000	CDS BZWLUS31 BUY PROT ON WYETH SNR 09-20-2013 SWPC149A7	9/11/2008	5/8/2009	$0	$0	$0
900,000	CDS UBSGBFIL BUY PROT ON CAMPBELL SOUP CO SNR 09-20-2013 SWPC251A1	9/17/2008	4/23/2009	$0	$0	$0
3,500,000	IRS USD 17/06/2019 SWU0352H4	2/27/2009	4/7/2009	$255,080	$202,563	$52,518
1,800,000	IRS USD 17/06/2019 SWU0459J2	2/27/2009	4/7/2009	$131,184	$101,520	$29,664
4,700,000	IRS USD 17/12/2018 SWU0350E3	11/12/2008	1/15/2009	$1,136,225	$363,915	$772,310
3,300,000	IRS USD 17/12/2023 SWU0530E6	10/1/2008	1/15/2009	$0	$0	$0
500,000	IRS USD 17/12/2028 SWU0261E1	9/15/2008	6/1/2009	$0	$0	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
500,000	IRS USD 3 00 17/06/2029 SWU0143J4	12/22/2008	6/11/2009	$110,625	$0	$110,625
10,300,000	IRS USD 3M LIBOR / 6M 3 45% RBOSGB2R 05/08/2011 SWU0609K8	8/3/2009	8/4/2009	$373,272	$390,370	($17,098)
700,000	IRS USD 3M LIBOR / 6M 3 5% BARCGB22 24/06/2016 SWU0736L2	6/22/2009	6/24/2009	$0	$0	$0
2,200,000	IRS USD 3M LIBOR / 6M 3 5% DEUTGB22 24/06/2016 SWU0739L9	6/22/2009	6/24/2009	$0	$0	$0
3,000,000	IRS USD 3M LIBOR / 6M 3 5% GOLDUS33 24/06/2016 SWU0740L6	6/22/2009	6/24/2009	$0	$0	$0
600,000	IRS USD 3M LIBOR / 6M 3 5% ROYALBKLDN 24/06/2016 SWU0743L3	6/22/2009	6/24/2009	$0	$0	$0
400,000	IRS USD 3M LIBOR / 6M 4 0% BARCLAYLN 16/12/2014 SWU0540L8	8/18/2009	9/2/2009	$21,456	$15,750	$5,706
25,000,000	IRS USD 3M LIBOR / 6M 4 0% CITIBANKNY 17/06/2019 SWU0354H2	12/29/2008	1/15/2009	$3,522,500	$3,270,000	$252,500
4,000,000	IRS USD 3M LIBOR / 6M 4 0% CITIBANKNY 17/12/2013 SWU0276E4	6/3/2008	1/26/2009	$337,600	$0	$337,600
2,600,000	IRS USD 3M LIBOR / 6M 4 0% CITIBANKNY 17/12/2013 SWU0276E4	9/18/2008	1/26/2009	$219,440	$39,650	$179,790
11,600,000	IRS USD 3M LIBOR / 6M 4 0% CITIBANKNY 17/12/2013 SWU0276E4	6/3/2008	1/15/2009	$1,155,824	$0	$1,155,824
800,000	IRS USD 3M LIBOR / 6M 4 0% MSCSUS33 16/12/2019 SWU0472L0	6/3/2009	6/9/2009	$0	$0	$0
800,000	IRS USD 3M LIBOR / 6M 4 0% MSCSUS33 16/12/2019 SWU0472L0	6/4/2009	6/9/2009	$0	$0	$0
21,500,000	IRS USD 3M LIBOR / 6M 4 0% MSSEGB21 17/12/2013 SWU0286E2	6/5/2008	1/15/2009	$2,142,260	$0	$2,142,260
7,200,000	IRS USD 3M LIBOR / 6M 4 0% RBOSGB2S 17/12/2013 SWU0203E2	5/28/2008	1/15/2009	$717,408	$0	$717,408
5,700,000	IRS USD 3M LIBOR / 6M 4 0% RBOSGB2S 17/12/2013 SWU0203E2	8/12/2008	1/15/2009	$567,948	$0	$567,948
2,800,000	IRS USD 3M LIBOR / 6M 4 0% RBOSGB2S 17/12/2013 SWU0203E2	9/18/2008	1/15/2009	$278,992	$38,920	$240,072
1,200,000	IRS USD 3M LIBOR /6M 4 0% MSCSUS33 16 DEC 2014 SWU0541L7	8/7/2009	8/14/2009	$47,640	$21,300	$26,340
4,000,000	IRS USD 3M LIBOR /6M 4 0% MSCSUS33 16 DEC 2014 SWU0541L7	8/7/2009	8/13/2009	$142,000	$71,000	$71,000
1,000,000	IRS USD 3M LIBOR /6M 4 0% MSCSUS33 16 DEC 2014 SWU0541L7	8/7/2009	9/2/2009	$53,641	$17,750	$35,891
300,000	IRS USD 3ML LIBOR / 6M 4 0% BZWLUS31 17/06/2014 SWU0964G6	10/29/2008	1/26/2009	$22,725	$0	$22,725
12,500,000	IRS USD 3MLIBOR/6M 3 0% BZWLUS31 04/02/2011 SWU0715J2	2/2/2009	6/26/2009	$443,125	$0	$443,125
4,400,000	IRS USD 3MLIBOR/6M 3 0% BZWLUS31 04/02/2011 SWU0715J2	2/2/2009	4/13/2009	$140,492	$0	$140,492
900,000	IRS USD 6M 4 0% / 3M LIBOR CSFB 17/06/2024 SWU0787H9	12/9/2008	5/12/2009	$0	$0	$0
16,000,000	IRS USD 6M 4 0% / 3M LIBOR MLPFUS31 17/12/2018 SWU0274E6	8/28/2008	1/26/2009	$1,350,400	$0	$1,350,400
11,300,000	IRS USD 6M 4 0% / 3M LIBOR MLPFUS31 17/12/2018 SWU0274E6	9/8/2008	1/26/2009	$953,720	$0	$953,720
5,600,000	IRS USD 6M 4 0%/3MLIBOR BZWLUS31 04/02/2016 SWU0724J1	2/2/2009	4/7/2009	$0	$217,784	($217,784)
1,300,000	IRS USD 6M 5 0% / 3M LIBOR 17/12/2028 SWU0354E9	9/4/2008	6/1/2009	$0	$0	$0
2,100,000	IRS USD 6M 5 0% / 3M LIBOR 17/12/2028 SWU0354E9	9/4/2008	5/14/2009	$0	$0	$0
800,000	IRS USD 6M 5 0% / 3M LIBOR 17/12/2028 SWU0354E9	9/4/2008	5/12/2009	$0	$0	$0
5,200,000	IRS USD 6M 5 0% / 3M LIBOR 17/12/2028 SWU0354E9	9/4/2008	6/11/2009	$0	$0	$0
1,000,000	IRS USD 6M 5 0% / 3M LIBOR 17/12/2038 SWU0395E0	8/26/2008	3/30/2009	$0	$0	$0
14,100,000	IRS USD 6M 5 0% / 3M LIBOR CITIBANKNY 17/12/2015 SWU0389E8	5/27/2008	1/26/2009	$0	$0	$0
4,600,000	IRS USD 6M 5 0% / 3M LIBOR CITIBANKNY 17/12/2015 SWU0389E8	9/24/2008	1/26/2009	$0	$0	$0
1,500,000	IRS USD 6M 5 0% / 3M LIBOR DEUTSCHEDE 17/12/2028 SWU0262E0	7/30/2008	6/1/2009	$0	$21,120	($21,120)
900,000	IRS USD 6M 5 0% / 3M LIBOR MLPFUS31 17/12/2028 SWU0390E5	7/15/2008	6/11/2009	$0	$0	$0
1,000,000	IRS USD 6M 5 0% / 3M LIBOR MLPFUS31 17/12/2028 SWU0390E5	7/15/2008	6/1/2009	$0	$0	$0
4,400,000	IRS USD 6M 5 0% / 3M LIBOR MLPFUS31 17/12/2038 SWU0236E3	8/28/2008	3/30/2009	$0	$0	$0
600,000	IRS USD 6M 5 0% / 3M LIBOR MLPFUS31 17/12/2038 SWU0236E3	10/27/2008	3/30/2009	$0	$0	$0
100,000	IRS USD 6M 5 0% / 3M LIBOR MSCSUS33 17/12/2023 SWU0545E9	8/8/2008	1/15/2009	$0	$0	$0
700,000	IRS USD 6M 5 0% / 3M LIBOR MSCSUS33 17/12/2038 SWU0252E2	9/15/2008	3/30/2009	$0	$0	$0
10,000,000	IRS USD 6M 5 0% / 3M LIBOR RBOSGB2S 17/12/2023 SWU0397E8	5/22/2008	1/15/2009	$0	$0	$0
100,000	IRS USD 6M 5 0% / 3M LIBOR RBOSGB2S 17/12/2028 SWU0362E9	7/15/2008	5/14/2009	$0	$0	$0
2,900,000	IRS USD 6M 5 0% / 3M LIBOR RBOSGB2S 17/12/2028 SWU0362E9	9/5/2008	5/14/2009	$0	$0	$0
1,600,000	IRS USD 6M 5 0% / 3M LIBOR RBOSGB2S 17/12/2038 SWU0407E6	10/1/2008	4/27/2009	$0	$0	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
700,000	IRS USD 6M 5 0% / 3M LIBOR RBOSGB2S 17/12/2038 SWU0407E6	10/1/2008	4/27/2009	$0	$0	$0
100,000	IRS USD 6M 5 0% / 3M LIBOR RBOSGB2S 17/12/2038 SWU0407E6	10/1/2008	4/27/2009	$0	$0	$0
100,000	IRS USD 6M 5 0% / 3M LIBOR RBOSGB2S 17/12/2038 SWU0407E6	10/1/2008	4/30/2009	$0	$0	$0
800,000	IRS USD 6M 5 0% / 3M LIBOR RBOSGB2S 17/12/2038 SWU0407E6	10/1/2008	5/19/2009	$0	$0	$0
1,400,000	IRS USD 6M 5 0% / 3M LIBOR RBOSGB2S 17/12/2038 SWU0407E6	10/27/2008	5/19/2009	$0	$0	$0
2,300,000	IRS USD 6M 5 0% / 3M LIBOR RBOSGB2S 17/12/2038 SWU0407E6	9/15/2008	3/30/2009	$0	$0	$0
1,700,000	IRS USD 6M 5 0% / 3ML LIBOR BZWLUS31 17/12/2023 SWU0399E6	10/1/2008	1/15/2009	$0	$0	$0
56,000,000	IRS USD BZWLUS31 17/06/2011 SWU0323F4	12/10/2008	1/15/2009	$0	$0	$0
28,700,000	IRS USD BZWLUS31 17/06/2011 SWU0323F4	12/10/2008	1/15/2009	$0	$0	$0
3,100,000	IRS USD CHASUS33 17/06/2019 SWU0361H3	2/27/2009	4/15/2009	$273,885	$179,955	$93,930
400,000	IRS USD CHASUS33 17/06/2019 SWU0361H3	2/27/2009	4/7/2009	$29,152	$23,220	$5,932
5,000,000	IRS USD CITIBANKNY 05/08/2016 SWU0298J7	1/30/2009	1/30/2009	$473,500	$473,500	$0
1,300,000	IRS USD MLPFUS31 17/06/2014 SWU0183H9	10/27/2008	1/26/2009	$98,475	$930	$97,546
11,900,000	IRS USD MLPFUS31 17/12/2023 SWU0318E4	5/27/2008	1/15/2009	$0	$0	$0
9,000,000	IRS USD R 3ML-6 0 15/6/2035 BOA SWP023955	3/11/2005	3/30/2009	$4,608,000	$916,470	$3,691,530
1,200,000	IRS USD RBOSGB2LXXX 17/06/2016 SWU0881H4	12/11/2008	1/26/2009	$0	$0	$0
2,300,000	IRS USD RBOSGB2LXXX 17/06/2016 SWU0881H4	12/11/2008	4/7/2009	$0	$0	$0
4,900,000	IRS USD RBOSGB2LXXX 17/06/2016 SWU0881H4	12/11/2008	1/26/2009	$0	$0	$0
800,000	IRS USD RBOSGB2LXXX 17/06/2016 SWU0881H4	12/11/2008	2/27/2009	$0	$0	$0
4,800,000	IRS USD RBOSGB2LXXX 17/06/2024 SWU0807H5	12/9/2008	5/8/2009	$0	$0	$0
400,000	IRS USD RBOSGB2LXXX 17/06/2024 SWU0807H5	12/9/2008	5/12/2009	$0	$0	$0
1,700,000	IRS USD RBOSGB2LXXX 17/06/2024 SWU0807H5	12/9/2008	5/8/2009	$0	$0	$0
2,800,000	TOTAL RTN USD 5 5 / CMM MLPFUS31 05-21-2009 SWU011616	2/18/2009	4/29/2009	$0	$0	$0
3,800,000	TOTAL RTN USD 5 5 / CMM MLPFUS31 05-21-2009 SWU011616	12/30/2008	3/26/2009	$0	$0	$0
1,300,000	TOTAL RTN USD 5 5 / CMM MLPFUS31 05-21-2009 SWU011616	2/18/2009	3/26/2009	$0	$0	$0
4,600,000	TOTAL RTN USD 5 5 / CMM MLPFUS31 05-21-2009 SWU011616	2/18/2009	5/14/2009	$0	$0	$0
8,700,000	TOTAL RTN USD CMM / 5 MLPFUS31 02-20-2009 SWU031143	2/20/2008	2/18/2009	$0	$594,979	($594,979)
(9,700,000)	PUT SWAPTION USD RBOSGB2LXXX 6M 4 4%/LIBOR EUROPEAN 317U863A6 08-03-2009	1/30/2009	8/3/2009	$0	($32,495)	$32,495
(9,000,000)	PUT SWAPTION RBOSAU2S 6M 4 9%/3MLIBOR EUROPEAN 07-06-2009	1/30/2009	2/2/2009	($17,100)	($12,600)	($4,500)
(3,000,000)	PUT SWAPTION USD 6M 3 5%/3MLIBOR European 317U978A8 06-22-2009	4/16/2009	6/22/2009	$0	($3,600)	$3,600
(300,000)	CDS DEUTSCHEDE UBS AG JERSEY BRANCH SNR BP 11/12/2013 SWPC311B7	12/10/2008	5/12/2009	($7,304)	$0	($7,304)
(1,600,000)	IRS 17/03/2030 SWU0398M9	9/16/2009	12/7/2009	$0	($9,966)	$9,966
(1,500,000)	IRS 17/03/2030 SWU0398M9	9/16/2009	12/7/2009	$0	($8,759)	$8,759
(8,400,000)	IRS 17/09/2010 SWU0680E4	7/7/2008	1/14/2009	$0	($32,690)	$32,690
(500,000)	IRS 17/09/2038 SWU0647D8	6/19/2008	4/15/2009	($140,332)	($16,525)	($123,808)
(400,000)	IRS 17/09/2038 SWU0647D8	6/19/2008	4/15/2009	($107,694)	($13,220)	($94,475)
(100,000)	IRS 17/09/2038 SWU0683E1	6/19/2008	4/15/2009	($28,066)	($3,176)	($24,890)
(700,000)	IRS 17/09/2038 SWU0683E1	6/19/2008	3/23/2009	($211,871)	($22,235)	($189,636)
(100,000)	IRS 17/09/2038 SWU0683E1	6/19/2008	4/16/2009	($26,202)	($3,176)	($23,025)
(1,500,000)	IRS 15/06/2037 SWU0794E7	6/13/2008	4/7/2009	($51,592)	($8,902)	($42,690)
(700,000)	IRS 15/06/2037 SWU0840E1	6/12/2008	6/15/2009	$0	($3,848)	$3,848
(600,000)	IRS 15/06/2037 SWU0840E1	6/12/2008	4/7/2009	($20,637)	($3,298)	($17,338)
(1,300,000)	IRS 15/06/2037 SWU0840E1	6/12/2008	6/9/2009	($15,483)	($7,146)	($8,337)
(1,300,000)	IRS 15/06/2037 SWU0866E0	6/13/2008	4/7/2009	($44,713)	($5,312)	($39,401)
(1,600,000)	IRS 16/09/2019 SWU0134K2	3/9/2009	4/7/2009	($86,793)	($12,000)	($74,793)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
(1,200,000)	IRS 16/09/2019 SWU0560K5	3/19/2009	4/7/2009	($65,095)	($22,648)	($42,447)
(100,000)	IRS 17/09/2013 SWU0237D4	8/28/2008	3/6/2009	$0	($2,120)	$2,120
(2,300,000)	IRS 17/09/2013 SWU0237D4	8/29/2008	3/6/2009	$0	($47,374)	$47,374
(2,300,000)	IRS 17/09/2013 SWU0237D4	8/29/2008	3/6/2009	$0	($47,374)	$47,374
(1,900,000)	IRS 17/09/2018 SWU0284D6	7/7/2008	1/15/2009	($301,456)	($16,274)	($285,182)
(1,400,000)	CDS BZWLUS31 CAMPBELL SOUP CO SNR 09-20-2013 SWPC252A0	9/17/2008	4/23/2009	($4,026)	$0	($4,026)
(1,600,000)	CDS BZWLUS31 WYETH SNR 09-20-2013 SWPC149A7	9/11/2008	5/8/2009	($6,901)	$0	($6,901)
(900,000)	CDS UBSGBFIL CAMPBELL SOUP CO SNR 09-20-2013 SWPC251A1	9/17/2008	4/23/2009	($2,588)	$0	($2,588)
(12,500,000)	IRS 02-04-2011 SWU0715J2	2/2/2009	6/26/2009	$0	($122,938)	$122,938
(4,400,000)	IRS 02-04-2011 SWU0715J2	2/2/2009	4/13/2009	$0	($43,274)	$43,274
(5,600,000)	IRS 02-04-2016 SWU0724J1	2/2/2009	4/7/2009	($463,400)	$0	($463,400)
(56,000,000)	IRS 06-17-2011 SWU0323F4	12/10/2008	1/15/2009	($2,745,120)	($2,048,480)	($696,640)
(28,700,000)	IRS 06-17-2011 SWU0323F4	12/10/2008	1/15/2009	($1,379,035)	($1,049,846)	($329,189)
(300,000)	IRS 06-17-2014 SWU0964G6	10/29/2008	1/26/2009	$0	($1,320)	$1,320
(4,900,000)	IRS 06-17-2016 SWU0881H4	12/11/2008	1/26/2009	($419,685)	($367,500)	($52,185)
(800,000)	IRS 06-17-2016 SWU0881H4	12/11/2008	2/27/2009	($46,000)	($60,000)	$14,000
(1,200,000)	IRS 06-17-2016 SWU0881H4	12/11/2008	1/26/2009	($104,280)	($90,000)	($14,280)
(2,300,000)	IRS 06-17-2016 SWU0881H4	12/11/2008	4/7/2009	($167,785)	($172,500)	$4,715
(900,000)	IRS 06-17-2024 SWU0787H9	12/9/2008	5/12/2009	($35,100)	($108,846)	$73,746
(1,700,000)	IRS 06-17-2024 SWU0807H5	12/9/2008	5/8/2009	($45,390)	($205,615)	$160,225
(400,000)	IRS 06-17-2024 SWU0807H5	12/9/2008	5/12/2009	($15,600)	($48,380)	$32,780
(4,800,000)	IRS 06-17-2024 SWU0807H5	12/9/2008	5/8/2009	($151,200)	($580,560)	$429,360
(500,000)	IRS 06-17-2029 SWU0143J4	12/22/2008	6/11/2009	$0	($23,375)	$23,375
(700,000)	IRS 06-24-2016 SWU0736L2	6/22/2009	6/24/2009	($2,695)	$0	($2,695)
(2,200,000)	IRS 06-24-2016 SWU0739L9	6/22/2009	6/24/2009	($8,470)	$0	($8,470)
(3,000,000)	IRS 06-24-2016 SWU0740L6	6/22/2009	6/24/2009	($11,550)	$0	($11,550)
(600,000)	IRS 06-24-2016 SWU0743L3	6/22/2009	6/24/2009	($2,310)	$0	($2,310)
(800,000)	IRS 12-16-2019 SWU0472L0	6/3/2009	6/9/2009	($29,040)	($8,169)	($20,871)
(800,000)	IRS 12-16-2019 SWU0472L0	6/4/2009	6/9/2009	($29,040)	($12,974)	($16,066)
(7,200,000)	IRS 12-17-2013 SWU0203E2	5/28/2008	1/15/2009	$0	($138,744)	$138,744
(5,700,000)	IRS 12-17-2013 SWU0203E2	8/12/2008	1/15/2009	$0	($75,924)	$75,924
(2,800,000)	IRS 12-17-2013 SWU0203E2	9/18/2008	1/15/2009	$0	$0	$0
(16,000,000)	IRS 12-17-2013 SWU0274E6	8/28/2008	1/26/2009	$0	($106,133)	$106,133
(11,300,000)	IRS 12-17-2013 SWU0274E6	9/8/2008	1/26/2009	$0	($14,690)	$14,690
(4,000,000)	IRS 12-17-2013 SWU0276E4	6/3/2008	1/26/2009	$0	($65,800)	$65,800
(2,600,000)	IRS 12-17-2013 SWU0276E4	9/18/2008	1/26/2009	$0	$0	$0
(11,600,000)	IRS 12-17-2013 SWU0276E4	6/3/2008	1/15/2009	$0	($190,820)	$190,820
(21,500,000)	IRS 12-17-2013 SWU0286E2	6/5/2008	1/15/2009	$0	($416,025)	$416,025
(14,100,000)	IRS 12-17-2015 SWU0389E8	5/27/2008	1/26/2009	($2,277,150)	($423,212)	($1,853,939)
(4,600,000)	IRS 12-17-2015 SWU0389E8	9/24/2008	1/26/2009	($742,900)	($177,330)	($565,570)
(11,900,000)	IRS 12-17-2023 SWU0318E4	5/27/2008	1/15/2009	($3,626,525)	($91,273)	($3,535,252)
(10,000,000)	IRS 12-17-2023 SWU0397E8	5/22/2008	1/15/2009	($3,047,500)	($127,500)	($2,920,000)
(1,700,000)	IRS 12-17-2023 SWU0399E6	10/1/2008	1/15/2009	($518,075)	($77,860)	($440,215)
(3,300,000)	IRS 12-17-2023 SWU0530E6	10/1/2008	1/15/2009	($1,005,675)	($173,580)	($832,095)
(100,000)	IRS 12-17-2023 SWU0545E9	8/8/2008	1/15/2009	($30,475)	($563)	($29,912)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
(500,000)	IRS 12-17-2028 SWU0261E1	9/15/2008	6/1/2009	($55,475)	($29,750)	($25,725)
(1,500,000)	IRS 12-17-2028 SWU0262E0	7/30/2008	6/1/2009	($166,425)	$0	($166,425)
(5,200,000)	IRS 12-17-2028 SWU0354E9	9/4/2008	6/11/2009	($299,000)	($225,888)	($73,112)
(1,300,000)	IRS 12-17-2028 SWU0354E9	9/4/2008	6/1/2009	($144,094)	($56,472)	($87,622)
(2,100,000)	IRS 12-17-2028 SWU0354E9	9/4/2008	5/14/2009	($457,800)	($91,224)	($366,576)
(800,000)	IRS 12-17-2028 SWU0354E9	9/4/2008	5/12/2009	($161,347)	($34,752)	($126,595)
(100,000)	IRS 12-17-2028 SWU0362E9	7/15/2008	5/14/2009	($21,300)	($1,500)	($19,800)
(2,900,000)	IRS 12-17-2028 SWU0362E9	9/5/2008	5/14/2009	($617,700)	($127,542)	($490,158)
(900,000)	IRS 12-17-2028 SWU0390E5	7/15/2008	6/11/2009	($51,750)	($13,545)	($38,205)
(1,000,000)	IRS 12-17-2028 SWU0390E5	7/15/2008	6/1/2009	($110,950)	($15,050)	($95,900)
(4,400,000)	IRS 12-17-2038 SWU0236E3	8/28/2008	3/30/2009	($1,537,800)	($115,353)	($1,422,447)
(600,000)	IRS 12-17-2038 SWU0236E3	10/27/2008	3/30/2009	($209,700)	($103,200)	($106,500)
(700,000)	IRS 12-17-2038 SWU0252E2	9/15/2008	3/30/2009	($244,650)	($45,015)	($199,635)
(1,000,000)	IRS 12-17-2038 SWU0395E0	8/26/2008	3/30/2009	($349,500)	($20,545)	($328,955)
(2,300,000)	IRS 12-17-2038 SWU0407E6	9/15/2008	3/30/2009	($803,850)	($158,752)	($645,098)
(800,000)	IRS 12-17-2038 SWU0407E6	10/1/2008	5/19/2009	($190,192)	($47,360)	($142,832)
(1,400,000)	IRS 12-17-2038 SWU0407E6	10/27/2008	5/19/2009	($332,836)	($241,640)	($91,196)
(700,000)	IRS 12-17-2038 SWU0407E6	10/1/2008	4/27/2009	($207,725)	($41,440)	($166,285)
(1,600,000)	IRS 12-17-2038 SWU0407E6	10/1/2008	4/27/2009	($490,800)	($94,720)	($396,080)
(100,000)	IRS 12-17-2038 SWU0407E6	10/1/2008	4/27/2009	($29,700)	($5,920)	($23,780)
(100,000)	IRS 12-17-2038 SWU0407E6	10/1/2008	4/30/2009	($26,950)	($5,920)	($21,030)
(8,700,000)	TOTAL RTN 02-20-2009 SWU031143	2/20/2008	2/18/2009	($748,178)	$0	($748,178)
(4,600,000)	TOTAL RTN 05-21-2009 SWU011616	2/18/2009	5/14/2009	($716,167)	($678,558)	($37,609)
(3,800,000)	TOTAL RTN 05-21-2009 SWU011616	12/30/2008	3/26/2009	($587,863)	($655,462)	$67,599
(1,300,000)	TOTAL RTN 05-21-2009 SWU011616	2/18/2009	3/26/2009	($201,111)	($191,766)	($9,345)
(2,800,000)	TOTAL RTN 05-21-2009 SWU011616	2/18/2009	4/29/2009	($441,572)	($413,035)	($28,537)
(1,600,000)	CALL SWAPTION OTC IRO USD 0Y C 4 40 BARCLAYS 317U399A9	4/8/2008	1/30/2009	($158,960)	($52,280)	($106,680)
(7,900,000)	CALL SWAPTION USD 3MLIBOR/6M 5 15% European 317505SE6 09-08-2009	9/11/2007	4/15/2009	($1,200,642)	($244,703)	($955,940)
(1,800,000)	CALL SWAPTION USD 3MLIBOR/6M 5 15% European 317505SE6 09-08-2009	9/11/2007	4/1/2009	($283,680)	($55,755)	($227,925)
(4,400,000)	CALL SWAPTION USD 3MLIBOR/6M 5 15% European 317505SE6 09-08-2009	9/11/2007	4/15/2009	($668,272)	($136,290)	($531,982)
(3,300,000)	CALL SWAPTION USD 3MLIBOR/6M 5 15% European 317505SE6 09-08-2009	9/11/2007	4/16/2009	($499,191)	($102,218)	($396,974)
(15,300,000)	CALL SWAPTION USD 3MLIBOR/6M 5 15% European 317505SE6 09-08-2009	9/11/2007	4/17/2009	($2,248,335)	($473,918)	($1,774,418)
(2,400,000)	CALL SWAPTION USD 5Y C 4 15 BZWLUS31 EUROPEAN 317U376A6 08-03-2009	4/1/2008	3/6/2009	($167,760)	($60,240)	($107,520)
(1,400,000)	CALL SWAPTION USD 7Y C 4 40 JPMORGANUS EUROPEAN 317U382A8 08-03-2009	4/1/2008	1/30/2009	($139,090)	($46,200)	($92,890)
(1,000,000)	CALL SWAPTION USD 7Y C 4 40 JPMORGANUS EUROPEAN 317U382A8 08-03-2009	4/9/2008	1/30/2009	($99,350)	($33,250)	($66,100)
(900,000)	CALL SWAPTION USD 7Y C 4 40 MLPFUS31 EUROPEAN 317U417A7 08-03-2009	4/15/2008	1/30/2009	($89,415)	($29,700)	($59,715)
(1,600,000)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 4 4% European 317U390A8 08-03-2009	4/8/2008	1/30/2009	($156,531)	($53,920)	($102,611)
(4,100,000)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 4 4% European 317U390A8 08-03-2009	4/3/2008	1/30/2009	($407,335)	($124,230)	($283,105)
(3,400,000)	CALL SWAPTION USD RBOSAU2S EUROPEAN 317U438A2 08-03-2009	4/29/2008	4/15/2009	($393,754)	($104,101)	($289,653)
(4,400,000)	CALL SWAPTION USD RBOSGB2S 7Y C 4 40 EUROPEAN 317U384A6 08-03-2009	4/2/2008	1/30/2009	($430,460)	($138,013)	($292,446)
(1,800,000)	CALL SWAPTION USD RBOSGB2S 7Y C 4 40 EUROPEAN 317U384A6 08-03-2009	4/10/2008	1/30/2009	($176,097)	($61,650)	($114,447)
(1,900,000)	CALL SWAPTION USD RBOSGB2S 7Y C 4 40 EUROPEAN 317U384A6 08-03-2009	4/15/2008	1/30/2009	($185,880)	($62,985)	($122,895)
(4,500,000)	CALL SWAPTION USD RBOSUS33 3MLIBOR/6M 4 75% European 317505RY3 09-08-2009	5/29/2009	7/10/2009	$0	($276,593)	$276,593
108,400,000	CALL SWAPTION USD SLHIGB21 EUROPEAN 317U262A3 12-19-2008	2/11/2008	9/15/2008	$2,685,447	$2,373,960	$311,487
##########	CALL SWAPTION USD SLHIGB21 EUROPEAN 317U262A3 12-19-2008	2/11/2008	9/15/2008	($2,685,447)	($2,373,960)	($311,487)

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
(5,600,000)	OTC IRO SD 7Y C 4 6000 BARCLAYS 317U296A3 02-02-2009	2/26/2008	2/2/2009	$0	($179,760)	$179,760
(4,000,000)	OTC USD ECAL 5 2 SW7 RBS 317504MY1 12-15-2008	6/15/2007	2/26/2008	($222,000)	($33,200)	($188,800)
(7,600,000)	OTC USD ECAL 5 2 SW7 RBS 317504MY1 12-15-2008	6/15/2007	3/12/2008	($510,416)	($63,080)	($447,336)
(7,900,000)	OTC USD ECAL 5 2 SW7 RBS 317504MY1 12-15-2008	6/1/2007	2/22/2008	($446,745)	($92,586)	($354,159)
(2,100,000)	OTC USD ECAL 5 2 SW7 RBS 317504MY1 12-15-2008	6/15/2007	2/22/2008	($118,755)	($17,430)	($101,325)
(700,000)	PUT SWPTN USD BARCGB22 3 5 / 3M LIBOR EUROPEAN 317U990A2 06-22-2009	4/15/2009	6/22/2009	$0	($753)	$753
(2,200,000)	PUT SWPTN USD DEUTSCHEUS 3 5 / 3M LIBOR EUROPEAN 317U997A5 06-22-2009	4/16/2009	6/22/2009	$0	($2,750)	$2,750
(600,000)	PUT SWPTN USD RBOSUS33 3 5 / 3M LIBOR EUROPEAN 317U996A6 06-22-2009	4/16/2009	6/22/2009	$0	($315)	$315
(4,400,000)	SWAPTION / 09-26-2008	5/16/2007	4/29/2008	($194,425)	($48,400)	($146,025)
(500,000)	SWAPTION / 09-26-2008	5/14/2007	4/3/2008	($27,200)	($5,881)	($21,319)
(3,100,000)	SWAPTION / 09-26-2008	5/16/2007	4/3/2008	($168,640)	($34,100)	($134,540)
(1,000,000)	SWAPTION / 09-26-2008	5/16/2007	4/15/2008	($59,560)	($11,000)	($48,560)
(1,100,000)	SWAPTION / 09-26-2008	5/16/2007	4/8/2008	($65,560)	($12,100)	($53,460)
(2,400,000)	SWAPTION / 09-26-2008	5/14/2007	4/1/2008	($142,200)	($28,230)	($113,970)
(1,200,000)	SWAPTION / 09-26-2008	5/14/2007	4/1/2008	($71,160)	($14,115)	($57,045)
(2,400,000)	SWAPTION / 12-15-2008	5/25/2007	2/22/2008	($124,080)	($24,720)	($99,360)
(200,000)	SWAPTION / 12-15-2008	5/30/2007	2/22/2008	($10,340)	($2,015)	($8,325)
(8,400,000)	SWAPTION / 12-15-2008	5/30/2007	2/22/2008	($432,705)	($84,630)	($348,075)
(1,300,000)	SWAPTION BZWLUS31 09-19-2008 317505TN5	9/17/2007	3/7/2008	($81,543)	($26,325)	($55,218)
(12,400,000)	SWAPTION BZWLUS31 09-19-2008 317505TN5	9/17/2007	5/1/2008	($715,170)	($251,100)	($464,070)
(19,400,000)	SWAPTION BZWLUS31 09-19-2008 317505TN5	9/20/2007	5/1/2008	($1,118,895)	($347,260)	($771,635)
(6,800,000)	SWAPTION BZWLUS31 09-19-2008 317505TN5	10/3/2007	5/1/2008	($392,190)	($138,720)	($253,470)
(8,400,000)	SWAPTION BZWLUS31 12-19-2008	10/29/2007	5/2/2008	($366,660)	($186,480)	($180,180)
(8,600,000)	SWAPTION BZWLUS31 12-31-2008 317506AI4	9/26/2007	3/25/2008	($672,520)	($187,480)	($485,040)
(8,100,000)	SWAPTION OTC USD ECAL 4 9 SW5 LEHMAN 317504SR0 03-31-2008	3/19/2007	1/31/2008	($498,150)	($98,820)	($399,330)
(4,300,000)	SWAPTION OTC USD ECAL 4 9 SW5 RBS 317504UN6 03-31-2008	3/13/2007	1/31/2008	($264,450)	($57,083)	($207,368)
(1,300,000)	SWAPTION OTC USD ECAL 4 95 SW5 LEHMAN 317504XX1 26 SEP 2008	5/23/2007	4/9/2008	($77,610)	($10,473)	($67,137)
(2,400,000)	SWAPTION OTC USD ECAL 4 95 SW5 LEHMAN 317504XX1 26 SEP 2008	5/23/2007	4/10/2008	($147,600)	($19,335)	($128,265)
(1,400,000)	SWAPTION OTC USD ECAL 4 95 SW5 LEHMAN 317504XX1 26 SEP 2008	5/23/2007	4/8/2008	($82,866)	($11,279)	($71,587)
(1,200,000)	SWAPTION OTC USD ECAL 4 95 SW5 LEHMAN 317504XX1 26 SEP 2008	5/23/2007	4/15/2008	($70,597)	($9,668)	($60,930)
(1,500,000)	SWAPTION OTC USD ECAL 4 95 SW5 LEHMAN 317504XX1 26 SEP 2008	5/23/2007	4/15/2008	($89,340)	($12,084)	($77,256)
(300,000)	SWAPTION OTC USD ECAL 4 95 SW5 RBS 317504YT9 09-26-2008	5/23/2007	4/8/2008	($17,880)	($2,460)	($15,420)
(3,800,000)	SWAPTION OTC USD ECAL 4 95 SW5 RBS 317504YT9 09-26-2008	5/23/2007	4/2/2008	($210,995)	($31,160)	($179,835)
(19,700,000)	SWAPTION RBOSUS33 09-08-2009 317505RX5	9/11/2007	4/1/2009	($3,104,720)	($617,250)	($2,487,470)
(18)	FUT CALL JUN 09 T-NOTE OPTION 1260	2/26/2009	5/25/2009	$0	($8,800)	$8,800
(18)	FUT PUT JUN 09 T-NOTE OPTION 1190	2/26/2009	5/25/2009	$0	($36,236)	$36,236
8,000,000	OTC ECAL FN 5% 3-39 @ 94 9 75 RBS 02-13-2009	8/25/2008	2/9/2009	$567,656	$195,000	$372,656
1,400,000	CALL SWAPTION 3 75 USD BKOFAMER EUROPEAN317U096A5 12-31-2008	11/29/2007	3/25/2008	$26,530	$11,165	$15,365
500,000	CALL SWAPTION USD 2Y C 3 45 BZWLUS31 EUROPEAN 317U375A7 08-03-2009	4/8/2008	1/30/2009	$14,500	$5,230	$9,270
5,500,000	CALL SWAPTION USD 2Y C 3 45 BZWLUS31 EUROPEAN 317U375A7 08-03-2009	4/1/2008	1/30/2009	$157,300	$59,950	$97,350
4,300,000	CALL SWAPTION USD 2Y C 3 45 BZWLUS31 EUROPEAN 317U375A7 08-03-2009	4/8/2008	1/30/2009	$122,980	$44,978	$78,002
2,800,000	CALL SWAPTION USD 2Y C 3 45 MLPFUS31 EUROPEAN 317U416A8 08-03-2009	4/15/2008	7/30/2009	$103,320	$31,360	$71,960
5,300,000	CALL SWAPTION USD 2Y C 3 45 RBS 317U383A7 08-03-2009	4/15/2008	7/30/2009	$195,570	$59,360	$136,210
13,200,000	CALL SWAPTION USD 2Y C 3 45 RBS 317U383A7 08-03-2009	4/2/2008	1/30/2009	$382,800	$133,056	$249,744
5,500,000	CALL SWAPTION USD 2Y C 3 45 RBS 317U383A7 08-03-2009	4/10/2008	1/30/2009	$159,500	$63,250	$96,250

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
400,000	CALL SWAPTION USD 2Y C 3 45 RBS 317U383A7 08-03-2009	4/15/2008	1/30/2009	$11,600	$4,480	$7,120
35,800,000	CALL SWAPTION USD 3 75 MLPFUS31 EUROPEAN317U095A6 12-31-2008	11/29/2007	3/25/2008	$678,410	$285,505	$392,905
4,500,000	CALL SWAPTION USD 3MLIBOR/6M 4 75% European 317505QN8 09-08-2009	9/11/2007	7/10/2009	$0	$49,235	($49,235)
12,500,000	CALL SWAPTION USD 3MLIBOR/6M 4 75% European 317505QN8 09-08-2009	9/11/2007	4/1/2009	$777,838	$136,763	$641,075
51,200,000	CALL SWAPTION USD 3MLIBOR/6M 4 75% European 317505QN8 09-08-2009	9/11/2007	4/17/2009	$3,030,784	$560,179	$2,470,605
20,100,000	CALL SWAPTION USD 3MLIBOR/6M 4 75% European 317505QN8 09-08-2009	9/11/2007	9/4/2009	$1,384,287	$219,914	$1,164,373
(2,700,000)	CALL SWAPTION USD BZWLUS31 3MLIBOR/6M 1 8% European 317U832A4 04-27-2009	2/2/2009	4/27/2009	$0	($5,400)	$5,400
4,200,000	CALL SWAPTION USD JPMORGANUS 3MLIBOR/6M 3 45% European 317U381A9 08-03-2009	4/1/2008	7/30/2009	$154,980	$44,940	$110,040
3,000,000	CALL SWAPTION USD JPMORGANUS 3MLIBOR/6M 3 45% European 317U381A9 08-03-2009	4/9/2008	7/30/2009	$110,700	$31,725	$78,975
12,300,000	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 3 45% European 317U389A1 08-03-2009	4/3/2008	7/30/2009	$453,870	$110,700	$343,170
4,800,000	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 3 45% European 317U389A1 08-03-2009	4/8/2008	7/30/2009	$177,120	$50,880	$126,240
58,900,000	CALL SWAPTION USD RBOSUS33 3MLIBOR/6M 4 75% European 317505RY3 09-08-2009	9/11/2007	4/1/2009	$3,665,170	$646,428	$3,018,743
##########	CALL SWAPTION USD SLHIGB21 EUROPEAN 317U261A4 12-19-2008	2/11/2008	9/15/2008	($2,231,165)	($2,241,000)	$9,836
249,000,000	CALL SWAPTION USD SLHIGB21 EUROPEAN 317U261A4 12-19-2008	2/11/2008	9/15/2008	$2,231,165	$2,241,000	($9,835)
(1,300,000)	CALL SWPTN USD DEUTSCHEUS 3M LIBOR / 1 8EUROPEAN 317U853A8 04-27-2009	2/3/2009	4/27/2009	$0	($2,210)	$2,210
(2,200,000)	CALL SWPTN USD DEUTSCHEUS 3M LIBOR / 2 35 EUROPEAN 317U988A6 06-22-2009	4/16/2009	6/22/2009	$0	($7,260)	$7,260
(3,000,000)	CALL SWPTN USD GOLDMANLDN 3M LIBOR / 2 35 EUROPEAN 317U995A7 06-22-2009	4/16/2009	6/22/2009	$0	($10,050)	$10,050
16,900,000	IRO USD 2Y C 3.5000 BZWLUS31 EUROPEAN 317U279A4 02 FEB 2009	2/26/2008	2/2/2009	$0	$191,815	($191,815)
10,300,000	OTC IRO USD 2Y C 3 85 RBS 317U437A3 03 AUG 2009	4/29/2008	8/3/2009	$471,560	$108,923	$362,637
22,700,000	OTC USD ECAL 5 SW2 RBS 317504MX3 12-15-2008	6/15/2007	3/12/2008	$876,220	$63,787	$812,433
23,800,000	OTC USD ECAL 5 SW2 RBS 317504MX3 12-15-2008	6/1/2007	2/22/2008	$800,394	$98,424	$701,970
6,400,000	OTC USD ECAL 5 SW2 RBS 317504MX3 12-15-2008	6/15/2007	2/22/2008	$215,232	$17,984	$197,248
12,100,000	OTC USD ECAL 5 SW2 RBS 317504MX3 12-15-2008	6/15/2007	2/26/2008	$408,375	$34,001	$374,374
24,400,000	OTC USD IRO C 4 50 SW2 MERRILL LYNCH 317U028A8 12-19-2008	10/25/2007	5/2/2008	$448,350	$215,940	$232,410
(3,000,000)	PUT SWPTN USD BARCGB22 4 35 / 3M LIBOR EUROPEAN 317U244B4 11-23-2009	9/11/2009	11/23/2009	$0	($14,400)	$14,400
(900,000)	PUT SWPTN USD BZWLUS31 6M 2 75%/3MLIBOR European 317U837A9 05-22-2009	12/17/2008	5/22/2009	$0	($6,885)	$6,885
(3,300,000)	PUT SWPTN USD BZWLUS31 6M 2 75%/3MLIBOR European 317U837A9 05-22-2009	12/17/2008	5/22/2009	$0	($29,370)	$29,370
(100,000)	PUT SWPTN USD BZWLUS31 6M 2 75%/3MLIBOR European 317U837A9 05-22-2009	12/18/2008	5/22/2009	$0	($723)	$723
(2,700,000)	PUT SWPTN USD BZWLUS31 6M 3 5%/3MLIBOR European 317U833A3 04-27-2009	2/2/2009	4/27/2009	$0	($14,040)	$14,040
(1,000,000)	PUT SWPTN USD DEUTGB2L 6M 2 75%/3MLIBOR European 317U838A8 05-22-2009	12/17/2008	5/22/2009	$0	($6,663)	$6,663
(1,300,000)	PUT SWPTN USD DEUTSCHEUS 3 5 / 3M LIBOR EUROPEAN 317U854A7 04-27-2009	2/3/2009	4/27/2009	$0	($6,630)	$6,630
(21,500,000)	PUT SWPTN USD MSCSUS33 5 15 / 3M LIBOR EUROPEAN 317U969A9 09-08-2009	4/1/2009	9/8/2009	$0	($12,900)	$12,900
(5,600,000)	PUT SWPTN USD RBOSGB2L 4 25 / 3M LIBOR EUROPEAN 317U339B0 12-29-2009	10/29/2009	12/29/2009	$0	($34,265)	$34,265
(100,000)	PUT SWPTN USD RBOSGB2LXXX 2 75 / 3M LIBOR EUROPEAN 317U840A4 05-22-2009	12/18/2008	5/22/2009	$0	($710)	$710
(2,400,000)	PUT SWPTN USD ROYALBKLDN 4 15 / 3M LIBOREUROPEAN 317U922A5 08-03-2009	3/6/2009	8/3/2009	$0	($5,760)	$5,760
5,500,000	SWAPTION / 09-26-2008	5/14/2007	4/1/2008	$207,625	$27,775	$179,850
2,800,000	SWAPTION / 09-26-2008	5/14/2007	4/1/2008	$103,880	$14,140	$89,740
10,300,000	SWAPTION / 09-26-2008	5/16/2007	4/29/2008	$270,633	$48,796	$221,836
1,200,000	SWAPTION / 09-26-2008	5/14/2007	4/3/2008	$40,800	$6,060	$34,740
7,100,000	SWAPTION / 09-26-2008	5/16/2007	4/3/2008	$241,400	$33,636	$207,764
4,600,000	SWAPTION / 09-26-2008	5/16/2007	4/15/2008	$169,464	$21,793	$147,672
7,200,000	SWAPTION / 12-15-2008	5/25/2007	2/22/2008	$219,240	$25,416	$193,824
17,800,000	SWAPTION / 12-15-2008	5/30/2007	2/22/2008	$542,010	$60,342	$481,668
7,800,000	SWAPTION / 12-15-2008	5/30/2007	2/22/2008	$238,680	$26,442	$212,238
4,000,000	SWAPTION BZWLUS31 09-19-2008 317505TM7	9/19/2007	3/7/2008	$138,900	$27,600	$111,300

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
37,200,000	SWAPTION BZWLUS31 09-19-2008 317505TM7	9/19/2007	5/1/2008	$932,790	$256,680	$676,110
58,200,000	SWAPTION BZWLUS31 09-19-2008 317505TM7	9/20/2007	5/1/2008	$1,459,365	$372,480	$1,086,885
20,400,000	SWAPTION BZWLUS31 09-19-2008 317505TM7	10/3/2007	5/1/2008	$511,530	$144,840	$366,690
25,200,000	SWAPTION BZWLUS31 12-19-2008	10/29/2007	5/2/2008	$463,050	$197,190	$265,860
13,900,000	SWAPTION OTC USD ECAL 4 75 SW2 LEHMAN 317504SQ2 03-31-2008	3/19/2007	1/14/2008	$428,120	$77,145	$350,975
4,700,000	SWAPTION OTC USD ECAL 4 75 SW2 LEHMAN 317504SQ2 03-31-2008	3/19/2007	1/31/2008	$176,250	$26,085	$150,165
3,200,000	SWAPTION OTC USD ECAL 4 75 SW2 LEHMAN 317504XY9 26 SEP 2008	5/23/2007	4/8/2008	$116,992	$11,120	$105,872
2,800,000	SWAPTION OTC USD ECAL 4 75 SW2 LEHMAN 317504XY9 26 SEP 2008	5/23/2007	4/15/2008	$102,480	$9,730	$92,750
1,100,000	SWAPTION OTC USD ECAL 4 75 SW2 LEHMAN 317504XY9 26 SEP 2008	5/23/2007	4/15/2008	$40,524	$3,823	$36,702
3,000,000	SWAPTION OTC USD ECAL 4 75 SW2 LEHMAN 317504XY9 26 SEP 2008	5/23/2007	4/9/2008	$111,150	$10,425	$100,725
5,500,000	SWAPTION OTC USD ECAL 4 75 SW2 LEHMAN 317504XY9 26 SEP 2008	5/23/2007	4/10/2008	$208,313	$19,113	$189,200
2,400,000	SWAPTION OTC USD ECAL 4 75 SW2 LEHMAN 317504XY9 26 SEP 2008	5/23/2007	4/8/2008	$87,480	$8,340	$79,140
9,900,000	SWAPTION OTC USD ECAL 4 75 SW2 RBS 317504SK5 03-31-2008	3/13/2007	1/31/2008	$371,250	$59,895	$311,355
13,000,000	SWAPTION OTC USD ECAL 4 75 SW2 RBS 317504SK5 03-31-2008	4/4/2007	1/31/2008	$487,500	$72,800	$414,700
8,700,000	SWAPTION OTC USD ECAL 4 75 SW2 RBS 317504YU6 09-26-2008	5/23/2007	4/2/2008	$306,784	$31,103	$275,681
800,000	SWAPTION OTC USD ECAL 4 75 SW2 RBS 317504YU6 09-26-2008	5/23/2007	4/8/2008	$29,160	$2,860	$26,300
11,400,000	SWAPTION RBOSUS33 12-31-2008 317506XB4	10/10/2007	11/29/2007	$206,340	$75,525	$130,815
20,100,000	SWAPTION RBOSUS33 12-31-2008 317506XB4	10/10/2007	3/25/2008	$694,455	$133,163	$561,293
31	FUT CALL FEB 10 T-NOTE OPTION 1190		12/21/2009	$5,207	$5,207	$0
18	FUT CALL JUN 09 T-NOTE OPTION 1260		2/26/2009	$8,800	$8,800	$0
31	FUT PUT FEB 10 T-NOTE OPTION 1160		12/21/2009	$18,114	$18,114	$0
18	FUT PUT JUN 09 T-NOTE OPTION 1190		2/26/2009	$36,236	$36,236	$0
(1,400,000)	CALL SWAPTION 3 75 USD BKOFAMER EUROPEAN317U096A5 12-31-2008		3/25/2008	($26,530)	($26,530)	$0
(35,800,000)	CALL SWAPTION USD 3 75 MLPFUS31 EUROPEAN317U095A6 12-31-2008		3/25/2008	($678,410)	($678,410)	$0
32,700,000	CALL SWAPTION USD 3MLIBOR/6M 5 15% European 317505SE6 09-08-2009		9/11/2007	$1,012,883	$1,012,883	$0
(32,700,000)	CALL SWAPTION USD 3MLIBOR/6M 5 15% European 317505SE6 09-08-2009		9/11/2007	($1,012,883)	($1,012,883)	$0
1,600,000	CALL SWAPTION USD BARCGB33 European 317U393B3 02-17-2010		12/1/2009	$14,400	$14,400	$0
5,200,000	CALL SWAPTION USD BNPAFRPP 3MLIBOR/6M 2 75% European 317U431B7 04-19-2010		12/21/2009	$9,360	$9,360	$0
1,400,000	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 3 25% European 317U324B7 04-19-2010		12/17/2009	$7,840	$7,840	$0
2,700,000	CALL SWAPTION USD BZWLUS31 3MLIBOR/6M 1 8% European 317U832A4 04-27-2009		2/2/2009	$5,400	$5,400	$0
2,000,000	CALL SWAPTION USD MSCSUS33 European 317U384B4 02-17-2010		11/25/2009	$11,400	$11,400	$0
1,200,000	CALL SWAPTION USD MSCSUS33 European 317U388B0 02-17-2010		12/1/2009	$11,520	$11,520	$0
1,000,000	CALL SWAPTION USD MSCSUS33 European 317U388B0 02-17-2010		11/27/2009	$10,675	$10,675	$0
1,500,000	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M3 25% European 317U394B2 04-19-2010		12/2/2009	$18,750	$18,750	$0
4,500,000	CALL SWAPTION USD RBOSUS33 3MLIBOR/6M 4 75% European 317505RY3 09-08-2009		5/29/2009	$276,593	$276,593	$0
1,700,000	CALL SWPTN USD DEUTGB2LGLO 3M LIBOR / 3 25 EUROPEAN 317U326B5 04-19-2010		11/20/2009	$16,320	$16,320	$0
1,300,000	CALL SWPTN USD DEUTSCHEUS 3M LIBOR / 1 8EUROPEAN 317U853A8 04-27-2009		2/3/2009	$2,210	$2,210	$0
2,200,000	CALL SWPTN USD DEUTSCHEUS 3M LIBOR / 2 35 EUROPEAN 317U988A6 06-22-2009		4/16/2009	$7,260	$7,260	$0
3,000,000	CALL SWPTN USD GOLDMANLDN 3M LIBOR / 2 35 EUROPEAN 317U995A7 06-22-2009		4/16/2009	$10,050	$10,050	$0
(30,200,000)	OTC USD ECAL 5 SW2 RBS 317504MX3 12-15-2008		2/22/2008	($1,015,626)	($1,015,626)	$0
(12,100,000)	OTC USD ECAL 5 SW2 RBS 317504MX3 12-15-2008		2/26/2008	($408,375)	($408,375)	$0
(22,700,000)	OTC USD ECAL 5 SW2 RBS 317504MX3 12-15-2008		3/12/2008	($876,220)	($876,220)	$0
7,900,000	OTC USD ECAL 5 2 SW7 RBS 317504MY1 12-15-2008		6/1/2007	$92,586	$92,586	$0
13,700,000	OTC USD ECAL 5 2 SW7 RBS 317504MY1 12-15-2008		6/15/2007	$113,710	$113,710	$0
(7,900,000)	OTC USD ECAL 5 2 SW7 RBS 317504MY1 12-15-2008		6/1/2007	($92,586)	($92,586)	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
(13,700,000)	OTC USD ECAL 5 2 SW7 RBS 317504MY1 12-15-2008		6/15/2007	($113,710)	($113,710)	$0
(24,400,000)	OTC USD IRO C 4 50 SW2 MERRILL LYNCH 317U028A8 12-19-2008		5/2/2008	($448,350)	($448,350)	$0
1,600,000	PUT SWAPTION USD BARCGB33 European 317U392B4 02-17-2010		12/1/2009	$8,640	$8,640	$0
2,100,000	PUT SWAPTION USD GSCMUS33 European 317U395B1 02-17-2010		12/3/2009	$11,130	$11,130	$0
1,800,000	PUT SWAPTION USD MSCSUS33 European 317U391B5 02-17-2010		12/1/2009	$8,569	$8,569	$0
700,000	PUT SWPTN USD BARCGB22 3 5 / 3M LIBOR EUROPEAN 317U990A2 06-22-2009		4/15/2009	$753	$753	$0
3,000,000	PUT SWPTN USD BARCGB22 4 35 / 3M LIBOR EUROPEAN 317U244B4 11-23-2009		9/11/2009	$14,400	$14,400	$0
100,000	PUT SWPTN USD BARCGB33 6M 10 0%/3MLIBOR European 317U153B3 07-10-2012		12/11/2009	$680	$680	$0
5,200,000	PUT SWPTN USD BNPAFRPP 6M 4 0%/3MLIBOR European 317U432B6 04-19-2010		12/21/2009	$41,132	$41,132	$0
1,400,000	PUT SWPTN USD BOFAUS6S 6M 4 25%/3MLIBOR European 317U299B8 04-19-2010		12/17/2009	$15,260	$15,260	$0
2,700,000	PUT SWPTN USD BZWLUS31 6M 3 5%/3MLIBOR European 317U833A3 04-27-2009		2/2/2009	$14,040	$14,040	$0
1,700,000	PUT SWPTN USD DEUTGB2LGLO 4 25 / 3M LIBOR EUROPEAN 317U325B6 04-19-2010		11/20/2009	$18,573	$18,573	$0
1,300,000	PUT SWPTN USD DEUTSCHEUS 3 5 / 3M LIBOR EUROPEAN 317U854A7 04-27-2009		2/3/2009	$6,630	$6,630	$0
2,200,000	PUT SWPTN USD DEUTSCHEUS 3 5 / 3M LIBOR EUROPEAN 317U997A5 06-22-2009		4/16/2009	$2,750	$2,750	$0
1,900,000	PUT SWPTN USD MSCSUS33 10 / 3M LIBOR EUROPEAN 317U374B6 07-10-2012		11/18/2009	$11,448	$11,448	$0
21,500,000	PUT SWPTN USD MSCSUS33 5 15 / 3M LIBOR EUROPEAN 317U969A9 09-08-2009		4/1/2009	$12,900	$12,900	$0
300,000	PUT SWPTN USD MSCSUS33 6M 10 0%/6MLIBOR European 317U374B6 07-10-2012		12/18/2009	$1,980	$1,980	$0
5,600,000	PUT SWPTN USD RBOSGB2L 4 25 / 3M LIBOR EUROPEAN 317U339B0 12-29-2009		10/29/2009	$34,265	$34,265	$0
200,000	PUT SWPTN USD RBOSGB2RTCM 10 / LIBOR EUROPEAN 317U268B5 07-10-2012		12/11/2009	$1,360	$1,360	$0
2,600,000	PUT SWPTN USD RBOSGB2RTCM 4 25 / LIBOR EUROPEAN 317U307B8 04-19-2010		12/2/2009	$21,710	$21,710	$0
600,000	PUT SWPTN USD RBOSUS33 3 5 / 3M LIBOR EUROPEAN 317U996A6 06-22-2009		4/16/2009	$315	$315	$0
2,400,000	PUT SWPTN USD ROYALBKLDN 4 15 / 3M LIBOREUROPEAN 317U922A5 08-03-2009		3/6/2009	$5,760	$5,760	$0
(8,300,000)	SWAPTION / 09-26-2008		4/3/2008	($282,200)	($282,200)	$0
4,100,000	SWAPTION / 09-26-2008		5/14/2007	$48,226	$48,226	$0
(4,600,000)	SWAPTION / 09-26-2008		4/15/2008	($169,464)	($169,464)	$0
9,600,000	SWAPTION / 09-26-2008		5/16/2007	$105,600	$105,600	$0
(5,500,000)	SWAPTION / 09-26-2008		4/1/2008	($207,625)	($207,625)	$0
(4,100,000)	SWAPTION / 09-26-2008		5/14/2007	($48,226)	($48,226)	$0
(2,800,000)	SWAPTION / 09-26-2008		4/1/2008	($103,880)	($103,880)	$0
(9,600,000)	SWAPTION / 09-26-2008		5/16/2007	($105,600)	($105,600)	$0
(10,300,000)	SWAPTION / 09-26-2008		4/29/2008	($270,633)	($270,633)	$0
(2,400,000)	SWAPTION / 12-15-2008		5/25/2007	($24,720)	($24,720)	$0
8,600,000	SWAPTION / 12-15-2008		5/30/2007	$86,645	$86,645	$0
(8,600,000)	SWAPTION / 12-15-2008		5/30/2007	($86,645)	($86,645)	$0
(25,000,000)	SWAPTION / 12-15-2008		2/22/2008	($761,250)	($761,250)	$0
2,400,000	SWAPTION / 12-15-2008		5/25/2007	$24,720	$24,720	$0
(7,800,000)	SWAPTION / 12-15-2008		2/22/2008	($238,680)	($238,680)	$0
(4,000,000)	SWAPTION BZWLUS31 09-19-2008 317505TM7		3/7/2008	($138,900)	($138,900)	$0
##########	SWAPTION BZWLUS31 09-19-2008 317505TM7		5/1/2008	($2,903,685)	($2,903,685)	$0
(19,400,000)	SWAPTION BZWLUS31 09-19-2008 317505TN5		9/20/2007	($347,260)	($347,260)	$0
13,700,000	SWAPTION BZWLUS31 09-19-2008 317505TN5		9/17/2007	$277,425	$277,425	$0
(6,800,000)	SWAPTION BZWLUS31 09-19-2008 317505TN5		10/3/2007	($138,720)	($138,720)	$0
19,400,000	SWAPTION BZWLUS31 09-19-2008 317505TN5		9/20/2007	$347,260	$347,260	$0
6,800,000	SWAPTION BZWLUS31 09-19-2008 317505TN5		10/3/2007	$138,720	$138,720	$0
(13,700,000)	SWAPTION BZWLUS31 09-19-2008 317505TN5		9/17/2007	($277,425)	($277,425)	$0

Share/Par Value	(a) Property Sold	(c) Date Acquired	(d) Date Sold	(e) Gross Sales Price	(g) Cost or Other Basis Plus Expense of Sale	(h) Gain (Loss)
(25,200,000)	SWAPTION BZWLUS31 12-19-2008		5/2/2008	($463,050)	($463,050)	$0
(8,400,000)	SWAPTION BZWLUS31 12-19-2008		10/29/2007	($186,480)	($186,480)	$0
8,400,000	SWAPTION BZWLUS31 12-19-2008		10/29/2007	$186,480	$186,480	$0
8,600,000	SWAPTION BZWLUS31 12-31-2008 317506AI4		9/26/2007	$187,480	$187,480	$0
(8,600,000)	SWAPTION BZWLUS31 12-31-2008 317506AI4		9/26/2007	($187,480)	($187,480)	$0
(4,700,000)	SWAPTION OTC USD ECAL 4 75 SW2 LEHMAN 317504SQ2 03-31-2008		1/31/2008	($176,250)	($176,250)	$0
(13,900,000)	SWAPTION OTC USD ECAL 4 75 SW2 LEHMAN 317504SQ2 03-31-2008		1/14/2008	($428,120)	($77,145)	($350,975)
(5,500,000)	SWAPTION OTC USD ECAL 4 75 SW2 LEHMAN 317504XY9 26 SEP 2008		4/10/2008	($208,313)	($208,313)	$0
(2,400,000)	SWAPTION OTC USD ECAL 4 75 SW2 LEHMAN 317504XY9 26 SEP 2008		4/8/2008	($87,480)	($87,480)	$0
(3,200,000)	SWAPTION OTC USD ECAL 4 75 SW2 LEHMAN 317504XY9 26 SEP 2008		4/8/2008	($116,992)	($116,992)	$0
(2,800,000)	SWAPTION OTC USD ECAL 4 75 SW2 LEHMAN 317504XY9 26 SEP 2008		4/15/2008	($102,480)	($102,480)	$0
(1,100,000)	SWAPTION OTC USD ECAL 4 75 SW2 LEHMAN 317504XY9 26 SEP 2008		4/15/2008	($40,524)	($40,524)	$0
(3,000,000)	SWAPTION OTC USD ECAL 4 75 SW2 LEHMAN 317504XY9 26 SEP 2008		4/9/2008	($111,150)	($111,150)	$0
(22,900,000)	SWAPTION OTC USD ECAL 4 75 SW2 RBS 317504SK5 03-31-2008		1/31/2008	($858,750)	($858,750)	$0
(800,000)	SWAPTION OTC USD ECAL 4 75 SW2 RBS 317504YU6 09-26-2008		4/8/2008	($29,160)	($29,160)	$0
(8,700,000)	SWAPTION OTC USD ECAL 4 75 SW2 RBS 317504YU6 09-26-2008		4/2/2008	($306,784)	($306,784)	$0
(8,100,000)	SWAPTION OTC USD ECAL 4 9 SW5 LEHMAN 317504SR0 03-31-2008		3/19/2007	($98,820)	($98,820)	$0
8,100,000	SWAPTION OTC USD ECAL 4 9 SW5 LEHMAN 317504SR0 03-31-2008		3/19/2007	$98,820	$98,820	$0
(4,300,000)	SWAPTION OTC USD ECAL 4 9 SW5 RBS 317504UN6 03-31-2008		3/13/2007	($57,083)	($57,083)	$0
4,300,000	SWAPTION OTC USD ECAL 4 9 SW5 RBS 317504UN6 03-31-2008		3/13/2007	$57,083	$57,083	$0
(7,800,000)	SWAPTION OTC USD ECAL 4 95 SW5 LEHMAN 317504XX1 26 SEP 2008		5/23/2007	($62,839)	($62,839)	$0
7,800,000	SWAPTION OTC USD ECAL 4 95 SW5 LEHMAN 317504XX1 26 SEP 2008		5/23/2007	$62,839	$62,839	$0
(4,100,000)	SWAPTION OTC USD ECAL 4 95 SW5 RBS 317504YT9 09-26-2008		5/23/2007	($33,620)	($33,620)	$0
4,100,000	SWAPTION OTC USD ECAL 4 95 SW5 RBS 317504YT9 09-26-2008		5/23/2007	$33,620	$33,620	$0
19,700,000	SWAPTION RBOSUS33 09-08-2009 317505RX5		9/11/2007	$617,250	$617,250	$0
(19,700,000)	SWAPTION RBOSUS33 09-08-2009 317505RX5		9/11/2007	($617,250)	($617,250)	$0
(20,100,000)	SWAPTION RBOSUS33 12-31-2008 317506XB4		3/25/2008	($694,455)	($694,455)	$0
(11,400,000)	SWAPTION RBOSUS33 12-31-2008 317506XB4		11/29/2007	($206,340)	($75,525)	($130,815)
(15)	FUT PUT SEP 09 EURO DOLLARS 9862	4/16/2009	9/15/2009	$0	($2,419)	$2,419
	Total Options			**$4,610,592**	**$189,951**	**$4,420,641**

STATEMENT 3

FORM 990PF, PART I - OTHER INCOME

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME
INCOME - LIMITED LIABILITY INVESTMENTS	0.	13,157,753.	0.
OTHER INCOME	193,507.	9,585.	0.
TOTALS	193,507.	13,167,338.	0.

STATEMENT 4

FORM 990PF, PART I - LEGAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
LEGAL FEES	336,830.	149,864.	0.	210,920.
TOTALS	336,830.	149,864.	0.	210,920.

STATEMENT 5

FORM 990PF, PART I - ACCOUNTING FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
AUDIT FEES	451,757.	211,404.	0.	283,103.
TOTALS	451,757.	211,404.	0.	283,103.

STATEMENT 6

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
OTHER PROFESSIONAL FEES (PRIMARILY INVESTMENT ADVISORY FEES)	12,430,579.	11,740,841.	0.	1,809,557.
TOTALS	12,430,579.	11,740,841.	0.	1,809,557.

STATEMENT 7

FORM 990PF, PART I - INTEREST EXPENSE

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
INTEREST ON BONDS PAYABLE	5,183,641.	0.	0.	193,420.
TOTALS	5,183,641.	0.	0.	193,420.

The Andrew W. Mellon Foundation
Form 990PF
13-1879954
Calendar Year 2009

NET LAND AND DEPRECIABLE ASSETS (Part I, Line 19 and Part II, Line 14)

	Land	Buildings and Improvements	Furnishings and Equipment	Total	
Office Building, 140-144 E 62nd St , New York , NY (Note A)	4,132,500	18,931,292		23,063,792	
Furnishings and Equipment of Office Building			2,865,690	2,865,690	
Office Building, 151,153 and 155 E 61st St , New York, NY (Note B)		38,839,203		38,839,203	
Total Assets at January 1, 2009	**4,132,500**	**57,770,495**	**2,865,690**	**64,768,685**	
2009 Deletions				-	
Total Assets at December 31, 2009	**4,132,500**	**57,770,495**	**2,865,690**	**64,768,685**	FORM 990PF - PART II LINE 14
Reserve for Depreciation					
Reserve for Depreciation at January 1, 2009		12,942,772	1,973,702	14,916,474	
Additions - Provision for 2009 Depreciation (Note C)		2,368,397	268,930	2,637,327	FORM 990PF - PART I LINE 19
Reserve for Depreciation at December 31, 2009	**-**	**15,311,169**	**2,242,632**	**17,553,801**	FORM 990PF - PART II LINE 14
Net Property at December 31, 2009	**4,132,500**	**42,459,326**	**623,058**	**47,214,884**	FORM 990PF - PART II LINE 14

NET LAND AND DEPRECIABLE ASSETS (NOTES)

Note (A) The amounts shown for land and office building at 140 to 144 East 62nd Street represent the actual cost plus renovations and improvements

Note (B) This building was purchased in 2002 and was converted to an office building The Foundation currently leases this building to Ithaka Harbors, Inc and ARTstor Inc

Note (C) The office buildings in use are depreciated on a straight-line basis over their useful lives, generally 25-28 years Building improvements are depreciated over the remaining useful life of the building Furniture and equipment are depreciated on a straight-line basis over 7 years The portion of the 2009 depreciation expense allocated towards investment income was $336,374 (Part I, line 19, column b)

STATEMENT 8

FORM 990PF, PART I - TAXES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
FEDERAL EXCISE TAX BENEFIT	-87,784.	0.	0.	0.
FEDERAL UBI TAX PROVISION	401.	0.	0.	0.
STATE TAX PROVISION	206,368.	0.	0.	0.
TOTALS	118,985.	0.	0.	0.

STATEMENT 9

FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
TECHNOLOGY EXPENSES	1,077,029.	308,575.	0.	762,786.
INSURANCE	220,463.	60,244.	0.	128,899.
COMMUNICATIONS	144,411.	34,744.	0.	110,342.
OFFICE SUPPLIES	192,972.	50,826.	0.	142,146.
DATA ACQUISITION	85,821.	22,437.	0.	63,384.
TEMPORARY HELP	272,907.	111,906.	0.	161,001.
MISCELLANEOUS	218,360.	8,032.	0.	234,334.
TOTALS	2,211,963.	596,764.	0.	1,602,892.

Security	Shares	Tax Cost	Market Value
DANSKE BANK A/S CD .21% 25/01/2010	2,000,000	$2,000,000	$2,000,000
NORDEA BK FINLAND CD .2% 08/02/2010	2,000,000	$2,000,000	$2,000,000
RABOBANK NEDERLAND CD 0.0% 17/05/2010	2,500,000	$2,496,392	$2,496,075
AUSTRALIA & NEW CD .22% 20/01/2010	500,000	$500,000	$500,000
AUSTRALIA & NEW CD .225% 18/02/2010	1,500,000	$1,500,000	$1,500,000
BANCO BILBAO CD .25% 18/02/2010	500,000	$500,000	$500,000
BANCO BILBAO CD .28% 03/03/2010	500,000	$500,014	$500,017
BARCLAYS BK CD .24% 04/02/2010	1,000,000	$1,000,000	$1,000,000
BK OF CD .2% 25/01/2010	1,500,000	$1,500,000	$1,500,000
BNP PARIBAS CD .25% 25/01/2010	500,000	$500,000	$500,033
BNP PARIBAS LONDON CD .23% 11/01/2010	1,000,000	$1,000,000	$1,000,000
CALYON APPOLD STR CD .275% 01/02/2010	1,000,000	$1,000,000	$1,000,000
CALYON,APPOLD STR CD .27% 01/03/2010	500,000	$500,000	$500,098
CALYON,APPOLD STR CD .3% 26/02/2010	1,000,000	$1,000,000	$1,000,000
CR AGRICOLE SA CD .26% 01/02/2010	3,000,000	$3,000,000	$3,000,000
CREDIT AGRICOLE SA CD .23% 06/01/2010	2,000,000	$2,000,000	$2,000,000
SOCIETE GENERALE CD .25% 16/02/2010	2,000,000	$2,000,000	$2,000,000
BANCO BILBAO VIZCAYA N Y BRH INSTL CTF DDTD 10-30-2009 .28 C/D 03-01-2010	1,150,000	$1,150,028	$1,150,023
BARCLAYS BANK PLC DTD 10-20-2009 .92 C/D07-20-2010	950,000	$950,000	$952,432
BNP PARIBAS CHGO BRH INSTL CTF DEP PR DTD 10-26-2009 .25 C/D 01-26-2010	570,000	$570,000	$570,023
BNP PARIBAS CHICAGO BR DTD 11-18-2009 .23 CTF OF DEP DUE 02-18-2010	470,000	$470,000	$470,014
DTD 10-26-2009 .25 C/D 04-26-2010	2,290,000	$2,290,000	$2,290,366
DTD 10-26-2009 .32 C/D 04-26-2010	1,060,000	$1,060,000	$1,060,201
DTD 11-12-2009 .22 C/D 02-12-2010	626,000	$626,000	$625,987
DTD 12-01-2009 .17 C/D 02-02-2010	730,000	$730,000	$730,029
LLOYDS BK PLC N Y BRH INSTL CTF DEP PROGDTD 10-20-2009 .94 C/D 07-13-2010	3,630,000	$3,630,000	$3,639,365
LLOYDS BK PLC NY BRNCH DTD 11-27-2009 .195 CTF OF DEP DUE 01-04-2010	2,140,000	$2,140,000	$2,140,000
RABOBANK NEDERLAND N Y BRH INSTL CTF DEPDTD 10-30-2009 .29 C/D 04-30-2010	920,000	$920,000	$920,120
ROYAL BK OF SCOTLAND CTF DTD 10-19-2009 1.05 CTF OF DEP DUE 07-13-2010	2,100,000	$2,100,000	$2,106,657
ROYAL BK SCOTLAND PLC N Y BRH INSTL CTF DTD 11-06-2009 .3 C/D 02-08-2010	800,000	$800,000	$800,048
SOCIETE GENERALE INSTL CTF DEP PROGRAM BDTD 11-20-2009 .25 C/D 02-22-2010	1,642,000	$1,642,000	$1,642,049

Security	Shares	Tax Cost	Market Value
WESTPAC BKG CORP N Y DTD 10-23-2009 .3 CTF OF DEP DUE 04-23-2010	760,000	$760,000	$760,213
LMA S A / LMA AMERS LLC DISC COML PAPER 144A YRS 3&4 01-14-2010	360,000	$359,914	$359,966
CHARTA LLC DISC COML PAPER 4/2 YRS 3&4 03-05-2010	1,140,000	$1,139,352	$1,139,655
CHARTA LLC DISC COML PAPER 4/2 YRS 3&4 CPN 02-02-2010	1,150,000	$1,149,505	$1,149,863
CRC FDG LLC DISC COML PAPER 4/2 YRS 3&4 02-01-2010	570,000	$569,759	$569,873
CRC FDG LLC DISC COML PAPER 4/2 YRS 3&4 02-08-2010	550,000	$549,740	$549,833
KITTYHAWK FDG CORP DISC COML PAPER 4/2 YRS 3&4 02-22-2010	618,000	$617,704	$617,845
SHEFFIELD RECEIVABLES CORP DISC COML PAPER 4/2 YRS 3&4 01-06-2010	420,000	$419,918	$419,994
SHEFFIELD RECEIVABLES CORP DISC COML PAPER 4/2 YRS 3&4 01-08-2010	760,000	$759,859	$759,985
SHEFFIELD RECEIVABLES CORP DISC COML PAPER 4/2 YRS 3&4 01-21-2010	460,000	$459,879	$459,965
VICTORY RECEIVABLES CORP DISC COML PAPER4/2 YRS 3&4 01-19-2010	400,000	$399,888	$399,973
YORKTOWN CAP LLC DISC COML PAPER 4/2 YRS3&4 02-02-2010	760,000	$759,751	$759,909
BUY TO OPEN REPO W/J.P. MORGAN SEC .000001% FROM 12-31-2009 TO 01-04-2010	1,400,000	$1,400,000	$1,400,000
MONEY MKT FUND-BANK OF NY		$114,016	$114,016
NIF COAL ACCOUNT SHORTTERM		$2,245,043	$2,245,043
FEDERAL HOME LN BK CONS DISC NTS 01-13-2010	16,900,000	$16,899,127	$16,899,916
MFB NORTHERN INSTL FDS GOVT SELECT PORTFOLIO	682,271	$682,271	$682,271
MFB NORTHERN INSTL FDS GOVT SELECT PORTFOLIO	38,315,573	$38,315,573	$38,315,573
MFB NORTHERN INSTL FDS GOVT SELECT PORTFOLIO	-	$0	$0
MFB NORTHERN INSTL FDS GOVT SELECT PORTFOLIO	534	$534	$534
MFB NORTHERN INSTL FDS GOVT SELECT PORTFOLIO	-	$0	$0
MFB NORTHERN INSTL FDS GOVT SELECT PORTFOLIO	1,243,616	$1,243,616	$1,243,616
MFB NORTHERN INSTL FDS GOVT SELECT PORTFOLIO	36,099	$36,099	$36,099
MFB NORTHERN INSTL FDS GOVT SELECT PORTFOLIO	80,878,391	$80,878,391	$80,878,391
MFB NORTHERN INSTL FDS GOVT SELECT PORTFOLIO	3,899,376	$3,899,376	$3,899,376
MFB NORTHERN INSTL FDS GOVT SELECT PORTFOLIO	370,944	$370,944	$370,944
MFB NORTHERN INSTL FDS GOVT SELECT PORTFOLIO	1,061,521	$1,061,521	$1,061,521
CF BNY SER INST SHORT TRM TREAS INV SEG PORT OFFSHORE - INST SHRS FD	78,894,196	$78,894,196	$78,894,196
Australian dollar	2,698	$2,698	$2,698
Canadian dollar	2,862	$2,862	$2,862
Euro	38,738	$38,738	$38,738

Security	Shares	Tax Cost	Market Value
United States dollar	726,510	$726,510	$726,510
United States dollar	1,842,721	$1,842,721	$1,842,721
United States dollar	6,745,344	$6,745,344	$6,745,344
United States dollar	147,868	$147,868	$147,868
United States dollar	-	$0	$0
United States dollar	2,135,636	$2,135,636	$2,135,636
United States dollar	678,254	$678,254	$678,254
United States dollar	22,596,203	$22,596,203	$22,596,203
United States dollar	58,000	$58,000	$58,000
TOTAL		**$311,035,246**	**$311,056,943**

Security	Shares	Tax Cost	Market Value
UNITED STATES TREAS BILLS 02-25-2010 DTD00488	250,000	$249,900	$249,985
UNITED STATES TREAS BILLS 04-22-2010	150,000	$149,955	$149,964
US TREAS BILLS 01-14-2010 DTD 01/15/2009	70,000	$69,997	$70,000
BRAZIL(FED REP OF) 6 DUE 01-17-2017 BEO	1,000,000	$1,028,902	$1,080,000
UNITED MEXICAN STATES # TR 00021 12/23/08 5.95 DUE 03-19-2019 BEO	300,000	$296,432	$317,250
QATAR ST BD DTD 11/2009 144A 5.25% DUE 01-20-2020 BEO	300,000	$299,296	$302,250
QATAR ST BD DTD 11/2009 144A 5.25% DUE 01-20-2020 BEO	1,600,000	$1,609,500	$1,612,000
DTD 00259 3.125% DUE 10-31-2016 REG	1,000,000	$1,021,859	$987,422
DTD 00259 3.125% DUE 10-31-2016 REG	300,000	$306,867	$296,227
UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG	5,700,000	$6,000,363	$5,472,000
UNITED STATES TREAS BDS 8 1/8% 15/5/2021USD1000 8.125% DUE 05-15-2021 REG	1,000,000	$1,427,957	$1,367,969
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG	3,000,000	$2,704,774	$2,457,186
UNITED STATES TREAS BDS DTD 08/15/1994 7.5 15 NOV 2024	300,000	$418,453	$401,063
UNITED STATES TREAS NTS 4% NTS 15/08/18 USD1000 4% DUE 08-15-2018 REG	13,200,000	$13,924,831	$13,481,530
UNITED STATES TREAS NTS DTD 00176 4.25% DUE 11-15-2017 REG	1,200,000	$1,302,276	$1,257,750
UNITED STATES TREAS NTS DTD 00250 2.375%DUE 08-31-2014 REG	10,600,000	$10,668,163	$10,522,154
UNITED STATES TREAS NTS DTD 11/15/2009 3.375% DUE 11-15-2019 REG	350,000	$348,517	$336,658
UNITED STATES TREAS NTS DTD 11/15/2009 3.375% DUE 11-15-2019 REG	5,175,000	$5,203,301	$4,977,729
UNITED STATES TREAS NTS DTD 11/30/09 2.75% DUE 11-30-2016 REG	300,000	$300,820	$288,820
UNITED STATES TREAS NTS DTD 11/30/09 2.75% DUE 11-30-2016 REG	4,200,000	$4,164,132	$4,043,483
UNITED STATES TREAS NTS NT 1% DUE 07-31-2011 REG	320,000	$321,325	$320,487
UNITED STATES TREAS NTS NT 1% DUE 10-31-2011 REG	191,000	$192,059	$190,828
UNITED STATES TREAS NTS NT 1% DUE 10-31-2011 REG	400,000	$399,433	$399,640
UNITED STATES TREAS NTS NT 2.625 DUE 07-31-2014 REG	800,000	$815,340	$804,000
UNITED STATES TREAS NTS NT 3.25% DUE 07-31-2016 REG	8,500,000	$8,725,710	$8,515,275
UNITED STATES TREAS NTS NT 4.25 DUE 08-15-2015 REG	17,600,000	$19,220,942	$18,837,491
UNITED STATES TREAS NTS T-NT 1% DUE 09-30-2011 REG	30,000	$30,082	$29,992
US TREAS 7.875 BD 2-15-2021 REG	600,000	$821,625	$806,437
US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG	1,200,000	$1,142,250	$1,148,626
US TREAS BDS USD1000 5.25DUE 02-15-2029 REG	300,000	$344,438	$325,031
US TREAS NTS 3.875 NTS 15/05/2018 USD1000 3.875 DUE 05-15-2018 REG	400,000	$411,720	$406,156

Security	Shares	Tax Cost	Market Value
US TREAS SEC 4.5 DUE 08-15-2039 REG	1,100,000	$1,133,522	$1,075,078
UTD STATES TREAS 2.375% DUE 09-30-2014	4,000,000	$4,016,082	$3,966,240
UTD STATES TREAS 2.375% DUE 09-30-2014	24,720,000	$24,795,834	$24,511,363
EXPORT IMPORT BK KOREA NT 5.875% DUE 01-14-2015 REG	900,000	$901,261	$965,801
FHA REILLY # 113 7.43 BD DUE 06-01-2024 REG	543,891	$553,754	$544,902
OVERSEAS PVT INVT CORP U S GOVT GTD PARTN CTF 5.1 DUE 12-10-2012 REG	1,100,000	$1,100,808	$1,179,000
SBA GTD PARTN CTFS SER SBIC-PS 2000-10B 7.452 DUE 08-01-2010 REG	207,638	$207,638	$214,191
AL 21ST CENTY AUTH TOB SETTLEMENT REV 5.5 12-01-2010 BEO	1,850,000	$1,852,805	$1,892,310
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE	1,500,000	$1,512,309	$1,417,620
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	700,000	$705,145	$684,607
CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG	1,400,000	$1,400,000	$1,461,894
CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG TAXABLE	1,500,000	$1,500,000	$1,566,315
MASSACHUSETTS BAY TRANSN AUTH MASS SALESTAX REV SR-SER C DUE 07-01-2020 REG	1,150,000	$935,652	$992,772
PA ST HIGHER ED ASSISTANCE AGY NTS-SR-CLA-1 VAR RT DUE 10-25-2016 BEO TAXABLE	133,460	$133,432	$129,963
TEXAS ST 4.75% 04-01-2037 BEO	400,000	$409,399	$400,512
FEDERAL HOME LN MTG CORP POOL #G0-4567 5.5% 07-01-2038 BEO	608,594	$620,599	$638,197
FHLMC MULTICLASS SER 3010 CL WB 4.5 07-15-2020	3,000,000	$2,737,969	$3,080,856
FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044	1,794,591	$1,802,415	$1,709,215
FNMA POOL #544860 ADJ RT DUE 09-01-2034 BEO	602,119	$610,173	$621,835
FNMA POOL #606116 ADJ RT DUE 09-01-2031 REG	71,954	$72,647	$73,210
FNMA POOL #638987 ADJ RT DUE 12-01-2030 BEO	208,680	$209,030	$208,419
FNMA POOL #745959 5.5% 11-01-2036 BEO	149,745	$152,474	$157,037
FNMA POOL #795297 1.671% 07-01-2044 BEO	476,553	$478,198	$468,252
FNMA POOL #838982 5.094% 06-01-2035 BEO	813,261	$806,780	$854,241
FNMA POOL #870897 5.146% 01-01-2037 BEO	293,264	$292,439	$299,695
FNMA POOL #979639 5% 06-01-2023 BEO	674,749	$689,208	$705,896
FNMA POOL #992036 6% 10-01-2038 BEO	709,964	$739,535	$752,672
FNMA POOL #AC3328 4.5% 10-01-2039 BEO	994,557	$1,008,118	$993,731
FNMA REMIC SER 2004-W8 CL 1AF 06-25-2044	39,672	$39,647	$39,543
FNMA SERIES 2003-88 CLASS-FE 05-25-2030	1,255,764	$1,256,099	$1,245,774
GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6.5 30 YRS SETTLES JAN	1,000,000	$1,067,813	$1,063,125

Security	Shares	Tax Cost	Market Value
GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES JAN	1,000,000	$1,064,531	$1,056,562
GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	1,000,000	$1,038,125	$1,028,281
GNMA POOL #635306 6% 06-15-2036 BEO	368,789	$365,735	$390,684
GNMA POOL #651239 6% 02-15-2036 BEO	168,979	$176,647	$179,011
GNMA POOL #653823 6% 04-15-2036 BEO	93,973	$94,521	$99,552
GNMA POOL #655201 SER 2036 6% DUE 05-15-2036 REG	190,018	$191,039	$201,299
GNMA POOL #780541 SER 2026 6% DUE 07-15-2026 REG	41,062	$41,347	$43,768
GNMA POOL #782119 6% 08-15-2036 BEO	597,910	$617,013	$633,042
SLM PRIVATE CR STUDENT LN TR SER 2003-B CL A-1 DUE 09-15-2017 REG	349	$349	$348
TOTAL		**$141,251,312**	**$139,002,215**

Security	Shares	Tax Cost	Market Value
MDS INC COM	129,550	$1,774,486	$991,058
TECK RESOURCES LIMITED	39,000	$1,011,640	$1,363,830
TEEKAY CORP COM	85,070	$3,115,864	$1,974,475
AGILENT TECHNOLOGIES INC COM	73,160	$2,118,259	$2,273,081
AMGEN INC COM	53,740	$3,083,292	$3,040,072
AOL INC COM STK	32,290	$762,284	$751,711
ATLAS ENERGY INC COM STK	78,192	$2,911,126	$2,359,053
ATMEL CORP COM	316,410	$1,231,648	$1,458,650
AUTOZONE INC COM	5,940	$884,786	$938,936
BALL CORP COM	71,500	$2,811,021	$3,696,550
BAXTER INTL INC COM	48,110	$2,361,617	$2,823,095
BIOGEN IDEC INC COM STK	31,290	$1,526,047	$1,674,015
BOSTON SCIENTIFIC CORP COM	75,600	$826,919	$680,400
BROADRIDGE FINL SOLUTIONS INC COM STK	30,350	$614,736	$684,696
CA INC COM	60,130	$1,285,864	$1,350,520
CHEMED CORP NEW COM	40,970	$1,769,250	$1,965,331
COMPUTER SCI CORP COM	37,660	$1,980,564	$2,166,580
CROWN HLDGS INC COM	143,210	$2,543,375	$3,663,312
DEAN FOODS CO NEW COM	121,860	$2,649,199	$2,198,354
DEVON ENERGY CORP NEW COM	49,560	$3,729,294	$3,642,660
DIRECTV COM CL A COM CL A	99,210	$2,183,473	$3,308,654
DRESSER-RAND GROUP INC COM	123,250	$3,134,757	$3,895,933
DST SYS INC COM	39,980	$2,512,575	$1,741,129
DYNCORP INTL INC COM CL A COM CL A	68,690	$1,105,060	$985,702
EAGLE MATLS INC COM	11,150	$379,804	$290,458
EASTMAN CHEM CO COM	44,070	$2,516,742	$2,654,777
ENZON PHARMACEUTICALS INC COM	115,900	$970,471	$1,220,427
GENERAL DYNAMICS CORP COM	64,650	$4,156,577	$4,407,191
GLOBAL CROSSING LTD COM USD0.01	57,350	$1,066,358	$817,238
HEALTH NET INC COM	39,304	$672,067	$915,390
L-1 IDENTITY SOLUTIONS INC COM	99,280	$1,009,849	$743,607
LEAP WIRELESS INTL INC COM NEW COM STK	59,010	$2,312,447	$1,035,626
LSI CORP COM STK	295,786	$1,584,307	$1,777,674
MCMORAN EXPL CO COM	57,790	$854,869	$463,476
NVIDIA CORP COM	127,380	$1,540,359	$2,379,458
OWENS CORNING NEW COM STK	59,740	$1,235,889	$1,531,734

Security	Shares	Tax Cost	Market Value
PACKAGING CORP AMER COM ISIN US6951561090	73,080	$1,212,410	$1,681,571
PDL BIOPHARMA INC COM	126,750	$913,265	$869,505
PRAXAIR INC COM	25,380	$1,779,262	$2,038,268
PRECISION CASTPARTS CORP COM	31,940	$2,850,351	$3,524,579
RAYTHEON CO USD0.01	28,090	$1,148,956	$1,447,197
ROCKWELL COLLINS INC COM	19,960	$833,537	$1,104,986
SARA LEE CORP COM	71,150	$873,015	$866,607
SERVICE CORP INTL COM	64,890	$461,811	$531,449
SHERWIN-WILLIAMS CO COM	18,870	$973,951	$1,163,336
SYMANTEC CORP COM	76,360	$1,245,818	$1,366,080
THERAVANCE INC COM STK	29,240	$409,597	$382,167
VALEANT PHARMACEUTICALS INTL COM STK	129,590	$1,935,385	$4,119,666
VALSPAR CORP COM	92,060	$1,830,723	$2,498,508
CDN NAT RES LTD COM CDN NAT RES COM STK	40,756	$324,268	$2,932,394
ADR SAP AG SPONSORED ADR	77,305	$3,561,506	$3,618,647
ADR NESTLE S A SPONSORED ADR REPSTG REG SH	151,693	$3,685,375	$7,334,357
ADR NOVARTIS AG	74,663	$3,853,279	$4,063,907
ADR BP P L C SPONSORED ADR	56,763	$2,958,065	$3,290,551
AIR PROD & CHEM INC COM	43,610	$2,624,538	$3,535,027
AMERICAN EXPRESS CO	110,044	$4,066,018	$4,458,983
ANALOG DEVICES INC COM	110,942	$3,883,131	$3,503,548
AVON PRODUCTS INC COM USD0.25	91,781	$2,413,664	$2,891,102
BAKER HUGHES INC COM	53,422	$1,802,326	$2,162,523
BECTON DICKINSON & CO COM	38,718	$986,030	$3,053,301
BORG WARNER INC COM	51,053	$1,041,537	$1,695,981
CARNIVAL CORP COM PAIRED	81,363	$2,526,851	$2,578,393
CATERPILLAR INC COM	52,510	$1,848,245	$2,992,545
CHARLES RIV LABORATORIES INTL INC COM	58,470	$2,244,823	$1,969,854
CISCO SYSTEMS INC	199,722	$4,096,381	$4,781,345
COCA COLA CO COM	71,887	$3,877,501	$4,097,559
COMCAST CORP NEW-CL A	199,465	$4,487,529	$3,362,980
COSTCO WHOLESALE CORP NEW COM	68,104	$3,106,473	$4,029,714
CVS CAREMARK CORP COM STK	104,112	$1,436,251	$3,353,448
DOVER CORP COM	47,819	$1,649,800	$1,989,749
EMERSON ELECTRIC CO COM	78,020	$2,751,907	$3,323,652
EOG RESOURCES INC COM	30,864	$1,528,668	$3,003,067

Security	Shares	Tax Cost	Market Value
EXELON CORP COM	49,923	$2,714,507	$2,439,737
FEDEX CORP COM	38,281	$2,980,839	$3,194,549
GOLDMAN SACHS GROUP INC COM	15,087	$2,654,070	$2,547,289
GOOGLE INC CL A CL A	7,013	$3,063,494	$4,347,920
GRAINGER W W INC COM	41,840	$2,126,053	$4,051,367
INTERNATIONAL BUSINESS MACHS CORP COM	27,537	$1,474,240	$3,604,593
JOHNSON & JOHNSON COM	51,065	$2,227,896	$3,289,097
M & T BK CORP COM	23,341	$1,475,550	$1,561,279
MEDTRONIC INC COM	74,018	$3,449,310	$3,255,312
MICROSOFT CORP COM	196,873	$4,673,017	$6,002,658
MONSANTO CO NEW COM	44,308	$3,293,489	$3,622,179
OCCIDENTAL PETROLEUM CORP	30,075	$1,804,066	$2,446,601
PEPSICO INC COM	54,932	$3,678,936	$3,339,866
PHILIP MORRIS INTL INC COM	44,877	$692,907	$2,162,623
PROCTER & GAMBLE CO COM	59,596	$3,891,550	$3,613,305
PROGRESSIVE CORP OH COM	183,024	$3,408,577	$3,292,602
QUALCOMM INC COM	50,727	$1,698,492	$2,346,631
SYSCO CORP COM	125,177	$3,997,355	$3,497,445
TIFFANY & CO COM	87,982	$3,590,162	$3,783,226
UNION PAC CORP COM	46,776	$2,658,125	$2,988,986
UTI WORLDWIDE INC ORD NPV	112,894	$3,024,824	$1,616,642
WAL-MART STORES INC COM	57,452	$2,712,457	$3,070,809
WELLS FARGO & CO NEW COM STK	116,375	$2,513,064	$3,140,961
#REORG/WILLIS GROUP STOCK MERGER WILLIS GROUP 2056808 EFF 01/04/2010	104,493	$2,066,510	$2,756,525
AAR CORP COM	60,359	$1,780,681	$1,387,050
BIG LOTS INC COM	256,500	$3,326,874	$7,433,370
BROWN & BROWN INC COM	50,000	$993,290	$898,500
CHECKPOINT SYS INC COM STK USD0.10	190,600	$3,343,781	$2,906,650
CHECKPOINT SYS INC cost reserve		**$291,146**	**$291,146**
COMSTOCK RES INC COM NEW COM NEW	53,000	$1,438,487	$2,150,210
CORINTHIAN COLLEGES INC COM STK	100,000	$1,598,330	$1,377,000
DEVON ENERGY CORP NEW COM	62,772	$1,001,387	$4,613,742
DEVRY INC DEL COM	142,000	$3,609,681	$8,055,660
ITT EDL SVCS INC COM	80,000	$862,729	$7,676,800
NATIONAL WESTN LIFE INS CO CL A	32,342	$3,183,716	$5,615,218
OWENS & MINOR INC NEW COM	116,000	$1,593,550	$4,979,880

Security	Shares	Tax Cost	Market Value
PLAINS EXPL & PRODTN CO COM	99,351	$1,585,484	$2,748,049
ROSS STORES INC COM	130,000	$3,622,443	$5,552,300
SAKS INC COM	224,700	$1,334,525	$1,474,032
SOUTH FINL GROUP INC COM	203,000	$5,183,138	$130,874
SOUTHWESTERN ENERGY CO COM	143,800	$143,575	$6,931,160
UNVL HEALTH SERVICES INC CL B COM	161,800	$3,122,215	$4,934,900
CF SILCHESTER INTL VALUE EQTY TR FD	**3,344,983**	**$192,665,585**	**$205,286,979**
CF SILCHESER INTL INVESTORS JAPANESE EQ TR	**2,796,266**	**$27,520,537**	**$25,907,054**
WINSTAR RES LTD NEW COM	303,754	$884,387	$870,802
INFINERA CORP COM STK USD0.001	30,612	$264,739	$271,528
OPENTABLE INC COM	20,552	$565,632	$523,254
NESS TECHNOLOGIES INC COM	55,200	$687,905	$270,480
CORE LABORATORIES NV NLG0.03	8,600	$186,730	$1,015,832
ADTRAN INC COM	36,600	$819,239	$825,330
ADVANCED ANALOGIC TECHNOLOGIES INC COM	77,700	$678,921	$306,138
ADVISORY BRD CO COM	14,700	$462,650	$450,702
AECOM TECHNOLOGY CORP DELAWARE COM	37,100	$884,374	$1,020,250
ALBEMARLE CORP COM	26,100	$1,008,276	$949,257
AMERN MED SYS HLDGS INC COM STK	64,500	$1,066,138	$1,244,205
ARENA RES INC COM	15,500	$280,650	$668,360
ARGO GROUP INTERNATIONAL HOLDINGS COM STK	30,389	$1,386,524	$885,535
ARIBA INC COM NEW	67,800	$755,236	$848,856
ATMI INC COM	23,100	$641,386	$430,122
BEBE STORES INC COM	26,800	$197,169	$168,036
BECKMAN COULTER INC COM	19,900	$957,807	$1,302,256
BERKLEY W R CORP COM	35,700	$826,774	$879,648
BLACKBOARD INC COM	21,100	$600,833	$957,729
BRADY CORP CL A	43,400	$1,482,110	$1,302,434
CABOT CORP COM	17,400	$554,582	$456,402
CARRIZO OIL & GAS INC COM	33,600	$968,818	$890,064
CATALYST HEALTH SOLUTIONS INC COM STK	46,500	$1,239,359	$1,695,855
CHEESECAKE FACTORY INC COM	44,100	$1,349,733	$952,119
CHICOS FAS INC COM	173,100	$1,238,895	$2,432,055
CLARCOR INC COM	26,000	$783,214	$843,440
COGENT INC COM	43,900	$477,469	$456,121
CONMED CORP COM	31,300	$692,333	$713,640

Security	Shares	Tax Cost	Market Value
CONSTANT CONTACT INC COM STK	16,300	$261,569	$260,800
CORINTHIAN COLLEGES INC COM STK	34,800	$670,606	$479,196
CUMBERLAND PHARMACEUTICALS INC COM STK	26,500	$413,606	$360,135
DENBURY RES INC HLDG CO COM NEW	88,800	$526,090	$1,314,240
DEXCOM INC COM	8,100	$60,993	$65,448
DOLLAR TREE INC COM STK	31,100	$1,026,726	$1,502,130
ECLIPSYS CORP COM	27,500	$578,242	$509,300
ENPRO INDS INC COM	14,700	$353,374	$388,227
EQUINIX INC COM NEW COM NEW	16,600	$1,068,457	$1,762,090
EV3 INC COM	50,800	$789,666	$677,672
FACTSET RESH SYS INC COM STK	27,900	$969,849	$1,837,773
HARMAN INTL INDS INC NEW COM STK USD0.01	30,800	$684,796	$1,086,624
HHGREGG INC COM STK	30,400	$343,760	$669,712
HUB GROUP INC CL A	37,700	$771,604	$1,011,491
IGATE CORP COM STK ISIN# US45169U1051	73,400	$420,494	$734,000
II-VI INC COM	19,300	$453,391	$613,740
INSIGHT ENTERPRISES INC COM	41,000	$814,284	$468,220
INVT TECH GROUP INC NEW COM	27,300	$1,080,593	$537,810
JABIL CIRCUIT INC COM	89,000	$1,162,353	$1,545,930
JEFFERIES GROUP INC NEW COM	38,300	$674,937	$908,859
KAYDON CORP COM	23,700	$1,291,609	$847,512
LADISH INC COM NEW	14,300	$590,298	$215,644
LANDSTAR SYS INC COM	36,900	$941,895	$1,430,613
LITTELFUSE INC COM	7,100	$207,370	$228,265
LKQ CORP COM LKQ CORP	71,600	$1,006,401	$1,402,644
LOOPNET INC COM STK	58,300	$1,043,664	$579,502
MASTEC INC COM	130,500	$1,750,201	$1,631,250
MEDNAX INC COM	38,700	$1,722,777	$2,326,257
MILLIPORE CORP COM	32,100	$1,935,121	$2,322,435
MONOLITHIC PWR SYS INC COM	30,800	$563,530	$738,276
NAVISTAR INTL CORP NEW COM	25,800	$800,017	$997,170
NU SKIN ENTERPRISES INC CL A	59,500	$960,918	$1,598,765
P F CHANGS CHINA BISTRO INC COM STK	10,700	$478,489	$405,637
PALL CORP COM	60,500	$1,698,282	$2,190,100
PAREXEL INTL CORP COM	36,200	$339,461	$510,420
PENSON WORLDWIDE INC COM	35,900	$769,575	$325,254

Security	Shares	Tax Cost	Market Value
PREMIERE GLOBAL SVCS INC COM	84,800	$1,217,332	$699,600
PSS WORLD MED INC COM	49,800	$590,657	$1,123,986
QLOGIC CORP COM	47,500	$538,302	$896,325
QUANTA SVCS INC COM	56,300	$845,388	$1,173,292
RADISYS CORP COM	33,500	$666,477	$319,925
RAYMOND JAMES FNCL INC COM STK	102,600	$1,718,656	$2,438,802
REGIS CORP MINN COM	26,000	$334,839	$404,820
REX ENERGY CORP COM STK	18,700	$354,818	$224,400
RIGHTNOW TECHNOLOGIES INC COM	50,400	$797,783	$875,448
ROGERS CORP COM	13,600	$332,481	$412,216
RTI INTL METALS INC COM	17,500	$417,031	$440,475
SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	36,600	$946,589	$514,230
SEMTECH CORP COM	53,600	$893,128	$911,736
SKYWORKS SOLUTIONS INC COM	175,900	$1,089,095	$2,496,021
SMITH A O CORP COM	32,400	$1,241,985	$1,405,836
ST MARY LAND & EXPL CO COM	36,900	$782,567	$1,263,456
TECH DATA CORP COM	30,900	$1,291,042	$1,441,794
THOMAS WEISEL PARTNERS GROUP INC COM	16,200	$331,499	$61,236
TRACTOR SUPPLY CO COM	35,500	$1,529,834	$1,880,080
VALUECLICK INC COM STK ISIN#US92046N1028	96,200	$1,761,277	$973,544
VCA ANTECH INC COM STK	56,100	$1,677,974	$1,398,012
VERINT SYS INC COM	31,300	$948,619	$602,525
VOLTERRA SEMICONDUCTOR CORP COM	41,200	$487,782	$787,744
WABCO HLDGS INC COM STK	49,400	$1,597,548	$1,274,026
WADDELL & REED FINL INC CL A COM	52,400	$1,331,696	$1,600,296
WASTE CONNECTIONS INC COM	31,775	$567,680	$1,059,379
WATSCO INC COM	31,200	$1,585,139	$1,528,176
WESCO INTL INC COM	19,400	$625,786	$523,994
WEST PHARMACEUTICAL SVCS INC COM	32,000	$1,499,052	$1,254,400
WMS INDS INC COM STK	24,200	$581,642	$968,000
WORLD FUEL SERVICE COM STK USD0.01	49,000	$856,121	$1,312,710
WRIGHT MED GROUP INC COM	36,700	$1,011,841	$695,465
BECTON DICKINSON & CO COM	-	$0	$0
CHUBB CORP COM	-	$0	$0
HEWLETT PACKARD CO COM	-	$0	$0
CF DECCAN VALUE ADVISORS FUND LTD CLASS A	3,888	$3,911,926	$5,130,522

Security	Shares	Tax Cost	Market Value
CF WELLINGTON TR CO NATL ASSN MULTIPLE COM TR FUNDS TR LATIN AMER PORTFOLIO FD	2,154,456	$20,171,598	$21,673,825
SOMERSET EMERGING MARKETS SMALL CAP FUNDLLC	40,000,000	$40,000,000	$46,946,076
VANGUARD EMERGING MARKETS ETF	1,251,814	$45,999,968	$51,324,374
COMMONWEALTH BANK OF AUSTRALIA NPV	31,616	$1,220,502	$1,559,597
HARVEY NORMAN HLDG NPV	450,880	$1,606,422	$1,711,205
QANTAS AIRWAYS NPV	405,400	$1,028,127	$1,090,143
RIO TINTO LIMITED NPV	58,258	$1,813,264	$3,923,811
PDG REALTY SA EMPR COM NPV	169,000	$1,587,389	$1,679,627
ADR FIBRIA CELULOSE S A SPONSORED ADR REPSTG COM SHS	84,400	$1,419,311	$1,927,696
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	25,300	$941,721	$1,206,304
ADR VALE S A ADR	86,800	$1,751,619	$2,519,804
CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)	37,000	$2,204,799	$2,682,310
CENOVUS ENERGY INC COM NPV	42,700	$1,088,911	$1,079,363
TECK RESOURCES LIMITED	144,800	$3,987,167	$5,085,645
BARRICK GOLD CORP	27,100	$1,149,130	$1,067,198
IAMGOLD CORP COM STK	68,600	$1,156,265	$1,072,904
ANHUI CONCH CEMENT 'H'CNY1	134,000	$851,464	$862,336
CHINA CONSTRUCTION BANK'H'CNY1	2,389,000	$1,932,448	$2,055,007
CHINA HIGH SPEED T USD0.01	209,000	$512,426	$511,041
CNOOC LTD HKD0.02	1,253,000	$1,337,291	$1,971,434
DONGFENG MOTOR GRO 'H'CNY1	2,586,000	$2,602,038	$3,728,565
GUANGZHOU R&F PROP 'H'CNY0.25(POST SUBD)	565,600	$1,148,922	$999,313
YANZHOU COAL MINING CO 'H' CNY1	1,500,000	$2,011,598	$3,319,556
ADR CTRIP COM INTL LTD AMERICAN DEP SHS AMERICAN DEP SHS	20,400	$1,456,433	$1,465,944
ARCELORMITTAL NPV	48,667	$1,642,882	$2,246,968
RHODIA EUR12	90,848	$1,154,507	$1,643,640
VALLOUREC(USIN A T EUR4	9,490	$1,554,332	$1,729,885
AIXTRON AG COMSTK	68,655	$2,089,454	$2,314,815
BASF SE NPV	33,520	$1,342,707	$2,090,114
DAIMLERCHRYSLER ORD NPV(REGD)	36,834	$1,888,445	$1,967,516
HEIDELBERGCEMENT NPV	27,330	$1,720,891	$1,891,181
INFINEON TECHNOLOG ORD NPV (REGD)	525,400	$2,890,273	$2,924,813
SUN HUNG KAI PROP HKD0.50	169,000	$1,835,239	$2,534,766
BK RAKYAT IDR500	1,892,500	$1,154,221	$1,540,993
HITACHI CONST MACH NPV	90,900	$1,702,482	$2,358,059
HONDA MOTOR CO NPV	50,400	$1,380,207	$1,683,699

Security	Shares	Tax Cost	Market Value
JAPAN TOBACCO INC NPV	-	$0	$0
MITSUBISHI CORP NPV	86,100	$1,446,260	$2,131,806
NIPPON ELECTRIC GLASS CO LTD	200,000	$2,088,673	$2,730,544
NITORI CO LTD NPV	13,550	$1,115,412	$1,008,663
NOMURA HOLDINGS NPV	265,500	$1,962,303	$1,942,161
HYUNDAI MOBIS KRW5000	24,180	$2,408,263	$3,550,768
LG CORP KRW5000	25,095	$1,574,719	$1,564,565
SAMSUNG ELECTRONIC KRW5000	7,724	$3,942,122	$5,299,793
CIMB GROUP HOLDINGS BERHAD MYR1	439,500	$1,364,059	$1,648,125
ASML HOLDING NEW	92,774	$2,474,416	$3,194,580
UNILEVER NV CVA EUR0.16	12,850	$413,713	$419,431
ROSNEFT OJSC GDR EACH REPR 1 ORD 'REGS'	184,426	$1,591,629	$1,581,453
CITY DEVELOPMENTS LTD	181,000	$1,103,282	$1,490,338
UTD O/S BANK NPV	201,000	$1,752,802	$2,820,400
CIE FINANCIE RICHEMONT CHF	45,870	$1,528,097	$1,541,055
CREDIT SUISSE AG CHF0.04(REGD)	85,140	$3,230,693	$4,216,849
HOLCIM CHF2(REGD)	20,133	$1,364,390	$1,567,793
SWATCH GROUP CHF2.25(BR)	15,210	$3,543,972	$3,853,445
ACER INC TWD10	555,500	$980,055	$1,670,755
T GARANTI BANKASI TRY1	204,200	$550,115	$865,052
ANTOFAGASTA ORD GBP0.05	137,766	$1,696,746	$2,206,916
BARCLAYS ORD GBP0.25	521,471	$1,633,286	$2,324,189
BHP BILLITON PLC USD0.50	73,628	$1,553,415	$2,372,018
BP ORD USD0.25	241,000	$2,332,672	$2,335,073
KAZAKHMYS ORD GBP0.20	119,712	$1,736,544	$2,567,249
LOGICA PLC ORD GBP0.10	703,993	$1,484,531	$1,292,591
NEXT ORD GBP0.10	57,450	$1,515,315	$1,932,464
PERSIMMON ORD GBP0.10	213,200	$1,130,586	$1,616,423
SMITH & NEPHEW ORD USD0.20	102,802	$1,047,231	$1,061,633
TRAVIS PERKINS ORD GBP0.10	131,251	$1,754,088	$1,805,820
UNILEVER PLC ORD GBP0.031111	26,867	$859,432	$865,120
AUTOLIV INC COM STK	50,400	$2,072,625	$2,185,344
INGERSOLL-RAND PLC COM STK	42,400	$1,514,472	$1,515,376
INVESCO LTD COM STK USD0.10	148,800	$2,383,995	$3,495,312
TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80	22,000	$786,534	$784,960
ADR COMPANHIA DE BEBIDAS DAS AMERS AMBEV SPONSORED ADR REPSTG PFD SHS	16,300	$1,624,298	$1,647,767

Security	Shares	Tax Cost	Market Value
ITAU UNIBANCO HOLDINGS S.A	141,070	$1,788,947	$3,222,039
PVTPL J P MORGAN INTL DERIVATIVES LTD	9,637	$1,103,264	$1,640,025
PVTPL J P MORGAN INTL DERIVATIVES LTD TAIWANESE LOW EXERCISE PRICE 144A 3C7	471,000	$1,128,591	$1,416,608
PVTPL J P MORGAN INTL DERIVATIVES LTD TAIWANESE LOW EXERCISE PRICE 144A 3C7 WT	1,136,000	$808,116	$829,280
UBS AG C/W 23/9/11(BKT OF THAI SH)	10,819	$1,104,236	$1,086,976
UBS AG C/WTS 05/12/11 (BKT OF SHS)	8,924	$888,299	$890,347
UBS AG LONDON (MARUT	83,085	$2,779,801	$2,785,898
JPMORGAN CHASE BK N A LONDON BRH TAIWANESE LOW EXERCISE PRICE WT 144A 3C7	111,000	$286,216	$331,890
PVTPL JPMORGAN CHASE BK N A LONDON BRH TAIWANESE LOW EXERCISE PRICE WT 144A 3C7	299,400	$1,091,388	$1,116,762
FAIRFAX FINL HLDGS LTD SUB VTG	22,000	$2,742,300	$8,579,120
ACCOR EUR3	172,508	$6,802,649	$9,467,099
CHEUNG KONG(HLDGS) HKD0.50	649,000	$6,995,498	$8,394,929
NIPPONKOA INSURAN NPV	1,305,000	$8,355,035	$7,387,454
OLYMPUS CORP NPV	227,000	$4,358,755	$7,266,341
CEMEX SA CPO NPV(REP 2'A' & 1'B')	2,094,008	$3,497,966	$2,498,939
ADR CEMEX SAB DE CV	437,840	$6,724,346	$5,175,269
ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	196,000	$5,184,606	$5,770,240
ACS ACTIVIDADES CO EUR0.5	158,000	$7,199,122	$7,891,097
DIAGEO ORD GBX28.935185	25,000	$354,988	$437,624
DIAGEO PLC SPONSORED ADR NEW	41,564	$2,330,932	$2,884,957
CHESAPEAKE ENERGY CORP COM	354,000	$9,319,456	$9,161,520
DELL INC COM STK	504,000	$10,714,425	$7,237,440
DIRECTV COM CL A COM CL A	406,903	$9,041,367	$13,570,215
LEVEL 3 COMMUNICATIONS INC COM STK	3,969,578	$14,538,248	$6,073,454
LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	449,500	$8,324,915	$4,872,580
WALT DISNEY CO	275,000	$6,312,681	$8,868,750
YUM BRANDS INC COM	224,000	$7,591,968	$7,833,280
NATURA COSMETICOS COM NPV	132,800	$1,383,788	$2,766,159
ADR BRASIL TELECOM S A SPONSORED ADR REPSTG COM	21,457	$400,136	$343,097
ADR BRASIL TELECOM S A SPONSORED ADR REPSTG PFD SHS	37,824	$1,355,098	$1,101,813
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	51,536	$1,637,546	$2,457,236
CHINA MOBILE LTD HKD0.10	311,000	$3,889,194	$2,921,873
DENWAY MOTORS LTD HKD0.10	3,498,000	$1,602,783	$2,228,528
CENT EUROPEAN MEDIA ENTERPRISES LTD NEW COM STK	41,400	$1,575,945	$977,454
WIPRO INR2	177,600	$1,735,032	$2,595,208
BANK CENTRAL ASIA COMMON STOCK IDR 62.5	6,044,000	$1,965,365	$3,120,106

Security	Shares	Tax Cost	Market Value
P.T. ASTRA INTL IDR500	1,011,500	$1,974,840	$3,735,929
STRAUSS GROUP LTD ILS1(SER'A')	46,362	$527,295	$692,125
HANKOOK TIRE CO KRW500	70,000	$691,710	$1,532,880
NCSOFT CORPN KRW500	29,832	$2,236,552	$3,829,953
SHINHAN FIN GROUP KRW5000	65,702	$3,748,581	$2,437,430
PVTPL GDR SAMSUNG ELECTRS LTD GDR 1995 RPSTG COM	9,962	$3,078,241	$3,417,694
EMBOTELLADORAS ARCA SAB DE CV MEXICO MXN	216,900	$786,223	$722,701
ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	54,400	$2,070,135	$2,604,672
AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	85,500	$5,128,016	$4,016,790
ANGLO AMERICAN USD0.54945	47,940	$2,752,135	$2,079,966
MASSMART ZAR0.01	83,951	$1,014,033	$1,019,212
STD BK GROUP LTD COMMON STOCK	148,878	$2,149,574	$2,062,204
TRUWORTHS INTERNAT ZAR0.00015	459,110	$1,845,815	$2,718,343
HON HAI PRECISION TWD10	480,800	$1,315,038	$2,277,355
PRESIDENT CHAIN ST TWD10	497,568	$1,128,978	$1,183,834
TAIWAN CEMENT TWD10	1,261,490	$1,578,462	$1,340,962
TAIWAN SEMICON MAN TWD10	1,163,596	$2,158,967	$2,346,473
YAGEO CORP TWD10	2,278,000	$921,621	$833,284
LAND & HOUSES THB1(NVDR)	3,042,400	$668,301	$574,899
TUPRAS(T PETR RAF) TRY1	71,756	$1,383,244	$1,424,158
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR NON VTG	40,558	$1,109,069	$1,719,254
ITAU UNIBANCO HOLDINGS S.A	208,095	$3,744,123	$4,752,890
ATRIUM EURP R/EST NPV (REGD)	445	$2,360	$3,001
CA IMMOBILIEN ANLA NPV	300	$2,872	$3,400
CONWERT IMMOBILIEN NPV	291	$2,991	$3,566
ERSTE GROUP BANK AG NPV	491	$24,969	$18,358
IMMOEAST AG NPV (BR)	975	$3,307	$5,386
IMMOFINANZ AG NPV	868	$2,133	$3,113
OMV AG NPV(VAR)	348	$17,016	$15,328
TELEKOM AUSTRIA(TA NPV(BR)	628	$11,400	$8,965
VOEST-ALPINE AG NPV	213	$7,634	$7,854
ANHEUSER-BUSCH INBEV NV	328	$18,204	$17,127
BELGACOM SA NPV	308	$11,848	$11,189
COFINIMMO SA NPV	24	$3,018	$3,396
GPE BRUXELLES LAM NPV	275	$25,238	$26,060
KBC GROUP SA NPV	564	$32,248	$24,579

Security	Shares	Tax Cost	Market Value
OMEGA PHARMA NPV	68	$2,182	$3,429
SOLVAY SA NPV	115	$10,742	$12,465
UMICORE COMMON STOCK NPV	206	$6,208	$6,916
THOMSON-REUTERS CO COM NPV	318	$10,664	$10,298
TIM HORTONS INC COM	100	$2,958	$3,051
A.P. MOLLER-MAERSK 'A'DKK1000	3	$25,231	$20,419
A.P. MOLLER-MAERSK SER'B'DKK1000	3	$25,212	$21,171
CARLSBERG SER'B'DKK20	136	$10,771	$10,070
COLOPLAST SER'B'DKK5	38	$2,808	$3,466
DANSKE BANK A/S DKK10	1,049	$25,709	$23,867
GN STORE NORD DKK4	597	$2,907	$3,200
NOVO-NORDISK AS DKK1 SER'B'	1,054	$58,623	$67,472
NOVOZYMES A/S SER'B'DKK10	109	$10,219	$11,349
VESTAS WIND SYSTEM DKK1	788	$55,201	$48,165
WILLIAM DEMANT HOL DKK1.00	41	$2,501	$3,103
MFO MORGAN STANLEY INSTL FD INC EMERGINGMARKETS PORTFOLIO CL I	437,525	$9,130,002	$10,102,445
FORTUM OYJ EUR3.40	906	$30,137	$24,659
NOKIA OYJ EUR0.06	8,226	$111,695	$105,276
SAMPO OYJ SER'A'NPV	715	$17,117	$17,460
SANOMA OYJ NPV	185	$3,337	$4,183
SPONDA OYJ NPV	812	$2,953	$3,181
STORA ENSO OYJ NPV SER'R'	1,315	$9,084	$9,207
UPM-KYMMENE CORP NPV	1,136	$13,217	$13,561
ACCOR EUR3	631	$33,049	$34,629
AIR LIQUIDE(L') EUR5.50	517	$58,149	$61,589
ALCATEL-LUCENT EUR2	5,118	$16,293	$17,491
ALSTOM EUR7.0	1,108	$74,535	$77,991
ARCELORMITTAL NPV	1,585	$72,073	$73,180
ARKEMA EUR10	189	$6,907	$7,050
ATOS ORIGIN EUR1	80	$3,735	$3,683
AXA EUR2.29	2,013	$49,376	$47,770
BEFIMMO SCA NPV SICAFI	31	$2,806	$2,749
BIOMERIEUX NPV	21	$2,085	$2,461
BNP PARIBAS EUR2	2,013	$161,323	$161,448
BOUYGUES EUR1	804	$36,966	$42,018
CAP GEMINI EUR8	129	$6,082	$5,917

Security	Shares	Tax Cost	Market Value
CARREFOUR EUR2.50	962	$45,180	$46,321
CHRISTIAN DIOR EUR2	104	$9,225	$10,708
CIE DE ST-GOBAIN EUR4	1,115	$46,614	$60,902
CREDIT AGRICOLE SA EUR3	1,322	$23,914	$23,444
DANONE EUR0.25	1,195	$75,915	$73,433
DASSAULT SYSTEMES EUR1	77	$3,822	$4,391
EDF EUR0.5	409	$27,319	$24,388
ESSILOR INTL EUR0.18	318	$13,849	$19,048
EUTELSAT COMMUNICA EUR1	198	$5,261	$6,380
FONCIERE DES REIT EUR	52	$5,008	$5,325
FRANCE TELECOM EUR4	3,766	$102,914	$94,179
GDF SUEZ EUR1	2,446	$118,031	$106,282
GECINA EUR7 50	41	$3,557	$4,479
HAVAS EUR0.40	1,804	$5,440	$7,224
HERMES INTL NPV	88	$13,041	$11,781
JC DECAUX SA NPV	138	$2,805	$3,373
KLEPIERRE EUR1.40	191	$6,534	$7,780
L'OREAL EUR0.20	240	$25,103	$26,859
LAFARGE EUR4	428	$41,856	$35,500
LAGARDERE SCA EUR6.10(REGD)	218	$10,474	$8,886
LVMH MOET HENNESSY LOUIS VUITTON EUR0.30	401	$36,716	$45,095
MERCIALYS EUR1	99	$3,415	$3,487
METROPOLE TV-(M6) EUR0.40	192	$4,002	$4,950
MICHELIN (CGDE) EUR2(REGD)	338	$24,431	$25,983
NEOPOST EUR1	75	$6,650	$6,206
NEXITY EUR5	80	$3,229	$2,922
ORPEA EUR1.25	100	$4,715	$4,538
PAGESJAUNES GROUPE EUR0.20	274	$3,056	$3,066
PERNOD RICARD NPV EUR 1.55	299	$24,916	$25,701
PEUGEOT SA EUR1	357	$13,746	$12,121
PPR EUR4	167	$18,583	$20,184
PUBLICIS GROUPE SA EUR0.40	220	$7,874	$8,996
RENAULT SA EUR3.81	434	$27,209	$22,541
SANOFI-AVENTIS EUR2	2,045	$134,507	$161,550
SCHNEIDER ELECTRIC EUR8	841	$75,603	$98,678
SEB SA EUR1.00	69	$3,384	$3,930

Security	Shares	Tax Cost	Market Value
SES FDR EACH REP 1 'A' NPV	488	$11,205	$11,031
SILIC EUR4	37	$4,201	$4,512
SOCIETE GENERALE EUR1.25	1,196	$93,091	$83,996
SODEXHO EUR4	327	$18,491	$18,703
STMICROELECTRONICS EUR1.04	3,156	$30,826	$29,093
SUEZ ENVIRONNEMENT EUR4	8	$217	$185
TECHNIP NPV	320	$20,863	$22,681
TF1 - TV FRANCAISE EUR0 20	239	$3,793	$4,420
TOTAL EUR2.5	4,515	$274,860	$291,538
UNIBAIL-RODAMCO SE EUR5	181	$36,323	$39,914
VEOLIA ENVIRONNEME EUR5	769	$31,979	$25,514
VINCI EUR2.50	1,410	$71,331	$79,848
VIVENDI SA EUR5.50	2,146	$76,638	$64,027
ADIDAS AG NPV	325	$15,589	$17,612
ALLIANZ SE (SE SOCIETAS EUROPEAE)	588	$79,218	$73,523
BASF SE NPV	1,782	$95,029	$111,115
BAYER AG - ORD SHS	1,528	$101,575	$122,681
BAYER MOTOREN WERK EUR1	1,115	$50,041	$50,872
CELESIO AG NPV(REGD)	138	$4,054	$3,505
COMMERZBANK AG ORD NPV	2,204	$37,179	$18,609
DAIMLERCHRYSLER ORD NPV(REGD)	1,565	$80,355	$83,596
DEUTSCHE BANK AG NPV(REGD)	1,033	$75,243	$73,245
DEUTSCHE BOERSE AG NPV(REGD)	473	$41,760	$39,361
DEUTSCHE EUROSHOP NPV (REGD)	112	$3,506	$3,804
DEUTSCHE POST AG NPV(REGD)	2,809	$55,595	$54,347
DEUTSCHE TELEKOM NPV(REGD)	5,850	$85,591	$86,367
DOUGLAS HLDG AG NPV	107	$4,360	$5,224
E.ON AG COM STK	4,249	$197,948	$178,193
FRESENIUS MEDICAL CARE NPV	289	$11,595	$15,317
FRESENIUS SE COMMON STOCK	45	$2,191	$2,805
GAGFAH SA EUR1.25	345	$3,278	$3,153
IVG IMMOBILIEN AG NPV	324	$2,822	$2,487
K&S AG NPV	254	$16,731	$14,573
LANXESS AG NPV	163	$5,494	$6,160
LINDE AG NPV	303	$32,722	$36,587
MERCK KGAA NPV	120	$13,038	$11,219

Security	Shares	Tax Cost	Market Value
METRO AG ORD NPV	347	$18,397	$21,194
MUENCHENER RUECKVE NPV(REGD)	312	$47,945	$48,645
PUMA AG NPV	12	$3,274	$3,992
RHOEN-KLINIKUM AG ORD NPV	230	$5,270	$5,649
RWE AG NPV	995	$95,006	$97,018
SALZGITTER AG ORD NPV	61	$6,052	$5,990
SAP AG ORD NPV	811	$38,993	$38,398
SIEMENS AG NPV(REGD)	2,162	$182,956	$199,175
SKY DEUTSCHLAND AG COMSTK	1,388	$7,282	$4,501
THYSSENKRUPP AG NPV	612	$22,829	$23,181
VOLKSWAGEN AG ORD NPV	229	$83,750	$25,299
WINCOR NIXDORF AG NPV	82	$4,441	$5,606
ALPHA BANK EUR4.70	970	$19,369	$11,412
JUMBO SA EUR1.40	300	$3,277	$3,818
NATL BK OF GREECE EUR5(REGD)	986	$26,821	$25,605
OPAP(ORG OF FOOTB) EUR0.30 (CR)	750	$21,433	$16,507
TITAN CEMENT CO EUR4	150	$5,312	$4,373
CRH ORD EUR0.32	1,323	$33,548	$36,255
ELAN CORP ORD EUR0.05	868	$18,327	$5,573
UTD DRUG ORD EUR0.05	800	$2,207	$2,445
ACCENTURE PLC SHS CL A NEW	1,400	$48,250	$58,100
COVIDIEN PLC USD0.20	880	$39,136	$42,143
ASSIC GENERALI SPA EUR1	1,645	$45,149	$44,418
ATLANTIA S.P.A	563	$13,398	$14,742
BANCO POPOLARE EUR3.60	1,653	$20,138	$12,499
BULGARI SPA EUR0.07	290	$1,991	$2,395
DIASORIN SPA EUR1	100	$3,234	$3,570
ENEL EUR1	11,137	$77,533	$64,674
ENI SPA EUR1	5,225	$137,316	$133,439
FIAT SPA EUR5	1,663	$23,761	$24,456
INTESA SANPAOLO EUR0.52	19,326	$84,362	$87,343
LUXOTTICA GROUP EUR0.06	205	$5,165	$5,309
MEDIASET EUR0.52	1,442	$8,767	$11,865
MEDIOBANCA SPA EUR0.5	1,764	$23,956	$21,044
SAIPEM EUR1	743	$20,749	$25,691
TELECOM ITALIA SPA DI RISP EUR0.55	10,971	$14,072	$12,168

Security	Shares	Tax Cost	Market Value
TELECOM ITALIA SPA EUR0.55	18,270	$31,741	$28,520
TENARIS S.A. USD1	1,141	$18,193	$24,588
UNICREDIT SPA EUR0.50	35,710	$128,419	$120,018
UNIONE DI BANCHE I EUR2.50	1,566	$27,744	$22,558
AEON CO LTD NPV	1,200	$12,044	$9,693
AISIN SEIKI CO NPV	400	$7,829	$11,386
AJINOMOTO CO INC NPV	1,000	$9,072	$9,399
ASAHI BREWERIES NPV	500	$8,397	$9,195
ASAHI GLASS CO NPV	2,000	$12,962	$18,862
ASAHI KASEI CORP NPV	5,000	$19,700	$24,921
ASTELLAS PHARMA NPV	700	$29,165	$26,016
BK OF YOKOHAMA NPV	3,000	$14,332	$13,599
BRIDGESTONE CORP NPV	800	$15,003	$13,973
CANON INC NPV	1,600	$54,056	$67,200
CENTRAL JAPAN RLWY NPV	2	$17,848	$13,363
CHUBU ELECTRIC POWER CO INC NPV	800	$19,463	$19,077
CHUO MITSUI TR NPV	3,000	$11,997	$10,022
DAI NIPPON PRINTNG NPV	2,000	$23,935	$25,372
DAIICHI SANKYO COM NPV	1,100	$22,266	$23,029
DAIKIN INDUSTRIES NPV	500	$11,081	$19,657
DAIWA HOUSE INDS NPV	1,000	$8,471	$10,677
DAIWA SECS GROUP INC	2,000	$14,282	$9,990
DENSO CORP NPV	1,000	$19,749	$29,862
EAST JAPAN RAILWAY CO NPV	500	$34,721	$31,527
EISAI CO NPV	200	$7,092	$7,347
FANUC LTD NPV	300	$19,000	$27,810
FUJIFILM HOLDINGS CORP NPV	800	$18,794	$23,976
FUJITSU Y50	3,000	$14,213	$19,206
HITACHI NPV	6,000	$31,618	$18,304
HOKKAIDO ELECTRIC NPV	500	$11,253	$9,071
HOKURIKU ELEC PWR Y500	400	$10,441	$8,701
HONDA MOTOR CO NPV	2,600	$61,463	$86,858
HOYA CORP NPV	600	$10,815	$15,855
INPEX CORPORATION NPV	2	$13,455	$15,060
ITOCHU CORP NPV	4,000	$21,473	$29,303
JAPAN STEEL WORKS LTD NPV	1,000	$7,515	$12,664

Security	Shares	Tax Cost	Market Value
JAPAN TOBACCO INC NPV	10	$33,687	$33,622
JFE HOLDINGS INC NPV	900	$22,650	$35,287
KANSAI ELECTRIC POWER CO NPV	800	$19,148	$18,046
KAO CORP NPV	1,000	$27,530	$23,363
KDDI CORP NPV	4	$21,867	$21,183
KEYENCE CORP NPV	110	$18,222	$22,687
KINTETSU CO.	6,000	$21,985	$19,851
KIRIN HOLDINGS CO NPV	1,000	$11,968	$16,005
KOBE STEEL LTD	6,000	$9,929	$10,828
KOMATSU NPV	1,700	$19,608	$35,317
KONICA MINOLTA HLD NPV	1,000	$7,978	$10,226
KUBOTA CORP NPV	2,000	$9,692	$18,261
KYOCERA CORP NPV	200	$12,864	$17,552
KYUSHU ELEC POWER NPV	500	$11,327	$10,280
MARUBENI CORP NPV	3,000	$12,588	$16,467
MAZDA MOTOR CORP NPV	2,000	$5,555	$4,554
MITSUBISHI CHEM HL NPV	2,500	$12,017	$10,581
MITSUBISHI CORP NPV	2,200	$40,197	$54,471
MITSUBISHI ELEC CP NPV	3,000	$17,700	$22,074
MITSUBISHI ESTATE CO LTD	1,000	$19,128	$15,876
MITSUBISHI HVY IND NPV	5,000	$18,518	$17,509
MITSUBISHI MOTORS JPY50	8,000	$10,244	$11,000
MITSUI & CO LTD NPV	3,000	$31,234	$42,247
MITSUI FUDOSAN CO LTD NPV	1,000	$18,715	$16,736
MITSUI O.S.K.LINES NPV	2,000	$10,579	$10,505
MITSUI SUMITOMO GR NPV	1,000	$33,982	$25,404
MIZUHO FINANCIAL GROUP NPV	11,000	$39,005	$19,614
MURATA MANUFACTURING CO. NPV	300	$11,229	$14,824
NEC CORP NPV	4,000	$14,578	$10,269
NIDEC CORPORATION NPV	200	$9,732	$18,347
NIKON CORP JPY50	1,000	$17,966	$19,636
NINTENDO CO LTD NPV	100	$35,804	$23,675
NIPPON BUILDING FD REIT	1	$8,510	$7,584
NIPPON ELECTRIC GLASS CO LTD	1,000	$7,062	$13,653
NIPPON OIL CORP Y50	2,000	$8,569	$9,238
NIPPON STEEL CORP NPV	7,000	$23,787	$28,197

Security	Shares	Tax Cost	Market Value
NIPPON TELEGRAPH & TELEPHONE CORP NPV	700	$30,544	$27,445
NIPPON YUSEN KK NPV	2,000	$8,963	$6,123
NIPPONKOA INSURAN NPV	1,000	$6,796	$5,661
NISSAN MOTOR CO LTD	3,500	$19,306	$30,453
NITTO DENKO CORP NPV	300	$6,043	$10,699
NOMURA HOLDINGS NPV	2,300	$29,723	$16,825
NTT DATA CORP NPV	3	$10,283	$9,316
NTT DOCOMO NPV	18	$28,509	$25,058
ODAKYU ELEC RLWY NPV	2,000	$14,775	$15,318
OJI PAPER CO NPV	2,000	$9,476	$8,357
ORIX CORP NPV	90	$11,480	$6,062
OSAKA GAS CO LTD NPV	4,000	$15,011	$13,492
PANASONIC CORP	2,000	$33,943	$28,466
RESONA HOLDINGS NPV	700	$7,860	$7,053
RICOH CO LTD NPV	2,000	$22,497	$28,229
ROHM CO LTD NPV	200	$9,298	$13,019
SECOM CO NPV	300	$11,938	$14,244
SEVEN & I HOLDINGS NPV	1,100	$31,638	$22,415
SHARP CORP NPV	2,000	$16,902	$25,071
SHIKOKU ELEC POWER NPV	300	$8,289	$7,734
SHIN-ETSU CHEMICAL NPV	500	$22,704	$28,090
SHIZUOKA BANK NPV	2,000	$18,813	$17,294
SMC CORP NPV	100	$10,589	$11,311
SOFTBANK CORP NPV	1,300	$13,765	$30,302
SOMPO JAPAN INSURANCE INC JPY50	2,000	$16,036	$12,740
SONY CORP NPV	1,500	$39,892	$43,021
SUMITOMO CHEMICAL CO LTD NPV	4,000	$14,696	$17,402
SUMITOMO CORP NPV	1,700	$13,446	$17,220
SUMITOMO ELECTRIC NPV	1,400	$11,721	$17,294
SUMITOMO METAL IND NPV	7,000	$17,030	$18,723
SUMITOMO METAL MINING CO LTD NPV	1,000	$8,205	$14,813
SUMITOMO MITSUI FINANCIAL GROUP NPV	700	$37,922	$19,888
SUMITOMO TRUST & BANKING CO NPV	2,000	$11,249	$9,732
SUZUKI MOTOR CORP NPV	700	$10,880	$17,144
T&D HOLDINGS INC NPV	350	$16,134	$7,139
TAKEDA PHARMACEUTICAL CO NPV	1,100	$52,982	$45,255

Security	Shares	Tax Cost	Market Value
TDK CORP NPV	300	$10,047	$18,207
TERUMO CORP NPV	300	$12,115	$18,046
TOHOKU ELEC POWER NPV	600	$14,007	$11,859
TOKIO MARINE HOLDINGS INC NPV	1,000	$34,081	$27,177
TOKYO ELEC POWER NPV	1,200	$33,687	$30,098
TOKYO ELECTRON NPV	400	$14,105	$25,436
TOKYO GAS CO LTD NPV	3,000	$13,061	$11,956
TOKYU CORP NPV	3,000	$12,115	$11,923
TOPPAN PRINTING CO NPV	1,000	$7,220	$8,067
TORAY INDS INC NPV	2,000	$8,628	$10,806
TOSHIBA CORP NPV	6,000	$21,985	$32,934
TOYOTA INDUSTRIES NPV	500	$11,820	$14,797
TOYOTA MOTOR CORP NPV	3,500	$131,348	$145,873
WEST JAPAN RAILWAY NPV	2	$9,101	$6,703
YAHOO JAPAN CORP NPV	23	$7,329	$6,878
YAMADA DENKI CO LTD NPV	100	$6,905	$6,724
YAMATO HOLDINGS NPV	1,000	$10,746	$13,835
AEGON NV COM STK EUR0.12	2,379	$24,468	$15,496
AKZO NOBEL NV EUR2	445	$26,106	$29,625
ASML HOLDING NEW	1,994	$55,616	$68,661
CORIO NV EUR10	119	$7,151	$8,142
EUROCOMMERCIAL EUR0.50	99	$3,538	$4,091
GEMALTO EUR1	178	$6,581	$7,789
HEINEKEN NV EUR1.60	437	$19,389	$20,857
ING GROEP NV CVA EUR0.24	3,906	$77,271	$38,669
KONINKLIJKE AHOLD EUR 0.3	1,802	$20,601	$23,941
KONINKLIJKE DSM NV EUR1.5	300	$10,241	$14,832
KONINKLIJKE KPN	3,401	$54,112	$57,774
PHILIPS ELEC(KON) EUR0 20	4,584	$105,869	$136,010
REED ELSEVIER NV EUR0.07	1,472	$21,307	$18,165
TNT NV EUR0.48	1,292	$35,406	$39,854
TOMTOM GROUP COM STK	562	$6,882	$5,040
UNILEVER NV CVA EUR0.16	3,371	$95,171	$110,031
VASTNED RETAIL EUR5	62	$3,520	$4,077
WERELDHAVE NV EUR10	48	$4,306	$4,594
WOLTERS KLUWER EUR0.12	513	$10,865	$11,261

Security	Shares	Tax Cost	Market Value
NORSK HYDRO ASA NOK1.098	1,200	$8,257	$10,118
SCHIBSTED ASA NOK1	415	$5,192	$9,346
SEADRILL LTD USD2	800	$14,881	$20,496
STATOILHYDRO ASA NOK2.50	2,495	$61,504	$62,539
TANDBERG ASA NOK1	242	$4,811	$6,912
TELENOR ASA ORD NOK6	1,482	$18,877	$20,793
YARA INTERNATIONAL NOK1.7	300	$9,210	$13,694
CIMPOR CIMENTOS DE EUR1(REGD)	722	$5,967	$6,660
ENERGIAS DE PORTUGAL SA EUR1(REGD)	3,734	$17,503	$16,651
PORTUGAL TELECOM SGPS EUR0 03	1,215	$12,799	$14,852
ZON MULTIMEDIA EUR0 01	269	$1,546	$1,674
ABERTIS INFRAESTR EUR3 SERIE A	587	$12,183	$13,239
ACERINOX SA EUR0.25	490	$10,147	$10,215
ACS ACTIVIDADES CO EUR0.5	1,095	$55,421	$54,688
BANCO POPULAR ESPA EUR0.10	1,792	$16,328	$13,190
BANCO SANTANDER EUR0.50(REGD)	15,870	$212,940	$262,988
BBVA(BILB-VIZ-ARG) EUR0.49	9,582	$158,357	$175,009
BCO DE SABADELL EUR0.125	2,036	$14,110	$11,319
GAS NATURAL SDG NEW ISSUE 2009 EUR1	447	$13,574	$8,860
GESTEVIS TELECINCO EUR0.5	235	$2,625	$3,429
IBERDROLA SA EUR0.75	7,809	$77,739	$74,730
INDITEX EUR0.15	481	$25,029	$29,944
INDRA SISTEMAS SA EUR0.20 SER 'A'	101	$2,349	$2,385
REPSOL YPF SA EUR1	1,828	$50,854	$49,110
TELEFONICA SA EUR1	8,863	$219,906	$248,220
BOLIDEN AB NPV	506	$5,453	$6,527
CASTELLUM AB NPV	357	$3,113	$3,625
ELECTROLUX AB SER'B'NPV (POST SPLIT)	400	$7,813	$9,384
ELEKTA SER'B'NPV	147	$2,169	$3,521
ERICSSON(LM)TEL SER'B' NPV	6,382	$61,675	$58,903
GETINGE AB SER'B'NPV	300	$4,541	$5,727
HENNES & MAURITZ SER'B'NPV	1,117	$62,898	$62,169
HUFVUDSTADEN AB SER'A'NPV	399	$2,881	$3,032
HUSQVARNA AB SER'B'NPV	697	$4,677	$5,149
INVESTOR AB SER'B'NPV	1,392	$26,891	$25,910
KUNGSLEDEN NPV	519	$3,352	$3,576

Security	Shares	Tax Cost	Market Value
MODERN TIMES GROUP SER'B'NPV	143	$5,776	$7,128
NOBIA AB NPV	793	$3,762	$4,654
NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)	4,585	$51,681	$46,813
SANDVIK AB NPV	6,700	$62,209	$81,074
SSAB AB SER'A'NPV	384	$5,861	$6,567
SVENSKA CELLULOSA SER'B'NPV	1,300	$17,499	$17,379
SVENSKA HANDELSBKN SER'A'SEK4.30	564	$13,978	$16,130
TELIASONERA AB NPV	3,705	$25,998	$26,905
VOLVO AB SER'B'NPV	8,086	$67,253	$69,591
ABB LTD CHF1.54 (REGD)	6,248	$114,339	$120,518
ALLREAL HOLDING AG CHF50	33	$4,024	$3,926
CIE FINANCIE RICHEMONT CHF	859	$21,803	$28,859
CLARIANT CHF4.00(REGD)	666	$6,061	$7,873
CREDIT SUISSE AG CHF0.04(REGD)	2,143	$102,694	$106,139
GALENICA AG CHF0.10 (REGD)	7	$2,205	$2,539
GAM HOLDING LTD COMSTK	726	$8,637	$8,842
GIVAUDAN AG CHF10	19	$14,256	$15,191
HOLCIM CHF2(REGD)	500	$33,302	$38,936
JELMOLI HOLDING AG CHF10(REGD)	9	$3,396	$3,961
JULIUS BAER GRUPPE CHF0.02 (REGD)	726	$29,796	$25,550
LOGITECH INTL CHF0.25(REGD)	476	$7,976	$8,256
LONZA GROUP AG CHF1(REGD)	88	$11,006	$6,214
NESTLE SA CHF0.10(REGD)	8,040	$340,110	$390,431
NOBEL BIOCARE HOLD CHF.4	197	$5,085	$6,628
NOVARTIS AG CHF0.50(REGD)	4,636	$216,969	$253,382
PSP SWISS PROPERTY CHF5.60 (REGD)	75	$4,210	$4,244
ROCHE HLDGS AG GENUSSCHEINE NPV	1,404	$219,220	$238,765
SONOVA HOLDING AG COMMON STOCK	75	$5,247	$9,105
STRAUMANN HLDG CHF0.1(REGD)	13	$2,863	$3,678
SWATCH GROUP CHF0 45(REGD)	75	$2,922	$3,584
SWATCH GROUP CHF2.25(BR)	50	$9,570	$12,667
SWISS LIFE HOLDINGS AG	57	$10,926	$7,278
SWISS PRIME SITE CHF18.80 (REGD)	37	$1,789	$2,076
SWISS REINSURANCE AG CHF0 1(REGD)	581	$31,054	$28,051
SWISSCOM AG CHF1(REGD)	41	$13,442	$15,690
SYNGENTA AG REG CHF0.1	181	$43,359	$50,899

Security	Shares	Tax Cost	Market Value
SYNTHES INC CHF0.001	90	$9,983	$11,779
UBS AG CHF0.10	6,019	$99,811	$93,451
ZURICH FINL SVCS CHF0.10	217	$49,488	$47,546
TRANSOCEAN LTD	1,190	$95,310	$98,532
3I GROUP ORD GBP0.738636	634	$7,907	$2,897
AEGIS GROUP GBP0.05	1,523	$2,339	$2,937
AMEC ORD GBP0.50	994	$12,750	$12,713
ANGLO AMERICAN USD0.54945	2,452	$87,091	$107,345
ANTOFAGASTA ORD GBP0.05	728	$9,232	$11,662
ASTRAZENECA ORD USD0.25	2,912	$129,048	$136,865
AUTONOMY CORP ORD GBP0.003333	212	$4,370	$5,173
AVIVA ORD GBP0.25	4,328	$35,384	$27,810
BAE SYSTEMS ORD GBP0.025	14,689	$81,143	$85,275
BARCLAYS ORD GBP0.25	22,468	$133,075	$100,140
BARRATT DEVELOPMENTS ORD GBP0 10	942	$3,533	$1,886
BELLWAY GBP0 125	189	$2,497	$2,497
BERKLEY GP HOLDINGS	143	$2,213	$1,894
BG GROUP ORD GBP0.10	6,778	$123,387	$122,808
BHP BILLITON PLC USD0.50	4,193	$112,843	$135,083
BOVIS HOMES GROUP ORD GBP0.50	379	$3,253	$2,660
BP ORD USD0 25	38,393	$346,536	$371,994
BRITISH AMERICAN TOBACCO ORD GBP0.25	3,093	$100,847	$100,719
BRITISH LAND CO ORD GBP0.25	1,912	$20,722	$14,820
BRITISH SKY BROADCASTING GROUP ORD GBP0.50	2,051	$17,078	$18,614
BROWN(N)GROUP ORD GBP0.1105263	900	$3,573	$3,604
BT GROUP ORD GBP0.05	17,588	$53,771	$38,343
BURBERRY GROUP ORD GBP0.0005	716	$5,734	$6,926
CABLE & WIRELESS ORD GBP0.25	4,526	$13,166	$10,335
CADBURY PLC GBP0.10	2,407	$27,258	$30,998
CAIRN ENERGY PLC ORD GBP0.006154	2,780	$12,133	$14,931
CAPITA GROUP ORD GBP0 02066666	19	$260	$230
CARNIVAL PLC ORD USD1.66	555	$15,733	$19,135
CARPHONE WAREHOUSE GROUP	1,100	$3,531	$3,336
CENTRICA ORD GBP0.061728395	7,514	$36,825	$34,109
COMPASS GROUP ORD GBP0.10	6,039	$35,638	$43,416
DAILY MAIL&GEN TST 'A'ORD(NON VTG)GBP0.125	481	$2,754	$3,248

Security	Shares	Tax Cost	Market Value
DEBENHAMS ORD GBP0.0001	2,900	$4,461	$3,648
DERWENT LONDON ORD GBP0.05	191	$3,437	$4,071
DIAGEO ORD GBX28.935185	5,259	$84,819	$92,059
DSG INTERNATIONAL ORD GBP0.025	7,983	$4,045	$4,705
ELECTROCOMPONENTS ORD GBP0.10	2,421	$6,585	$6,322
EURASIAN NATURAL ORD USD0.20	447	$6,475	$6,605
EXPERIAN PLC ORD USD0.10	5	$39	$50
GALIFORM ORD GBP0.10	3,522	$3,511	$4,209
GLAXOSMITHKLINE ORD GBP0.25	10,927	$214,883	$232,832
GREAT PORTLAND ESTATES ORD GBP0.125	1,001	$4,361	$4,641
HALFORDS GROUP ORD GBP0.01	800	$4,864	$5,158
HALMA ORD GBP0.10	1,364	$4,537	$5,352
HAMMERSON ORD GBP0.25	1,520	$9,745	$10,407
HMV GROUP ORD GBP0.01	1,994	$3,908	$2,988
HOME RETAIL GROUP ORD GBP0.10	1,900	$10,015	$8,668
HSBC HLDGS ORD USD0.50(UK REG)	31,222	$380,930	$357,369
IMPERIAL TOBACCO ORD GBP0.10	2,781	$86,803	$88,022
INCHCAPE ORD GBP0.01	13,520	$6,478	$6,517
INFORMA PLC ORD GBP0.001	1,353	$5,890	$6,992
INTERCONTL HOTELS ORD GBP0.13617	900	$9,453	$12,979
INTL POWER ORD GBP0.50	3,069	$18,717	$15,319
ITV ORD GBP0.10	6,844	$4,972	$5,786
JOHNSON MATTHEY ORD GBP1	519	$11,185	$12,831
KAZAKHMYS ORD GBP0.20	500	$8,762	$10,723
KESA ELECTRICALS ORD GBP0.25	1,088	$2,588	$2,621
KINGFISHER ORD GBP0.157142857	5,103	$18,486	$18,871
LADBROKES ORD GBP0.28333	2,201	$6,534	$4,887
LAND SECURITIES GP ORD GBP0.10	1,725	$28,413	$19,081
LEGAL & GENERAL GP ORD GBP0.025	10,147	$15,863	$13,207
LIBERTY INT'L ORD GBP0.50	989	$7,903	$8,225
LLOYDS BANKING GP ORD GBP0.1	18,274	$66,992	$14,959
LONMIN ORD USD1	296	$7,640	$9,364
MAN GROUP ORD USD0.03428571	4,044	$25,561	$20,146
MARKS & SPENCER GP ORD GBP0.25	3,404	$19,080	$22,098
MOTHERCARE ORD GBP0.50	400	$3,757	$4,405
NATIONAL GRID ORD GBP0.11395	6,495	$71,513	$71,217

Security	Shares	Tax Cost	Market Value
NEXT ORD GBP0.10	431	$12,415	$14,498
OLD MUTUAL PLC ORD GBP0.10	8,340	$14,738	$14,707
PACE PLC ORD GBP0.05	847	$3,091	$2,859
PEARSON ORD GBP0.25	1,457	$17,144	$20,964
PERSIMMON ORD GBP0.10	486	$3,933	$3,685
PREMIER FARNELL ORD GBP0.05	2,314	$6,060	$6,435
PRUDENTIAL ORD GBP0.05	5,330	$46,047	$55,086
RANDGOLD RESOURCES ORD USD0.05	166	$11,999	$13,403
RECKITT BENCKISER GROUP PLC ORD GBP0 10	595	$31,967	$32,246
REED ELSEVIER GBP0.1444	2,370	$23,635	$19,576
REXAM ORD GBX64.285714	2,289	$9,945	$10,742
RIO TINTO ORD GBP0.10	2,531	$128,539	$138,556
ROLLS ROYCE GROUP C SHS ENTITLEMENT (JAN2010	612,360	$0	$989
ROLLS ROYCE GROUP ORD GBP0.20	10,973	$72,599	$85,675
ROTORK ORD GBP0.05	265	$4,334	$5,075
ROYAL BK SCOT GRP ORD GBP0.25	29,189	$59,501	$13,764
ROYAL DUTCH SHELL 'A'SHS EUR0.07 (UK LIST)	7,253	$211,850	$220,429
ROYAL DUTCH SHELL 'B'ORD EUR0.07	5,502	$157,724	$160,950
RSA INSURANCE GROUP PLC ORD GBP0.275	5,367	$12,725	$10,452
SABMILLER ORD USD0.10	2,474	$53,488	$72,951
SAGE GROUP ORD GBP0.01	1,424	$4,917	$5,059
SAINSBURY(J) ORD GBP0.28571428	3,188	$17,742	$16,654
SAVILLS ORD GBP0.025	500	$2,979	$2,584
SCOT & STHN ENERGY ORD GBP0.50	3,155	$68,132	$59,151
SEGRO PLC ORD GBP0.10	1,540	$8,326	$8,570
SEVERN TRENT ORD GBP0.9789	480	$10,149	$8,418
SHAFTESBURY ORD GBP0.25	707	$4,264	$4,494
SHIRE PLC ORD GBP0 05	1,550	$24,006	$30,287
SIGNET JEWELERS COM STOCK USD .18	286	$6,031	$7,727
SMITH & NEPHEW ORD USD0.20	1,399	$10,144	$14,447
SPECTRIS ORD GBP0.05	665	$6,348	$7,925
SSL INTERNATIONAL ORD GBP0.10	364	$3,431	$4,614
STANDARD CHARTERED ORD USD0 50	3,587	$86,887	$91,231
STANDARD LIFE ORD GBP0.10	3,588	$13,937	$12,544
TAYLOR WIMPEY ORD GBP0 01	7,735	$4,966	$4,859
TESCO ORD GBP0.05	10,332	$65,302	$71,410

Security	Shares	Tax Cost	Market Value
TUI TRAVEL PLC ORD GBP0.10	1,776	$7,221	$7,313
TULLOW OIL ORD GBP0.10	1,600	$29,610	$33,718
UNILEVER PLC ORD GBP0.031111	3,059	$84,438	$98,500
UNITED UTILITIES GROUP ORD GBP0.05	1,390	$14,704	$11,127
UTD BUSINESS MEDIA ORD GBP0.10	500	$3,692	$3,750
VEDANTA RESOURCES ORD USD0.10	248	$8,294	$10,457
VODAFONE GROUP ORD USD0.11428571	109,579	$253,416	$254,282
WH SMITHS PLC - ORD GBP0 27 6/67	638	$4,649	$5,090
WHITBREAD ORD GBP0.76797385	600	$8,565	$13,671
WM MORRISON SUPERMARKETS ORD GBP0.10	2,144	$10,726	$9,604
WPP PLC ORD GBP0.10	2,347	$20,439	$23,100
XSTRATA PLC ORD GBP	3,197	$55,484	$57,874
#REORG/BERKSHIRE REV/FWD SPLIT/MAND EXCHBERKSHIRE HATHAWAY 2057560 EFF 1/21/10	19	$68,835	$62,434
#REORG/BURLINGTON NORTHN CASH MERGER EFF2/12/10	500	$40,143	$49,310
1ST HORIZON NATL CORP COM	502	$6,879	$6,727
3M CO COM	1,070	$75,898	$88,457
5TH 3RD BANCORP COM	1,500	$14,965	$14,625
ABBOTT LAB COM	5,030	$236,709	$271,570
ABERCROMBIE & FITCH CO CL A	100	$3,283	$3,485
ACE LTD COM STK	380	$18,822	$19,152
ADOBE SYS INC COM	900	$28,079	$33,102
ADVANCE AUTO PTS INC COM	100	$4,698	$4,048
AETNA INC	880	$28,876	$27,896
AFLAC INC COM	580	$28,424	$26,825
AGILENT TECHNOLOGIES INC COM	880	$20,407	$27,342
AIR PROD & CHEM INC COM	200	$16,410	$16,212
ALCOA INC COM STK	1,100	$14,696	$17,732
ALLERGAN INC COM	780	$43,176	$49,148
ALLSTATE CORP COM	880	$31,417	$26,435
ALTERA CORP COM	500	$9,960	$11,315
ALTRIA GROUP INC COM	5,890	$110,226	$115,621
AMAZON COM INC COM	200	$17,070	$26,904
AMB PPTY CORP REIT	100	$2,380	$2,555
AMERICAN EAGLE OUTFITTERS INC NEW COM	200	$3,122	$3,396
AMERICAN EXPRESS CO	2,650	$80,664	$107,378
AMERICAN TOWER CORP CL A	1,000	$40,332	$43,210

Security	Shares	Tax Cost	Market Value
AMGEN INC COM	3,650	$208,343	$206,481
ANADARKO PETRO CORP COM	880	$47,385	$54,930
ANALOG DEVICES INC COM	500	$13,325	$15,790
ANNALY CAP MGMT INC COM	500	$8,585	$8,675
AOL INC COM STK	255	$4,973	$5,936
AON CORP COM	380	$16,268	$14,569
APACHE CORP COM	690	$59,464	$71,187
APARTMENT INVT & MGMT CO CL A	100	$1,211	$1,592
APOLLO GROUP INC CL A	100	$6,757	$6,058
APPLE INC	1,560	$245,013	$328,942
APPLIED MATERIALS INC COM	2,230	$32,418	$31,086
ASSURANT INC COM	200	$8,236	$5,896
ASTORIA FINL CORP COM	100	$1,142	$1,243
AT&T INC COM	12,300	$334,289	$344,769
AUTOMATIC DATA PROCESSING INC COM	900	$33,996	$38,538
AUTONATION INC DEL COM	100	$2,000	$1,915
AVALONBAY CMNTYS REIT	100	$7,068	$8,211
AVON PRODUCTS INC COM USD0.25	380	$13,144	$11,970
BALL CORP COM	100	$5,088	$5,170
BANK NEW YORK MELLON CORP COM STK	2,940	$90,873	$82,232
BANK OF AMERICA CORP	11,289	$193,720	$170,012
BAXTER INTL INC COM	1,070	$63,935	$62,788
BB&T CORP COM	880	$22,691	$22,326
BECTON DICKINSON & CO COM	490	$35,090	$38,641
BED BATH BEYOND INC COM	200	$7,390	$7,726
BEST BUY INC COM STK	300	$11,931	$11,838
BIG LOTS INC COM	100	$2,478	$2,898
BIOGEN IDEC INC COM STK	580	$32,040	$31,030
BIOMED RLTY TR INC COM	100	$1,422	$1,578
BLOCK H & R INC COM	200	$3,396	$4,524
BOEING CO COM	1,170	$62,513	$63,332
BORG WARNER INC COM	200	$5,035	$6,644
BOSTON SCIENTIFIC CORP COM	2,430	$28,650	$21,870
BRANDYWINE RLTY TR SH BEN INT NEW REIT	100	$1,078	$1,140
BRINKER INTL INC COM	100	$1,480	$1,492
BRISTOL MYERS SQUIBB CO COM	5,200	$112,028	$131,300

Security	Shares	Tax Cost	Market Value
BROADCOM CORP CL A	700	$15,788	$22,015
BSTN PPTYS INC	90	$8,931	$6,036
BUNGE LTD	190	$15,957	$12,128
C R BARD	200	$16,822	$15,580
CA INC COM	900	$18,945	$20,214
CAMDEN PPTY TR SH BEN INT	100	$3,661	$4,237
CAP 1 FNCL COM	1,380	$44,939	$52,909
CAPITALSOURCE INC REIT	100	$383	$397
CARDINAL HLTH INC	680	$21,331	$21,923
CAREFUSION CORP COM	340	$8,180	$8,503
CARMAX INC COM	200	$3,484	$4,850
CARNIVAL CORP COM PAIRED	180	$6,881	$5,704
CATERPILLAR INC COM	1,170	$67,465	$66,678
CB RICHARD ELLIS GROUP INC CL A CL A	200	$2,406	$2,714
CELGENE CORP COM	780	$41,376	$43,430
CENTURYTEL INC COM STK	700	$24,706	$25,347
CHESAPEAKE ENERGY CORP COM	1,180	$27,378	$30,538
CHEVRON CORP COM	3,810	$264,795	$293,332
CHICOS FAS INC COM	200	$2,540	$2,810
CHIMERA INVT CORP COM STK	500	$2,010	$1,940
CHUBB CORP COM	380	$18,171	$18,688
CIGNA CORP COM	500	$15,734	$17,635
CISCO SYSTEMS INC	10,110	$214,979	$242,033
CITIGROUP INC COM	10,740	$60,419	$35,549
COACH INC COM	300	$9,123	$10,959
COCA COLA CO COM	5,500	$277,501	$313,500
COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A	600	$18,285	$27,180
COLGATE-PALMOLIVE CO COM	1,080	$76,663	$88,722
COLLECTIVE BRANDS INC COM STK	100	$1,664	$2,277
COMCAST CORP NEW CL A SPL CL A SPL	2,150	$31,807	$34,422
COMCAST CORP NEW-CL A	4,200	$65,109	$70,812
CONOCOPHILLIPS COM	2,640	$117,173	$134,825
COOPER INDUSTRIES PLC NEW IRELAND COM STK	500	$19,077	$21,320
CORNING INC COM	2,630	$41,959	$50,785
COSTCO WHOLESALE CORP NEW COM	980	$55,287	$57,987
COVENTRY HEALTH CARE INC COM	400	$10,946	$9,716

Security	Shares	Tax Cost	Market Value
CROWN CASTLE INTL CORP COM STK	700	$24,797	$27,328
CSX CORP COM	500	$20,581	$24,245
CUMMINS INC	190	$10,660	$8,713
CVB FINL CORP COM	100	$810	$864
CVS CAREMARK CORP COM STK	4,230	$145,244	$136,248
D R HORTON INC COM	200	$2,708	$2,174
DANAHER CORP COM	480	$33,774	$36,096
DARDEN RESTAURANTS INC COM	100	$3,194	$3,507
DAVITA INC COM	200	$10,896	$11,748
DCT INDL TR INC COM	200	$1,044	$1,004
DEERE & CO COM	480	$27,556	$25,963
DELL INC COM STK	3,890	$52,850	$55,860
DENTSPLY INTL INC NEW COM	400	$14,082	$14,068
DEVON ENERGY CORP NEW COM	780	$48,604	$57,330
DICKS SPORTING GOODS INC OC-COM	100	$2,163	$2,487
DIGITAL RLTY TR INC COM	100	$4,601	$5,028
DIRECTV COM CL A COM CL A	1,170	$29,108	$39,020
DOLLAR TREE INC COM STK	100	$4,678	$4,830
DOUGLAS EMMETT INC COM REIT	100	$1,238	$1,425
DOVER CORP COM	500	$19,045	$20,805
DOW CHEMICAL CO COM	1,000	$25,930	$27,630
DU PONT E I DE NEMOURS & CO COM STK	800	$27,704	$26,936
DUKE RLTY CORP COM NEW REIT	200	$2,414	$2,434
EAST WEST BANCORP INC COM	500	$7,702	$7,900
EASTMAN CHEM CO COM	100	$5,934	$6,024
EATON CORP COM	400	$22,196	$25,448
EBAY INC COM	1,700	$35,064	$40,018
ECOLAB INC COM	200	$9,232	$8,916
ELI LILLY & CO COM	3,050	$106,284	$108,916
EMC CORP COM	3,900	$58,920	$68,133
EMERSON ELECTRIC CO COM	1,360	$55,718	$57,936
EOG RESOURCES INC COM	490	$36,192	$47,677
EQTY RESDNTL EFF 5/15/02	180	$7,871	$6,080
EXPEDIA INC DEL COM	200	$4,516	$5,142
EXPEDITORS INTL WASH INC COM	500	$16,382	$17,365
EXPRESS SCRIPTS INC COM	390	$26,628	$33,716

Security	Shares	Tax Cost	Market Value
EXXON MOBIL CORP COM	6,900	$484,831	$470,511
F N B CORP PA COM	1,000	$7,051	$6,790
FAMILY DLR STORES INC COM	100	$3,143	$2,783
FEDEX CORP COM	500	$32,221	$41,725
FIRSTMERIT CORP COM	500	$10,010	$10,070
FLUOR CORP NEW COM	390	$24,453	$17,566
FNMA COM STK	6,400	$6,531	$7,552
FOOT LOCKER INC COM	200	$2,354	$2,228
FORD MTR CO DEL COM PAR $0.01 COM PAR $0.01	2,500	$10,776	$25,000
FORTUNE BRANDS INC COM STK	100	$3,990	$4,320
FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK	111,100	$0	$0
FRACTIONAL MARRIOTT INTERNATIONAL	34,100	$0	$0
FRANKLIN STR PPTYS CORP COM	100	$1,512	$1,461
FREEPORT-MCMORAN COPPER & GOLD INC	300	$24,966	$24,087
FRKLN RES INC COM	690	$62,069	$72,692
FULTON FINL CORP PA COM	100	$786	$872
GAMESTOP CORP NEW CL A	100	$2,518	$2,194
GAP INC COM	400	$7,440	$8,380
GARMIN LTD COM STK	100	$3,233	$3,070
GENERAL DYNAMICS CORP COM	480	$34,965	$32,722
GENERAL ELECTRIC CO	15,470	$315,684	$234,061
GENERAL MILLS INC COM	880	$54,678	$62,313
GENUINE PARTS CO COM	100	$3,599	$3,796
GENZYME CORP COM	780	$40,988	$38,228
GILEAD SCIENCES INC	3,050	$139,788	$132,004
GOLDMAN SACHS GROUP INC COM	1,380	$210,628	$232,999
GOODYEAR TIRE & RUBBER CO COM	300	$2,596	$4,230
GOOGLE INC CL A CL A	300	$128,313	$185,994
GRAINGER W W INC COM	200	$17,799	$19,366
GUESS INC COM	100	$3,022	$4,230
H J HEINZ	880	$37,791	$37,629
HALLIBURTON CO COM	1,760	$43,374	$52,958
HANESBRANDS INC COM STK	100	$2,182	$2,411
HARLEY DAVIDSON INC COM	300	$5,336	$7,560
HARTFORD FINL SVCS GROUP INC COM	380	$15,165	$8,839
HASBRO INC COM	100	$2,699	$3,206

Security	Shares	Tax Cost	Market Value
HCP INC COM REIT	200	$5,620	$6,108
HEALTH CARE REIT INC COM	100	$4,312	$4,432
HESS CORP COM STK	590	$31,412	$35,695
HEWLETT PACKARD CO COM	4,180	$176,489	$215,312
HOME DEPOT INC COM	1,300	$35,464	$37,609
HONEYWELL INTL INC COM STK	1,370	$56,366	$53,704
HOSPITALITY PPTYS TR COM SH BEN INT	100	$1,856	$2,371
HOST HOTELS & RESORTS INC REIT	510	$5,544	$5,952
HRPT PPTYS TR COM SH BEN INT	200	$1,154	$1,294
HUDSON CITY BANCORP INC COM STK	1,000	$13,479	$13,730
HUMANA INC COM	400	$14,948	$17,556
HUNTINGTON BANCSHARES INC COM	200	$940	$730
IAC / INTERACTIVECORP COM PAR $.001 STK	100	$1,851	$2,048
ICONIX BRAND GROUP INC COM	100	$1,749	$1,265
ILL TOOL WKS INC COM	680	$29,632	$32,633
INGERSOLL-RAND PLC COM STK	680	$21,540	$24,303
INTEL CORP COM	7,920	$148,255	$161,568
INTERNATIONAL BUSINESS MACHS CORP COM	2,630	$301,285	$344,267
INTL GAME TECH COM	200	$3,988	$3,754
INTL PAPER CO COM	400	$10,000	$10,712
INTUIT COM	500	$14,628	$15,355
ITT CORP INC COM	390	$21,419	$19,399
JACOBS ENGR GROUP INC COM	400	$19,618	$15,044
JARDEN CORP COM	100	$2,367	$3,091
JOHNSON & JOHNSON COM	7,500	$442,695	$483,075
JOHNSON CTL INC COM	770	$16,279	$20,975
JONES APPAREL GROUP INC COM	100	$1,515	$1,606
JPMORGAN CHASE & CO COM	7,230	$293,514	$301,274
JUNIPER NETWORKS INC COM	1,300	$30,420	$34,671
KB HOME COM	100	$1,849	$1,368
KELLOGG CO COM	1,280	$62,993	$68,096
KEYCORP NEW COM	1,500	$8,939	$8,325
KIMBERLY-CLARK CORP COM	1,280	$75,233	$81,549
KIMCO RLTY CORP COM	300	$3,615	$4,059
KLA-TENCOR CORP	400	$12,580	$14,464
KOHLS CORP COM	200	$10,706	$10,786

Security	Shares	Tax Cost	Market Value
KRAFT FOODS INC CL A	4,130	$119,519	$112,253
KROGER CO COM	570	$13,896	$11,702
L-3 COMMUNICATIONS HLDG CORP COM	390	$33,884	$33,911
LABORATORY CORP AMER HLDGS COM NEW COM NEW	200	$13,683	$14,968
LAS VEGAS SANDS CORP COM STK	200	$2,508	$2,988
LASALLE HOTEL PPTYS COM SH BEN INT	100	$1,753	$2,123
LEGGETT & PLATT INC COM	100	$1,795	$2,040
LENNAR CORP CL A CL A	100	$1,345	$1,277
LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	400	$3,360	$4,336
LIBERTY PPTY TR SH BEN INT	100	$3,296	$3,201
LINCOLN NATL CORP COM	380	$12,969	$9,454
LINEAR TECH CORP DEL	400	$11,516	$12,216
LKQ CORP COM LKQ CORP	200	$3,604	$3,918
LOCKHEED MARTIN CORP COM	680	$63,387	$51,238
LOEWS CORP COM	380	$14,351	$13,813
LORILLARD INC COM STK	190	$13,587	$15,244
LOWES COS INC COM	1,100	$26,257	$25,729
LTD BRANDS	300	$4,494	$5,772
LUBRIZOL CORP COM	100	$7,348	$7,295
MACK CALI RLTY CORP COM REIT	100	$3,261	$3,457
MACYS INC COM STK	400	$6,404	$6,704
MARATHON OIL CORP COM	1,370	$43,050	$42,771
MARRIOTT INTL INC NEW COM STK CL A	100	$2,520	$2,725
MARSH & MCLENNAN CO'S INC COM	900	$24,332	$19,872
MARSHALL & ILSLEY CORP NEW COM STK	100	$713	$545
MARVELL TECH GROUP COM USD0.002	900	$10,084	$18,675
MASCO CORP COM	700	$11,729	$9,667
MASTERCARD INC CL A	444	$85,346	$113,655
MATTEL INC COM	300	$5,370	$5,994
MC DONALDS CORP COM	540	$30,166	$33,718
MCDERMOTT INTL INC COM STK $1 PAR	700	$16,690	$16,807
MCGRAW HILL COMPANIES INC COM	880	$26,058	$29,489
MCKESSON CORP	480	$26,023	$30,000
MEDCO HEALTH SOLUTIONS INC COM	880	$41,147	$56,241
MEDTRONIC INC COM	2,040	$86,663	$89,719
MEMC ELECTR MATLS INC COM	500	$11,978	$6,810

Security	Shares	Tax Cost	Market Value
MEN S WEARHOUSE INC COMMOM	100	$2,378	$2,106
MERCK & CO INC NEW COM	10,108	$296,621	$369,346
METLIFE INC COM	1,070	$47,608	$37,825
MFA FINL INC	300	$2,313	$2,205
MFO MORGAN STANLEY INSTL CAP GROWTH PORTFOLIO CL I	194,353	$3,922,838	$3,826,809
MFO MORGAN STANLEY INSTL FD INC	568,413	$6,049,184	$5,206,663
MGIC INVT CORP WIS COM	200	$1,584	$1,156
MICROCHIP TECHNOLOGY INC COM	400	$11,180	$11,624
MICROSOFT CORP COM	11,300	$263,612	$344,537
MONSANTO CO NEW COM	500	$35,010	$40,875
MOSAIC CO COM	100	$5,024	$5,973
MOTOROLA INC COM	4,390	$30,376	$34,066
MURPHY OIL CORP COM	490	$28,546	$26,558
NATIONAL OILWELL VARCO COM STK	2,080	$79,347	$91,707
NATIONAL RETAIL PPTYS INC COM STK	100	$2,142	$2,122
NATIONWIDE HLTH PPTYS INC REIT	100	$3,297	$3,518
NATL SEMICONDUCTOR CORP COM	700	$11,251	$10,752
NEW YORK CMNTY BANCORP INC COM	500	$6,802	$7,255
NEWELL RUBBERMAID INC COM	300	$4,164	$4,503
NEWMONT MINING CORP NEW COM	400	$20,232	$18,924
NEWS CORP CL A COM	3,810	$39,380	$52,159
NIKE INC CL B	300	$17,427	$19,821
NOBLE CORPORATION (SWITZERLAND) COM USD0.10	590	$21,638	$24,013
NOBLE ENERGY INC COM	390	$24,423	$27,776
NORDSTROM INC COM	100	$3,032	$3,758
NORFOLK SOUTHN CORP COM	500	$22,203	$26,210
NORTHERN TRUST CORP COM	690	$44,021	$36,156
NORTHROP GRUMMAN CORP COM	680	$39,439	$37,978
NUCOR CORP COM	300	$12,420	$13,995
NVIDIA CORP COM	900	$10,857	$16,812
O REILLY AUTOMOTIVE INC COM	100	$3,927	$3,812
OCCIDENTAL PETROLEUM CORP	1,560	$110,558	$126,906
OFFICE DEPOT INC COM	300	$1,674	$1,935
OMEGA HEALTHCARE INVS INC REIT	100	$1,886	$1,945
OMNICOM GROUP INC COM	880	$29,330	$34,452
ORACLE CORP COM	6,000	$125,258	$147,240

Security	Shares	Tax Cost	Market Value
PACCAR INC COM	680	$26,196	$24,664
PARKER-HANNIFIN CORP COM	390	$21,039	$21,013
PAYCHEX INC COM	500	$13,789	$15,320
PENNEY J.C CO INC COM	200	$6,890	$5,322
PEOPLES UTD FINL INC COM	1,000	$16,846	$16,700
PEPSICO INC COM	4,420	$272,630	$268,736
PETSMART INC COM	100	$2,292	$2,669
PFIZER INC COM STK $.11 1/9 PAR	22,904	$362,078	$416,624
PHILIP MORRIS INTL INC COM	5,890	$281,179	$283,839
PLUM CREEK TIMBER CO INC COM	100	$3,511	$3,776
PNC FINANCIAL SERVICES GROUP COM STK	890	$47,077	$46,983
PPG IND INC COM	100	$6,089	$5,854
PRAXAIR INC COM	300	$25,095	$24,093
PRECISION CASTPARTS CORP COM	390	$33,282	$43,037
PROCTER & GAMBLE CO COM	8,250	$470,779	$500,198
PROGRESSIVE CORP OH COM	1,100	$18,544	$19,789
PROLOGIS SH BEN INT SH BEN INT	280	$10,327	$3,833
PRUDENTIAL FINL INC COM	580	$33,513	$28,861
PUB STORAGE COM	100	$7,740	$8,145
PULTE HOMES INC COM	297	$3,751	$2,970
QUALCOMM INC COM	3,520	$158,280	$162,835
QUEST DIAGNOSTICS INC COM	400	$21,000	$24,152
RADIOSHACK CORP DEL COM	100	$1,622	$1,950
RAYTHEON CO USD0.01	680	$35,019	$35,034
REGIONS FINL CORP NEW COM	2,000	$10,780	$10,580
RENT A CTR INC NEW COM	100	$2,172	$1,772
RLTY INC CORP COM	100	$2,623	$2,591
ROCKWELL AUTOMATION	500	$19,688	$23,490
ROCKWELL COLLINS INC COM	400	$18,672	$22,144
ROPER INDS INC NEW COM	400	$20,794	$20,948
ROSS STORES INC COM	100	$4,551	$4,271
ROYAL CARIBBEAN CRUISES COM STK	100	$1,705	$2,528
SCHLUMBERGER LTD COM STK	4,050	$231,265	$263,615
SCHWAB CHARLES CORP COM NEW	3,350	$65,133	$63,047
SENIOR HSG PPTYS TR SH BEN INT SH BEN INT	100	$2,184	$2,187
SERVICE CORP INTL COM	200	$1,478	$1,638

Security	Shares	Tax Cost	Market Value
SHERWIN-WILLIAMS CO COM	100	$6,203	$6,165
SIGMA-ALDRICH CORP COM	100	$5,540	$5,053
SIMON PROPERTY GROUP INC COM	194	$15,329	$15,496
SNAP-ON INC COM	100	$3,865	$4,226
SOUTHWESTERN ENERGY CO COM	600	$23,442	$28,920
SPECTRA ENERGY CORP COM STK	1,370	$25,787	$28,099
SPRINT NEXTEL CORP	6,100	$23,224	$22,326
ST JOE CO COM	100	$3,368	$2,889
ST JUDE MED INC COM	680	$28,337	$25,010
STANLEY WKS COM	100	$4,240	$5,151
STAPLES INC COM	600	$13,782	$14,754
STARBUCKS CORP COM	400	$7,620	$9,224
STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK	100	$2,970	$3,657
STATE STR CORP COM	1,380	$73,837	$60,085
STRYKER CORP	680	$35,262	$34,252
SUN TR BANKS INC COM	1,000	$21,240	$20,290
SYMANTEC CORP COM	1,600	$25,109	$28,624
SYNOVUS FINL CORP COM	100	$407	$205
SYSCO CORP COM	1,070	$29,701	$29,896
T ROWE PRICE GROUP INC	700	$32,978	$37,275
TARGET CORP COM STK	500	$21,475	$24,185
TEMPUR-PEDIC INTL INC COM	100	$1,577	$2,363
TEXAS INSTRUMENTS INC COM	2,030	$46,026	$52,902
TEXTRON INC COM	700	$16,160	$13,167
TFS FINL CORP COM STK	100	$1,190	$1,214
THERMO FISHER CORP	780	$35,084	$37,198
TIFFANY & CO COM	100	$3,163	$4,300
TIME WARNER CABLE INC COM	753	$25,012	$31,167
TIME WARNER INC USD0.01	2,810	$68,143	$81,883
TJX COS INC COM NEW	300	$10,650	$10,965
TOLL BROS INC COM	100	$2,181	$1,881
TORCHMARK CORP COM	200	$10,103	$8,790
TRAVELERS COS INC COM STK	570	$25,940	$28,420
TYCO ELECTRONICS LTD F	1,080	$24,583	$26,514
TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80	1,080	$36,395	$38,534
UDR INC COM STK	100	$1,372	$1,644

Security	Shares	Tax Cost	Market Value
UMPQUA HLDGS CORP COM	500	$6,168	$6,705
UNION PAC CORP COM	500	$29,175	$31,950
UNITED PARCEL SVC INC CL B	1,000	$53,992	$57,370
UNITED TECHNOLOGIES CORP COM	1,750	$101,908	$121,468
UNITEDHEALTH GROUP INC COM	2,240	$58,474	$68,275
UNUM GROUP	900	$20,363	$17,568
URBAN OUTFITTERS INC COM	100	$2,808	$3,499
US BANCORP	3,250	$74,035	$73,158
V F CORP COM	100	$6,887	$7,324
VARIAN MEDICAL SYSTEMS INC	200	$9,334	$9,370
VENTAS INC REIT	100	$3,856	$4,374
VERIZON COMMUNICATIONS COM	5,800	$183,972	$192,154
VIACOM INC NEW CL B	880	$20,478	$26,162
VISA INC COM CL A STK	1,000	$68,078	$87,460
VORNADO RLTY TR COM	92	$8,594	$6,434
WA REAL ESTATE INVT TR SH BEN INT	100	$2,829	$2,755
WAL-MART STORES INC COM	6,980	$373,657	$373,081
WALGREEN CO COM	2,250	$74,107	$82,620
WALT DISNEY CO	4,210	$102,530	$135,773
WEATHERFORD INTL LTD	1,370	$28,518	$24,537
WEINGARTEN RLTY INVS COM	100	$1,879	$1,979
WELLPOINT INC COM	880	$41,455	$51,295
WELLS FARGO & CO NEW COM STK	7,780	$215,689	$209,982
WENDYS / ARBYS GROUP INC COM STK	200	$1,056	$938
WESTERN UNION CO	1,400	$24,187	$26,390
WEYERHAEUSER CO COM	200	$7,768	$8,628
WHIRLPOOL CORP COM	100	$6,180	$8,066
WHITNEY HLDG CORP COM	1,000	$9,322	$9,110
WILLIAMS CO INC COM	1,380	$23,902	$29,090
WILLIAMS SONOMA INC COM	100	$1,610	$2,078
WYNDHAM WORLDWIDE CORP COM STK	100	$1,558	$2,017
XEROX CORP COM	2,700	$22,997	$22,842
XILINX INC COM	500	$11,333	$12,530
XTO ENERGY INC COM	1,080	$41,707	$50,252
YAHOO INC COM	1,700	$24,664	$28,526
YUM BRANDS INC COM	180	$6,273	$6,295

Security	Shares	Tax Cost	Market Value
ZIMMER HLDGS INC COM	390	$21,614	$23,053
FRESENIUS SE NON-VTG PRF NPV	148	$7,145	$10,619
HENKEL AG & CO KGAA NON-VTG PRF NPV	175	$7,145	$9,147
PORSCHE AUTO HL SE NON VTG PRF NPV	205	$20,554	$12,865
VOLKSWAGEN AG NON VTG PRF NPV	353	$39,064	$33,295
FONCIERE DES REGIO WTS 31/12/10(TO SUB)EUR65	52	$0	$44
NEOPOST EUR1 (STK DIV 11/01/10)	75	$0	$0
MEDIOBANCA SPA C/W 18/03/11(MEDIOB)EUR9	1,680	$0	$259
UNIONE DI BANCHE I C/W 30/06/11(BANCHE)EUR12.3	597	$0	$42
FUT MAR 10 SFE SPI 200	22	$2,349,246	$2,413,361
FUT MAR 10 ME S&P CAN 60	22	$2,817,332	$2,899,337
FUT MAR 10 EURX E-STXX 50	23	$967,765	$980,738
FUT JAN 10 MNP CAC40	20	$1,125,461	$1,131,013
FUT MAR 10 EURX DAX INDEX	5	$1,059,703	$1,068,799
FUT JAN 10 HANG SENG INDX	5	$697,399	$706,889
FUT JAN 10 HKE H-SHARES	9	$741,137	$742,199
FUT MAR 10 TSE TOPIX	31	$3,104,490	$3,011,923
FUT JAN 10 MSCI SING IDX	6	$292,187	$298,729
FUT JAN 10 MRV IBEX 35+	1	$171,476	$171,080
FUT MAR 10 FTSE 100	17	$1,463,125	$1,471,863
FUT MAR 10 EMINI S&P 500	81	$4,445,256	$4,498,335
FUT MAR 10 ICEUS SM RUS2	52	$3,150,320	$3,244,280
FUT MAR 10 IMM EMINI MDCP	56	$3,867,640	$4,059,440
FUT MAR 10 SFE SPI 200	(22)	($2,349,246)	($2,413,361)
FUT MAR 10 ME S&P CAN 60	(22)	($2,817,332)	($2,899,337)
FUT JAN 10 MNP CAC40	(20)	($1,125,461)	($1,131,013)
FUT MAR 10 EURX DAX INDEX	(5)	($1,059,703)	($1,068,799)
FUT MAR 10 EURX E-STXX 50	(23)	($967,765)	($980,738)
FUT JAN 10 HANG SENG INDX	(5)	($697,399)	($706,889)
FUT JAN 10 HKE H-SHARES	(9)	($741,137)	($742,199)
FUT MAR 10 TSE TOPIX	(31)	($3,104,490)	($3,011,923)
FUT JAN 10 MSCI SING IDX	(6)	($292,187)	($298,729)
FUT JAN 10 MRV IBEX 35+	(1)	($171,476)	($171,080)
FUT MAR 10 FTSE 100	(17)	($1,463,125)	($1,471,863)
FUT MAR 10 EMINI S&P 500	(81)	($4,445,256)	($4,498,335)
FUT MAR 10 ICEUS SM RUS2	(52)	($3,150,320)	($3,244,280)

Security	Shares	Tax Cost	Market Value
FUT MAR 10 IMM EMINI MDCP	(56)	($3,867,640)	($4,059,440)
CIT GROUP INC NEW COM NEW COM NEW	1,814	$547	$50,085
TOTAL		**$1,011,082,431**	**$1,153,954,930**

Security	Shares	Tax Cost	Market Value
BHP BILLITON FIN 6.5% DUE 04-01-2019	1,100,000	$1,207,775	$1,261,763
NATL AUSTRALIA BK LTD GLOBAL MEDIUM TRANCHE # SR 00013 VAR RT DUE 02-08-2010	600,000	$600,000	$600,061
NATL AUSTRALIA BK LTD GLOBAL MEDIUM TRANCHE # SR 00013 VAR RT DUE 02-08-2010	900,000	$900,000	$900,091
PVTPL COMMONWEALTH BANK AUST TRANCHE # TR 00081 5% DUE 10-15-2019 BEO	600,000	$596,754	$595,699
PVTPL MACQUARIE BK LTD SR MEDIUM TERM NTS TR 00001 4 1 DUE 12-17-2013 BEO	1,800,000	$1,807,578	$1,891,456
PETROBRAS INTL FIN 7.875% DUE 03-15-2019	1,000,000	$1,079,939	$1,152,812
PVTPL GERDAU HLDGS INC GTD BD 144A 7% DUE 01-20-2020 BEO	600,000	$616,000	$616,500
BARRICK GOLD CORP NT 6.95 DUE 04-01-2019	800,000	$859,584	$900,754
ENCANA CORP 6.5% DUE 05-15-2019	1,100,000	$1,129,088	$1,230,501
PVTPL CANADIAN OIL SANDS LTD SR NT 144A 7.75% DUE 05-15-2019 BEO	600,000	$600,259	$676,908
ROGERS 6.8% DUE 08-15-2018	900,000	$950,048	$1,007,931
ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NTTRANCHE # SR 00210 VAR DUE 06-08-2010	1,438,000	$1,438,000	$1,437,976
TRANSCANADA 7.125% DUE 01-15-2019	900,000	$991,893	$1,052,297
BNP PARIBAS SUB NT 144A DUE 06-29-2049/06-29-2015 BEO	700,000	$700,000	$577,091
BNP PARIBAS SUB NT 144A DUE 06-29-2049/06-29-2015 BEO	900,000	$900,000	$741,974
PVTPL NT 144A 6.5% DUE 01-26-2019 BEO	900,000	$981,897	$1,010,355
DEUTSCHE BK AG 6% DUE 09-01-2017	1,800,000	$1,880,967	$1,962,400
PVTPL ENEL FIN INTL S A GTD NT 144A 6.25% DUE 09-15-2017/09-20-2007 BEO	1,100,000	$1,098,297	$1,209,421
TELECOM ITALIA CAP 6.999% DUE 06-04-2018	1,000,000	$971,272	$1,100,291
TELECOM ITALIA CAP GTD SR NT SER B 5.25 DUE 11-15-2013/05-15-2005 REG	900,000	$907,164	$946,612
EXPT IMP BK KOREA 8.125% DUE 01-21-2014	100,000	$110,360	$116,089
ENEL FIN INTL S A 5.125% DUE 10-07-2019	600,000	$597,360	$603,706
PETROLEOS 8% DUE 05-03-2019	1,100,000	$1,289,750	$1,273,250
RABOBANK NEDERLAND NV VAR RATE PERPETUALDUE 12-29-2049/06-30-2019 BEO	400,000	$441,484	$487,702
RABOBANK NEDERLAND NV VAR RATE PERPETUALDUE 12-29-2049/06-30-2019 BEO	1,200,000	$1,494,000	$1,463,105
PVTPL GTD NT SER G 144A 6.75% DUE 09-30-2019 BEO	500,000	$532,500	$540,960
PVTPL RAS LAFFAN LNG 3 GTD NT SER F 144A5.5 DUE 09-30-2014 BEO	400,000	$412,000	$419,058
GAZPROM INTL SA 7 201% BDS 1/2/20 USD '1'	487,480	$468,590	$498,716
PVTPL GAZ CAP SA NT 144A 8.625 DUE 04-28-2034 BEO	150,000	$156,000	$163,875
RSHB CAPITAL S.A. 7.75% NTS 05/18 USD'REGS	900,000	$969,571	$987,570
TRANSCAPITALINVEST 5.67% BDS 05/03/14 USD REGS	750,000	$663,780	$758,438
PVTPL SANTANDER PERP S A UNIPRSNL USDGTDSTEP-UP NT 144A 6.671 DUE 10-29-49	1,100,000	$1,107,117	$988,699
PVTPL SANTANDER PERP S A UNIPRSNL USDGTDSTEP-UP NT 144A 6.671 DUE 10-29-49	1,500,000	$1,486,899	$1,348,226
TELEFONICA 6.221% DUE 07-03-2017	800,000	$842,448	$881,767

Security	Shares	Tax Cost	Market Value
PVTPL ROCHE HLDGS INC GTD NT 144A 6% DUE03-01-2019/02-25-2009 BEO	100,000	$105,434	$109,885
LLOYDS TSB BANK FR GTD MTN 06/11 EUR100000	1,300,000	$1,823,233	$1,870,118
LLOYDS TSB BANK FR GTD MTN 06/11 EUR100000	400,000	$560,360	$575,421
BARCLAYS BANK PLC 14%-VAR SUB PERP GBP50000	200,000	$354,835	$415,452
PVTPL BARCLAYS BK PLC BARCLAYS BANK PLC 6.05% DUE 12-04-2017 BEO	700,000	$696,049	$712,391
PVTPL BARCLAYS BK PLC BARCLAYS BANK PLC 6.05% DUE 12-04-2017 BEO	1,000,000	$993,270	$1,017,702
RIO TINTO FIN USA 9% DUE 05-01-2019	1,700,000	$2,109,276	$2,151,500
ROYAL BK SCOT ADR 03-31-2049 REG	1,500,000	$1,487,790	$810,000
MORGAN STANLEY FRN 02/2012 CAD1000	1,000,000	$797,313	$931,898
SLM CORP FR SNR EMTN 06/2013 EUR1000	300,000	$339,136	$327,295
ABBEY NATL TREAS SVCS PLC MED TRM NT TCHE # TR 00049 3.875 DUE 11-10-2014	100,000	$99,977	$100,356
ALTRIA GROUP INC NT 9.25% DUE 08-06-2019BEO	1,100,000	$1,239,831	$1,340,491
AMERN AIRLS PASS 10.375% DUE 01-02-2021	800,000	$885,500	$884,000
AMERN EXPRESS CO 6.15% DUE 08-28-2017	1,900,000	$1,895,098	$1,985,698
AMERN EXPRESS CO 6.15% DUE 08-28-2017	1,700,000	$1,695,614	$1,776,677
AMERN INTL GROUP 8.25% DUE 08-15-2018	900,000	$900,000	$844,965
AMERN INTL GROUP 8.25% DUE 08-15-2018	1,300,000	$1,300,000	$1,220,505
AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00079 5.85 DUE 01-16-2018	900,000	$895,041	$738,476
AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00079 5.85 DUE 01-16-2018	600,000	$597,257	$492,317
ANADARKO PETE CORP 6.95% DUE 06-15-2019	1,500,000	$1,673,614	$1,701,024
APPALACHIAN PWR CO 7.95% DUE 01-15-2020	1,000,000	$1,103,421	$1,187,455
AT&T CORP USD SR NT VAR RATE DUE 11-15-2031/11-14-2031 BEO	1,000,000	$1,126,392	$1,220,518
AT&T INC AT&T INC DUE 02-05-2010 BEO	212,000	$212,000	$212,044
BANK AMER CORP SR GLOBAL NT DUE 02-12-2010/11-18-2009 REG	590,000	$590,000	$589,909
BANK AMER CORP SR GLOBAL NT FLTG DUE 05-21-2010/05-21-2009 REG	1,930,000	$1,930,000	$1,927,012
BEAR STEARNS COS 7 25% DUE 02-01-2018	825,000	$946,704	$946,979
BEAR STEARNS COS INC MEDIUM TERM NTS BOOK ENTRY 6.95% DUE 08-10-2012	1,000,000	$1,064,480	$1,117,276
BSTN PPTYS LTD 5.875% DUE 10-15-2019	1,000,000	$999,334	$1,003,131
BUNGE LTD FIN CORP 8.5% DUE 06-15-2019	1,000,000	$1,174,400	$1,139,907
CIT GROUP INC NEW 7% DUE 05-01-2013	21,068	$21,113	$19,646
CIT GROUP INC NEW 7% DUE 05-01-2014	31,602	$31,357	$29,350
CIT GROUP INC NEW 7% DUE 05-01-2015	31,602	$30,414	$28,284
CIT GROUP INC NEW 7% DUE 05-01-2016	52,669	$49,065	$46,349
CIT GROUP INC NEW 7% DUE 05-01-2017	73,737	$67,880	$63,967

Security	Shares	Tax Cost	Market Value
CITIGROUP CAP XXI FLTG RT 8.3% DUE 12-21-2077	400,000	$413,244	$385,000
CITIGROUP INC 6.375% DUE 08-12-2014	400,000	$399,928	$418,763
CITIGROUP INC CITIGROUP INC NOTE 6.125% DUE 11-21-2017 BEO	2,800,000	$2,790,765	$2,822,330
CITIGROUP INC CITIGROUP INC NOTE 6.125% DUE 11-21-2017 BEO	2,300,000	$2,290,156	$2,318,343
CITIGROUP INC GLOBAL NT FLTG DUE 08-13-2010 BEO	295,000	$294,942	$294,261
COMCAST CORP NEW 5.7% DUE 07-01-2019	1,000,000	$1,056,690	$1,049,044
COMCAST CORP NEW 5.875% DUE 02-15-2018	1,100,000	$1,104,682	$1,167,742
CONS EDISON CO N Y 6.65% DUE 04-01-2019	1,000,000	$1,101,699	$1,133,191
DEUTSCHE TELEKOM INTL FIN B V DEUTSCHE UNSOLICITED 6.75 DUE 08-20-2018 BEO	1,000,000	$1,059,811	$1,119,579
DIAMOND OFFSHORE SR NT 5.875 DUE 05-01-2019	1,300,000	$1,303,259	$1,384,807
DOW CHEM CO 7 6% DUE 05-15-2014	200,000	$212,982	$227,578
DOW CHEM CO 8.55% DUE 05-15-2019	1,000,000	$1,129,381	$1,193,145
ENERGY TRANSFER 9.7% DUE 03-15-2019	900,000	$1,028,090	$1,111,590
FREEPORT-MCMORAN 8.25% DUE 04-01-2015	800,000	$855,600	$872,000
GEN ELEC CAP CORP MEDIUM TERM NTS BO DUE10-06-2010 REG	720,000	$720,000	$720,001
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00754 VAR RT DUE 10-18-2010	980,000	$980,000	$980,005
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00780 VAR RT DUE 04-10-2012	777,000	$777,000	$760,078
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00781 VAR RT DUE 08-15-2011	423,000	$423,000	$420,179
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00807 3 69375 02-01-2011	2,143,000	$2,141,208	$2,143,583
GEN ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY FLT RT MTN VAR RT DUE 01-08-2016	3,300,000	$2,782,845	$2,991,754
GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 04-05-2010	546,000	$546,000	$546,054
GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 05-11-2010	1,587,000	$1,587,000	$1,587,663
GOLDMAN SACHS 6% DUE 05-01-2014	1,000,000	$1,015,332	$1,093,768
GOLDMAN SACHS 6.15% DUE 04-01-2018	1,000,000	$998,422	$1,070,499
GOLDMAN SACHS 6.25% DUE 09-01-2017	700,000	$763,763	$750,690
GOLDMAN SACHS GROUP INC FOR FUTURE EQUITGS 5.75 10/01/16 5.75 10-1-16 BEO	500,000	$483,705	$527,003
GOLDMAN SACHS GROUP INC FOR FUTURE EQUITGS 5.75 10/01/16 5.75 10-1-16 BEO	400,000	$389,774	$421,602
GOLDMAN SACHS GROUP INC NT FLTG RATE DUE03-22-2016 REG	1,800,000	$1,197,000	$1,657,694
HSBC FIN CORP GLOBAL NT FLTG RATE DUE 06-01-2016 REG	2,400,000	$1,864,750	$2,192,450
HSBC FIN CORP GLOBAL NT FLTG RATE DUE 06-01-2016 REG	1,400,000	$1,118,000	$1,278,929
HSBC FIN CORP HSBC FINANCE CORP GLBL FRNVAR RT DUE 03-12-2010	643,000	$643,000	$642,616
IPALCO ENTERPRISES INC SR SECD NT DUE 11-14-2011 BEO	100,000	$105,000	$104,500
J P MORGAN CHASE & CO MDIUM TRM SR NTS TRANCHE # SR 00058 06/27/06 6-25-10	161,000	$161,015	$160,981
JPMORGAN CHASE & 6.3% DUE 04-23-2019	600,000	$661,164	$660,046

Security	Shares	Tax Cost	Market Value
JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/04-30-2018 BEO	100,000	$90,032	$103,146
JPMORGAN CHASE BK N A NY N Y FORME 6 DUE10-01-2017	2,300,000	$2,297,917	$2,462,550
JPMORGAN CHASE BK N A NY N Y FORME 6 DUE10-01-2017	900,000	$911,502	$963,607
JPMORGAN CHASE CAP 6.55% DUE 09-29-2036	1,500,000	$1,374,441	$1,374,747
KINDER MORGAN 5.8% DUE 03-01-2021	1,000,000	$1,020,300	$1,031,433
KINDER MORGAN 9% DUE 02-01-2019	900,000	$1,008,064	$1,107,450
LEHMAN BROS HLDGS INC MTN BEO # TR00048 5.625 01-24-2013 BD IN DEFAULT	2,900,000	$2,886,776	$609,000
LORILLARD TOB CO 8.125% DUE 06-23-2019	1,000,000	$1,125,175	$1,099,386
MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017	200,000	$199,708	$210,476
MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017	300,000	$299,562	$315,713
MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00453 5 DUE 01-15-2015	1,700,000	$1,595,926	$1,728,946
MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00453 5 DUE 01-15-2015	2,900,000	$2,767,682	$2,949,378
MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00676 6.15 DUE 04-25-2013	500,000	$495,331	$535,079
MERRILL LYNCH & CO INC TRANCHE # TR 00677 6.875% DUE 04-25-2018	1,100,000	$1,093,222	$1,185,182
MERRILL LYNCH & CO INC TRANCHE # TR 00677 6.875% DUE 04-25-2018	100,000	$99,914	$107,744
MET LIFE GLOBAL FDG I MEDIUM TE TRANCHE # TR 00030 VAR RT DUE 05-17-2010	1,100,000	$1,099,693	$1,098,780
MET LIFE GLOBAL FDG I MEDIUM TE TRANCHE # TR 00030 VAR RT DUE 05-17-2010	900,000	$899,968	$899,002
MORGAN STANLEY 7.3% DUE 05-13-2019	1,500,000	$1,683,555	$1,684,395
MORGAN STANLEY FOR EQUITY ISSUES SEE 61747Y FLT RT MTN VAR RT DUE 10-15-2015	1,200,000	$1,049,258	$1,125,332
MORGAN STANLEY MORGAN ST DEAN WITTER/XX/7676992 VAR RT DUE 01-15-2010	937,000	$937,000	$936,988
MORGAN STANLEY SR GLOBAL MEDIUM TERM NT SER F VAR RT DUE 05-14-2010	700,000	$706,481	$705,020
NEWMONT MNG CORP 5.125% DUE 10-01-2019	1,000,000	$1,009,120	$1,000,467
ONCOR ELEC SR SECD NT 6.8 DUE 09-01-2018	900,000	$905,519	$999,701
PACIFIC GAS & ELEC CO SR NT FLT RT DUE 06-10-2010 BEO	1,000,000	$1,000,000	$1,004,001
PFIZER INC NT 6.2 DUE 03-15-2019	900,000	$979,293	$1,000,460
PROGRESS ENERGY SR NT 7.05 DUE 03-15-2019	1,100,000	$1,197,883	$1,230,623
PVTPL CVS CAREMARK CORP PASSTHRU CTF 144A 7.507 DUE 01-10-2032/12-22-2009 BEO	400,000	$400,000	$418,996
PVTPL FLORIDA GAS TRANSMISSION CO SR NT 144A 7.9% DUE 05-15-2019 BEO	800,000	$839,968	$936,352
PVTPL MIDCONTINENT EXPRESS PIPELINE LLC SR NT 144A 5.45% DUE 09-15-2014 BEO	400,000	$399,350	$409,260
PVTPL NGPL PIPECO LLC SR NT 144A 7.119% DUE 12-15-2017 BEO	1,000,000	$1,039,656	$1,103,472
PVTPL ROCKIES EXPRESS PIPELINE LLC SR NT144A 6.85% DUE 07-15-2018/06-27-2008 BEO	750,000	$840,705	$828,898
SIMON PPTY GROUP L 6.75% DUE 05-15-2014	1,000,000	$1,076,492	$1,065,680
TIME WARNER CABLE 5% DUE 02-01-2020	100,000	$97,931	$96,973
TN GAS PIPELN CO 8% DUE 02-01-2016	600,000	$603,000	$688,500

Security	Shares	Tax Cost	Market Value
TOLEDO EDISON CO 7.25% DUE 05-01-2020	1,000,000	$1,048,716	$1,141,134
UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00108 5.875 DUE 12-20-2017	1,200,000	$1,119,985	$1,233,230
UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00108 5.875 DUE 12-20-2017	1,800,000	$1,669,680	$1,849,846
UNITED AIRLINES INC 10.4 DUE 11-01-2016	1,000,000	$1,015,000	$1,053,750
VERIZON WIRELESS 5.55% DUE 02-01-2014	2,000,000	$2,095,497	$2,170,556
VODAFONE GROUP PLC 5.625% DUE 02-27-2017	500,000	$513,454	$531,084
WACHOVIA CORP 5.5% DUE 05-01-2013	2,700,000	$2,671,209	$2,868,299
WACHOVIA CORP GLOBAL MEDIUM TERM SR NTS BOOK ENTRY MTN VAR RT DUE 07-26-2010	926,000	$926,000	$926,239
WACHOVIA CORP GLOBAL MEDIUM TERM SR NTS TRANCHE # SR 00025 5 7 DUE 08-01-2013	100,000	$95,668	$107,554
WACHOVIA CORP GLOBAL MEDIUM TERM SR NTS TRANCHE # SR 00025 5.7 DUE 08-01-2013	100,000	$94,500	$107,554
WACHOVIA CORP NEW NT FLTG RATE DUE 10-15-2011 BEO	400,000	$384,168	$395,525
WEYERHAEUSER CO NT 6.75% DUE 03-15-2012/09-24-2002 BEO	600,000	$628,000	$635,684
WILLIAMS COS INC 8.75% DUE 01-15-2020	900,000	$954,059	$1,073,674
XTO ENERGY INC 6.5% DUE 12-15-2018	1,400,000	$1,457,158	$1,599,780
CMO BEAR STEARNS COML MTG SECS TR 2006-BBA7 CL A-1 FLTG DUE 03-15-2019 BEO	**170**	**$1,051,622**	**$919,069**
GMAC LLC SR GTD NT 2.2 DUE 12-19-2012	4,380,000	$4,328,929	$4,406,858
SMHL GLOBAL FD 2007-1 NT CL A-1 144A 06-12-2040 BEO	427,570	$427,570	$403,121
ABS CORP HOME EQTY LN TR 2004-HE6 MTG PASSTHRU CTF CL A1 FLTG 09-25-2034	109,273	$109,273	$90,859
ACCESS GROUP INC DEL SER 2007-1 CL A2 FLT RT 04-25-2017 REG	637,337	$637,337	$629,867
ACE SECS CORP HOME EQUITY LN TR SER 2007-WM1 CL A2A FLT RT 11-25-2036 BEO	51,231	$51,231	$31,188
ACE SECS HOME EQTY LN TR SER 2006 MTG PASSTHRU CTF CL A-2A FL RT 12-25-36 REG	51,176	$51,176	$42,325
AMERICAN EXPRESS CR A/C MASTER TR 2005-8AST BACKED CTF CL A FLTG 06-17-2013 REG	745,000	$744,782	$741,843
AMERICAN EXPRESS CR ACCOUNT MASTER TR 2006-1 ASSET BKD CTF CL A 12-15-2013 REG	630,000	$629,561	$625,444
AMERICAN EXPRESS CR ACCOUNT MASTER TR SER 2005-1 CL A FLT RT 10-15-2012 BEO	276,000	$276,000	$275,769
AMERICAN EXPRESS CR ACCOUNT MASTER TR SER 2005-5 CL A FLT RT 02-15-2013 BEO	1,414,000	$1,413,854	$1,410,800
AMERICAN EXPRESS ISSUANCE TR 2005-1 ASSET BKD NT CL A FLTG 08-15-2011 REG	321,000	$321,000	$320,319
AMERICREDIT AUTOMOBILE RECEIVABLES TR 20 AUTO REC BKD NT CL A-4-B 4-7-14 REG	509,000	$509,000	$484,984
AMERICREDIT AUTOMOBILE RECEIVABLES TR 20NT CL A-4 FLTG RATE 12-06-2013 REG	696,000	$696,000	$672,880
AMERICREDIT AUTOMOBILE RECEIVABLES TR SER 2005-B-M CL A4 VARRT 5-7-2012 REG	56,178	$56,170	$55,802
AMERICREDIT PRIME AUTOMOBILE RECEIVABLES NT CL A-4 04-08-2013 REG	214,000	$214,000	$212,278
AMERN EXPRESS CR A/C MASTER TR 09-15-2014 REG	321,000	$320,213	$317,126
AMERN EXPRESS CR A/C SECD NT TR 2 01-15-2013 REG	530,000	$529,512	$528,903
AMERN EXPRESS CR A/C SECD NT TR 2007-7 AST BACKED CTF CL A 02-17-2015 REG	830,000	$829,152	$818,058
BA CR CARD TR 2006-6 NT CL A 11-15-2013 REG	1,071,000	$1,071,000	$1,057,728

Security	Shares	Tax Cost	Market Value
BA CR CARD TR 2006-9 NT CL A FLTG 02-15-2013 REG	798,000	$798,000	$793,384
BA CR CARD TR 2007-2 NT CL A FLTG RATE 06-17-2013 REG	723,000	$723,000	$716,633
BRAZOS HIGHER ED AUTH INC SER 2005 I NT CL A-8 VAR RATE 06-25-2014 REG	55,325	$55,325	$55,256
BRAZOS HIGHER ED AUTH INC SER 2005-3 NT CL I-A-13 09-25-2020 BEO	48,313	$48,313	$48,274
CAP AUTO RECEIVABLES AST TR 2006 2ASSET BKD CTF CL A-3B FLTG RATE 05-15-2011 REG	100,688	$100,688	$100,628
CAPITAL ONE AUTO FIN TR 2005-C NT CL A-4-B 06-15-2012 REG	76,044	$76,044	$75,919
CAPITAL ONE AUTO FIN TR 2005-D NT CL A-410-15-2012 REG	58,197	$58,197	$57,703
CAPITAL ONE AUTO FIN TR 2006-B CL A4 FLTRT 07-15-2013 BEO	794,532	$794,532	$785,297
CAPITAL ONE AUTO FIN TR 2006-C NT CL A-405-15-2013 REG	451,833	$451,833	$446,344
CAPITAL ONE AUTO FIN TR 2007-B NT CL A-404-15-2014 REG	230,000	$230,000	$222,372
CAPITAL ONE MULTI-ASSET EXECUTION TR 02-15-2013 BEO	723,000	$722,026	$721,913
CAPITAL ONE MULTI-ASSET EXECUTION TR 2005-11 NT FLTG RATE 09-16-2013 REG	467,000	$466,989	$464,600
CAPITAL ONE MULTI-ASSET EXECUTION TR 2006-7 NT CL A FLTG 03-17-2014 REG	736,000	$736,000	$729,741
CAPITAL ONE MULTI-ASSET EXECUTION TR 2007-6 NT CL A FLTG RATE 05-15-2013 BEO	636,000	$636,000	$634,161
CAPITAL ONE MULTI-ASSET EXECUTION TR SER2004-7 CL A7 FLT RT 06-16-2014 BEO	429,000	$429,410	$424,193
CG LN CORP TR I SER 2006-1 CL A2 FLT RT 04-25-2022 REG	177,650	$177,650	$177,500
CHASE ISSUANCE TR 2005-8 NT CL A FLTG 10-15-2012 REG	954,000	$954,000	$952,727
CHASE ISSUANCE TR 2006-1 NT CL A 04-15-2013 REG	1,240,000	$1,240,000	$1,234,573
CHASE ISSUANCE TR 2007-1 NT CL A 03-15-2013 REG	1,849,000	$1,848,926	$1,841,358
CHASE ISSUANCE TR 2007-9 CL A NT FLTG RATE 06-16-2014 REG	1,446,000	$1,446,000	$1,425,831
CHASE ISSUANCE TR SER 2005-A13 CL A13 FLT RT 02-15-2013 REG	848,000	$848,000	$845,189
CIT ED LN TR EDUCATION LN BKD NT CL A-1 FLTG 12-15-2017 REG	486	$486	$486
CITIBANK CR CARD ISSUANCE TR 2006-A6 NT FLTGG RATE 05-24-2012 REG	626,000	$626,000	$625,190
CITIBANK CR CARD ISSUANCE TR CL 2007-A2 NT FLTG RATE 05-21-2012 BEO	100,000	$99,879	$99,865
CNH EQUIP TR 2007-A NT CL A-4 09-17-2012REG	249,271	$249,271	$248,000
COMET 2007-A4 A4 20150316 20070523 03-16-2015 BEO	100,000	$99,764	$98,319
DISCOVER CARD MASTER TR I 2006-1 CL A SUBSER 2 CTF FLTG 08-16-2013 REG	412,000	$412,000	$409,718
DISCOVER CARD MASTER TR I SER 07-3 CR PASSTHRU CTF CL A SUB SER 1 10-16-12	429,000	$429,000	$428,502
DISCOVER CARD MASTER TR I SER 2005-4 CL A1 FLT RT 06-18-2013 REG	319,000	$319,000	$317,658
DISCOVER CARD MASTER TR I SER 2006-2 2006-2 CTF CL A SUB SER 2 01-16-2014 REG	411,000	$411,000	$406,952
DISCOVER CARD MASTER TR SER 2007-1 NT CLA FLTG 08-15-2012 REG	916,000	$916,000	$915,535
FIRST FRANKLIN MTG LN TR 2006-FF14 SER 2006-FF14 CL A3 FLT RT 10-25-2036 BEO	24,142	$24,142	$23,172
FIRST FRANKLIN MTG LN TR SER 2007-FF2 AST BKD CTF CL A-2A FLTG 03-25-2037 REG	21,057	$21,057	$19,047
FORD CR AUTO OWNER 5.15000009537% DUE 02-15-2012	1,733,695	$1,792,681	$1,777,977

Security	Shares	Tax Cost	Market Value
FORD CR AUTO OWNER TR 2006 C NT CL A 4B 02-15-2012 REG	317,540	$317,540	$316,697
FORD CR AUTO OWNER TR 2007-A NT CL A-3B FLTG RATE 08-15-2011 REG	382,107	$382,107	$381,750
GE CAP CR CARD MASTER NT TR 2007-4 AST BACKED NT CL A 06-15-2015 REG	369,000	$369,000	$357,325
GE CAP CR CARD MASTER NT TR SER 2005-1 CL A FLT RT 03-15-2013 REG	616,000	$616,000	$615,080
GE CAP CR CARD MASTER NT TR SER 2007-2 CL A 03-15-2015 BEO	804,000	$804,000	$781,383
GE CAP CR CARD MASTER NT TR SER 2007-3 CL A-1 FLT RT 06-15-2013 BEO	399,000	$399,000	$397,735
GE DEALER FLOORPLAN MASTER NT TR 2007-2 ASSET BACKED NT CL A FLTG 07-20-2012 REG	1,090,000	$1,090,000	$1,080,848
GE EQUIP MIDTICKET LLC SER 2006-1 CL A4 FLT RT 10-15-2012 BEO	214,531	$214,531	$213,913
GOAL CAP FDG TR 2006-1 2006-1 STUDENT LNASSET BKD NT CL A-1 08-25-2020 REG	41,644	$41,644	$41,599
GOAL CAP FDG TR 2007-1 CL A-1 FLT RT 06-25-2021 BEO	80,101	$80,101	$79,749
GS MTG SECS CORP 2006-3 MTG PASSTHRU CTFCL A-1 03-25-2036 REG	69,638	$69,638	$47,791
GS MTG SECS CORP SER 2006-5 ASSET BACKEDCTF CL 2A1 VAR 03-25-2036 REG	44,572	$44,572	$29,640
GSAA HOME EQUITY TR 2006-10 2006-10 ASSET BKD CTF CL AV-1 06-25-2036 REG	14,620	$14,620	$13,315
GSAA HOME EQUITY TR 2006-12 ASSET BKD CTF CL A-1 08-25-2036 REG	190,331	$190,331	$92,884
GSAA HOME EQUITY TR 2006-13 ASSET BACKEDCTF CL AV-1 07-25-2036 REG	11,786	$11,786	$11,574
GSAA HOME EQUITY TR 2006-14 ASSET BKD CTF CL A-1 VAR 09-25-2036 REG	171,003	$171,003	$75,576
GSAA HOME EQUITY TR 2006-16 CL A-1 FLT RT 10-25-2036 BEO	220,397	$220,397	$112,264
GSAA HOME EQUITY TR 2006-17 ASSET BACKEDCTF CL A-1 11-25-2036 REG	87,411	$87,411	$38,599
GSAA HOME EQUITY TR 2006-20 MTG PASSTHRUCTF CL 1A1 12-25-2046 REG	84,696	$84,681	$41,563
GSAA HOME EQUITY TR 2006-8 ASSET BKD CTFCL 2A1 VAR RATE 05-25-2036 REG	63,581	$63,581	$38,214
GSAA MTG SECS CORP SER 2006-4 CL 4A1 03-25-2036 REG	81,288	$81,288	$63,341
GSAMP TR 2006-HE7 MTG PASSTHRU CTF CL A-2A 10-25-2046/02-25-2010 REG	12,427	$12,427	$12,362
HSBC CR CARD MASTER NT TR USA I SER 2007-1 CL A FLT RT 04-15-2013 BEO	268,000	$268,000	$266,677
HSI ASSET SECURITIZATION TR 2007-HE1 CL II-A-1 FLT RT 01-25-2037 BEO	112,515	$112,515	$99,855
HSI AST SECURITIZATION CORP TR 2006-WMC1CL A-1 FLTG RATE 07-25-2036 REG	65,318	$65,318	$21,786
IXIS REAL ESTATE CAP TR 07HE1 MTG PASSTHRU CTF CL A-1 FLTG RATE 052537REG	38,688	$38,688	$12,710
J P MORGAN MTG ACQSTN TR 2006-HE3 CL A-2FLTG 11-25-2036	4,268	$4,268	$4,197
LONG BEACH MTG LN TR 2006-10 AST BACKED CTF CL II-A1 11-25-2036/01-25-2010 REG	719	$719	$719
LONG BEACH MTG LN TR 2006-10 AST BACKED CTF CL II-A1 11-25-2036/01-25-2010 REG	5,805	$5,805	$5,805
LONG BEACH MTG LN TR 2006-11 MTG PASSTHRU CTF CL II-A1 FLTG 12-25-36 REG	36,458	$36,458	$28,823
MASTR ASSET BACKED SECS TR 2006-HE5 MTG PASSTHRU CTF CL A-1 11-25-2036 REG	12,493	$12,493	$12,397
MASTR ASSET BACKED SECS TR 2006-WMC3 CL A-2 FLTG RATE 08-25-2036 REG	50,111	$50,111	$21,730
MASTR ASSET BACKED SECS TR 2006-WMC4 MTGPASSTHRU CTF CL A-3 FLTG 10-25-2036 REG	59,403	$59,403	$21,167
MBNA CR CARD MASTER NT TR 2005-11 NT CL A FLTG RATE 05-15-2013 REG	713,000	$712,776	$707,462

Security	Shares	Tax Cost	Market Value
MBNA CR CARD MASTER NT TR 20059 NT CL A 04-15-2013 REG	1,607,000	$1,606,761	$1,595,704
MBNA CR CARD MASTER NT TR 2006-3 CL A NTFLTG RATE 08-15-2012 REG	255,000	$255,000	$254,752
MBNA CR CARD MASTER NT TR MBNA CREDIT CARD MASTER NOTE TRUST 12-17-2012 BEO	161,000	$161,306	$160,464
MORGAN STANLEY ABS CAP I INC SER 2007-HEMTG PTHRU A-2A FLTG 01-25-2037	38,128	$38,128	$35,970
MORGAN STANLEY ABS CAP I INC SER 2007 CTF CL A-2A FLTG 11-25-2036	18,777	$18,777	$18,288
MORGAN STANLEY ABS CAP I INC TR 2006-NC5 ABS CL A2A 10-25-2036	42,126	$42,126	$40,834
MORGAN STANLEY ABS CAP I INC TR 2006-NC5 ABS CL A2A 10-25-2036	162,024	$162,024	$157,054
MORGAN STANLEY ABS CAP I INC TR 2006-HE8MTG PASSTHRU CTF CL A-2A 10-25-36 REG	11,546	$11,546	$11,278
MORGAN STANLEY ABS CAP I INC TR 2007 HE3MTG PT CTF CL A-2A FLTG 12-25-36 REG	102,001	$102,001	$94,185
MORGAN STANLEY ABS CAP I INC TR 2007-NC1CL A-2A FLT RT 11-25-2036 BEO	15,297	$15,297	$15,102
MORGAN STANLEY IXIS REAL ESTATE 2006-MTG CL A-1 12-25-2036	7,536	$7,536	$7,396
NELNET STUDENT LN TR 2007-1 LN ASSET BKDNT CL A-1 VAR RATE 11-27-2018 REG	183,155	$183,155	$180,663
NISSAN MASTER OWNER TR RECEIVABLES 2007-A NT 05-15-2012 REG	1,102,000	$1,102,000	$1,097,903
PA HIGHER ED ASSISTANCE AGY STUD LN REV NT SER 2006 A-1 07-25-2019 REG	37,375	$37,375	$37,247
PHEAA STUDENT LN TR I SER 2005-1 CL A-1 FLT RT 07-25-2016 REG	101,191	$101,191	$98,078
PVTPL GOAL CAP FDG TR 2005-2 STUD LN ASTBKD NT CL A-1 VAR RT 08-25-2021 REG	105,770	$105,770	$104,734
PVTPL NEXTCARD CR CARD MASTER NT TR 2000-1 D 144A VAR 12-15-06 BD IN DFLT	1,590,000	$1,590,000	$0
SANTANDER DR AUTO RECEIVABLES TR 2007-1 NT CL A-4 FLTG RATE 09-15-2014 BEO	268,561	$268,561	$260,667
SLC STUDENT LN TR 2005-1 ASSET BKD NT CLA-1 FLTG RATE 02-15-2018 REG	90,096	$90,096	$89,974
SLC STUDENT LN TR 2005-2 ASSET BKD NT CLA-1 FLTG RATE 03-15-2018 REG	91,078	$91,078	$90,811
SLC STUDENT LN TR 2005-3 ASSET BACKED NTA-1 06-15-2020 REG	136,237	$136,237	$135,138
SLM PRIVATE CR STUDENT LN TR 2003-C STUDENT LN BKD NT CL A1 09-15-2016 REG	20,624	$20,624	$20,469
SLM PRIVATE CR STUDENT LN TR 2005-B STUDENT LN BKD NT A-1 12-16-2019 REG	46,041	$46,041	$45,857
SLM PRIVATE CR STUDENT LN TR 2007-A STUDLN BACKED NT A-1 FLTG 09-15-2022REG	288,980	$288,980	$277,535
SLM PVT CR STUD LN TR 2004-A STUD LN-BKDNT CL A-1 VAR 03-15-2017 REG	46,621	$46,621	$46,095
SLM PVT CR STUD LN TR 2004-B STUD LN BKDNT FLTG CL A-1 06-15-2018/12-17-2007 REG	46,577	$46,573	$46,039
SLM STUD LN TR 2005-4 STUD LN BKD NT CL A-1 VAR 10-26-2015/07-25-2005 REG	254	$254	$254
SLM STUD LN TR SER 2006-7 CL A-3 07-25-2018 REG	200,299	$200,299	$200,123
SLM STUDENT LN TR 2006-3 LN BKD NT CL A-3 VAR RATE 04-25-2017 REG	124,032	$124,032	$123,876
SLM STUDENT LN TR 2007-3 SERIES 2007-3 CLASS-A2 10-25-2017 BEO	562,000	$562,000	$555,729
SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG	4,730,699	$4,711,504	$4,917,510
STRUCTURED ASSET INVT LN TR 2006-4 MTG PASSTHRU CTF CL A3 VAR 07-25-2036 REG	118,732	$118,732	$112,850
STRUCTURED ASSET SECS CORP MTG LN TR 2007-BC1 CL A2 VAR RT 02-25-2037 BEO	55,081	$55,081	$51,837
STRUCTURED AST SECS CORP MTG LN TR 200 2006-BC3 A2 11-25-2036	168,160	$168,160	$159,607

Security	Shares	Tax Cost	Market Value
STRUCTURED AST SECS CORP MTG LN TR 200 MTG PASS THRU CTF CL A2 01-25-2037 REG	66,562	$66,562	$62,255
WACHOVIA AUTO LN OWNER TR 2007-1 CL A3B FLT RT 04-20-2012 BEO	111,550	$111,550	$111,086
WACHOVIA MTG LN TR 2006-AMN1 CL A-1 FLTGRATE 08-25-2036 REG	58,980	$58,980	$35,118
WAMU MTG PASS-THRU CTFS SER 2002-AR17 CLI-A FLT RT 11-25-2042 BEO	293,619	$294,247	$192,683
CMO CRUSADE GLOBAL TR NO 1 2007 MTG BACKED NT FLTG CL A-1 DUE	384,433	$384,433	$364,955
CMO INTERSTAR MILLENNIUM SER 2005-IG TR MTG BACKED NT F/RATE CL A DUE 12-08-2036	170,320	$170,320	$159,457
CMO MEDALLION TR SER 2007-1G MTG PASS THRU NT CL A1 DUE 02-27-2039 REG	153,119	$153,119	$149,521
CMO SER 2007-1G WST TR MTG BACKED NT CL A2A 144A DUE 05-21-2038/02-23-2009 BEO	351,972	$351,972	$340,896
CMO SMHL GLOBAL FD NO 8 NT CL A-1 VAR RATE DUE 01-12-2037/04-12-2006 REG	83,328	$83,328	$80,411
CMO GRANITE MASTER ISSUER PLC 2006-2 NT CL A4 DUE 12-20-2054 REG	125,503	$125,503	$111,297
CMO GRANITE MASTER ISSUER PLC 2006-3 MTGBACKED NT CL A3 DUE 12-20-2054 REG	595,671	$595,671	$516,931
CMO GRANITE MASTER ISSUER PLC MTG BACKEDNT SER 2007-2 2A1 144A 12-17-2054	311,968	$311,968	$276,628
CMO GRANITE MASTER ISSUER PLC SER 2006-4CL A4 FLT RT DUE 12-20-2054 BEO	199,660	$199,660	$177,075
CMO HOLMES MASTER ISSUER PLC 2007-2 MTG BKD NT SER 2 CL A1 FLTG DUE 07-15-20	1,216,000	$1,216,000	$1,211,987
CMO HOLMES MSTR ISS PLC 2007-1 MTG BACKED NT SER 3 CL USD 07-15-40 REG	736,000	$736,000	$721,861
CMO ALTERNATIVE LN TR 2006-OC3 CL 2-A-1 FLT RT DUE 04-25-2036/02-25-2010 REG	2,595	$2,595	$2,567
CMO ALTERNATIVE LN TR 2006-OC4 CL 2-A-1 FLTG RATE DUE 05-25-2036 BEO	19,306	$19,306	$18,448
CMO AMERICAN HOME MTG INVT TR SER 2004-3CL 5A VAR RATE DUE 10-25-2034 REG	966,351	$960,312	$721,446
CMO BANC AMER MTG SECS INC SER 2004-1 CLASS-5A1 6.5 DUE 02-25-2034 REG	287,233	$290,514	$290,375
CMO BEAR STEARNS ALT-A TR DUE 09-25-2035REG	618,087	$608,816	$413,494
CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG	584,473	$586,694	$414,061
CMO BEAR STEARNS ARM TR SER 2005-2 CL A-1 FLT RT DUE 03-25-2035 BEO	1,494,126	$1,459,749	$1,307,481
CMO CHASE MTG FIN TR SER 2007-A1 PASSTHRU CTF CL 1-A1 4.366 03-25-37 REG	1,089,844	$1,077,924	$1,006,591
CMO CITIGROUP MTG LN TR 2005-3 MTG DUE 08-25-2035	700,717	$677,787	$264,397
CMO CRUSADE GLOBAL TR NO 2 SER 2006-2 CL A1 FLT RT DUE 11-15-2037 BEO	389,066	$389,066	$369,245
CMO CWALT ALT LN TR SER 2006-OA19 CL A-1FLT RT DUE 02-20-2047 BEO	934,873	$934,873	$435,946
CMO FEDERAL HOME LN MTG CORP PREASSIGN 00629 DUE 05-25-2043 BEO	282,820	$286,891	$277,563
CMO FNMA SERIES 2003-88 CLASS-F DUE 05-25-2030 REG	1,276,018	$1,272,828	$1,267,355
CMO GREENPOINT MTG FDG TR SER 2006 AR6 MTG PASSTHRU VAR RATE 10-25-46	413,270	$413,189	$373,008
CMO GS MTG SECS CORP SER 2005-AR6 CL 2A12 953967% DUE 09-25-2035/10-25-2005 REG	865,046	$859,910	$750,086
CMO GSAA HOME EQUITY TR 2006-18 ASSET BACKED CTF CL AV-1 DUE 11-25-2036 REG	29,559	$29,559	$26,729
CMO HARBORVIEW MTG LN TR 2006-12 CL 2A-1A1 DUE 01-19-2038 REG	186,194	$186,193	$183,174
CMO HSI AST SECURIZATION CORP TR 2007-WF1 DUE 05-25-2037 REG	50,066	$50,066	$46,896
CMO IMPAC SECD ASSETS TR 2006-4 MTG PASSTHRU CTF CL A-2A DUE 01-25-2037 REG	116,521	$116,521	$64,470

Security	Shares	Tax Cost	Market Value
CMO J P MORGAN ALTERNATIVE LN TR 2006 A7CL 1-A-2 FLT RT DUE 12-25-2036 BEO	40,909	$40,909	$35,734
CMO J P MORGAN ALTERNATIVE LN TR 2006-A5MTG PASS THRU CTF CL 1-A-2 11-25-36 REG	22,836	$22,836	$21,911
CMO J P MORGAN MTG TR 2005-A1 MTG PASSTHRU CTF CL 6-T-1 DUE 02-25-2035 REG	604,224	$569,669	$555,229
CMO MASTR ADJ RATE MTGS TR 2004-4 CL 4-A-1 VAR DUE 05-25-2034 REG	239,028	$237,291	$206,726
CMO MASTR AST SECURITIZATION TR 2003-7 MTG PASSTHRU CTF CL 1-A-2 5.5 09-25-33	917,787	$923,431	$933,131
CMO MELLON RESDNTL FDG CORP 2000-TBC3 MTG PASSTHRU CTF CL A-1 VAR 12-15-2030	865,393	$866,425	$778,857
CMO PERMANENT MASTER ISSUER PLC SER 2007-1 CL 2 A1 FLT RT DUE 01-15-2016 BEO	520,000	$520,000	$519,752
CMO RESDNTL FDG MTG SECS I INC MTG PASS 2003-S9 CL A-1 6.5 03-25-2032 REG	103,420	$104,456	$103,558
CMO SMHL GLOBAL FD NO 9 CL A-1 FLT RT DUE 11-09-2039 BEO	246,619	$246,619	$226,729
CMO STRUCTURED ADJ RATE MTG LN TR DUE 01-25-2035 REG	1,006,144	$986,955	$797,572
CMO STRUCTURED AST MTG INVTS II INC DUE 07-19-2035 REG	681,250	$668,477	$558,444
CMO THORNBURG MTG SECS TR 2006 4 SER 2006-4 CL A2B DUE 07-25-2036 REG	114,382	$114,382	$110,994
CMO THORNBURG MTG SECS TR 2006-5 MTG PTHRU CTF CL A-1 FLTG DUE 9-25-46 REG	445,581	$445,581	$436,970
CMO THORNBURG MTG SECS TR 2007-1 MTG -BKDNTS CL A-2B VAR RT 03-25-37 REG	77,578	$77,578	$73,934
CMO WA MUT MTG SECS CORP 2002-AR9 MTG PASSTHRU CTF CL I-A DUE 08-25-2042 REG	91,581	$91,581	$67,297
CMO WACHOVIA MTG LN TR SER 2006 ALT1 ASTBKD CTF CL A-1 FLTG 01-25-2037 REG	53,267	$53,267	$29,818
CMO WAMU MTG PASS-THROUGH CTFS TRUST 2002-AR6 CL A VAR DUE 06-25-42 BEO	41,209	$41,231	$29,774
CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CTFCL 2-A-1A DUE 07-25-2045 REG	361,665	$362,093	$263,853
CMO WASHINGTON MUT MTG TR 2003-R1 MTG PASS THRU CTF CL A-1 DUE 12-25-2027 REG	2,245,445	$2,245,445	$1,686,062
PVTPL CR SUISSE 1ST BSTN MTG SECS CORP SER 2002-P1 CL-A 144A VAR RT 3-25-32 BEO	132,254	$132,254	$112,321
CALYON NY BRH INSTL CTF DEP PROGRA CTF DEP DTD 02-22-2007 VAR RT DUE 02-22-2010	740,000	$739,969	$739,771
CALYON NY BRH INSTL CTF DEP PROGRA CTF DEP DTD 03-26-2007 VAR RT DUE 03-26-2010	568,000	$567,980	$567,856
CF STANDISH OPPORTUNISTIC FXD INC FD	13,688,276	$141,059,817	$149,339,094
SUNTRUST BK ATL GA INSTL CTF DEP PRO CD DTD 01-29-2007 VAR RT DUE 1-29-10	185,000	$185,000	$185,000
IL DEV FIN AUTH REV VAR-ADVENTIST HLTH SYS-SER B VAR 01-01-2019 BEO SF N/C	950,000	$856,060	$835,364
CF DAVIDSON KEMPNER DISTRESSED OPPORTUNITIES INTL LTD CLASS S(A) FD	41	$51,342	$38,548
TOTAL		**$362,734,718**	**$367,119,740**

Security	Shares	Tax Cost	Market Value
Derivatives			
SL- CORE USA SUB FD	7,521	$75,215	$112,822
FUT CALL FEB 10 T-NOTE OPTION 1190	(31)	($5,207)	($969)
FUT CALL MAR 10 T-NOTE OPTION 1200	(58)	($18,075)	($2,719)
FUT PUT FEB 10 T-NOTE OPTION 1160	(31)	($18,114)	($33,906)
FUT PUT MAR 10 T-NOTE OPTION 1150	(58)	($19,256)	($56,188)
CALL SWAPTION USD BARCGB33 3MLIBOR/6M 3.25% European 317U385B3 04-19-2010	(1,000,000)	($15,500)	($1,865)
CALL SWAPTION USD BARCGB33 European 317U393B3 02-17-2010	(2,000,000)	($18,000)	($678)
CALL SWAPTION USD BARCGB33 European 317U393B3 02-17-2010	(1,600,000)	($14,400)	($543)
CALL SWAPTION USD BNPAFRPP 3MLIBOR/6M 2.75% European 317U431B7 04-19-2010	(5,200,000)	($9,360)	($4,198)
CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 3 25% European 317U324B7 04-19-2010	(1,400,000)	($7,840)	($2,612)
CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 3.25% European 317U324B7 04-19-2010	(1,000,000)	($14,225)	($1,865)
CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2.75% European 317U383B5 04-19-2010	(1,300,000)	($10,790)	($1,050)
CALL SWAPTION USD MSCSUS33 European 317U384B4 02-17-2010	(1,000,000)	($5,700)	($141)
CALL SWAPTION USD MSCSUS33 European 317U384B4 02-17-2010	(2,000,000)	($11,400)	($282)
CALL SWAPTION USD MSCSUS33 European 317U388B0 02-17-2010	(1,200,000)	($11,520)	($407)
CALL SWAPTION USD MSCSUS33 European 317U388B0 02-17-2010	(1,000,000)	($10,675)	($339)
CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M3.25% European 317U394B2 04-19-2010	(1,500,000)	($18,750)	($2,798)
CALL SWPTN USD DEUTGB2LGLO 3M LIBOR / 3 25 EUROPEAN 317U326B5 04-19-2010	(1,700,000)	($16,320)	($3,171)
PUT SWAPTION USD BARCGB33 European 317U392B4 02-17-2010	(1,600,000)	($8,640)	($25,818)
PUT SWAPTION USD BARCGB33 European 317U392B4 02-17-2010	(2,000,000)	($10,800)	($32,272)
PUT SWAPTION USD GSCMUS33 European 317U395B1 02-17-2010	(1,600,000)	($8,480)	($23,991)
PUT SWAPTION USD GSCMUS33 European 317U395B1 02-17-2010	(2,100,000)	($11,130)	($31,488)
PUT SWAPTION USD MSCSUS33 European 317U391B5 02-17-2010	(1,800,000)	($8,569)	($29,045)
PUT SWPTN USD BARCGB33 6M 10.0%/3MLIBOR European 317U153B3 07-10-2012	(100,000)	($680)	($457)
PUT SWPTN USD BARCGB33 6M 4.25%/3MLIBOR European 317U309B6 04-19-2010	(1,000,000)	($7,200)	($18,760)
PUT SWPTN USD BNPAFRPP 6M 4.0%/3MLIBOR European 317U432B6 04-19-2010	(5,200,000)	($41,132)	($57,685)
PUT SWPTN USD BOFAUS6S 6M 4.25%/3MLIBOR European 317U299B8 04-19-2010	(1,400,000)	($15,260)	($26,264)
PUT SWPTN USD BOFAUS6S 6M 4.25%/3MLIBOR European 317U299B8 04-19-2010	(2,100,000)	($16,532)	($39,397)
PUT SWPTN USD DEUTGB2LGLO 4.25 / 3M LIBOR EUROPEAN 317U325B6 04-19-2010	(1,700,000)	($18,573)	($31,893)
PUT SWPTN USD MSCSUS33 10 / 3M LIBOR EUROPEAN 317U374B6 07-10-2012	(1,900,000)	($11,448)	($12,778)
PUT SWPTN USD MSCSUS33 6M 10.0%/6MLIBOR European 317U374B6 07-10-2012	(300,000)	($1,980)	($2,203)
PUT SWPTN USD MSCSUS33 6M 4.0%/3MLIBOR European 317U389B9 04-19-2010	(1,300,000)	($5,590)	($14,421)
PUT SWPTN USD RBOSGB2L 4.25 / 3M LIBOR EUROPEAN 317U339B0 12-29-2009	(4,300,000)	($26,311)	$0

Security	Shares	Tax Cost	Market Value
PUT SWPTN USD RBOSGB2RTCM 10 / LIBOR EUROPEAN 317U268B5 07-10-2012	(200,000)	($1,360)	($915)
PUT SWPTN USD RBOSGB2RTCM 4.25 / LIBOR EUROPEAN 317U307B8 04-19-2010	(2,600,000)	($21,710)	($48,777)
PUT SWPTN USD RBOSGB2RTCM 5.5 / 3M LIBOREUROPEAN 317U188B2 08-31-2010	(2,000,000)	($21,000)	($6,204)
CDS DEUTSCHEDE BUY PROTECTION ON UBS AG JERSEY BRH SNR BP 20/12/2013 SWPC311B7	1,800,000	$0	$0
CDS / STS DEUTGB2L PURC PROTECTION ON CDX NAIGS12V2 5Y 06-20-2014 SWPC501C5	1,686,400	$2,700	$0
CDS / STS MSCSUS33 PURC PROTECTION ON CDX NAIGS12V2 5Y 06-20-2014 SWPC563C0	7,440,000	$12,162	$0
CDS BNPAFRPP SELL PROTECTION ON CITIGROUP INC 12-20-2010 SWPC281F4	700,000	$2,046	$113
CDS BOFAUS6S SELL PROT ON CITIGROUP INC SNR S*SP BOA 09-20-2014 SWPC235D6	400,000	$6,739	$60,586
CDS BOFAUS6S SELL PROT ON SLM CORP SALLIE MAE SNR BOA 09/20/14 SWPC134D8	600,000	$0	$0
CDS BOFAUS6S SELL PROT SLM CORP (SALLIE MAE) SNR S* SP BOA 09/20/2011 SWPC364D9	300,000	$0	$4,716
CDS BOFAUS6S SELL PROTECTION ON PEOPLES REP CHINA 12-20-2014 SWPC105F8	100,000	$0	$720
CDS CHASUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 12-20-2014 SWPC910E6	1,850,000	$0	$0
CDS CHASUS33 SELL PROTECTION ON KOREA REP 12-20-2014 SWPC941E9	200,000	$0	$799
CDS CITIBANKNY SELL PROT ON GEN ELEC CAPC SNR S* SP CBK 09-20-2014 SWPC474D6	1,000,000	$37,973	$148,315
CDS CSFPGB2L SELL PROTECTION ON KOREA REP 12-20-2014 SWPC929E5	400,000	$0	$1,784
CDS DEUTGB2LGLO SELL PROT ON METLIFE INCSNR S* SP DUB 09-20-2010 SWPC629E8	600,000	$0	$1,622
CDS GSILGB2X SELL PROTECTION ON BRAZIL FEDERATIVE RE 12-20-2010 SWPC285F0	500,000	$3,097	$2,186
CDS GSILGB2X SELL PROTECTION ON RUSSIAN (FEDERATION 12-20-2010 SWPC288F7	100,000	$386	$193
CDS MRMDUS33 SELL PROTECTION ON UNITED MEXICAN STS M 12-20-2010 SWPC287F8	500,000	$2,488	$1,847
CDS MRMDUS33 SELL PROTECTION ON UNITED MEXICAN STS M 12-20-2010 SWPC292F1	800,000	$3,997	$2,956
OTC DERIVATIVE CASH COLL RECEIVABLE FROMDEUTSCHE	60,000	$60,000	$60,000
RECEIVABLE FROM LEHMAN LSI - PIMCO	750,000	$750,000	$187,500
STANDISH OTC PAYABLE FROM LEHMAN-LBSF BANKRUPTCY	(121,133)	($121,133)	($121,133)
CDS DEUTSCHEDE UBS AG JERSEY BRANCH SNR BP 11/12/2013 SWPC311B7	(1,800,000)	$0	($115,972)
CDS / STS DEUTGB2L 06-20-2014 SWPC501C5	(1,686,400)	$0	($13,267)
CDS / STS MSCSUS33 06-20-2014 SWPC563C0	(7,440,000)	$0	($58,530)
CDS BNPAFRPP 12-20-2010 SWPC281F4	(700,000)	$0	$0
CDS BOFAUS6S 12-20-2014 SWPC105F8	(100,000)	$0	$0
CDS BOFAUS6S CITIGROUP INC SNR S*SP BOA 09-20-2014 SWPC235D6	(400,000)	$0	$0
CDS BOFAUS6S SLM CORP (SALLIE MAE) SNR S* SP BOA 09-20-2011 SWPC364D9	(300,000)	($14,542)	$0
CDS BOFAUS6S SLM CORP (SALLIE MAE) SNR S*SP BOA 09-20-2014 SWPC134D8	(600,000)	($85,500)	($2,239)
CDS CHASUS33 12-20-2014 SWPC910E6	(1,850,000)	($13,649)	($15,400)
CDS CHASUS33 12-20-2014 SWPC941E9	(200,000)	$0	$0
CDS CITIBANKNY GEN ELEC CAP C SNR S* SP CBK 09-20-2014 SWPC474D6	(1,000,000)	$0	$0

Security	Shares	Tax Cost	Market Value
CDS CSFPGB2L 12-20-2014 SWPC929E5	(400,000)	$0	$0
CDS DEUTGB2LGLO METLIFE INC SNR S* SP DUB 09-20-2010 SWPC629E8	(600,000)	($2,369)	$0
CDS GSILGB2X 12-20-2010 SWPC285F0	(500,000)	$0	$0
CDS GSILGB2X 12-20-2010 SWPC288F7	(100,000)	$0	$0
CDS MRMDUS33 12-20-2010 SWPC287F8	(500,000)	$0	$0
CDS MRMDUS33 12-20-2010 SWPC292F1	(800,000)	$0	$0
BROKER SWAP CASH COLLATERAL PAYABLE BARCLAYS	(340,000)	($340,000)	($340,000)
BROKER SWAP CASH COLLATERAL PAYABLE RBS GREENWICH	(80,000)	($80,000)	($80,000)
PAYABLE TO LEHMAN LBI	(22,214)	($22,214)	($22,214)
PAYABLE TO LEHMAN LBI - PIMCO COLLATERALSEIZURE	(227,344)	($227,344)	($227,344)
PAYABLE TO LEHMAN LSI - PIMCO	(454,283)	($454,283)	($454,283)
Australian dollar	0	$566,187	$566,187
Australian dollar	0	$719,807	$719,807
Australian dollar	0	$2,303,294	$2,303,294
Brazilian real	0	$686,094	$686,094
Brazilian real	0	$68,350	$68,350
Brazilian real	0	$447,979	$447,979
Canadian dollar	0	$2,697,947	$2,697,947
Canadian dollar	0	$81,140	$81,140
Canadian dollar	0	$61,283	$61,283
Swiss franc	0	$1,110,000	$1,110,000
Swiss franc	0	$262,234	$262,234
Chinese yuan renminbi	0	$190,019	$190,019
Chinese yuan renminbi	0	$18,790	$18,790
Chinese yuan renminbi	0	$18,796	$18,796
Chinese yuan renminbi	0	$35,694	$35,694
Chinese yuan renminbi	0	$36,689	$36,689
Chinese yuan renminbi	0	$12,890	$12,890
Chinese yuan renminbi	0	$19,277	$19,277
Chinese yuan renminbi	0	$8,930	$8,930
Chinese yuan renminbi	0	$8,937	$8,937
Chinese yuan renminbi	0	$29,678	$29,678
Euro	0	$176,470	$176,470
Euro	0	$821,499	$821,499

Security	Shares	Tax Cost	Market Value
Euro	0	$1,128,548	$1,128,548
British pound sterling	0	$1,049,001	$1,049,001
British pound sterling	0	$451,991	$451,991
British pound sterling	0	$298,732	$298,732
British pound sterling	0	$11,303	$11,303
British pound sterling	0	$12,829	$12,829
British pound sterling	0	$154,764	$154,764
British pound sterling	0	$1,674,515	$1,674,515
British pound sterling	0	$98,501	$98,501
Hong Kong dollar	0	$126,020	$126,020
Indian rupee	0	$297,607	$297,607
Japanese yen	0	$1,875,844	$1,875,844
South Korean won	0	$1,750,022	$1,750,022
South Korean won	0	$14,040	$14,040
South Korean won	0	$14,424	$14,424
South Korean won	0	$25,683	$25,683
South Korean won	0	$14,411	$14,411
South Korean won	0	$25,697	$25,697
South Korean won	0	$25,632	$25,632
South Korean won	0	$23,957	$23,957
South Korean won	0	$406,579	$406,579
South Korean won	0	$57,296	$57,296
South Korean won	0	$14,478	$14,478
Norwegian krone	0	$81,730	$81,730
Norwegian krone	0	$759,600	$759,600
Swedish krona	0	$251,716	$251,716
Singapore dollar	0	$75,075	$75,075
Singapore dollar	0	$37,720	$37,720
Singapore dollar	0	$50,407	$50,407
Singapore dollar	0	$37,021	$37,021
Singapore dollar	0	$61,882	$61,882
Singapore dollar	0	$20,415	$20,415
United States dollar	0	$13,000	$13,000
United States dollar	0	$37,000	$37,000

Security	Shares	Tax Cost	Market Value
United States dollar	0	$36,000	$36,000
United States dollar	0	$19,000	$19,000
United States dollar	0	$19,000	$19,000
United States dollar	0	$9,000	$9,000
United States dollar	0	$775,033	$775,033
United States dollar	0	$381,747	$381,747
United States dollar	0	$759,406	$759,406
United States dollar	0	$145,231	$145,231
United States dollar	0	$2,518	$2,518
United States dollar	0	$2,210,789	$2,210,789
United States dollar	0	$637,853	$637,853
United States dollar	0	$9,000	$9,000
United States dollar	0	$231,516	$231,516
United States dollar	0	$30,000	$30,000
United States dollar	0	$19,004	$19,004
United States dollar	0	$97,284	$97,284
United States dollar	0	$556,821	$556,821
United States dollar	0	$1,809,624	$1,809,624
United States dollar	0	$1,286	$1,286
United States dollar	0	$471,028	$471,028
United States dollar	0	$747,881	$747,881
Canadian dollar	0	($647,695)	($647,695)
Chinese yuan renminbi	0	($29,844)	($29,844)
Chinese yuan renminbi	0	($18,905)	($18,905)
Chinese yuan renminbi	0	($8,955)	($8,955)
Chinese yuan renminbi	0	($8,955)	($8,955)
Chinese yuan renminbi	0	($18,896)	($18,896)
Chinese yuan renminbi	0	($18,901)	($18,901)
Chinese yuan renminbi	0	($35,829)	($35,829)
Chinese yuan renminbi	0	($36,805)	($36,805)
Chinese yuan renminbi	0	($12,928)	($12,928)
Euro	0	($143,429)	($143,429)
Euro	0	($223,807)	($223,807)
Euro	0	($2,183,442)	($2,183,442)

Security	Shares	Tax Cost	Market Value
Euro	0	($529,420)	($529,420)
British pound sterling	0	($1,787,409)	($1,787,409)
British pound sterling	0	($97,808)	($97,808)
British pound sterling	0	($1,305)	($1,305)
British pound sterling	0	($752,482)	($752,482)
Japanese yen	0	($367,763)	($367,763)
Japanese yen	0	($2,428)	($2,428)
Japanese yen	0	($736,273)	($736,273)
Japanese yen	0	($464,402)	($464,402)
Swedish krona	0	($762,999)	($762,999)
United States dollar	0	($454,475)	($454,475)
United States dollar	0	($2,664,065)	($2,664,065)
United States dollar	0	($754,914)	($754,914)
United States dollar	0	($1,102,007)	($1,102,007)
United States dollar	0	($683,695)	($683,695)
United States dollar	0	($75,582)	($75,582)
United States dollar	0	($1,753,982)	($1,753,982)
United States dollar	0	($729,897)	($729,897)
United States dollar	0	($1,145,614)	($1,145,614)
United States dollar	0	($259,991)	($259,991)
United States dollar	0	($1,053,133)	($1,053,133)
United States dollar	0	($831,054)	($831,054)
United States dollar	0	($81,044)	($81,044)
United States dollar	0	($126,044)	($126,044)
United States dollar	0	($1,942,951)	($1,942,951)
United States dollar	0	($2,314,869)	($2,314,869)
United States dollar	0	($249,612)	($249,612)
United States dollar	0	($19,000)	($19,000)
United States dollar	0	($19,000)	($19,000)
United States dollar	0	($37,000)	($37,000)
United States dollar	0	($36,000)	($36,000)
United States dollar	0	($62,741)	($62,741)
United States dollar	0	($13,000)	($13,000)
United States dollar	0	($37,460)	($37,460)

Security	Shares	Tax Cost	Market Value
United States dollar	0	($20,620)	($20,620)
United States dollar	0	($14,176)	($14,176)
United States dollar	0	($51,000)	($51,000)
United States dollar	0	($25,864)	($25,864)
United States dollar	0	($38,080)	($38,080)
United States dollar	0	($14,343)	($14,343)
United States dollar	0	($25,371)	($25,371)
United States dollar	0	($14,193)	($14,193)
United States dollar	0	($400,000)	($400,000)
United States dollar	0	($23,786)	($23,786)
United States dollar	0	($25,328)	($25,328)
United States dollar	0	($193,000)	($193,000)
United States dollar	0	($300,000)	($300,000)
United States dollar	0	($297,719)	($297,719)
United States dollar	0	($57,195)	($57,195)
United States dollar	0	($30,000)	($30,000)
United States dollar	0	($584,136)	($584,136)
United States dollar	0	($19,486)	($19,486)
United States dollar	0	($9,000)	($9,000)
United States dollar	0	($9,000)	($9,000)
United States dollar	0	($11,200)	($11,200)
United States dollar	0	($177,017)	($177,017)
United States dollar	0	($14,346)	($14,346)
United States dollar	0	($408,314)	($408,314)
United States dollar	0	($65,000)	($65,000)
United States dollar	0	($154,032)	($154,032)
United States dollar	0	($12,888)	($12,888)
United States dollar	0	($60,916)	($60,916)
United States dollar	0	($80,966)	($80,966)
United States dollar	0	($97,974)	($97,974)
United States dollar	0	($1,659,190)	($1,659,190)
SUBTOTAL		**($769,260)**	**($1,283,825)**

Security	Shares	Tax Cost	Market Value
Partnership Investments			
Abingworth Bioventures V		2,706,118	3,048,728
ABRY Advanced Securities Fund, LP		11,170,748	12,528,210
ABRY Senior Equity II		3,749,045	4,258,496
ABRY Senior Equity VI		5,220,923	6,697,594
Accel VIII		1,469,689	1,451,345
Accel IX		4,651,151	16,090,802
Adamas Opportunity, LP		30,585,255	30,612,440
Abrams Capital Partners II, LP		35,593,441	35,593,441
Advent International GPE VI, LP		10,344,349	11,825,326
Advent VIII, LP		467,831	467,831
TA IX, LP		8,560,095	10,415,307
TA X, LP		23,450,334	20,296,871
TA Subordinated Debt Fund LP		1,214,186	1,403,660
TA Subordinated Debt Fund II LP		9,975,225	9,450,023
AEP Feeder		12,895,260	12,895,260
AEP Feeder IV		19,117,764	19,117,764
AIG Asian Infrastructure Fund, LP		30,080	12,648
AIG Asian Infrastructure Fund II, LP		61,443	61,442
Aisling Capital III, LP		365,271	365,271
Altira Technology Fund V, LP		6,079,482	5,487,975
Archipelago Holdings, Ltd		40,000,000	42,566,108
Aurora Equity Partners, LP		7,776,344	1,967,263
Aurora Equity Partners II, LP		16,364,756	20,103,298
Aurora Equity Partners III, L.P.		12,609,773	18,210,298
Avanti Strategic Land Investors VI, LLLP		5,560,262	5,560,262
Avenue Special Situations Fund IV		15,653,751	21,177,319
Avenue Special Situations Fund V		38,406,301	44,763,042
Avenue ASIA Special Situations Fund IV		18,994,849	23,572,411
Avenue Europe Special Situations		31,425,106	41,194,913
Bain Capital Fund VII		22,762,836	8,265,846
Bain Capital Fund VIII		23,238,306	24,084,252
Bain IX		45,945,574	31,238,775
Bain IX Coinvestment		9,760,604	6,017,680

Security	Shares	Tax Cost	Market Value
Bain X Coinvestment		1,364,873	880,859
Bain X		10,496,162	9,107,358
Bain Capital Venture Fund 2005		7,073,593	7,609,590
Bain Capital Venture Fund 2007		8,881,852	9,750,633
Bain Capital ASIA		4,204,249	3,763,117
Bain Capital EUROPE III		1,304,321	1,498,592
Baupost Value Partners, L.P. IV		77,437,981	77,437,981
BC European Capital Fund VII-9		11,299,655	21,238,892
BC European Capital Fund VIII-9		13,370,054	21,399,010
Benchmark Capital Partners, II, LP		467,021	324,448
Benchmark Capital Partners III, LP		720,741	1,020,615
Benchmark Capital Partners IV, LP		6,121,738	8,525,890
Benchmark Capital Partners V, LP		6,301,725	10,462,605
Benchmark Capital Partners VI, LP		5,946,281	8,304,555
Balderton Capital I, LP		3,709,570	3,393,066
Balderton Capital II, LP		8,241,289	5,427,271
Balderton Capital III, LP		12,860,424	10,415,411
Bennett Restructuring Fund, LP		53,522,754	55,128,132
Broadreach Capital Partners		3,100,202	3,100,202
Brookside		69,030,276	70,405,727
Cadent Energy Parnters I, LP		10,915,669	9,509,735
Cadent Energy Parnters II, LP		8,888,832	8,336,532
Cadmus Capital Fund, Ltd.		655,048	957,831
Candover Partners Limited 1997 Fund		(4,369,687)	54,905
Candover Partners Limited 2001 Fund		6,948,137	4,652,894
Candover Partners Limited 2005 Fund		21,658,042	11,671,692
Candover Partners Limited 2008 Fund		4,681,844	3,812,131
Canyon-Johnson Urban Fund III, L.P.		(864,857)	(864,857)
Centerbridge		22,996,177	29,640,090
Centerbridge Offshore		45,000,000	57,303,561
CCG Investment Fund, LP		3,761,425	4,342,822
CCG Investments BVI Fund, LP		3,502,972	12,771,764
CCG Investments LLC (start date 6/7/2004)		428,038	413,255
Clayton, Dubilier & Rice Fund V, LP		3,228,405	1,772,703

Security	Shares	Tax Cost	Market Value
Clayton, Dubilier & Rice Fund VI, LP		7,741,372	6,528,801
Clearwater Capital Partners Fund III (Annex), L.P.		4,500,000	5,659,154
Clearwater Fund III Feeder Fund, LP		19,129,313	19,151,582
Convexity Capital Offshore, L.P. B Shares		20,000,001	27,627,958
Convexity Capital Offshore, L.P. E Shares		75,027,716	124,166,074
Crow Holdings 3A		-	-
Crow Holdings IV		8,799,077	8,799,077
Crow Holdings V		1,418,268	1,418,268
Cypress Realty VI		13,405,571	8,919,980
Deccan Value Advisors Fund II, LP		-	-
Electra European Fund II COGNETAS Fund II 'A'		9,747,545	6,265,554
Elevation Partners, LP		11,405,117	10,377,519
Enervest Energy		10,446,844	10,446,844
Europa Fund III, LP		3,254,236	4,108,113
EQT IV (No. 1) LP		24,209,429	17,063,529
EQT V		13,020,659	15,565,288
Farallon Capital Institutional Partners, LP		154,002,348	170,284,970
Frazier Healthcare VI, LP		3,390,835	4,064,880
Fremont Strategic Property Partners		8,619,707	4,884,243
General Atlantic - Bermuda		26,409,067	30,509,729
General Atlantic - Bermuda II		2,324,341	2,536,198
General Atlantic GA-GETCO AIV, LP		5,193,401	7,689,807
General Atlantic Latin America		10,072,610	11,932,344
General Atlantic - 79		4,869,270	7,871,719
General Atlantic - 80		1,519,546	1,376,834
General Atlantic - 81		2,134,379	1,276,631
General Atlantic - 82		6,084,402	2,346,642
General Atlantic - 83		12,228,454	15,206,805
General Atlantic - 84		5,088,543	7,457,247
General Atlantic - 85		15,043,062	14,557,422
General Atlantic - 86		583,821	562,200
General Catalyst III		6,493,982	7,569,188
General Catalyst IV		5,572,682	5,141,321
General Catalyst V		3,552,617	3,619,095

Security	Shares	Tax Cost	Market Value
General Catalyst Group V, Supplemental		1,269,312	1,146,496
Global Private Equity II, LP		-	-
Global Private Equity III, LP		1,124,413	1,487,360
Global Private Equity IV, LP		7,179,252	14,422,136
Global Private Equity V, LP		19,569,957	24,237,695
Golden Gate Capital Investment Fund II		7,413,582	11,065,013
Golden Gate Capital Investment Fund II BVI		6,521,419	10,121,517
Golden Gate Capital Investment Fund IIA		7,178,780	11,184,535
Golden Gate Capital Investment Fund IIA BVI		3,250,726	5,037,950
Golden Gate Capital Investment Fund II, LLC		308,658	322,700
Golden Gate Capital Investment Annex Fund II		6,011,377	10,159,389
Golden Gate Capital Opportunity Fund, L.P.		30,690,224	41,474,175
Greenfield Acquisition Partners V, LP		7,816,836	5,970,536
Greenfield Land Partners II, LP		2,340,946	(1,872,197)
GS Vintage Fund II Offshore LP		8,140,802	6,467,705
GS Vintage Fund IV Offshore LP		13,876,448	11,880,611
GTCR Fund IX/A LP		10,540,414	9,159,355
Harbourvest International III		4,619,739	7,781,124
Harbourvest International IV		13,711,261	16,278,015
HIPEP V Asia/Rest of the World Partnership Fund LP		7,970,242	8,620,913
HIPEP VI-Cayman Asia Pacific Fund L.P.		85,806	98,695
Hellman & Friedman Capital Partners VI		20,019,341	20,019,341
Highfield Capital IV LP		85,000,000	101,345,800
Highcross Regional UK Partners		5,190,502	2,146,521
Highcross Regional UK Partners III		4,142,434	3,859,454
Highland Capital VII		5,204,783	4,815,286
Hoplite Offshore		50,000,000	49,348,864
Hummer Winblad Venture Partners II, LP		824,758	30,110
Hummer Winblad Venture Partners III, LP		1,123,165	61,325
Hummer Winblad Venture Partners IV, LP		1,225,127	193,120
Hummer Winblad Venture Partners V, LP		7,652,399	6,533,250
Hutensky Capital REIT I		(129,474)	(129,474)
ING Clarion Development Ventures II, LP		4,391,929	2,224,994
ING Clarion Development Ventures III, LP		1,517,809	(134,072)

Security	Shares	Tax Cost	Market Value
Institutional Venture Partners VI, LP		369,707	43,804
Institutional Venture Partners VII, LP		2,923,801	1,683,305
Institutional Venture Partners VIII, LP		537,607	220,812
JC Flowers II, LP		4,551,366	3,902,164
JC Flowers SideCar LP (the AIV)/Concord		43,484	43,484
JC Flowers, LP /HSH AIV 1 Trust		5,676,517	379,242
JC Flowers II AIV A-1 Investor LP		-	-
JC Flowers II AIV K		419,988	365,221
JC Flowers II AIV S		103,398	96,232
JC Flowers L.P. Jupiter AIV II Special LP		4,174,998	1,161,348
JCF HRE AIV II TE Trust		24,215	25,116
JC Flowers II AIV E		55,416	46,233
JL Partners		-	-
Joho Fund, Ltd		20,000,000	25,085,571
Kingstreet		60,404,964	57,675,180
Kleiner Perkins Caufield & Byers VI, LP		77,850	6,251
Kleiner Perkins Caufield & Byers VII, LP		538,382	367,204
Kleiner Perkins Caufield & Byers VIII, LP		1,254,045	1,700,682
Kleiner Perkins Caufield & Byers IX-A, LP		159,002	4,533,524
Kleiner Perkins Caufield & Byers X-A, LP		4,943,839	6,091,631
Kleiner Perkins Caufield & Byers XI-A, L.P.		7,473,684	9,258,891
Kleiner Perkins Caufield & Byers XII, LLC		6,447,279	7,971,021
Kleiner Perkins Caufield & Byers XIII, LLC		3,769,268	7,896,138
KPCB China Fund, LP		2,833,207	2,225,531
Kleiner Perkins Caufield & Byers Green Growth Fund		1,199,932	1,401,582
KPCB Pandemic Preparedness & Biodefense Fund, LLC		2,121,009	2,024,584
Kohlberg TE Investors VI		14,093,287	17,504,864
La Salle Medical Office Fund II		7,326,358	5,913,250
LaSalle Asia Opportunity Fund III, LP		1,843,658	2,050,958
Lime Rock Partners V, LP		3,226,160	3,718,098
Lionstone Urban Investments Two, LP		2,819,201	2,819,201
Lone Cascade		25,787,000	27,550,549
Lone Dragon		25,000,000	20,666,978
Lone Pinon, Ltd		1,180,450	11,503,253

Security	Shares	Tax Cost	Market Value
LS Power Equity Partners II PIE, LP		11,913,959	11,917,555
Madison Dearborn Capital Partners, LP		(0)	(0)
Madison Dearborn Capital Partners II, LP		253,947	778,594
Madison Dearborn Capital Partners III, LP		3,620,093	2,236,879
Madison Dearborn Capital Partners IV, LP		21,314,012	30,185,817
Madison Dearborn Capital Partners V, LP		27,225,836	22,103,899
Madison Dearborn Capital Partners VI, LP		5,292,957	5,530,595
Mason Capital, Ltd.		40,000,000	40,000,000
Matrix Partners V, LP		-	-
Matrix Partners VI, LP		9,469,008	11,462,000
Matrix Partners VII, LP		8,994,142	8,519,062
Matrix Partners VIII, LP		11,234,749	11,023,695
Matrix Capital Management Fund (Offshore)		40,000,000	33,933,749
Matrix Partners China I, LP		3,795,764	3,835,552
Matrix India		5,800,388	4,485,253
Merchants' Gate Offshore Fund Ltd		20,000,000	21,274,907
Merit Energy Partners C-1		9,056,431	18,716,933
Merit Energy Partners D-1		17,644,276	27,408,810
Merit Energy Partners E-1		6,923,842	7,723,875
Merit Energy Partners F-1		3,034,374	1,429,519
Mezzanine Lending Associates II, LP (dissolving)		(70,195)	177,114
Millgate Master Fund LTD., LLC		0	0
Mineral Acquisition Partners "MAP"		15,579,753	15,579,753
Moorfield Real Estate Fund II "A" Limited		2,056,833	2,330,687
New Century Holdings XI		18,515,352	6,766,960
OCM Mezzanine Fund, LP		9,557,358	6,664,368
OCM Mezzanine Fund II, LP		18,973,661	14,612,532
OCM Opportunities Fund, LP		47,119	47,978
OCM Opportunities Fund II, LP		(558,329)	85,971
OCM Opportunities Fund III, LP		249,340	237,513
OCM Opportunities Fund IV, LP		216,925	60,981
OCM Opportunities Fund V (Cayman), Ltd.		6,043,860	2,387,854
OCM Opportunities Fund VI		15,914,666	16,115,859
OCM Opportunities Fund VII		10,991,436	10,853,446

Security	Shares	Tax Cost	Market Value
OCM Opportunities Fund VII-b		9,338,234	11,514,181
OCM Principal Opportunities Fund, LP		20,508	18,142
OCM Principal Opportunities Fund II, LP		3,572,754	3,181,322
OCM Principal Opportunities Fund III, L.P.		10,889,129	11,979,231
OCM Principal Opportunities Fund IV, L.P.		13,585,093	14,426,925
Old Lane Cayman		2,881,088	3,768,485
Old Lane India		16,572,633	21,574,905
OZ Fund		11,963,351	26,713,230
PAMA Private Equity Limited Partnership II		9,867,433	1,163,718
PLA Residential Fund III, LP		13,697,232	13,628,050
Prudential Senior Housing III		13,689,959	11,492,927
Quantum Resource A-1		142,299	5,902,266
Quantum Energy IV, LP		3,690,289	4,228,692
Quantum Energy V, LP		1,167,743	1,173,457
Realty Associates Fund V, LP		1,256,835	3,334,964
Realty Associates Fund VII		12,141,385	13,955,448
Realty Associates Fund VIII		15,169,346	13,107,158
Realty Associates Fund IX, L.P.		(308,631)	(308,631)
Redpoint I, LP		2,644,750	3,444,966
Redpoint II, LP		5,423,066	8,552,550
Redpoint III, LP		4,355,331	4,864,723
Regiment Capital Ltd.		62,000,000	79,720,432
Regiment Capital SSF III		8,081,570	6,449,737
Regiment Capital SSF IV		4,257,867	4,021,183
Riva Capital Partners II, LP		14,259,141	17,556,301
Roark Capital Partners II, LP		6,121,125	6,795,462
SRI Nine REIT		6,020,332	5,997,079
Sankaty Credit Opportunities II, LP		18,405,918	15,182,524
Sankaty Credit Opportunities III, LP		19,774,587	14,108,369
Seneca Capital Intl, LTD		13,500,205	8,985,328
Sequoia Capital India Growth Fund II, L.P.		1,402,993	1,429,037
Sequoia Capital U.S. Growth Fund IV, L P.		1,532,514	1,498,235
Sierra Ventures V, LP		1,331,375	311,178
Sierra Ventures VI, LP		4,377,179	5,268,538

Security	Shares	Tax Cost	Market Value
Sierra Ventures VII, LP		4,886,913	3,947,366
Sierra Ventures VIII-A, LP		12,940,573	11,871,962
Sierra Ventures IX, LP		10,987,958	10,531,943
Summit Subordinated Debt Fund, LP		41,394	41,394
Summit Subordinated Debt Fund II, LP		1,848,813	1,033,584
Summit Subordinated Debt IIIB		9,705,099	10,010,648
Summit Subordinated Debt IV-A		1,277,384	1,277,384
Summit Ventures III, LP		34,703	34,703
Summit Ventures IV, LP		351,254	128,192
Summit Ventures V, LP		708,771	412,288
Summit Ventures VI-B, LP		12,192,161	16,745,547
Summit Partners PE Fund VII-A, LP		14,876,292	16,797,427
Summit Partners Europe Private Equity Fund, L.P.		(32,400)	(32,400)
Sun Capital Partners V, LP		3,327,273	4,027,376
TCW Special Credits Fund IIIB		-	-
TCW Special Credits Fund IV		2,395,515	42,698
TCW Special Credits Fund V		1,472,896	3,411
Thomas H. Lee Equity Fund V, LP		11,225,295	14,513,050
TSG Capital Fund II, LP		-	-
US Venture Partners IX		6,251,902	5,866,178
US Venture Partners X		2,031,590	2,291,026
Vestar Capital Partners V, LP		12,997,955	16,632,421
W Capital Partners II, LP		8,623,140	11,885,757
Warburg Pincus Investors, LP (dissolving - only cash left per M. Dinn)		1,506,587	35,444
Yorktown Energy Partners III, LP		5,636,352	5,784,643
Yorktown Energy Partners IV, LP		5,248,913	4,430,675
Yorktown Energy Partners V, LP		7,427,814	13,578,732
Yorktown Energy Partners VI, LP		11,916,721	11,536,564
Yorktown Energy Partners VII, LP		15,324,240	17,234,433
Yorktown Energy Partners VIII, LP		15,274,805	15,285,351
SUBTOTAL		**2,797,937,313**	**3,020,121,691**

TOTAL **$3,018,837,865.77**

FORM 990PF, PART II - OTHER ASSETS STATEMENT 15

DESCRIPTION	BEGINNING BOOK VALUE	ENDING BOOK VALUE	ENDING FMV
COLLATERAL-SECURITIES LOAN	167,204,739.	0.	0.
TOTALS	167,204,739.	0.	0.

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Form 990-PF, Part II, Line 17 - Accounts Payable and Accrued Expenses

Description	Beginning Book Value	Ending Book Value
Collateral - Securities Loan	$ 171,683,416	$ -
Accrued Expenses	4,864,435	14,446,533
Deferred Federal Excise Tax	-	7,300,000
Totals	**$ 176,547,851**	**$ 21,746,533**

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Form 990PF, Part II- Other Liabilities
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Description		Beginning Book Value	Ending Book Value
2008 Series Bonds		44,350,000	44,350,000
2009 Series Bonds (1)		0	230,000,000
	Totals	44,350,000	274,350,000

Note (1) In 2009, the Foundation issued $230 million of bonds with a maturity date of August 1, 2014. The proceeds of these bonds will be used to pay qualified distributions, primarily grants, as defined by the Internal Revenue Code.

STATEMENT 17

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

DESCRIPTION	AMOUNT
INCREASES IN UNREALIZED APPRECIATION:	
MARKETABLE SECURITIES	507,145,103.
LIMITED LIQUIDITY INVESTMENTS	451,149,854.
FOREIGN EXCHANGE GAIN	342,765.
TOTAL	958,637,722.

STATEMENT 18

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

DESCRIPTION	AMOUNT
DECREASES IN UNREALIZED APPRECIATION:	
PROVISION FOR INCREASE IN DEFERRED TAXES	7,300,000.
TOTAL	7,300,000.

The Andrew W. Mellon Foundation
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Part VIII - Listing of Officers and Trustees

(A) Name and Address	(B) Title and Average Hours per Week	(C) Compensation (1)	(D) Contributions to Employee Benefit Plan & Def. Comp.	(E) Expense Acct and Other Allowances (1)
Don M Randel 140 East 62nd Street New York, NY 10065	President Full time (2)	$ 823,765	$ 71,452	$ 120,000 (4)
John E. Hull 140 East 62nd Street New York, NY 10065	Financial Vice President & Chief Investment Officer Full time (2)	$ 551,250	$ 69,366	$ -
Michele S Warman 140 East 62nd Street New York, NY 10065	General Counsel & Secretary Full time (2)	$ 396,093	$ 82,214	$ -
Harriet Zuckerman 140 East 62nd Street New York, NY 10065	Senior Vice President Full time (2)	$ 371,555	$ 57,033	$ -
Philip E. Lewis 140 East 62nd Street New York, NY 10065	Vice President Full time (2)	$ 360,936	$ 69,882	$ -
Lewis W Bernard 140 East 62nd Street New York, NY 10065	Trustee Part time (3)	$ 25,000	$ -	$ -
W Taylor Reveley III 140 East 62nd Street New York, NY 10065	Trustee Part time (3)	$ 25,000	$ -	$ -
Lawrence R Ricciardi 140 East 62nd Street New York, NY 10065	Trustee Part time (3)	$ 25,000	$ -	$ -
Anne M Tatlock 140 East 62nd Street New York, NY 10065	Trustee Part time (3)	$ 25,000	$ -	$ -
Danielle S Allen 140 East 62nd Street New York, NY 10065	Trustee Part time (3)	$ 20,000	$ -	$ -
Paul LeClerc 140 East 62nd Street New York, NY 10065	Trustee Part time (3)	$ 20,000	$ -	$ -
Colin Lucas 140 East 62nd Street New York, NY 10065	Trustee Part time (3)	$ 20,000	$ -	$ -
Walter E Massey 140 East 62nd Street New York, NY 10065	Trustee Part time (3)	$ 20,000	$ -	$ -
		$ 2,683,599	$ 349,947	$ 120,000

STATEMENT 18A

NOTES:

(1) Compensation (column C)	$	2,683,599
Expense Accounts and Other Allowances (column E)	$	120,000
Compensation of Officers, Directors, Trustees (Part 1, Line 13)	$	2,803,599

(2) The officers work, at a minimum, a full time schedule of 40 hours per week and frequently more

(3) Trustees provide significant services to the Foundation in advance of and between meetings

(4) Housing allowance provided to Mr Randel (included as Form W-2 compensation)

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Part VIII - Compensation of five highest paid employees (other than officers and directors)

Name and Address	Title and Average Hours per Week	Compensation	Contributions to Employee Benefit Plan & Def. Comp.	Expense Acct and Other Allowances	
Ira H Fuchs 140 East 62nd Street New York, NY 10065	Vice President for Research in Info Tech 40 hr minimum	$ 443,250	$ 82,354	$ -	
Thomas J. Sanders 140 East 62nd Street New York, NY 10065	Director of Financial Services and Controller 40 hr minimum	$ 299,831	$ 81,796	$ -	
Michele M. Dinn 140 East 62nd Street New York, NY 10065	Senior Portfolio Manager 40 hr minimum	$ 275,207	$ 69,842		
Monica C. Spencer 140 East 62nd Street New York, NY 10065	Senior Portfolio Manager 40 hr minimum	$ 270,960	$ 76,933	$ -	
Donald J. Waters 140 East 62nd Street New York, NY 10065	Program Officer 40 hr minimum	$ 260,591	$ 81,620	$ 45,000	(1)
		$ 1,549,839	$ 392,545	$ 45,000	

Total Other Employees with YTD Compensation >$50,000 59

(1) Housing allowance provided to Mr. Waters (included as Form W-2 compensation).

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Form 990-PF; Part IX-A - Summary of Charitable Activities

RESEARCH ACTIVITIES:

Members of the Foundation's staff engage in research in areas that support the Foundation's mission, principally on issues that relate to higher education as it pertains to colleges and universities. The Foundation's 2009 Annual Report, available on the Foundation's website http://www.mellon.org, includes additional information on the Foundation's research activities in the section "President's Report".

Expenses associated with research (1)

Compensation of Officers and Trustees	98,013
Other Employees Salaries and Wages	323,981
Pension plans, employee benefits	150,942
Other Professional Fees - advisors and consultants	47,883
Occupancy	28,935
Travel, Conferences, Meetings	12,844
Publications	20,000
Other Expenses:	
Technology	5,292
Communications	12,373
Office Supplies and expenses	4,410
Temporary Help	1,485
Miscellaneous	123
Part IX-A, Line 1	**$ 706,281**

(1) Presented on a cash basis as these are disbursements for charitable purposes.

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

STATEMENT 19

NAME AND ADDRESS	TYPE OF SERVICE	COMPENSATION
GENERAL ATLANTIC GLOBAL INVESTORS THREE PICKWICK PLAZA GREENWICH, CT 06830	INVESTMENT MGMT	1,895,208.
SILCHESTER INTERNATIONAL INVESTORS, INC. 780 THIRD AVENUE, 42ND FLOOR NEW YORK, NY 10017	INVESTMENT MGMT	1,118,838.
AXIOM INTERNATIONAL INVESTORS, LLC 33 BENEDICT PLACE GREENWICH, CT 06830	INVESTMENT MGMT	983,214.
SOUTHEASTERN ASSET MANAGEMENT, INC. 6410 POPLAR AVENUE, SUITE 900 MEMPHIS, TN 38119	INVESTMENT MGMT	971,556.
FRONTIER CAPITAL MANAGEMENT 99 SUMMER STREET BOSTON, MA 02110	INVESTMENT MGMT	805,867.
TOTAL COMPENSATION		5,774,683.

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STATEMENT 19A

Form 990 PF, Part XV, Information Regarding Application for Grants, Lines 2a, 2b

Line 2a: Name, address and phone number for application:

Michele S. Warman, General Counsel & Secretary
140 East 62nd Street
New York, NY 10065
212-838-8400

Line 2b: Application Requirements:

Grant applications are reviewed throughout the year, and no special forms are required. The Foundation makes grants a five core program areas: higher education; museums and art conservation; performing arts; scholarly communication and information technology; and conservation and the environment. Collaborative planning by the Foundation and its grantee institutions generally precedes awards and is an integral part of grantmaking. Unsolicited proposals are rarely funded. Prospective applicants are therefore encouraged not to submit a full proposal at the outset but rather a query letter of a page or less that sets forth the need, nature and the amount of their request, along with evidence of suitable classification by the Internal Revenue Service Additional guidelines for programs in specific areas are available on the Foundation's web site at http:/www. mellon.org

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Form 990-PF, Part XV - Grants and Contributions Paid and Approved for Payment

Summary of Grants and Contributions, 2009

Grants payable and committed at December 31, 2008 have been restated to reflect a cancellation of $50 thousand

		2009 Grants and Commitments		
	Payable and Committed at Dec 31, 2008	Appropriated	Paid	Payable and Committed at Dec 31, 2009
Conservation and the Environment	$ 4,837,133	$ 11,217,200	$ 13,554,348	$ 2,499,985
Performing Arts	10,853,750	28,173,697	29,126,197	9,901,250
Museums and Art Conservation	19,827,618	17,890,560	19,002,909	18,715,269
Higher Education and Scholarship	61,477,881	122,163,500	127,962,041	55,679,340
Libranes and Scholarly Communication	9,863,478	18,688,000	24,675,650	3,875,828
Other	484,330	500,000	984,330	- -
Program Grants & Commitments - Totals	107,344,190	198,632,957	215,305,475	90,671,672
Contributions	-	285,000	285,000	-
Matching Gifts	-	571,760	571,760	-
Totals	**$ 107,344,190**	**$ 199,489,717**	**$ 216,162,235**	**$ 90,671,672** Grants payable and committed as of 12/31/09
			Form 990PF, Part XV Line 3a Less	$ (42,876,472) Grants appropriated in prior years, upaid as of 12/31/09
			Form 990PF, Part XV Line 3b	$ 47,795,200 Grants appropriated in 2009, unpaid as of 12/31/09

NOTE Re questions 5a(4) and 5c in Part VII - Items identified on the Schedule as Expenditure Responsibility grants are included on Statement 21

The Andrew W. Mellon Foundation
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Note 1: The address of each grantee is maintained on file by the foundation. Further information is available upon request.
Note 2: The foundation monitors the grant-making process and checks the grantee's exempt status on a routine basis. Further information is available upon request.

Form 990-PF, Part XV - Grants and Contributions Paid and Approved for Future Payments

Grantee Name	Grant Commitments as of 12/31/2008	2009 Appropriations	2009 Payments	Grant Commitments as of 12/31/2009	Grant Description
CONSERVATION (100)					
Academy of Natural Sciences of Philadelphia	0 00	93,000 00	93,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
American Museum of Natural History	520,000 00	0 00	520,000 00	0.00	To support and endow efforts for developing new exhibitions and enhanced revenues that will be supportive of the Museum's mission
American Museum of Natural History	377,312 20	0 00	230,148 00	147,164 20	To support and endow efforts for developing new exhibitions and enhanced revenues that will be supportive of the Museum's mission
Arizona State University	0 00	299,000 00	299,000 00	0 00	To support a program of ecological research and training
Arizona State University	0 00	8,000 00	8,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Association Tela Botanica	0 00	213,000 00	213,000 00	0 00	To continue the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Botanische Staatssammlung Munchen	0 00	275,000 00	0 00	275,000 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Brooklyn Botanic Garden Corporation	0 00	22,000 00	22,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Carnegie Institution of Washington	0 00	537,000 00	537,000 00	0 00	To support programs of ecological research and training
Carnegie Institution of Washington	517,000 00	0 00	517,000 00	0 00	To support a program of ecological research and training
Conservatoire et Jardin Botaniques	0 00	480,000 00	480,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Corporacion para el Desarollo de las Ciencias Vegetales en America Latina	0 00	85,000 00	85,000 00	0 00	To support the Latin American Plants Sciences Network (RedLatinoamericana de Botánica)
Fairchild Tropical Botanic Garden	0 00	47,000 00	47,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Flora of North America Association	200,000 00	0 00	200,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Free University of Berlin	0 00	189,000 00	189,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas

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Note 1: The address of each grantee is maintained on file by the foundation. Further information is available upon request.
Note 2: The foundation monitors the grant-making process and checks the grantee's exempt status on a routine basis. Further information is available upon request.

Form 990-PF, Part XV - Grants and Contributions Paid and Approved for Future Payments

Grantee Name	Grant Commitments as of 12/31/2008	2009 Appropriations	2009 Payments	Grant Commitments as of 12/31/2009	Grant Description
Friedrich-Schiller-Universitat Jena	0 00	180,000 00	0 00	180,000 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Fundacion Jardin Botanico Joaquin Antonio Uribe	0 00	11,000 00	11,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Fundacion para el Desarrollo de la Ecologia FUND-ECO	30,000 00	0 00	0 00	30,000 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Harvard University	0 00	172,000 00	172,000 00	0 00	To continue the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Herbario Universitario, UNELLEZ	20,000 00	0 00	20,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Institut de Cultura de Barcelona	0 00	43,000 00	43,000 00	0 00	To continue the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Instituto de Botanica Darwinion	0 00	44,000 00	44,000 00	0 00	To continue the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Instituto de Ecologia, A C	0 00	13,000 00	13,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Instituto de Pesquisas Jardim Botanico do Rio de Janiero	0 00	63,000 00	63,000 00	0 00	To continue the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Instituto Nacional de Biodiversidad	0 00	28,000 00	28,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Instituto Nacional de Tecnologia Agropecuaria	17,200 00	0 00	17,200 00	0 00	To support the development of a coordinated digital database of images and information on the plants of Latin America and other areas
Legal Personality of the National Botanic Garden of Belgium	0 00	213,000 00	213,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Lunds Universitet	0 00	72,000 00	72,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas

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Missouri Botanical Garden	0 00	178,000 00	178,000 00	0 00	To continue the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Missouri Botanical Garden	130,000 00	0 00	130,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Museo di Storia Naturale	0 00	27,000 00	27,000 00	0 00	To continue the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Museo Nacional de Historia Natural y Antropologia	18,000 00	0 00	0 00	18,000 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Museu Nacional-Universidade Federal do Rio de Janeiro	40,000 00	0 00	40,000 00	0 00	To support the development of a coordinated digital database of images and information on Latin American plants
Museum National d'Histoire Naturelle	0 00	555,000 00	555,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Museum National d'Histoire Naturelle	0 00	178,000 00	0 00	178,000 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Natural History Museum, The	0 00	395,000 00	395,000 00	0 00	To continue the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Natural History Museum, The	0 00	127,000 00	127,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Natural History Museum, The	0 00	20,000 00	20,000 00	0 00	To support an international informatics meeting
Naturhistorisches Museum Wien	0 00	547,000.00	547,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
New York Botanical Garden	0 00	500,000 00	500,000 00	0 00	To support science and library programs
New York Botanical Garden	0 00	379,000 00	379,000 00	0 00	To continue the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
New York Botanical Garden	0 00	250,000 00	250,000 00	0 00	To continue the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Organization for Tropical Studies, Inc	1,500,000 00	0 00	210,000 00	1,290,000 00	To endow a program of education and scholarship

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Rancho Santa Ana Botanic Garden	0 00	8,000 00	8,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Real Jardin Botanico de Madrid	0 00	162,000 00	162,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Rhodes University	0 00	200,000 00	200,000 00	0 00	To support programs of ecological research and training
Royal Botanic Gardens, Kew	0 00	659,000 00	659,000 00	0 00	To continue the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Royal Botanic Gardens, Kew	0 00	203,000 00	203,000 00	0 00	To continue the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Royal Botanic Gardens, Kew	0 00	200,000 00	200,000 00	0 00	To continue the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Royal Botanic Gardens, Kew	0.00	10,000 00	10,000 00	0 00	To support a scientific conference
Smithsonian Institution	0 00	463,000 00	463,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Smithsonian Institution	0 00	380,000 00	380,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Smithsonian Institution	35,000.00	0 00	0 00	35,000 00	To support four small Central American herbaria in joining the Latin American Plants Initiative
South African National Biodiversity Institute	0.00	436,000 00	436,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
South African National Biodiversity Institute	0 00	60,000 00	60,000 00	0 00	To continue the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
South African National Parks	0 00	380,000 00	380,000 00	0 00	To support programs of ecological research and training
South African National Parks	286,000 00	0 00	286,000 00	0 00	To support a program of ecological research and training
Swedish Museum of Natural History	340,000 00	0 00	340,000 00	0 00	To continue support of the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
The Field Museum of Natural History	0 00	33,000 00	33,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
The Field Museum of Natural History	50,000 00	0 00	50,000 00	0 00	To support a training program for Latin American scientists

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The Field Museum of Natural History	131,620 00	0 00	0 00	131,620 00	To support an endowment for a senior conservation ecology position
The Royal Botanic Garden Edinburgh	0 00	218,000 00	218,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
The Royal Botanic Garden Edinburgh	0 00	25,200 00	0 00	25,200 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Universidad de la Republica	0 00	7,000 00	7,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Universidad Nacional de Colombia	50,000 00	0 00	0 00	50,000 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America and other areas
Universidad Nacional de Cordoba	40,000 00	0 00	40,000 00	0 00	To support the development of a coordinated digital database of images and information plants of Latin America and other areas
Universidad Nacional de La Plata	0 00	20,000 00	20,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Universidad Nacional Mayor de San Marcos	0 00	30,000 00	0 00	30,000 00	To support efforts in the digitizing of Latin America Types, data sharing, and capacity building
Universidade de Lisboa	0 00	32,000 00	32,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Universidade Federal de Minas Gerais	0 00	19,000 00	19,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Universite Montpellier II	123,000 00	0 00	123,000 00	0 00	To continue the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
University of British Columbia	0 00	10,000 00	10,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
University of California at Davis	0 00	239,000 00	239,000 00	0 00	To support a program of ecological research and training in collaboration with Kruger National Park in South Africa
University of Cape Town	0 00	220,000 00	110,000 00	110,000 00	To support programs of ecological research and training
University of Florida	0 00	300,000 00	300,000 00	0 00	To support a program of ecological research and training

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University of Gottingen	0 00	83,000 00	83,000 00	0 00	To continue the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
University of Hamburg	134,000 00	0 00	134,000 00	0 00	To continue support of the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
University of Helsinki	0 00	64,000 00	64,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
University of Illinois at Urbana-Champaign	0 00	80,000 00	80,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
University of Minnesota	278,000 00	0 00	278,000 00	0 00	To support an ecological research and training program led by a junior faculty scientist
University of the Witswatersrand	0 00	296,000 00	296,000 00	0 00	To support programs of ecological research and training
University of Wyoming	0 00	36,000 00	36,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Wageningen University Department of Plant Sciences	0 00	101,000 00	101,000 00	0 00	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas
Total Conservation	**$ 4,837,132.20**	**$ 11,217,200.00**	**$ 13,554,348.00**	**$ 2,499,984.20**	
PERFORMING ARTS (200)					
13 Playwrights, Inc	0 00	90,000 00	45,000 00	45,000 00	To support artistic initiatives
Albany Symphony Orchestra, Inc	300,000 00	0 00	300,000 00	0 00	To support a commissioning and composer partnership program
Alliance of Artists Communities	0 00	85,000 00	85,000 00	0 00	To support efforts to increase and improve residency opportunities for performing artists
American Repertory Theatre Company, Incorporated	0 00	1,000,000 00	1,000,000 00	0 00	To support new artistic initiatives, including Club Zero Arrow, Destination Boston, and ART in the World, and organizational development
American Symphony Orchestra League	0 00	1,500,000 00	1,500,000 00	0 00	To support professional development offerings and core programs
American Symphony Orchestra League	0 00	10,000 00	10,000 00	0 00	To support a convening of field leaders
Anna Deavere Smith Works, Inc	0 00	100,000 00	100,000 00	0 00	To support a pilot residency program for artists at New York University
Appalshop, Incorporated	800,000.00	0 00	400,000 00	400,000 00	To support archive development
Association of Performing Arts Presenters, Inc	0 00	250,000 00	250,000 00	0 00	To support the Under the Radar Festival and Symposium

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Association of Performing Arts Presenters, Inc	0 00	200,000.00	200,000 00	0 00	To support the Cultural Exchange Fund
Ballet Theatre Foundation, Inc	0 00	225,000 00	225,000 00	0 00	To support the National Residency Program
Baltimore Symphony Orchestra	0 00	950,000 00	950,000 00	0 00	To support the Summer Academy
Center Theatre Group of Los Angeles	0 00	1,000,000 00	400,000 00	600,000 00	To support a commissioning and development program focused on non-text-based work
Chicago Opera Theater	0 00	500,000 00	500,000 00	0 00	To support productions of six contemporary and Baroque operas
Chicago Symphony Orchestra	0 00	900,000 00	900,000 00	0 00	To support the artistic initiative Beyond the Score
Clubbed Thumb, Inc	0 00	90,000 00	45,000 00	45,000 00	To support an artistic director discretionary fund
Corporate Council for the Arts	0 00	68,000 00	68,000 00	0 00	To support planning related to the development of Project Audience, a collaborative, community-based technology to support audience engagement with arts and culture
Corporate Council for the Arts	0 00	14,484 00	14,484 00	0 00	To support expenses for a convening related to Project Audience
Cunningham Dance Foundation, Inc	0 00	750,000 00	150,000 00	600,000 00	To support the Living Legacy Plan
Cunningham Dance Foundation, Inc	0 00	250,000 00	0 00	250,000 00	To support the Living Legacy Plan
Cunningham Dance Foundation, Inc.	0 00	100,000 00	100,000 00	0 00	To support Mondays with Merce
Dance Heritage Coalition, Inc	0 00	10,125 00	10,125 00	0 00	To support the preliminary assessment of the archives of a cohort of single choreographer companies
Dance Heritage Coalition, Inc	580,000 00	0 00	580,000 00	0 00	To support services to the field and the Secure Media Network
Dance Heritage Coalition, Inc	120,000 00	0 00	0 00	120,000 00	To support services to the field and the Secure Media Network
Danspace Project, Inc	0 00	6,588 00	6,588 00	0 00	To support facilitation and meeting costs related to an assessment of the programs and services among the three dance-related organizations, and a convening with leaders in the New York dance community
Detroit Symphony Orchestra, Inc	900,000 00	0 00	900,000 00	0 00	To support artistic initiatives and organizational development
Discalced, Inc	0 00	720,000 00	500,000 00	220,000 00	To support a cash reserve fund and initiatives aimed at strengthening programs and finances
English Stage Company, Ltd	0 00	400,000 00	400,000 00	0 00	To support the development and production of new plays by American writers
Festival of North American Orchestras, Inc	0 00	500,000 00	0 00	500,000 00	To support the Spring for Music festival
Festival of North American Orchestras, Inc	0 00	250,000 00	250,000 00	0 00	To support the Spring for Music festival
Festival of North American Orchestras, Inc	0 00	250,000 00	250,000 00	0 00	To support the Spring for Music festival
Florida State University Foundation	0 00	50,000.00	50,000 00	0 00	To support a national choreographic research conference at the Maggie Allesee National Center for Choreography

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Foundry Theatre, Inc	0 00	165,000 00	82,500 00	82,500 00	To support an artistic director discretionary fund
Fractured Atlas Productions, Inc	0 00	350,000 00	50,000 00	300,000 00	To support the development and deployment of a new open source ticketing software application for the performing arts community
Fractured Atlas Productions, Inc	0 00	41,500 00	41,500 00	0 00	To enable NYC Performing Arts Spaces to conduct a study assessing rehearsal space needs and availability for single choreographer dance companies in New York City
Glimmerglass Opera	0 00	500,000 00	500,000 00	0 00	To support artistic initiatives and the production of new America operas
Hartford Stage Company, Inc	0 00	500,000 00	500,000 00	0 00	To support Horton Foote's Orphans' Home Cycle
Houston Grand Opera Association, Inc	100,000 00	0 00	100,000 00	0 00	To support a commissioning program
Houston Grand Opera Association, Inc	500,000 00	0 00	500,000 00	0 00	To support a commissioning program
Houston Grand Opera Association, Inc	200,000 00	0 00	0 00	200,000 00	To support a commissioning program
Huntington Theatre Company, Inc	0 00	50,000 00	50,000 00	0 00	To support the development of Chay Yew's The Long Season
INTA, Inc	0 00	225,000 00	100,000 00	125,000 00	To support Eiko and Koma's Retrospective Project
Jazz at Lincoln Center, Inc	0 00	1,000,000 00	1,000,000 00	0 00	To support artistic initiatives
Joyce Theater Foundation, Inc	0 00	400,000 00	0 00	400,000.00	To support subsidies for nonprofit rentals and operations at the organization's 38th Street space
Joyce Theater Foundation, Inc.	0 00	100,000 00	100,000 00	0 00	To support the take-over of the lease on a space outfitted with 11 dance studios, and the purchase of necessary equipment
Lark Theatre Company, Inc	200,000 00	0 00	0 00	200,000 00	To support a consortia of theaters that would collaborate with the Lark on the planning and realization of new plays
Los Angeles Philharmonic Association	0 00	900,000 00	900,000 00	0 00	To support artistic and marketing initiatives to cultivate Latino audiences
Martha Graham Center of Contemporary Dance, Inc.	0 00	110,000 00	110,000 00	0 00	To support the reconstruction of the 1938 dance American Document
Martha Graham Center of Contemporary Dance, Inc	0 00	100,000 00	100,000 00	0 00	To support salary costs for a development professional and an administrative support professional
Ma-yi Filipino Theatre Ensemble, Inc.	0 00	115,000 00	57,500 00	57,500 00	To establish a cash reserve fund and support an artistic discretionary fund
Ma-yi Filipino Theatre Ensemble, Inc	0 00	50,000 00	0 00	50,000 00	To establish a cash reserve fund and support an artistic discretionary fund
Memphis Orchestral Society Inc	0 00	40,000 00	40,000 00	0 00	To support planning for a musician-led concert series
Minnesota Opera Company	500,000 00	0 00	500,000 00	0 00	To support 'Minnesota OperaWorks,' a contemporary opera initiative
Minnesota Orchestral Association	0 00	15,000 00	15,000 00	0 00	To support planning for a series of week-long residency programs in small Minnesota communities

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Musical Arts Association	0 00	800,000 00	800,000 00	0 00	To support artistic and marketing initiatives related to a diversification strategy
National Arts Strategies, Inc	0.00	1,000,000 00	1,000,000 00	0 00	To support an executive education program for nonprofit arts organizations
National Performance Network, Inc	0 00	100,000 00	100,000 00	0 00	To support the Forth Subsidy Fund
New Dramatists, Inc	300,000 00	0 00	0 00	300,000 00	To support the Creativity Fund and the Full Stage production program
New England Foundation for the Arts	1,500,000 00	0 00	1,500,000 00	0 00	To support the National Dance Project and related planning
New World Symphony Inc.	0 00	500,000 00	500,000 00	0 00	To support artistic initiatives related to new concert formats
New York City Opera Inc	2,000,000 00	0 00	500,000 00	1,500,000 00	To support artistic initiatives
New York Foundation for the Arts, Inc	0 00	27,000 00	27,000 00	0 00	To support the New York Theater Program
Nonprofit Finance Fund	0 00	135,000 00	135,000 00	0 00	To support financial analyses and consultations with the companies participating in Mellon's single choreographer dance program
Nonprofit Finance Fund	0 00	105,000 00	105,000 00	0 00	To support costs associated with administering a loan program
Opera America, Inc	0 00	770,000 00	770,000 00	0 00	To support professional development programs and customization and implementation of the Cultural Data Project in New York
Opera Theatre of Saint Louis	0 00	1,000,000 00	1,000,000 00	0 00	To support productions of new America operas
Orpheus Chamber Orchestra, Inc	0 00	45,000 00	45,000 00	0 00	To support planning for the expansion of the Orpheus Institute
Pacific Symphony	500,000 00	0 00	500,000 00	0 00	To support artistic initiatives and organizational development
Paul Taylor Dance Foundation, Inc	0 00	50,000.00	50,000 00	0 00	To support the continuation of work on the Paul Taylor Dance Archives
Pick-Up Performance Company, Inc	0 00	200,000 00	125,000 00	75,000 00	To support capacity building and the revival of an historic work
Play Production Company, Inc	0 00	90,000 00	45,000 00	45,000 00	To establish a cash reserve fund and support an artistic director discretionary fund
Play Production Company, Inc	0 00	45,000 00	0 00	45,000 00	To establish a cash reserve fund and support an artistic director discretionary fund
Playwrights' Center, Inc.	400,000 00	0 00	0 00	400,000 00	To support the Core Writers' Lab and initiatives to promote writers' work to producing theaters
Playwrights Horizons Inc	1,000,000 00	0.00	0 00	1,000,000 00	To support the development and production of new musical theater works in partnership with regional theaters
Rattlestick Productions, Inc	0 00	165,000 00	82,500 00	82,500 00	To support an artistic director discretionary fund

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Ringside, Inc	0 00	275,000 00	275,000 00	0 00	To establish a cash reserve fund and support new strategic initiatives and organizational capacity building
Ringside, Inc	0 00	50,000 00	0 00	50,000 00	To establish a cash reserve fund and support new strategic initiatives and organizational capacity building
San Francisco Symphony	0 00	600,000 00	600,000 00	0 00	To support three initiatives Keeping Score, an Internet radio station, an adult amateur orchestra, and chamber music activities
San Francisco Symphony	0 00	200,000 00	0 00	200,000 00	To support three initiatives. Keeping Score, an Internet radio station, an adult amateur orchestra, and chamber music activities
Seattle Opera	0 00	375,000 00	0 00	375,000 00	To support a fund to help underwrite two subsequent productions of Daron Hagen's Amelia
Seattle Opera	0.00	125,000 00	125,000 00	0 00	To support a fund to help underwrite two subsequent productions of Daron Hagen's Amelia
Seventh Regiment Armory Conservancy, Inc	0.00	200,000 00	200,000 00	0 00	To support the development of the Armory's performing arts program
Shen Wei Dance Arts, Inc	0 00	50,000 00	50,000 00	0 00	To support salary costs for a full-time development director
Soho Repertory Theatre, Inc	0 00	150,000 00	75,000 00	75,000 00	To establish a cash reserve fund and support an artistic director discretionary fund
Soho Repertory Theatre, Inc	0 00	50,000 00	0 00	50,000 00	To establish a cash reserve fund and support an artistic director discretionary fund
Sphinx Organization, Inc	0 00	25,000 00	25,000 00	0 00	To support the 2009 Sphinx Chamber Orchestra Tour
Stephen Petronio Dance Company , Inc	0 00	150,000 00	150,000 00	0 00	To establish a cash reserve fund
The American Conservatory Theatre Foundation	0 00	50,000 00	50,000 00	0 00	To support the development of The Tosca Project
The Carnegie Hall Corporation	0 00	50,000 00	50,000 00	0 00	To support a feasibility study for a national youth orchestra in partnership with the Yale School of Music
The Carnegie Hall Corporation	750,000 00	0 00	461,250 00	288,750 00	To support The Academy, a postgraduate educational initiative for orchestral musicians
The Carnegie Hall Corporation	203,750 00	0 00	203,750 00	0 00	To support a new festivals initiative
The Margaret Jenkins Dance Studio, Inc	0 00	405,000 00	405,000 00	0.00	To establish a cash reserve fund and to support the Choreographers in Mentorship Exchange program
The Santa Fe Opera	0 00	875,000 00	875,000 00	0 00	To support technology and marketing assessments
The St Ann's Center for Restoration and the Arts, Inc	0 00	50,000 00	50,000 00	0 00	To support new works by New York artists
Theater Labrador, Inc	0 00	90,000 00	45,000 00	45,000 00	To support an artistic director discretionary fund
Theatre and Arts Foundation of San Diego County	0 00	50,000 00	50,000 00	0 00	To support the development of a new, large-scale music-theater piece exploring the life of John Birch
Theatre Communications Group, Inc	0 00	875,000 00	375,000 00	500,000 00	To support the New Generations Program
Theatre Communications Group, Inc	0 00	125,000 00	0 00	125,000 00	To support the New Generations Program

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Grantee Name	Grant Commitments as of 12/31/2008	2009 Appropriations	2009 Payments	Grant Commitments as of 12/31/2009	Grant Description
Theatre Development Fund, Inc	0 00	21,000 00	21,000 00	0 00	To support field meetings and the dissemination of findings from a research study in nine US cities
University Musical Society	0 00	700,000 00	700,000 00	0 00	To support classical music presentations, as well as commissioning and associated residency activities in collaboration with Cal Performances and the Krannert Center for the Performing Arts
University of California at Berkeley	0 00	600,000 00	600,000 00	0 00	To support classical music presentations at Cal Performances and collaborative work with the University Musical Society and the Krannert Center for the Performing Arts
University of Illinois at Urbana-Champaign	0 00	600,000 00	600,000 00	0 00	To support classical music presentations at the Krannert Center for the Performing Arts and collaborative work with the University Musical Society and Cal Performances
University of Southern California	0 00	20,000 00	20,000 00	0 00	To support a national summit in the Annenberg School for Communication that will identify and produce new models for arts journalism
Washington Drama Society, Inc	0 00	1,100,000 00	550,000 00	550,000 00	To support the American Voices New Play Institute
Wesleyan University	0 00	50,000 00	50,000 00	0 00	To support arts components of the Creative Campus Initiative administered by Wesleyan's Center for the Arts
Woolly Mammoth Theatre Company	0 00	300,000.00	300,000 00	0 00	To support artistic initiatives and organizational development
Total Performing Arts	**$ 10,853,750.00**	**$ 28,173,697.00**	**$ 29,126,197.00**	**$ 9,901,250.00**	
MUSEUMS (250)					
Amherst College	500,000 00	0 00	500,000 00	0 00	To strengthen the academic role of the Mead Art Museum's collections and programs
Asian Art Museum Foundation of San Francisco	475,000 00	0 00	0 00	475,000 00	To endow the position of chief conservator and to support research, travel, and the purchase of essential equipment
Barnes Foundation	4,333,333 34	0 00	0 00	4,333,333 34	To establish an endowment in support of scholarly activities connected with the art collection and the archives
British Museum	0 00	1,250,000 00	1,250,000 00	0 00	To support a program of postdoctoral science fellowships
Brooklyn Institute of Arts and Sciences	0 00	400,000 00	400,000 00	0 00	To sustain Mellon curatorial positions and programs at a time when their endowment principals have fallen below their historic dollar value
Brooklyn Institute of Arts and Sciences	433,333 34	0 00	0 00	433,333 34	To endow two postgraduate fellowships in conservation

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Buffalo State College Foundation, Inc	684,727 50	0 00	258,864 00	425,863 50	To endow the position of a professor in conservation science, to support annual travel and research for scientists in the Art Conservation Department, and to purchase essential scientific equipment
Cleveland Museum of Art	0 00	1,500,000 00	0 00	1,500,000 00	To create and endow two midlevel curatorial positions and to support a senior curatorship of Japanese and Korean art
Cleveland Museum of Art	0 00	450,000 00	450,000 00	0 00	To create and endow two midlevel curatorial positions and to support a senior curatorship of Japanese and Korean art
Courtauld Institute of Art	48,000 00	0 00	48,000 00	0 00	To continue support for a pilot project for conservation and art historical documentation in digital form
Dartmouth College	0 00	1,000,000 00	0 00	1,000,000 00	To establish an endowment to strengthen the curricular role of the museum's collections and programs
Dartmouth College	0 00	250,000 00	250,000 00	0 00	To establish an endowment to strengthen the curricular role of the museum's collections and programs
Duke University	500,000 00	0 00	500,000 00	0 00	To strengthen the academic role of the Nasher Museum of Art's collections and programs
Emory University	0 00	500,000 00	500,000 00	0 00	To support the development of curricula to strengthen the academic role of the museum's collections and programs
Florida International University	500,000 00	0 00	500,000 00	0 00	To strengthen the academic role of The Wolfsonian's collections and programs
Harvard University	0 00	1,000,000 00	1,000,000 00	0 00	To endow the position of senior organic scientist at the Strauss Center for Conservation at the Harvard Art Museum
Indiana University	500,000 00	0 00	500,000 00	0 00	To strengthen the academic role of the Indiana University Museum of Art's collections and programs
Indianapolis Museum of Art, Inc.	250,000 00	0 00	250,000 00	0 00	To establish an endowment for the position of scientist in the Department of Conservation
Indianapolis Museum of Art, Inc.	1,500,000 00	0 00	0 00	1,500,000 00	To establish an endowment for the position of scientist in the Department of Conservation
Institute of Museum and Library Services	0 00	10,000 00	10,000 00	0 00	To support the final meeting in the multiyear initiative of the Institute of Museum and Library Services to establish goals and identify resources for collections care
Isabella Stewart Gardner Museum, Inc	0 00	170,000 00	170,000 00	0 00	To support curatorial research while endowment funds for a program of scholarly exhibitions are being raised
Isabella Stewart Gardner Museum, Inc	1,000,000 00	0.00	666,666.66	333,333 34	To endow a program of scholarly exhibitions based on the Museum's permanent collection
Menil Foundation, Inc	0 00	195,000 00	195,000 00	0 00	To create an archive of filmed artist interviews and to facilitate access to this material

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Mount Holyoke College	500,000 00	0 00	500,000 00	0 00	To strengthen the academic role of the Mount Holyoke College Art Museum's collections and programs
National Gallery of Art	0 00	750,000 00	750,000 00	0 00	To sustain the program of scholarly publications at the Center for Advanced Study in the Visual Arts at a time when the endowment principal has fallen below its historic dollar value
Nelson Gallery Foundation	0 00	110,000 00	110,000 00	0 00	To support a pilot program of collaborative projects to be undertaken by the Nelson-Atkins Museum of Art with outside scientists
New York University	0 00	350,000 00	350,000 00	0 00	To sustain conservation student support at the Institute of Fine Arts at a time when the endowment principal has fallen below its historic dollar value
New York University	0 00	191,000 00	191,000 00	0 00	To support advanced teaching residencies in conservation
New York University	0 00	50,000 00	50,000 00	0.00	To support a summer training program in surveying historic collections
North Carolina Museum of Art Foundation, Inc	0 00	178,000 00	178,000 00	0 00	To sustain Mellon research program at a time when the endowment principal has fallen below its historic dollar value
Northwestern University	0 00	34,500 00	34,500 00	0 00	To support a workshop entitled "Chemistry and Material Science of Cultural Heritage Components, Structures, and Processes," jointly sponsored by the National Science Foundation
Philadelphia Museum of Art	0 00	300,000 00	300,000 00	0 00	To sustain Mellon curatorial, conservation, and science positions at a time when their endowment principals have fallen below their historic dollar value
Philadelphia Museum of Art	150,000 00	0 00	150,000 00	0 00	To support the processing of the Anne d'Harnoncourt Archives
Phillips Collection	0 00	750,000 00	750,000 00	0 00	To support the position of senior curator
Seattle Art Museum	0 00	500,000 00	500,000 00	0 00	To sustain the conservation department at a time when its Mellon endowment principal has fallen below its historic dollar value
Smithsonian Institution	0 00	260,000 00	260,000 00	0 00	To support the position of conservator of decorative arts at the Cooper-Hewitt National Design Museum while endowment funds are being raised
Smithsonian Institution	1,000,000 00	0 00	475,000 00	525,000 00	To endow the position of objects conservator and to support essential equipment purchases at the Cooper-Hewitt National Design Museum
Smithsonian Institution	761,224 00	0 00	511,296 27	249,927 73	To endow the Advanced Training Program in Ethnographic and Archeological Conservation at the National Museum of the American Indian

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Stichting tot Exploitatie van het Rijksbureau voor Kunsthistorische Documentatie	297,000.00	0 00	297,000 00	0 00	To continue support for a pilot project for conservation and art historical documentation in digital form
Stiftung museum kunst palast	0 00	260,000 00	260,000 00	0 00	To support a pilot project for conservation documentation in digital form
Stiftung museum kunst palast	0 00	15,000 00	15,000 00	0 00	To supplement for the previous grant to the museum in light of currency discrepancies
The Art Institute of Chicago	1,500,000 00	0 00	0 00	1,500,000 00	To establish an endowment for the position of associate scientist in the Department of Conservation, and to sustain essential elements of the collaboration with Northwestern University
The Art Institute of Chicago	500,000 00	0 00	500,000 00	0 00	To establish an endowment for the position of associate scientist in the Department of Conservation, and to sustain essential elements of the collaboration with Northwestern University
The Frick Collection	0 00	1,000,000 00	0 00	1,000,000 00	To establish an endowment for the position of chief conservator
The Metropolitan Museum of Art	0 00	43,560 00	43,560 00	0 00	To support the preparation of contributions to the Rembrandt Database located at the Rijksbureau voor Kunsthistorische Documentatie and Mauritshuis
The Metropolitan Museum of Art	300,000 00	0 00	300,000 00	0 00	To provide endowment support for the position of Scientist in Charge
The Metropolitan Museum of Art	450,000 00	0 00	253,572 00	196,428 00	To endow a position for a research scholar in photograph conservation
The Minneapolis Society of Fine Arts	0 00	1,500,000 00	0 00	1,500,000 00	To endow two midlevel (assistant or associate) curatorships and to support these positions while matching funds are being raised
The Minneapolis Society of Fine Arts	0 00	250,000 00	250,000 00	0 00	To endow two midlevel (assistant or associate) curatorships and to support these positions while matching funds are being raised
The Museum of Modern Art	0 00	1,475,000 00	1,475,000.00	0 00	To support the initiation of a program of research and scholarly publication of the museum's permanent collection
The Museum of Modern Art	725,000 00	0 00	481,950 00	243,050 00	To endow the position of senior conservation scientist and to support the salary and benefits of an associate scientist
The New York Public Library	0 00	50,000 00	50,000 00	0 00	To support a comprehensive survey of the library's photograph holdings and their condition

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University of Chicago	250,000 00	0 00	250,000 00	0 00	To increase the endowment established in 2000 for strengthening the academic role of the Smart Museum of Art's collections and programs
University of Chicago	1,000,000 00	0 00	0 00	1,000,000 00	To increase the endowment established in 2000 for strengthening the academic role of the Smart Museum of Art's collections and programs
University of Delaware	0 00	174,000 00	174,000 00	0 00	To support advanced teaching residencies in conservation
Virginia Museum of Fine Arts	400,000 00	0 00	400,000 00	0 00	To endow the position of curator of ancient art
Wadsworth Atheneum	0 00	250,000 00	250,000 00	0.00	To sustain the position of curator of European art a time when the endowment principal has fallen below its historic dollar value
Walters Art Gallery Endowment Foundation, Inc	0 00	1,500,000 00	0 00	1,500,000 00	To establish a permanent endowment for the position of senior scientist
Walters Art Gallery Endowment Foundation, Inc	0 00	260,000 00	260,000 00	0 00	To sustain Mellon curatorial positions at a time when their endowment principals have fallen below their historic dollar value
Williams College	1,000,000 00	0 00	0 00	1,000,000 00	To increase the endowment established in 1997 for strengthening the academic role of the Museum's collections and programs
Williams College	270,000 00	0 00	270,000 00	0 00	To increase the endowment established in 1997 for strengthening the academic role of the Museum's collections and programs
Worcester Art Museum	0 00	100,000 00	100,000 00	0 00	To sustain the Mellon fellowship program at a time when the endowment principal has fallen below its historic dollar value
Yale University	0 00	750,000 00	750,000 00	0 00	To support the implementation of an experimental program in which works of art from Yale's collections would be loaned to six college art museums
Yale University	0 00	64,500 00	64,500 00	0 00	To support a comprehensive survey of Yale's photographic holdings
Total Museums	**$ 19,827,618.18**	**$ 17,890,560.00**	**$ 19,002,908.93**	**$ 18,715,269.25**	
HIGHER EDUCATION (300)					
Allegheny College	0.00	400,000 00	400,000 00	0 00	To support substantial curricular revision and enhancement in Middle Eastern and North African Studies
Allegheny College	0 00	100,000 00	100,000 00	0.00	To support presidential initiatives

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American Council of Learned Societies	0 00	10,623,000 00	3,532,000 00	7,091,000 00	To support dissertation completion fellowships for graduate students in the humanities and social sciences, and portable early career fellowships for recent PhD recipients in these fields
American Council of Learned Societies	0 00	4,792,000 00	100,000 00	4,692,000 00	To support New Faculty Fellowships for recent PhD recipients in the humanities
American Indian College Fund	0 00	450,000 00	450,000 00	0 00	To support the continuation of the Mellon Faculty Career Enhancement Fellowship Program for tribal college faculty
American Museum of the Moving Image	1,059,000 00	0 00	900,000 00	159,000 00	To support the production of the next generation of the OpenCollection open-source museum collection management system
American Musicological Society Inc	0 00	200,000 00	200,000 00	0 00	To support publication of first books by junior scholars in musicology
American Philosophical Society	0 00	250,000 00	250,000 00	0 00	To support small research grants for junior scholars
American University of Beirut	0 00	400,000 00	400,000 00	0 00	To support a Writing Across the Curriculum program
American University of Beirut	0 00	100,000 00	100,000 00	0 00	To support presidential initiatives
American University of Paris, Inc	0 00	740,000 00	740,000 00	0 00	To support the work and development of the American International Consortium of Libraries (AMICAL)
American University of Paris, Inc	0 00	100,000 00	100,000 00	0 00	To support presidential initiatives
American University-Central Asia	0 00	100,000 00	100,000 00	0 00	To support faculty development to stabilize the new curriculum in the humanities
Antioch University	0 00	50,000.00	50,000 00	0 00	To support the development of a plan to reopen the college in 2011
Appalachian College Association	0 00	300,000 00	300,000 00	0 00	To support expansion of the William G Bowen Central Library of Appalachia's collections
Appalachian College Association	0 00	300,000 00	300,000 00	0 00	To support an initiative that will enhance opportunities for study away from campus
Appalachian College Association	0 00	280,000 00	280,000 00	0 00	To support technology initiatives and expansion of the William G Bowen Central Library shared online catalog
Appalachian College Association	0 00	100,000 00	100,000 00	0 00	To support presidential initiatives
Appalachian College Association	0 00	100,000 00	100,000 00	0 00	To support planning for a consortium-wide foreign-language teaching and learning initiative
Appalachian College Association	500,000 00	0 00	500,000 00	0 00	To support faculty career enhancement programs and expansion of the Central Library shared online catalog
Associated Colleges of the South, Inc	0 00	200,000 00	200,000 00	0 00	To support ongoing programs
Austin College	0 00	500,000 00	500,000 00	0 00	To support a course partnership program
Barnard College	0 00	450,000 00	450,000 00	0 00	To support an environmental studies program
Barnard College	0 00	151,300 00	0 00	151,300 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Barnard College	0 00	100,000 00	100,000 00	0 00	To support presidential initiatives

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Barnard College	0 00	50,000 00	50,000 00	0 00	To support a pilot program to bring undergraduate classes into museums to learn from actual objects and installations
Barnard College	2,505,539 00	0 00	415,988 00	2,089,551 00	To support an integrated revitalization of the science program through renovation of its facilities, the strengthening of its faculty, and curricular enhancement
Bates College	0 00	300,000 00	300,000 00	0 00	To support faculty career enhancement initiatives
Bennett College	0 00	46,000 00	46,000 00	0 00	To support student retention
Bennington College	0 00	324,000 00	324,000 00	0 00	To support an environmental studies program
Berea College	0 00	412,000 00	412,000 00	0 00	To support a faculty bridge program and curriculum development in the humanities and humanistic social sciences
Berea College	183,000 00	0 00	183,000 00	0 00	To support a study of the factors that influence low-income college students' decisions to leave school
Boston University	0.00	150,000 00	150,000 00	0 00	To support Sawyer Seminar on the Comparative Study of Cultures, entitled "Energy Transitions and Society"
Bowdoin College	0 00	334,000 00	0 00	334,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Bowdoin College	0 00	150,000 00	150,000 00	0 00	To support President's Arts and Lecture Fund
Brooklyn College	0 00	248,000 00	0 00	248,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Brown University	0 00	1,246,000 00	153,000 00	1,093,000.00	To support postdoctoral fellowships in the humanities and humanistic social sciences
Brown University	0 00	248,000 00	0 00	248,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Brown University	0 00	40,000 00	40,000 00	0 00	To support an Emeritus Fellowship
Brown University	199,075 00	0 00	0 00	199,075 00	To support residential fellowships at the John Carter Brown Library
Bryn Mawr College	0 00	735,000 00	735,000 00	0 00	To support teaching and learning initiatives
Bryn Mawr College	0 00	359,000 00	0 00	359,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Bryn Mawr College	0 00	100,000 00	100,000 00	0 00	To support presidential initiatives
Bryn Mawr College	0 00	50,000 00	50,000 00	0 00	To support comprehensive administrative and operational collaboration with Haverford College
California Institute of Technology	0 00	122,000 00	0 00	122,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Canadian Centre for Architecture	0.00	308,000 00	308,000 00	0 00	To support visiting fellowships for senior scholars
Carleton College	0 00	770,000 00	770,000 00	0 00	To support the teaching of visual analysis, interpretation, and communication skills across the curriculum

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Carleton College	0 00	269,400 00	0 00	269,400 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Carleton College	887,493 00	0 00	0 00	887,493 00	To support a postdoctoral fellowship program
Carnegie Mellon University	0 00	1,124,000 00	1,124,000 00	0 00	To support postdoctoral fellowships in the humanities and humanistic social sciences
Carnegie Mellon University	0 00	206,000 00	206,000 00	0 00	To support a summer program for undergraduate students at Historically Black Colleges and Universities
Carnegie Mellon University	0 00	50,000 00	50,000 00	0 00	To support ongoing scholarly activities by a former New Directions Fellowship recipient
Centre College	0 00	452,000 00	452,000 00	0 00	To support faculty and curriculum development
City University of New York	0 00	370,000 00	0 00	370,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Claremont McKenna College	0 00	295,000 00	295,000 00	0 00	To support an Arabic language program
Claremont University Center	0 00	1,500,000 00	1,500,000 00	0 00	To support an intercollegiate environmental analysis program
College of William and Mary	0 00	100,000 00	100,000 00	0 00	To support presidential initiatives
Colorado College	0 00	414,000 00	414,000 00	0 00	To support a pilot program in Mediterranean languages and cultures to serve as a model for incorporating modern languages more fully into the broader curriculum
Columbia University	0 00	1,500,000 00	1,500,000 00	0 00	To support a Distinguished Achievement Award
Columbia University	0 00	547,000 00	547,000 00	0 00	To support a program to train graduate students in the humanities and social sciences in research methods ordinarily not included in their disciplinary requirements
Columbia University	0 00	255,400 00	0 00	255,400 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Columbia University	0 00	133,000 00	133,000 00	0 00	To support a dissertation seminar in the humanities
Columbia University	0 00	42,000 00	42,000 00	0 00	To support a graduate colloquium on the history and structure of American higher education
Columbia University	0 00	40,000 00	40,000 00	0 00	To support an Emeritus Fellowship
Columbia University	0 00	18,000 00	18,000 00	0 00	To support an Emeritus Fellowship
Columbia University	2,000,000 00	0 00	0 00	2,000,000 00	To support senior professorships in the humanities
Connecticut College	0 00	375,000 00	375,000 00	0 00	To support an initiative to expand and enhance the teaching of foreign languages across the curriculum
Cornell College	0 00	316,000 00	316,000 00	0 00	To support an environmental studies program
Cornell College	0 00	45,000 00	45,000 00	0 00	To support ongoing scholarly activities by a former New Directions Fellowship recipient
Cornell University	0 00	699,000 00	699,000 00	0 00	To support research and training in the economics of higher education

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Cornell University	0 00	397,000 00	0 00	397,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Cornell University	0 00	375,000.00	375,000 00	0 00	To support digital imaging training and sustainability planning for librarians at Historically Black Colleges and Universities
Cornell University	0 00	274,000 00	274,000 00	0 00	To support a New Directions Fellowship
Cornell University	0 00	55,000.00	55,000 00	0 00	To support an Emeritus Fellowship
Cornell University	0 00	50,000 00	50,000 00	0 00	To support ongoing scholarly activities by a former New Directions Fellowship recipient
Cornell University	0 00	48,000 00	48,000 00	0 00	To support an Emeritus Fellowship
Cornell University	2,400,000 00	0 00	0 00	2,400,000 00	To endow professorships in the humanities
Council for European Studies	0 00	400,000.00	400,000 00	0 00	To support summer pre-dissertation fellowships for graduate students in the humanities and humanistic social sciences
Council of Independent Colleges Council of Independent Colleges	0 00	577,000 00	577,000 00	0 00	To support information fluency workshops in core disciplines of the humanities
Courtauld Institute of Art	720,000 00	0 00	720,000 00	0 00	To support activities to strengthen scholarship in art history
Dartmouth College	0 00	324,000 00	0 00	324,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Dartmouth College	0 00	224,000 00	224,000 00	0 00	To support a New Directions Fellowship
Dartmouth College	1,250,000 00	0 00	1,000,000 00	250,000 00	To endow a postdoctoral fellowship program in the humanities and humanistic social sciences
Denison University	0 00	788,000 00	788,000 00	0.00	To support an increase in the number of tenure-track faculty positions
Denison University	0 00	250,000 00	250,000 00	0 00	To support reconfiguration of the honors program and to establish a multicultural student services center
DePauw University	0 00	595,000 00	595,000 00	0 00	To support an environmental studies program
DePauw University	0 00	100,000 00	100,000 00	0 00	To support presidential initiatives
Dickinson College	0.00	250,000 00	250,000 00	0 00	To support an Africana studies program
Dickinson College	90,000 00	0 00	90,000 00	0 00	To create an endowment for faculty career enhancement programs
Dillard University	500,000 00	0 00	500,000 00	0 00	To support faculty career enhancement programs
Duke University	0 00	286,000 00	0 00	286,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Duke University	0 00	55,000 00	55,000 00	0 00	To support an Emeritus Fellowship
Duke University	0 00	50,000 00	50,000 00	0 00	To support planning for international training programs for graduate students in the humanities
Emory University	0 00	2,390,000 00	2,390,000 00	0 00	To support faculty and programmatic renewal in the humanities

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Grantee Name	Grant Commitments as of 12/31/2008	2009 Appropriations	2009 Payments	Grant Commitments as of 12/31/2009	Grant Description
Emory University	0 00	83,200 00	0 00	83,200 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Emory University	0 00	37,000 00	37,000 00	0 00	To support an Emeritus Fellowship
Emory University	0 00	10,000 00	10,000 00	0 00	To support the symposium, "A Keeping of the Records The Art and Life of Alice Walker"
Fisk University	0 00	500,000 00	500,000 00	0 00	To support curriculum realignment
Fisk University	0 00	42,000 00	42,000 00	0 00	To support an academic bridge program
Five Colleges, Inc	0 00	45,000 00	45,000 00	0 00	To support strategic academic and administrative planning
Five Colleges, Inc	1,750,000 00	0 00	1,750,000 00	0 00	To support postdoctoral fellowships and faculty student research teams
Fordham University	1,120,000 00	0 00	1,120,000 00	0 00	To support the publication of scholarly monographs in the humanities
Franklin & Marshall College	90,000 00	0 00	90,000 00	0 00	To endow faculty career enhancement programs
George Mason University	272,000 00	0 00	272,000 00	0 00	To support the development of a set of automatic archiving relationships between the Zotero web research tool and the Internet Archive
Gettysburg College	135,000 00	0 00	135,000 00	0 00	To endow faculty career enhancement programs
Goucher College	0 00	448,000 00	448,000 00	0 00	To support an environmental studies program
Graduate School and University Center, City University of New York	0 00	2,415,000 00	515,000.00	1,900,000 00	To support activities associated with academic renewal and innovation in the humanities and humanistic social sciences
Graduate School and University Center, City University of New York	0 00	491,000 00	491,000 00	0 00	To support initiatives aimed at strengthening the role that the Center for the Humanities plays in the instructional and scholarly activities of the university
Graduate School and University Center, City University of New York	0 00	55,000 00	55,000 00	0 00	To support an Emeritus Fellowship
Graduate School and University Center, City University of New York	0 00	31,000 00	31,000.00	0 00	To support an Emeritus Fellowship
Great Lakes Colleges Association, Inc	0 00	200,000 00	200,000 00	0 00	To support ongoing programs
Great Lakes Colleges Association, Inc.	3,980,000 00	0 00	3,980,000 00	0 00	To support the continued professional growth and renewal of liberal arts college faculty members
Grinnell College	0 00	250,000 00	250,000 00	0.00	To support planning for the humanities and social studies divisions
Grinnell College	500,000 00	0 00	500,000 00	0 00	To endow a postdoctoral fellowship program
Hamilton College	0 00	100,000 00	100,000 00	0 00	To support an open curriculum program
Hamilton College	0 00	100,000 00	100,000 00	0 00	To support planning for the collaborative work of the "New York Six" consortium, comprised of Hamilton, Hobart and William Smith, Skidmore and Union Colleges, and Colgate and St Lawrence Universities
Hartwick College	0 00	50,000 00	50,000 00	0 00	To support presidential initiatives

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Harvard University	0 00	406,000 00	406,000 00	0 00	To support initiatives aimed at strengthening the role the Humanities Center plays in the instructional and scholarly activities of the university
Harvard University	0 00	290,000 00	290,000 00	0 00	To support the International Seminar on the History of the Atlantic World, 1500-1825
Harvard University	0.00	190,000.00	0 00	190,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Harvard University	0 00	100,000 00	100,000 00	0 00	To support editorial costs for the expanded online edition of the African American National Biography
Harvey Mudd College	0 00	419,000 00	419,000 00	0 00	To support reform of the core curriculum
Haverford College	0 00	332,000 00	0 00	332,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Haverford College	0 00	87,700 00	87,700 00	0 00	To support the integration of the arts more broadly within the liberal arts curriculum
Henry E Huntington Library & Art Gallery	69,142 73	0 00	69,142 73	0 00	To support residential fellowships
Heritage College	0 00	362,000 00	0 00	362,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Hope College	0 00	200,000 00	200,000 00	0 00	To support a program of undergraduate research, mentoring, and technological innovation in the humanities
Hunter College	0 00	184,000 00	0 00	184,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Illinois College	0 00	100,000 00	100,000 00	0 00	To support library services and programs
Indiana University	0 00	2,380,000 00	0 00	2,380,000 00	To support the development of version 1 0 of the Kuali Open Library Environment, a shared technology services environment for research and academic libraries
Indiana University	0 00	877,000 00	877,000 00	0 00	In collaboration with Kent State University Press and Temple University Press, to support publication of first monographs in ethnomusicology
Indiana University	0 00	144,000 00	144,000 00	0 00	To support a Sawyer Seminar on the Comparative Study of Cultures, entitled "Rupture and Flow The Circulation of Technoscientific Facts and Objects"
Institute for Advanced Study	1,100,000 00	0 00	1,100,000 00	0 00	To support fellowships for assistant professors at the School of Historical Studies
Internet Archive	283,000 00	0 00	0 00	283,000 00	To support the development of a set of automatic archiving relationships between the Zotero Web research tool and the Internet Archive
Ithaka Harbors, Inc	748,000 00	0 00	748,000 00	0 00	To support operating and transitional expenses for the National Institute for Technology and Liberal Education
Johns Hopkins University	0 00	40,000 00	40,000 00	0 00	To support an Emeritus Fellowship
Johnson C Smith University	0 00	294,000 00	294,000 00	0 00	To support a new visual and performing arts curriculum

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Johnson C Smith University	0 00	38,000 00	38,000 00	0 00	To support the planning of a new arts curriculum
Kenyon College	0 00	20,000 00	20,000 00	0 00	To support planning by the Five Colleges of Ohio for the integration of digital collections into information literacy programs and college and university curricula
Kenyon College	225,000 00	0 00	225,000 00	0 00	To endow a program for innovation in interdisciplinary teaching and learning, and to support interdisciplinary faculty initiatives
King's College London	50,000 00	0 00	50,000 00	0 00	To support the development of open source software associated with the Pliny project
Knox College	0 00	400,000 00	400,000 00	0 00	To support faculty career enhancement
Lake Forest College	0 00	150,000 00	150,000 00	0 00	To support a study abroad program
Lake Forest College	500,000 00	0 00	500,000 00	0 00	To support programs to strengthen the college's educational and cultural ties with the city of Chicago
Lehigh University	0 00	1,400,000 00	1,400,000 00	0 00	To support a global Islamic studies program
Lewis and Clark College	0 00	800,000 00	800,000 00	0 00	To support midcareer faculty development
Literary Classics of the United States, Inc	0 00	553,000 00	553,000 00	0 00	To support research, editorial, and related costs for publishing projects consistent with the core mission of the Library of America series
Macalester College	0 00	373,000 00	0 00	373,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Macalester College	750,000 00	0 00	750,000 00	0 00	To endow a postdoctoral fellowship program
Massachusetts Institute of Technology	0 00	145,000 00	145,000 00	0 00	To support a Sawyer Seminar on the Comparative Study of Cultures, entitled "Sensing the Unseen"
Massachusetts Institute of Technology	0 00	25,000 00	25,000 00	0 00	To support implementation of the Consortium on Financing Higher Education (COFHE) Campus Performance Panel
Massachusetts Institute of Technology	1,156,000 00	0 00	1,156,000 00	0 00	To support postdoctoral fellowships in the humanities and humanistic social sciences
Middlebury College	0 00	700,000 00	700,000 00	0 00	To support undergraduate research abroad and senior work at the college
Morehouse College	0 00	500,000 00	500,000 00	0 00	To support a global education office and associated programs
Morehouse College	489,356 00	0 00	0 00	489,356 00	To support the Morehouse Opportunity Fund
Mount Holyoke College	0 00	750,000 00	750,000 00	0 00	To support bridge faculty appointments in the humanities and humanistic social sciences in anticipation of upcoming retirements
Mount Holyoke College	0 00	36,000 00	36,000 00	0 00	To support an Emeritus Fellowship
Mount Holyoke College	1,335,777 00	0 00	333,333 00	1,002,444 00	To support curricular, admissions, and financial initiatives that strengthen institutional sustainability

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National Gallery of Art	455,000 00	0 00	455,000 00	0 00	To support activities to strengthen scholarship in art history at the Center for Advanced Study in the Visual Arts
National History Center, Inc	0 00	1,457,000.00	275,000 00	1,182,000 00	To support a seminar on the history of decolonization
National Humanities Center	0 00	50,000 00	50,000 00	0 00	To support a conference for former participants in the Summer Institutes for Literary Studies program
National Humanities Center	745,000 00	0 00	745,000 00	0 00	To support summer institutes in literary studies
New Africa Theatre Association	0 00	45,000 00	45,000 00	0 00	To support participation of students from disadvantaged backgrounds in the New Africa Theatre Academy
New School University	0 00	500,000 00	500,000 00	0 00	To support faculty recruitment and retention initiatives and postdoctoral fellowships at The New School for Social Research
New School University	0 00	265,000 00	265,000 00	0 00	To support four faculty positions in the humanities and arts at Eugene Lang College
New School University	400,000 00	0 00	400,000 00	0 00	To support the development by Eugene Lang College of curricula in food and water systems that will enhance its program in Environmental Studies
Northwestern University	0 00	1,500,000 00	1,500,000 00	0 00	To support a Distinguished Achievement Award
Northwestern University	0 00	156,000 00	156,000 00	0 00	To support a New Directions Fellowship
Northwestern University	163,000 00	0 00	163,000 00	0 00	To support the development of standards-based interoperability between the Plone content management system and standards-compliant institutional repositories such as Fedora and the California Digital Library
Oberlin College	0 00	269,000 00	0 00	269,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Oberlin College	0 00	100,000 00	100,000 00	0 00	To support the American Democracy project
Oberlin College	0 00	25,000 00	25,000 00	0 00	To support an Emeritus Fellowship
Oberlin College	0 00	12,000 00	12,000 00	0 00	To support an Emeritus Fellowship
Organization for Tropical Studies, Inc	0 00	300,000 00	300,000 00	0 00	To support student diversity and enhance the involvement of liberal arts colleges in the organization's undergraduate semester abroad program in South Africa
Pitzer College	0 00	600,000 00	600,000 00	0 00	To support program development for the Center for the Study of Global Communities
Pomona College	1,500,000 00	0 00	0 00	1,500,000 00	To support a postdoctoral fellowship program
Pontifical Institute of Mediaeval Studies	0 00	300,000 00	300,000 00	0 00	To support postdoctoral fellowships
Pontifical Institute of Mediaeval Studies	1,250,000 00	0 00	289,264 00	960,736 00	To endow fellowships for scholars in the humanities and humanistic social sciences
Princeton University	0 00	447,000 00	0 00	447,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program

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Princeton University	0 00	329,000 00	329,000 00	0 00	To support ongoing data management by the Survey Research Center for the Foundation's Graduate Education Initiative
Princeton University	0 00	283,000 00	283,000 00	0 00	To support a New Directions Fellowship
Princeton University	0 00	52,000 00	52,000 00	0 00	To support an Emeritus Fellowship
Princeton University	0 00	50,000 00	50,000 00	0 00	To support ongoing scholarly activities by former New Directions Fellowship recipient
Princeton University	0.00	45,000 00	45,000 00	0 00	To support an Emeritus Fellowship
Public Policy Partnership	250,000 00	0 00	0 00	250,000 00	To support the completion fellowships of the current fellows
Queens College	0 00	327,600 00	0 00	327,600 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Randolph-Macon Woman's College	0 00	50,000 00	50,000 00	0 00	To support the integration of experiential learning across the curriculum
Randolph-Macon Woman's College	0 00	50,000 00	50,000 00	0 00	To support the operational costs of the First-Year Experience
Reed College	0 00	844,000 00	844,000 00	0 00	To support an environmental studies program
Reed College	721,940 00	0 00	592,166 00	129,774 00	To endow the performing arts program
Rice University	0 00	327,000 00	0 00	327,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Ripon College	0 00	100,000 00	100,000 00	0 00	To support, in collaboration with Lawrence University, the development of cooperative models for curricular enhancement and faculty scholarship
Robert W Woodruff Library of the Atlanta University Center, Inc.	0 00	150,000 00	150,000 00	0 00	To develop a campus-integrated center for technology and teaching for the Atlanta University Center institutions
Rutgers, The State University of New Jersey	0 00	407,000 00	407,000 00	0 00	To support research, instructional, and related activities in the field of British studies
Saint John's College	0 00	645,000 00	645,000 00	0 00	To support initiatives to strengthen admissions
Saint John's College	0 00	25,000 00	25,000 00	0 00	To support a comprehensive review of admissions strategies and policies
Salzburg Seminar in American Studies, Inc	0 00	500,000 00	500,000 00	0 00	To support renewal and enhancement of the Mellon Fellow Community Initiative for Historically Black Colleges and Universities and Appalachian Colleges
Salzburg Seminar in American Studies, Inc	0 00	50,000 00	50,000 00	0 00	To support planning for a Global Education Consortium
Sarah Lawrence College	598,379 60	0 00	559,411 00	38,968 60	To support the building of the College's endowment while simultaneously providing immediate budgetary relief
Skidmore College	0 00	750,000 00	750,000 00	0 00	To support faculty bridge appointments in anticipation of retirements
Smith College	0 00	203,000 00	0 00	203,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program

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Smith College	0 00	13,000 00	13,000 00	0.00	To support an Emeritus Fellowship
Smith College	0 00	9,600 00	9,600 00	0 00	To support efforts to increase participation of students from underrepresented and disadvantaged backgrounds in the Summer Institute in Art and Museum Studies
Smith College	742,500 00	0 00	643,300 00	99,200 00	To support a postdoctoral fellowship program
Social Science Research Council	0 00	1,000,000 00	1,000,000 00	0 00	To renew support for the Predoctoral Grants Program for Mellon Mays graduate students
Social Science Research Council	2,500,000 00	0 00	2,500,000 00	0 00	To administer the Social Science Research Council-Mellon Mays Graduate Initiatives Programs for Mellon Mays graduate students and PhDs
Southeastern Library Network, Inc	600,000 00	0 00	600,000 00	0 00	To support the strengthening of libraries of historically black colleges and universities
Southern Africa Legal Services Foundation, Inc	0 00	60,000 00	60,000 00	0 00	To support an oral history project on the Legal Resource Centre
Southern Arts Federation, Inc	193,000 00	0 00	193,000 00	0 00	To support the community-based design and enhancement of a tool for business-continuity (disaster recovery) planning for arts organizations, both stand-alone and within higher education
Southwestern University	0.00	750,000 00	750,000 00	0 00	To support an environmental studies program
Southwestern University	0 00	100,000 00	100,000 00	0.00	To support a collaborative program that would provide research and leadership opportunities for undergraduate students
Southwestern University	0 00	96,700 00	96,700 00	0 00	To support the transition of the National Institute for Technology and Liberal Education
Spelman College	0 00	500,000 00	500,000.00	0 00	To support general operations
Spelman College	2,500,000 00	0 00	323,350 00	2,176,650 00	To support faculty positions in the Computer and Information Science department and the Africans in the Diaspora and the World program
St Lawrence University	0 00	800,000 00	800,000 00	0 00	To support an environmental studies program
Stanford University	0 00	770,000 00	770,000 00	0 00	To support fellowships for humanists at the Center for Advanced Study in the Behavioral Sciences
Stanford University	0 00	183,000 00	0 00	183,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Stanford University	0 00	150,000 00	150,000 00	0 00	To support a Sawyer Seminar on the Comparative Study of Cultures, entitled "Gender Bias in the Past and Future of Asia"
Stichting Solidarity Fund for Historians--Amsterdam 2010	0 00	200,000 00	200,000 00	0 00	To support programs to increase the number of historians from developing countries who participate in the 2010 congress of the International Committee of Historical Sciences

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Swarthmore College	0 00	211,000 00	0 00	211,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
The Five Colleges of Ohio	0 00	600,000 00	600,000 00	0 00	To support the integration of digital resources into the curricula of liberal arts colleges
The IHR Trust	1,000,000 00	0 00	131,581 00	868,419 00	To support the academic and research programs of the Institute of Historical Research
The New York Public Library	620,452 21	0 00	287,882 82	332,569 39	To endow and support fellowships for scholars at the Dorothy and Lewis B Cullman Center for Scholars and Writers
The Newberry Library	1,000,000 00	0 00	500,000 00	500,000.00	To support residential fellowships
The New-York Historical Society	0 00	484,000 00	484,000 00	0 00	To support residential fellowships for scholars
Trinity College	1,377,118 36	0 00	924,127 00	452,991 36	To support a curricular restructuring in order to emphasize Trinity's special interests in and focus on urban and global education
Trinity University	0 00	830,000 00	830,000 00	0 00	To support bridge funding for faculty in the humanities disciplines
Tufts University	234,975 00	0 00	234,975 00	0 00	To support the production of the Visual Understanding Environment concept mapping and visualization tool
Union College	0 00	600,000 00	600,000 00	0 00	To support an environmental studies program
United Negro College Fund, Inc	0 00	3,032,000 00	0 00	3,032,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
United Negro College Fund, Inc	0 00	300,000 00	300,000 00	0 00	To bridge a shortfall in funds for the Mellon Mays Undergraduate Fellowship program
United Negro College Fund, Inc	0 00	250,000 00	250,000 00	0 00	To support student retention
United Negro College Fund, Inc	0 00	250,000 00	250,000 00	0 00	To support student retention
Univ of the Western Cape	0 00	700,000 00	700,000.00	0 00	To support honors and masters fellowships in the humanities
University of Washington	0 00	249,000 00	249,000 00	0 00	To support a New Directions Fellowship
University of Washington	0 00	42,000 00	42,000 00	0 00	To support an Emeritus Fellowship
University of Arizona	1,036,000 00	0 00	1,036,000 00	0.00	To support the publication of scholarly monographs in the humanities
University of British Columbia	1,500,000 00	0 00	1,000,000 00	500,000 00	To support the Kuali Student System project
University of California at Berkeley	0 00	1,500,000 00	1,500,000.00	0 00	To support a Distinguished Achievement Award
University of California at Berkeley	0 00	750,000 00	750,000 00	0 00	To support the production of "OpenCast," an open source software suite supporting the institutional capture, processing, and dissemination of audio and video recordings as "podcasts"
University of California at Berkeley	0 00	382,000 00	382,000 00	0 00	To support initiatives aimed at strengthening the role that the Doreen B Townsend Center for the Humanities plays in the instructional and scholarly activities of the university

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University of California at Berkeley	0 00	25,000 00	25,000 00	0 00	To support training in preparation for development of "OpenCast" software
University of California at Berkeley	2,330,000 00	0 00	2,330,000 00	0 00	To support postdoctoral fellowships in the humanities and humanistic social sciences
University of California at Berkeley	545,000 00	0 00	545,000 00	0 00	To support initiatives aimed at strengthening the role that Doreen B Townsend Center for the Humanities plays in the instructional and scholarly activities of the University
University of California at Los Angeles	0 00	217,000 00	217,000 00	0 00	To support a New Directions Fellowship
University of Cambridge	0 00	662,000 00	662,000 00	0 00	To support a program of scholarly activities on "Exchanges of Economic, Legal, and Political Ideas"
University of Cambridge	1,451,000 00	0 00	1,451,000 00	0 00	To support postdoctoral fellowships in the humanities and humanistic social sciences
University of Cape Town	0 00	1,300,000 00	1,300,000 00	0 00	To support the creation of a humanities institute
University of Cape Town	0 00	700,000 00	700,000 00	0 00	To support honors students in the faculty of humanities
University of Cape Town	0 00	458,000 00	458,000 00	0 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
University of Cape Town	0 00	300,000 00	300,000 00	0 00	To support the continued conservation, documentation, and interpretation of archival materials related to the San people of Southern Africa
University of Cape Town	0 00	50,000 00	50,000 00	0 00	To support the curriculum assessment project of the Academic Development Research Project
University of Chicago	0 00	1,500,000 00	1,500,000 00	0 00	To support a Distinguished Achievement Award
University of Chicago	0 00	495,000 00	0 00	495,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
University of Chicago	0 00	290,000 00	290,000 00	0 00	To support the Midwest Faculty Seminar
University of Chicago	0 00	255,000 00	255,000 00	0 00	To support a New Directions Fellowship
University of Chicago	0 00	125,000 00	0 00	125,000 00	To support the Midwest Faculty Seminar
University of Chicago	0 00	51,000 00	51,000 00	0 00	To support an Emeritus Fellowship
University of Chicago	0 00	43,000 00	43,000 00	0 00	To support an Emeritus Fellowship
University of Chicago	32,633 75	0 00	25,020 00	7,613 75	To support the Midwest Faculty Seminar
University of Chicago	1,000,000 00	0 00	0 00	1,000,000 00	To support doctoral training in the history of Latin America
University of Edinburgh	0 00	150,000 00	150,000 00	0 00	To support a Sawyer Seminar on the Comparative Study of Cultures, entitled "Embodied Values Bringing the Senses back to the Environment"
University of Georgia	0 00	648,000 00	648,000 00	0 00	To support, in collaboration with New York University Press and Northern Illinois University Press, the publication of first monographs on Early American regions

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University of Illinois at Urbana-Champaign	0 00	1,250,000 00	1,250,000 00	0 00	To support postdoctoral fellowships in the humanities and humanistic social sciences
University of Illinois at Urbana-Champaign	0 00	362,000 00	362,000 00	0 00	To support the production of a set of standards for the annotation of electronic resources
University of Illinois at Urbana-Champaign	0 00	52,000 00	52,000 00	0 00	To support an Emeritus Fellowship
University of Illinois at Urbana-Champaign	498,500 00	0 00	498,500 00	0 00	To support the Software Environment for the Advancement of Scholarly Research
University of Illinois at Urbana-Champaign	533,000 00	0 00	533,000 00	0 00	To support the publication of scholarly monographs in the humanities
University of Michigan	0 00	1,248,000 00	310,000 00	938,000 00	To support a faculty and postdoctoral exchange program with Oberlin and Kalamazoo Colleges
University of Michigan	0 00	150,000 00	150,000 00	0 00	To support a Sawyer Seminar on the Comparative Study of Cultures, entitled "Ethnicity in African Societies Historical Comparative and Contemporary Investigations"
University of Michigan	0 00	100,000 00	100,000 00	0 00	To support two additional postdoctoral positions under the exchange program with Oberlin and Kalamazoo Colleges
University of Michigan	0 00	50,000 00	50,000 00	0 00	To support ongoing scholarly activities by a former New Directions Fellowship recipient
University of Michigan	0 00	44,000 00	44,000 00	0 00	To support an Emeritus Fellowship
University of Michigan	0 00	29,000 00	29,000 00	0 00	To support an Emeritus Fellowship
University of Minnesota	0 00	207,000 00	207,000 00	0 00	To support a New Directions Fellowship
University of Minnesota	0 00	143,000 00	143,000 00	0 00	To support a dissertation seminar in the humanities
University of North Carolina at Chapel Hill	0 00	4,500,000 00	4,500,000 00	0 00	To support doctoral students in the humanities
University of North Carolina at Chapel Hill	0 00	36,000.00	36,000 00	0 00	To support an Emeritus Fellowship
University of Notre Dame	0 00	100,000 00	100,000 00	0 00	To support research workshops for graduate students and faculty members in the humanities
University of Oxford	1,847,000 00	0 00	1,847,000 00	0 00	To support collaborative programs of research and publication on the intellectual history of 17th-century Europe, and the collection of related scholarly resources
University of Oxford	1,866,000 00	0 00	1,866,000 00	0 00	To support postdoctoral fellowships in the humanities and humanistic social sciences
University of Pennsylvania	0 00	190,800 00	0 00	190,800 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
University of Pennsylvania	0 00	52,000 00	52,000 00	0 00	To support an Emeritus Fellowship
University of Pennsylvania	0 00	50,000 00	50,000 00	0 00	To support ongoing scholarly activities by a former New Directions Fellowship recipient
University of Pennsylvania	421,000 00	0 00	421,000 00	0 00	To support initiatives aimed at strengthening the role that the Penn Humanities Forum plays in the instructional and scholarly activities of the University

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For Year Ended December 31, 2009

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Form 990-PF, Part XV - Grants and Contributions Paid and Approved for Future Payments

Grantee Name	Grant Commitments as of 12/31/2008	2009 Appropriations	2009 Payments	Grant Commitments as of 12/31/2009	Grant Description
University of Puget Sound	0 00	41,000 00	41,000 00	0 00	To support curricular planning in the humanities
University of Richmond	0 00	968,000 00	968,000 00	0 00	To support the Tocqueville Seminar program
University of Southern California	0 00	883,000 00	883,000 00	0 00	To support the USC-Huntington Early Modern Studies Institute
University of Southern California	0 00	305,000 00	305,000 00	0 00	To support a New Directions Fellowship
University of Southern California	0 00	280,800 00	0 00	280,800 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
University of St Michael's College	274,000 00	0 00	0 00	274,000 00	To support the research and editorial costs of the Catalogus Translationum et Commentariorum
University of the Witswatersrand	0 00	1,000,000 00	1,000,000 00	0 00	To support the postgraduate mentoring program
University of the Witswatersrand	0 00	1,000,000 00	1,000,000 00	0 00	To support the Chair of Indian Studies for the Centre for Indian Studies in Africa
University of the Witswatersrand	0 00	150,000 00	150,000 00	0 00	To support a Sawyer Seminar on the Comparative Study of Cultures, entitled "Property, Race, and Poverty Paradoxes of the Law and the Possibility of Justice in Contemporary South Africa"
University of the Witswatersrand	0 00	50,000 00	50,000 00	0 00	To support the restructuring and integration of the International Human Rights Exchange into the university's curriculum
University of the Witswatersrand	600,000 00	0 00	600,000 00	0 00	To support the Southern African Rock Art Digital Archive project
University of Toronto	0 00	1,260,000 00	1,260,000 00	0.00	To support the production of "Fluid Engage," an open source software suite for delivering museum content online to visitors using mobile devices
University of Toronto	0 00	500,000 00	500,000 00	0 00	To support editorial and research costs associated with the preparation of the Greater London volumes of the Records of Early English Drama
University of Toronto	0 00	200,000 00	200,000 00	0 00	To support editorial costs of the Dictionary of Old English
University of Toronto	1,194,000 00	0 00	586,000 00	608,000 00	To support the development and user testing of Project Decapod, a low cost, easy-to-use hardware and software rig for small-scale digitization projects
University of Warwick	0 00	421,000 00	421,000 00	0 00	To support a collaborative program between the university and the Newberry Library on "Renaissance and Early Modern Communities in a Transatlantic Perspective"
University of Wisconsin at Madison	0 00	2,500,000 00	2,500,000 00	0 00	To establish new faculty lines in the humanities
University of Wisconsin at Madison	0 00	1,807,000 00	1,807,000 00	0 00	To support postdoctoral fellowships in the humanities and humanistic social sciences

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University of Wisconsin at Madison	0 00	150,000 00	150,000 00	0 00	To support a Sawyer Seminar on the Comparative Study of Cultures, entitled "Vulnerability and Resilience Rethinking Human Rights for the 21st Century"
University of Wisconsin at Madison	0 00	125,000 00	125,000 00	0 00	To support research workshops in the humanities
University Press of Colorado	0 00	282,000 00	282,000 00	0.00	To support, in collaboration with Texas A & M University Press, University of Alabama Press, University of Arizona Press, University of Florida Press, and University of Utah Press, the publication of first monographs on the archaeology of the Americas
Ursinus College	0 00	279,000 00	279,000 00	0 00	To support faculty development initiatives
Vassar College	0 00	850,000 00	850,000 00	0 00	To support postdoctoral fellowships to facilitate faculty retirement transitions
Vassar College	0 00	50,000 00	50,000 00	0 00	To support artistic residencies and cross-disciplinary collaboration
Vassar College	855,000 00	0 00	0 00	855,000 00	To support a postdoctoral fellowship program
Washington and Lee University	0 00	650,000 00	650,000 00	0 00	To support the spring term initiative
Washington University	0 00	350,000 00	0 00	350,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Washington University	0 00	150,000 00	150,000 00	0 00	To support a Sawyer Seminar on the Comparative Study of Cultures, entitled "Japan Embodied New Approaches to Japanese Studies"
Washington University	0 00	100,000 00	100,000 00	0 00	To support the production of a documentary film project about the life and achievements of Dr Benjamin E Mays
Wellesley College	0 00	407,000 00	0 00	407,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Wesleyan University	0 00	189,000 00	0 00	189,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Wesleyan University	0 00	142,000 00	142,000 00	0 00	To support a John E Sawyer Seminar for Liberal Arts Colleges, entitled "War"
Williams College	0 00	447,000 00	0 00	447,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program
Williams College	1,500,000 00	0 00	0 00	1,500,000 00	To endow a postdoctoral fellowship program
Wittenberg University	0 00	30,000 00	30,000 00	0 00	To integrate the use of foreign languages in teaching science and mathematics
Woodrow Wilson National Fellowship Foundation	0 00	2,700,000 00	900,000 00	1,800,000 00	To renew support for the Junior Faculty Career Enhancement Fellowship program
Woodrow Wilson National Fellowship Foundation	0 00	800,000 00	800,000 00	0 00	To renew support for the dissertation program, and the travel and research program
Xavier University of Louisiana	0 00	375,000 00	375,000 00	0 00	To support undergraduate research
Yale University	0 00	417,000 00	0 00	417,000 00	To support the renewal of the Mellon Mays Undergraduate Fellowship program

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Grantee Name	Grant Commitments as of 12/31/2008	2009 Appropriations	2009 Payments	Grant Commitments as of 12/31/2009	Grant Description
Yale University	0 00	276,000 00	276,000 00	0 00	To support a New Directions Fellowship
Yale University	296,000 00	0 00	296,000 00	0 00	To support a community-based design process leading to the potential development of conservation documentation software
Total Higher Education	**$ 61,477,881.65**	**$ 122,163,500.00**	**$ 127,962,040.55**	**$ 55,679,341.10**	
LIBRARIES AND SCHOLARLY COMMUNICATION (303)					
American Antiquarian Society	0 00	50,000 00	50,000 00	0 00	To support staff training and development initiatives
American Philological Association, Inc	0 00	25,000 00	25,000 00	0 00	To support a workshop for planning the future of the association's scholarly publications
American Symphony Orchestra League	0 00	51,000 00	51,000 00	0 00	To support initiatives to assess and preserve the league's archival collections
Amherst College	0 00	44,000 00	44,000 00	0 00	To support staff training and development initiatives at Folger Shakespeare Library
Arizona State University	1,294,000 00	0 00	1,294,000 00	0 00	To support the creation of a digital repository for US archaeological data and reports
ArtSTOR	1,550,000 00	0.00	100,000 00	1,450,000 00	To support collection development
Baltimore Symphony Orchestra	0 00	77,000 00	77,000 00	0 00	To support initiatives to assess and preserve the orchestra's archival collections
Boston University	0 00	600,000 00	600,000 00	0 00	To support the further development of an online, multilingual, bibliographic database of resources in East Asian archaeology
Boston University	0.00	32,100 00	32,100 00	0 00	To support supplementary software development and documentation for the collaborative cataloging of the Martin Luther King, Jr collection
Brown University	0 00	50,000 00	50,000 00	0 00	To support staff training and development initiatives at John Carter Brown Library
Center for Research Libraries	1,458,000 00	0 00	1,458,000 00	0 00	To support a reorganization of the Center for Research Libraries' (CRL's) operations and services
Columbia University	0 00	716,000 00	716,000 00	0 00	To support the development of library processes for the systematic collection and preservation of Web content
Columbia University	0 00	385,000 00	385,000 00	0 00	To support a partnership with Cornell University libraries to share resources, collections, services, and expertise
Council on Library and Information Resources	0 00	4,303,000 00	4,303,000 00	0 00	To support the second year of a grantmaking program to catalog special collections in US libraries and archives
Council on Library and Information Resources	0 00	1,400,000 00	800,000 00	600,000 00	To support general operations
Council on Library and Information Resources	0 00	32,000 00	32,000 00	0 00	To support an evaluation of combining large-scale virtual and print repositories as surrogates for research library collections

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Council on Library and Information Resources	0 00	28,000 00	28,000 00	0 00	To support a study of the potential uses in humanistic scholarship of declassified analytical tools developed by the intelligence community
Detroit Symphony Orchestra, Inc.	0.00	70,000 00	70,000 00	0 00	To improve access to the orchestra's archives and performance records
Emory University	0 00	53,000 00	53,000 00	0 00	To support initiatives to restructure library operations and develop essential infrastructure for digital scholarship
Henry E Huntington Library & Art Gallery	0 00	46,000 00	46,000 00	0 00	To support staff training and development initiatives at the library
Historical Society of Pennsylvania	0 00	50,000 00	50,000 00	0 00	To support staff training and development initiatives
Houston Symphony Society	0 00	71,000 00	71,000 00	0 00	To support initiatives to assess and preserve symphony's archives
Johns Hopkins University	792,000 00	0 00	792,000 00	0 00	To support an initiative to increase scientific expertise in the conservation programs of libraries and archives
Johns Hopkins University	11,000 00	0 00	11,000 00	0 00	To support the creation of new electronic scholarly resources in medieval studies and their interoperability
Kronos Performing Arts Association	0 00	100,000 00	100,000 00	0 00	To support initiatives to improve access to and preservation of the Kronos Quartet's archive
Library Company of Philadelphia	0 00	50,000 00	50,000 00	0 00	To support staff training and development initiatives
Lyrasis	0 00	192,000 00	192,000 00	0 00	To support the development of a business plan for services to support open source software applications in libraries
Martin Luther King Jr Center for Nonviolent Social Change, Inc.	0 00	40,000 00	40,000 00	0 00	To support planning for participation in a collaborative project to catalog the papers of Martin Luther King Jr
National Symphony Orchestra Association of Washington, D C	0 00	92,000 00	92,000 00	0 00	To support initiatives to assess and preserve the orchestra's archival collections
New York University	0 00	125,000 00	125,000 00	0 00	To support the planning of a collaborative university press strategy for the delivery and distribution of electronic books
New York University	0 00	5,000 00	5,000 00	0 00	To support the conservation of the Sylvester Manor Archive
North Carolina State University	10,000 00	0 00	10,000 00	0 00	To support the creation of new electronic scholarly resources in medieval studies and their interoperability
Pittsburgh Symphony Society	0 00	92,000 00	92,000 00	0 00	To support initiatives to assess and preserve the orchestra's archival collections
Recorded Anthology of American Music, Inc	1,286,478 00	0 00	341,650 00	944,828 00	To support the expansion and restructuring of the Anthology's music database and online distribution services
Regents of the University of California	0 00	70,000 00	70,000 00	0 00	To support the development of a retrospective print repository service in the western region of the US

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Grantee Name	Grant Commitments as of 12/31/2008	2009 Appropriations	2009 Payments	Grant Commitments as of 12/31/2009	Grant Description
Rochester Institute of Technology	0 00	750,000 00	750,000 00	0 00	To support the development and testing of a system designed to lower the cost and improve the fidelity of color reproduction in art imaging and conservation
Rochester Institute of Technology	0 00	50,000 00	50,000 00	0 00	To support an evaluation of the precision and accuracy of an imaging system designed to measure how the surfaces of artworks reflect light and color
Rutgers, The State University of New Jersey	296,000 00	0 00	296,000 00	0 00	To support the preservation of the Benny Carter and Benny Goodman collections of audio recordings at the Institute of Jazz Studies
Seattle Symphony Orchestra, Inc	0 00	97,000 00	97,000 00	0 00	To support initiatives to assess and preserve the orchestra's archival collections
Society of Architectural Historians	213,000 00	0 00	213,000 00	0 00	To support the development of an online version of the Journal of the Society of Architectural Historians
St John's University	0 00	343,000 00	343,000 00	0 00	To support the cataloging of digitized medieval manuscripts
Stanford University	0 00	289,000 00	289,000 00	0 00	To support the development of library processes for the systematic collection and preservation of Web content
The Frick Collection	464,000 00	0 00	464,000 00	0 00	To support further development of an integrated library system shared by three New York art museum libraries
The Medici Archive Project Inc	0 00	50,000 00	50,000 00	0 00	To support planning for the redesign of the online catalog of the Medici archives
The New York Public Library	0 00	1,000,000 00	1,000,000 00	0 00	To provide budgetary relief from "underwater" endowment funds
The Newberry Library	0 00	50,000 00	50,000 00	0 00	To support staff training and development initiatives
The New-York Historical Society	0 00	50,000 00	50,000 00	0 00	To support staff training and development initiatives
The University of Texas at Austin	0 00	20,600 00	20,600 00	0 00	To support an external assessment of the graduate conservation training program and the development of a plan for its future
The Winthrop Group, Inc	0 00	40,000 00	40,000 00	0 00	To support phase one of a historical study of the Gutenberg-e publishing project
Universite de Fribourg	0.00	594,000 00	594,000 00	0 00	To support the digitization of medieval manuscripts
University of California at Berkeley	0 00	90,000 00	90,000 00	0 00	To support a study and workshop on peer review
University of California at Berkeley	0 00	75,000 00	75,000 00	0 00	To support further documentation and dissemination of a detailed study of scholarly communications practices
University of California at Berkeley	0 00	22,000 00	22,000 00	0 00	To support technical enhancements to the PhiloBiblon database of medieval manuscripts and early printed books
University of California at Los Angeles	925,000 00	0 00	925,000 00	0 00	To support the digitization of primary source documents from ancient near eastern civilizations for the purposes of preservation and scholarly access

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University of California at San Diego	0 00	539,000 00	0 00	539,000 00	To support the planning and design of a new software tool for the management and description of archives
University of California Press	0 00	722,000 00	722,000 00	0 00	To support the creation of a scholarly journal in California studies titled Global California, and an annual conference in this emerging field
University of Cambridge	0 00	427,000 00	427,000 00	0 00	To support the creation of an online catalog of the library's incunabula collection
University of Chicago	700,000 00	0 00	700,000 00	0 00	To support the digitization of primary source documents from ancient near eastern civilizations for the purposes of preservation and scholarly access
University of Chicago	291,000 00	0 00	291,000 00	0 00	To support a survey by the Black Metropolis Research Consortium (BMRC) of primary source materials in the Chicago area related to the study of African-American culture
University of Leeds	0 00	25,000 00	25,000 00	0 00	To support the planning of an electronic edition of the works of Ben Jonson
University of Maryland at College Park	0 00	81,000 00	81,000 00	0 00	To support the application of computer forensics in the preservation of born-digital archives in cultural heritage institutions
University of Miami	0 00	48,300 00	48,300 00	0 00	To support the development of a strategic plan for the Cuban Theater Digital Archive
University of Michigan	0 00	290,000 00	290,000 00	0 00	To support the implementation and documentation of a prototype system for the archiving of electronic mail
University of Michigan	0.00	49,000 00	49,000 00	0 00	To support planning for the development of procedures to validate the quality and usefulness of digital objects in the HathiTrust repository
University of Minnesota	0 00	264,000 00	264,000 00	0 00	To support the further development of an online bibliographic database and related services for scholars working in the interdisciplinary area of practical ethics
University of Oxford	0 00	579,000 00	579,000 00	0 00	To support the transition of core funding for the Archive of Performances of Greek and Roman drama from independent to university sources
University of Oxford	231,000 00	0 00	231,000 00	0 00	To support the development of a prototype of an online edition of Medieval Libraries of Great Britain
University of Pittsburgh	0 00	750,000 00	750,000 00	0 00	To support a publishing initiative on the history of science
University of Pittsburgh	0 00	100,000 00	100,000 00	0 00	To support the planning of summer institutes designed to increase diversity in graduate programs at schools of information technology

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University of Rochester	0 00	175,000 00	175,000 00	0 00	To support further software development of an open source public access catalog system for research and college libraries
University of Southern California	0 00	751,000 00	751,000 00	0 00	To support a national, inter-institutional alliance to develop new models of multimedia access and publication in the field of visual studies
University of Virginia	0 00	870,000 00	870,000 00	0 00	To support the development of a collaborative strategy for the management of born-digital archival and special collections
University of Virginia	0 00	538,000 00	538,000 00	0 00	To support the expansion and enhancement of the Chaco Canyon Archaeological Research Archive
University of Virginia	0 00	90,000 00	90,000 00	0 00	To support a workshop on scholarly editing
University of Virginia	0 00	20,000 00	20,000 00	0 00	To support the planning and administration of a conference on scholarly editing
Yale University	342,000 00	0 00	0 00	342,000 00	To support the development of an online documentary edition of Stalin's personal archives
Total Libraries and Scholarly Communication	**$ 9,863,478.00**	**$ 18,688,000.00**	**$ 24,675,650.00**	**$ 3,875,828.00**	
CONTRIBUTIONS (950)					
Council on the Environment, Inc	0 00	30,000 00	30,000 00	0 00	To provide general support
Doe Fund, Inc	0 00	40,000 00	40,000 00	0 00	To provide general support
GuideStar USA, Inc	0 00	25,000 00	25,000 00	0 00	To support GuideStar's membership program
Marymount Manhattan College	0 00	60,000 00	60,000 00	0 00	To support the first-year experience and faculty development
Nonprofit Coordinating Committee of New York	0 00	100,000 00	100,000 00	0 00	To provide general support
The Foundation Center	0 00	30,000 00	30,000 00	0 00	To provide general support
Total Contributions	**$ -**	**$ 285,000.00**	**$ 285,000.00**	**$ -**	
OTHER (900)					
Dillard University	0 00	500,000 00	500,000 00	0 00	To support the university's library
Xavier University of Louisiana	484,330 45	0 00	484,330 45	0 00	To support programs that seek to address the aftermath of Hurricane Katrina
Total Other	**$ 484,330.45**	**$ 500,000.00**	**$ 984,330.45**	**$ -**	
Total Matching Gifts	**$ -**	**$ 571,760.00**	**$ 571,760.00**	**$ -**	
TOTALS	**$ 107,344,190.48**	**$ 199,489,717.00**	**$ 216,162,234.93**	**$ 90,671,672.55**	

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation § 53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Association Tela Botanica Institut de Botanique 163 rue Auguste Broussonet Montpellier 34090, France
(ii) Amount of Grants:	9/24/09 - $213,000
(iii) Purpose of Grants:	To continue the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas.
(iv) & (vi) Reports	Association Tela Botanica was scheduled to submit reports of its grant expenditures on March 31, 2010. Foundation staff sent a reminder via email on October 19, 2010, and the grantee responded by saying the reports would by sent to the Foundation by the end of the month. To date, no reports have been received. Foundation staff will contact the grantee and take the necessary steps to comply with the expenditure responsibility terms. The Foundation will not make any additional grants or payments to the grantee until all required reports are received. The Foundation will not make any additional grants or payments to the grantee until all required reports are received.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the report was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation § 53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Association Tela Botanica Institut de Botanique 163 rue Auguste Broussonet Montpellier 34090, France
(ii) Amount of Grants:	12/1/08 – $232,000
(iii) Purpose of Grants:	To continue the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas.
(iv) & (vi) Reports	Association Tela Botanica was scheduled to submit interim narrative and financial reports of its expenditures of the grant by December 31, 2010; accordingly, the appropriate reports were received on November 19, 2009. Based upon the most recent report received, the grantee has expended $196,391 of the grant funds.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the report was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation §53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Burlington Magazine Foundation, Inc. 14-16 Dukes Road London, WCIH9AD England
(ii)Amount of Grant:	10/08/04 – $750,000
(iii) Purpose of Grant:	Spendable funds awarded in October 2004 to support the development of a cumulative index of the periodical from 1903-2002.
(iv) & (vi) Reports:	The Burlington Magazine Foundation, Inc. submitted interim narrative and financial reports of the expenditures of the grant on October 25, 2005, October 18, 2006, October 19, 2007, November 17, 2008, and on December 10, 2009. The latest report indicates $245,804 (which includes interest) remains from the $750,000 awarded and is held in UK sterling as the majority of expenditure is in this currency.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification:	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the report was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation § 53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Canadian Centre for Architecture 1920 rue Baile Montréal, Québec H3H 2S6 Canada
(ii) Amount of Grants:	6/16/2006 – $406,000
(iii) Purpose of Grants:	To support cataloging five major architectural collections from the second half of the 20th century.
(iv) & (vi) Reports	The Canadian Centre for Architecture submitted interim narrative and financial reports of its expenditure of the grant to support cataloging five major architectural collections on March 31, 2007, July 2, 2007, March 28, 2008, and March 24, 2009. On May 11, 2009, the Foundation agreed to a no-cost extension for approximately $78,988 in remaining grant funds. In connection with the no-cost extension, the Foundation amended the reporting schedule requiring final reports by March 31, 2010. The Foundation received a final report on expenditures on March 22, 2010; the grant funds were fully expended.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the report was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation §53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Canadian Centre for Architecture, Inc. 1920 rue Baile Montreal, Quebec H3H 2S6
(ii) Amount of Grants:	6/20/2003 – $244,000 12/18/2009 – $308,000
(iii) Purpose of Grants:	To support visiting fellowships for senior scholars at this Canadian-based research center and museum focused on the art of architecture. The Canadian Centre for Architecture, Inc. has a 501(c)(3) ruling as a private foundation.
(iv) & (vi) Reports:	The Canadian Centre for Architecture, Inc. submitted interim narrative and financial reports on the first grant on March 26, 2004, June 8, 2005, August 24, 2006 (delayed on account of a vacancy in a key administrative position), April 10, 2007, and December 13, 2007. On March 3, 2008, the Foundation agreed to a no-cost extension for approximately $152,756 in remaining grant funds. The Foundation received subsequent reports on March 31, 2009 and March 31, 2010. As of April 26, 2010, there was approximately $60,740 in remaining grant funds. The grantee is scheduled to submit interim narrative and financial reports for the 2009 grant by March 31, 2011.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification:	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the reports was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation § 53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Corporación para el Desarrollo de las Ciencias Vegetales en América Latina Facultad de Ciencias Universidad de Chile, Santiago 780-0024, Chile
(ii) Amount of Grants:	6/26/2009 – $85,000
(iii) Purpose of Grants:	To support the Latin American Plants Sciences Network (Red Latinoamericana de Botánica).
(iv) & (vi) Reports	The Corporación para el Desarrollo de las Ciencias Vegetales en América Latina was scheduled to submit interim narrative and financial reports of the expenditures of the grant on March 31, 2010. Reminder emails were sent on April 23, 2010 and October 19, 2010. The corporación submitted reports of its expenditures of the grant on October 21, 2010. Based upon the most recent report received, the grantee has expended $50,115 of grant funds.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the report was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation § 53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Fundación Instituto Botánico de Venezuela Avenida Salvador Allende Jardin Botánico de Caracas Caracas, Venezuela
(ii) Amount of Grants:	12/15/2008 – $78,000
(iii) Purpose of Grants:	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas.
(iv) & (vi) Reports	The Fundación Instituto Botánico de Venezuela submitted interim narrative and financial reports of its expenditures of the grant on June 17, 2009 and February 18, 2010. Based upon the most recent report, the grantee has expended $75,370.47 of the grant funds.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the report was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation § 53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Fundación Jardín Botánico Joaquín Antonio Uribe Carrera 52 No 73-298 Medellin, Colombia
(ii) Amount of Grants:	6/26/2009 - $11,000
(iii) Purpose of Grants:	To continue the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas.
(iv) & (vi) Reports	The Fundación Jardín Botánico Joaquín Antonio Uribe was scheduled to submit narrative and financial reports of its expenditures of the grant by April 30, 2010. Staff sent email reminders on June 11, 2010 and October 19, 2010. To date, no reports have been received. Foundation staff will continue to contact the grantee and take the necessary steps to comply with the expenditure responsibility terms. The Foundation will not make any additional grants or payments to the grantee until all required reports are received.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the report was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation § 53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Herbario Universitario, UNELLEZ Mesa de Cavaca Estado Portuguesa 3323 Venezuela
(ii) Amount of Grants:	5/18/2009 – $14,000
(iii) Purpose of Grants:	To continue the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas.
(iv) & (vi) Reports	The Herbario Universitario, UNELLEZ was scheduled to submit interim narrative and financial reports of its expenditures on the grant by March 31, 2010; accordingly, the appropriate reports were received on March 2, 2010. Based upon the most recent report received, the grantee expended $10,382 of the grant funds.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the report was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation § 53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Instituto de Botanica Darwinion Labarden 200 San Isidro, Buenos Aires B1642HYD Argentina
(ii) Amount of Grants:	11/23/2009 – $44,000
(iii) Purpose of Grants:	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas.
(iv) & (vi) Reports	Instituto de Botanica Darwinion was scheduled to submit interim narrative and financial reports of its expenditures if the grant funds by March 31, 2010. When the reports were not received, Foundation staff consulted with the grantee and determined that there was a misunderstanding regarding the reporting date. The grantee was contacted via email on October 19, 2010 with a reminder of the proper reporting dates. The grantee submitted narrative and financial reports of its expenditures on October 28, 2010. Based upon the most recent report received, the grantee has expended $4,515 of the grant funds.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the report was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation § 53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Instituto de Ecologia A. C. Km 2.5 Carretera Antigua a Coatepec No. 351 Congregación El Haya Xalapa, Veracruz CP 91070 Mexico
(ii) Amount of Grants:	6/26/2009 - $13,000
(iii) Purpose of Grants:	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas.
(iv) & (vi) Reports	The Instituto de Ecologia A. C. was scheduled to submit interim narrative and financial reports of its expenditures on the grant by September 30, 2010; accordingly, the appropriate reports were received on September 30, 2010. Based upon the most recent report received, the grantee has a balance of $7,290 left on the grant.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the report was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation § 53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Instituto Nacional de Biodiversidad P.O. Box 22-3100 Santo Domingo de Heredia Costa Rica
(ii) Amount of Grants:	9/14/2009 – $28,000
(iii) Purpose of Grants:	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas.
(iv) & (vi) Reports	Instituto Nacional de Biodiversidad was to submit interim narrative and financial reports of its expenditures of the grant by June 30, 2010; accordingly, the reports were received on August 4, 2010. Based upon the most recent report received, the grantee has expended $16, 443 of grant funds.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the report was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation § 53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Instituto Nacional de Tecnologia Agropecuaria Rivadavia 1439 Buenos Aires, 1033 Argentina
(ii) Amount of Grants:	7/20/2009 - $17,200
(iii) Purpose of Grants:	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas.
(iv) & (vi) Reports	Instituto Nacional de Tecnologia Agropecuaria was scheduled to submit interim narrative and financial reports by March 31, 2010, but, due to delays to the project start, Instituto Nacional de Tecnologia Agropecuaria's interim report was late. The grantee called to notify the Foundation in March 2010 that the necessary equipment remained in Argentinean customs. An email from the grantee dated October 1, 2010 confirmed that the equipment arrived in mid-September and that work on the project had begun. Foundation staff emailed the grantee on October 19th and 22nd to request the overdue report. The report was received on October 29, 2010, and indicated that the grantee has spent $2,400 of the grant funds.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the report was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation § 53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Instituto de Pesquisas Jardim Botánico do Rio de Janeiro Rua Jardim Botánico N. 1002 Rio de Janeiro, 22460-030 Brazil
(ii) Amount of Grants:	10/19/2009 – $63,000
(iii) Purpose of Grants:	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas.
(iv) & (vi) Reports	Instituto de Pesquisas Jardim Botánico do Rio de Janeiro was scheduled to submit interim narrative and financial reports of the expenditures of the grant by March 31, 2010. Foundation staff sent a reminder email on January 14, 2010 but did not received a reply. On August 4, 2010, Foundation staff called the collaborating partner in Panama (Smithsonian Tropical Research Institution) to speak with the grantee in Portuguese to inquire of the status. The grantee responded that they had sent interim reports and would contact the Foundation; however, these reports were never received. A subsequent email was sent on October 19, 2010 inquiring of the status of the reports. The grantee submitted reports of its expenditures of the grant on October 29, 2010. Based upon the most recent report received, the grantee has expended $62,619.27 of the grant funds.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the report was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation §53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Internet Archive 300 Funston Avenue San Francisco, CA 94118
(ii) Amount of Grants:	12/19/2007 – $667,000 The first payment of $384,000 was issued on December 19, 2007. The remaining $283,000 is scheduled for payment in 2010.
(iii) Purpose of Grants:	Spendable funds awarded in December 2007 to support the development of a set of automatic archiving relationships between the Zotero Web research tool and the Internet Archive.
(iv) & (vi) Reports:	Internet Archive was scheduled to submit interim narrative and financial reports of the expenditures of the grant funds by March 31, 2009. The grantee submitted the appropriate reports on September 18, 2009, at which time Foundation staff requested an updated financial report. A revised financial statement covering the period of January 1, 2008 to December 31, 2009 was submitted on January 26, 2010. According to the most recent report received, all grant funds awarded with the first payment have been expended.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification:	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the report was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation § 53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Los Alamos National Security LLC 4200 West Jemez Road Suite 400 Los Alamos, NM 87544
(ii) Amount of Grants:	9/15/2006 – $881,000
(iii) Purpose of Grants:	To support the development of usage measures for online scholarly journals.
(iv) & (vi) Reports	Los Alamos National Security LLC was scheduled to submit interim narrative and financial reports of the expenditures of the grant on December 31, 2007. The grantee submitted a narrative report of its expenditure of the grant on February 2, 2008, and submitted financial reports of its expenditure on June 27, 2008 and August 18, 2008. Final narrative and financial reports were scheduled to be due by February 28, 2009. The Foundation received a final financial report on February 17, 2009. The Foundation sent an email reminder on March 16, 2009 regarding the delayed final narrative report; the report was received on April 27, 2009. The grantee had expended $878,951.19 of the grant funds and the grant balance of $2,048.81 was refunded to the Foundation on May 15, 2009.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the report was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation § 53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Lunds Universitet Universitetshuset, Paradisgatan 2 Lund, S – 221 00 Sweden
(ii) Amount of Grants:	6/26/2009 – $72,000
(iii) Purpose of Grants:	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas.
(iv) & (vi) Reports	Lunds Universitet was scheduled to submit interim narrative and financial of the expenditures of the grant on March 31, 2010. When the report was not received, Foundation staff consulted with the grantee and determined that there was a misunderstanding regarding the reporting dates. The grantee was contacted with a reminder of the proper reporting dates on October 19, 2010. The universitet submitted the appropriate reports on October 25, 2010. Based upon the most recent report received, the grantee has expended $63,731 of the grant funds.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the report was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation § 53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Museo de Storia Naturale Via La Pira, 4 Florence, I-50121 Italy
(ii) Amount of Grants:	10/26/2009 - $27, 000
(iii) Purpose of Grants:	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas.
(iv) & (vi) Reports	The Museo de Storia Naturale submitted reports of its grant expenditures on February 11, 2009 and February 11, 2010. Based upon the most recent report received, the grantee has expended none of the grant funds and has accrued approximately $30 in interest.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the report was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation § 53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	New Africa Theatre Association (NATA) 43 Golf Course Road Sybrand Park, Cape Town, 7700, Republic of South Africa
(ii) Amount of Grant:	June 22, 2009 – $45,000
(iii) Purpose of Grant:	To support participation of students from disadvantaged backgrounds in the New Africa Theatre Academy.
(iv) & (vi) Reports:	NATA was scheduled to submit interim narrative and financial reports of the grant expenditures on February 28, 2010. Foundation staff sent a reminder email to NATA on February 26, 2010. The appropriate reports were submitted on March 9, 2010. Foundation staff requested a revised financial report to more clearly show expenditures and the accumulation of interest. NATA resubmitted the financial report on March 18, 2010, which indicated approximately $19,148 in remaining grant funds.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the reports was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation § 53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Real Jardín Botánico de Madrid Plaza de Murillo, 2 Madrid 28014 Spain
(ii) Amount of Grants:	3/23/2009 - $162, 000
(iii) Purpose of Grants:	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas.
(iv) & (vi) Reports	Real Jardín Botánico de Madrid was scheduled to submit interim narrative and financial reports by March 31, 2010. Foundation staff sent a reminder email to the grantee on January 12, 2010. Another reminder was sent on October 11, 2010 but no reply was received. The Foundation will continue to try to contact the grantee and take the necessary steps to comply with the expenditure responsibility terms. The Foundation will not make any additional grants or payments to the grantee until all required reports are received.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the report was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation § 53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Stichting eIFL.net Piazza Mastai 9 00153 Rome Italy
(ii) Amount of Grants:	10/14/2008 – $50,000
(iii) Purpose of Grants:	To support the development of a strategic plan for the Mongolian National Library.
(iv) & (vi) Reports	The Stichting eIFL.net submitted interim narrative and financial reports of its expenditure of the grant on February 25, 2009. The grantee was scheduled to submit final reports of its expenditures of the grant on March 31, 2010; accordingly, the appropriate reports were received on February 12, 2010. The grant has been fully expended.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the report was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation §53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Stichting Solidarity Fund for Historians - Amsterdam 2010 University of Amsterdam Oude Turfmarkt 141-147 Amsterdam 1012 GC The Netherlands
(ii) Amount of Grants:	12/7/2009 – $200,000
(iii) Purpose of Grants:	To support programs to increase the number of historians from developing countries who participate in the 2010 congress of the International Committee of Historical Sciences.
(iv) & (vi) Reports:	Stichting Solidarity Fund for Historians is scheduled to submit complete narrative and financial reports on December 31, 2010.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification:	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the reports was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation § 53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Universidade de Lisboa Alameda da Universidade Cidade Universitária Lisbon, 1649 – 0004 Portugal
(ii) Amount of Grants:	10/5/2009 – $32,000
(iii) Purpose of Grants:	To continue the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas.
(iv) & (vi) Reports	The Universidade de Lisboa was scheduled to submit interim narrative and financial reports of its expenditures of the grant by March 31, 2010. The universidade submitted email notices of its grant progress on January 28 and August 3, 2010. The grantee advised the Foundation that the funds were not released to the staff to begin work until January 2010, at which point they had to hire new staff due to the departure of the appointed staff person for this project. Foundation staff requested revised reports on September 30, 2010 to reflect the circumstances that delayed the project start date. To date, no report has been received. Foundation staff will continue to contact the grantee and take the necessary steps to comply with the expenditure responsibility terms. The Foundation will not make any additional grants or payments to the grantee until all required reports are received.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the report was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation § 53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Université Montpellier II Place Eugene Batallion Montpellier, 34095 Cedex 5 France
(ii) Amount of Grants:	1/12/09 – $123,000
(iii) Purpose of Grants:	To continue the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas.
(iv) & (vi) Reports	Université Montpellier II was scheduled to submit interim narrative and financial reports of the expenditures of the grant by December 31, 2009; accordingly, the université submitted the appropriate reports on December 17, 2009. Based upon the most recent report received, the grantee has expended $84,352 of the grant funds.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the report was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation § 53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	Universidad de la República Avenida 18 de Julio 1869 Montevideo, CP 11200 Uruguay
(ii) Amount of Grants:	8/17/2009 – $7,000
(iii) Purpose of Grants:	To support the development of a coordinated digital database of images and information on plants of Africa, Latin America, and other areas.
(iv) & (vi) Reports	Universidad de la República was scheduled to submit interim narrative and financial reports of the expenditures of the grant on March 31, 2010. When the reports were not received, Foundation staff consulted with the grantee and determined that there was a misunderstanding regarding the reporting dates. The grantee was contacted with a reminder of the proper reporting dates on October 19, 2010. The grantee submitted reports of its expenditures of the grant on October 25, 2010. Based upon the most recent report received, the grantee has expended $4,929.19 of the grant funds.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the report was made.

Expenditure Responsibility Statement

For the year 2009

Pursuant to IRC Regulation § 53.4945-5(d)(2), The Andrew W. Mellon Foundation provides the following information:

(i) Grantee:	The Winthrop Group, Inc. 37 West 39th Street Suite 501 New York, NY 10018
(ii) Amount of Grants:	2/2/2009 – $40,000
(iii) Purpose of Grants:	To support phase one of an historical study of the Gutenberg e-publishing project.
(iv) & (vi) Reports	The Winthrop Group, Inc. was scheduled to submit complete narrative and financial reports of its expenditures of the grant by September 30, 2010. The grantee submitted the appropriate reports on August 10, 2009, at which time $37,213.76 had been expended. The remaining $2,786.24 was returned to the Foundation with the August 10, 2009 report.
(v) Diversions:	To the knowledge of the grantor, no funds have been diverted to any activity other than the activity for which the grant was originally made.
(vii) Verification	The grantor has no reason to doubt the accuracy or reliability of the reports from the grantee; therefore, no independent verification of the report was made.