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Return of Private Foundation

or Section 4947(a)(1) Nonexempt Charitable Trust

Treated as a Private Foundation

2009

Department of the Treasury
Internal Revenue Service

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

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

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

Use the IRS label. Otherwise, print or type. See Specific Instructions.	Name of foundation GWENDOLYN HALSEY-ALBERTSON FOUNDATION		A Employer identification number 13-7294838
	Number and street (or P.O. box number if mail is not delivered to street address) Room/suite 103 IVY LANE		B Telephone number (631) 283-4955
	City or town, state, and ZIP code FLAT ROCK, NC 28731		C If exemption application is pending, check here ☐
	H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 676,056.		J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____	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))		(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			N/A	
	2 Check ☒ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	5.	5.		STATEMENT 1
	4 Dividends and interest from securities	21,743.	21,743.		STATEMENT 2
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	<35,016.>			
	b Gross sales price for all assets on line 6a	362,232.			
	7 Capital gain net income (from Part IV, line 2)		0.		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
b Less Cost of goods sold					
c Gross profit or (loss)					
11 Other income					
12 Total. Add lines 1 through 11	<13,268.>	21,748.			
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc.	0.	0.		0.
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees				
	b Accounting fees				
	c Other professional fees				
	17 Interest				
	18 Taxes				
	19 Depreciation and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses	13,332.	13,232.		0.
	24 Total operating and administrative expenses. Add lines 13 through 23	13,332.	13,232.		0.
	25 Contributions, gifts, grants paid	35,000.			35,000.
26 Total expenses and disbursements. Add lines 24 and 25	48,332.	13,232.		35,000.	
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements	<61,600.>				
b Net investment income (if negative, enter -0-)		8,516.			
c Adjusted net income (if negative, enter -0-)			N/A		

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only		Beginning of year	End of year	
				(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash - non-interest-bearing				
	2	Savings and temporary cash investments		18,077.	5,687.	5,687.
	3	Accounts receivable ▶				
		Less: allowance for doubtful accounts ▶				
	4	Pledges receivable ▶				
		Less: allowance for doubtful accounts ▶				
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons				
	7	Other notes and loans receivable ▶				
		Less: allowance for doubtful accounts ▶				
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges				
	10a	Investments - U.S. and state government obligations				
	b	Investments - corporate stock STMT 4		397,529.	336,509.	376,686.
	c	Investments - corporate bonds STMT 5		275,000.	286,810.	293,683.
11	Investments - land, buildings, and equipment: basis ▶					
	Less: accumulated depreciation ▶					
12	Investments - mortgage loans					
13	Investments - other					
14	Land, buildings, and equipment: basis ▶					
	Less: accumulated depreciation ▶					
15	Other assets (describe ▶)					
16	Total assets (to be completed by all filers)		690,606.	629,006.	676,056.	
Liabilities	17	Accounts payable and accrued expenses				
	18	Grants payable				
	19	Deferred revenue				
	20	Loans from officers, directors, trustees, and other disqualified persons				
	21	Mortgages and other notes payable				
	22	Other liabilities (describe ▶)				
23	Total liabilities (add lines 17 through 22)		0.	0.		
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☐					
	and complete lines 24 through 26 and lines 30 and 31.					
	24	Unrestricted				
	25	Temporarily restricted				
	26	Permanently restricted				
	Foundations that do not follow SFAS 117, check here ▶ ☒					
	and complete lines 27 through 31.					
	27	Capital stock, trust principal, or current funds		0.	0.	
28	Paid-in or capital surplus, or land, bldg., and equipment fund		0.	0.		
29	Retained earnings, accumulated income, endowment, or other funds		690,606.	629,006.		
30	Total net assets or fund balances		690,606.	629,006.		
31	Total liabilities and net assets/fund balances		690,606.	629,006.		

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	690,606.
2	Enter amount from Part I, line 27a	2	<61,600.>
3	Other increases not included in line 2 (itemize) ▶	3	0.
4	Add lines 1, 2, and 3	4	629,006.
5	Decreases not included in line 2 (itemize) ▶	5	0.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	629,006.

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Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.)	(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a			
b SEE ATTACHED STATEMENT			
c			
d			
e			
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a			
b			
c			
d			
e 362,232.		397,248.	<35,016.>
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a			
b			
c			
d			
e			<35,016.>
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 <35,016.>
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter -0- in Part I, line 8			3 N/A

Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income.)

If section 4940(d)(2) applies, leave this part blank.

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?

☐ Yes ☒ No

If "Yes," the foundation does not qualify under section 4940(e). Do not complete this part.

1 Enter the appropriate amount in each column for each year; see 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	35,000.	712,350.	.049133
2007	43,551.	830,248.	.052455
2006	40,000.	816,137.	.049011
2005	40,000.	799,814.	.050012
2004	41,853.	791,579.	.052873
2 Total of line 1, column (d)			2 .253484
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 .050697
4 Enter the net value of noncharitable-use assets for 2009 from Part X, line 5			4 635,920.
5 Multiply line 4 by line 3			5 32,239.
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 85.
7 Add lines 5 and 6			7 32,324.
8 Enter qualifying distributions from Part XII, line 4			8 35,000.

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.

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

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary-see instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b		1	85.
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b)			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0.
3 Add lines 1 and 2		3	85.
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	85.
6 Credits/Payments:			
a 2009 estimated tax payments and 2008 overpayment credited to 2009	6a	384.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	384.	
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	299.	
11 Enter the amount of line 10 to be: Credited to 2010 estimated tax ☒ 299. Refunded ☒ 0.	11	0.	

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. ☒ \$ 0. (2) On foundation managers. ☒ \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ☒ \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities.		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV.	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ☒ 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	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)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

N/A

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Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see 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 ► N/A

14 The books are in care of ► MARY GWEN TYDA Telephone no. ► 631-283-4955
 Located at ► 103 IVY LANE, FLAT ROCK, NC ZIP+4 ► 28731

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

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

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.

	Yes	No
1a During the year did the foundation (either directly or indirectly):		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No	
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No	
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes ☒ No	
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☐ Yes ☒ No	
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No	
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.)	☐ Yes ☒ No	
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 20 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here	<u>N/A</u>	1b
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2009?		1c
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 instructions.)	<u>N/A</u>	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.)	<u>N/A</u>	3b
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		4a
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

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

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

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?

☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes?

☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)?

☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

☐ Yes ☒ No

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

N/A

5b

Organizations relying on a current notice regarding disaster assistance check here

☒

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?

N/A

☐ Yes ☐ No

If "Yes," attach the statement required by Regulations section 53.4945-5(d).

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?

☐ Yes ☒ No

6b

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?

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?

N/A

7b

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors

1 List all officers, directors, trustees, foundation managers and their compensation.

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 6		0.	0.	0.

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

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

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

0

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	634,348.
b	Average of monthly cash balances	1b	11,256.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	645,604.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	645,604.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	9,684.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	635,920.
6	Minimum investment return. Enter 5% of line 5	6	31,796.

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

1	Minimum investment return from Part X, line 6	1	31,796.
2a	Tax on investment income for 2009 from Part VI, line 5	2a	85.
b	Income tax for 2009. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	85.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	31,711.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	31,711.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	31,711.

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	35,000.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	35,000.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	85.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	34,915.

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.

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Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2008	(c) 2008	(d) 2009
1 Distributable amount for 2009 from Part XI, line 7				31,711.
2 Undistributed income, if any, as of the end of 2009				
a Enter amount for 2008 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2009:				
a From 2004	2,568.			
b From 2005	371.			
c From 2006	135.			
d From 2007	2,937.			
e From 2008				
f Total of lines 3a through e	6,011.			
4 Qualifying distributions for 2009 from Part XII, line 4: ▶ \$ 35,000.				
a Applied to 2008, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2009 distributable amount				31,711.
e Remaining amount distributed out of corpus	3,289.			
5 Excess distributions carryover applied to 2009 (If an amount appears in column (d), the same amount must be shown in column (a))	0.			0.
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	9,300.			
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2008. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2009. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2010				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2004 not applied on line 5 or line 7	2,568.			
9 Excess distributions carryover to 2010. Subtract lines 7 and 8 from line 6a	6,732.			
10 Analysis of line 9:				
a Excess from 2005	371.			
b Excess from 2006	135.			
c Excess from 2007	2,937.			
d Excess from 2008				
e Excess from 2009	3,289.			

N/A

- b** Check box to indicate whether the foundation is a private operating foundation described in section . ☐ 4942(j)(3) or ☐ 4942(j)(5)

- [illegible]

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

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

[illegible]

2a Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527?

☐ Yes ☒ No

b If "Yes," complete the following schedule.

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

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

Sign Here	Signature of officer or trustee <u>Mary Type</u>		Date <u>7/8/10</u>		Title <u>Director</u>	
	Preparer's signature <u>[Signature]</u>		Date <u>6-17-10</u>		Check if self-employed ☐	
Paid Preparer's Use Only	Firm's name (or yours if self-employed), address, and ZIP code <u>MARKOWITZ, FENELON & BANK, LLP</u> <u>78 WHITE STREET</u> <u>SOUTHAMPTON, NY 11968</u>				Preparer's identifying number <u>631-283-4955</u>	
	EIN <u>13-1234567</u>				Phone no. <u>631-283-4955</u>	

Form **990-PF** (2009)

GWENDOLYN HALSEY-ALBERTSON FOUNDATION

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 STATEMENT A	P	VARIOUS	VARIOUS
b	SEE STATEMENT A	P	VARIOUS	VARIOUS
c	RETURN OF PRINCIPAL	P	VARIOUS	VARIOUS
d	SEE STATEMENT B	P	VARIOUS	VARIOUS
e	SEE STATEMENT B	P	VARIOUS	VARIOUS
f	RETURN OF PRINCIPAL	P	VARIOUS	VARIOUS
g	SEE STATEMENT C	P	VARIOUS	VARIOUS
h	SEE STATEMENT C	P	VARIOUS	VARIOUS
i	SEE STATEMENT D	P	VARIOUS	VARIOUS
j	SEE STATEMENT D	P	VARIOUS	VARIOUS
k	SEE STATEMENT E	P	VARIOUS	VARIOUS
l	SEE STATEMENT E	P	VARIOUS	VARIOUS
m	RETURN OF PRINCIPAL	P	VARIOUS	VARIOUS
n	CAPITAL GAINS DIVIDENDS			
o				

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a	32,668.	33,330.	<662.>
b	18,452.	26,256.	<7,804.>
c	236.	236.	0.
d	72,411.	71,546.	865.
e	80,112.	78,364.	1,748.
f	22,960.	22,960.	0.
g	44,463.	47,330.	<2,867.>
h	38,321.	44,110.	<5,789.>
i	14,083.	12,881.	1,202.
j	24,515.	34,895.	<10,380.>
k	1,897.	2,140.	<243.>
l	11,986.	18,575.	<6,589.>
m		4,625.	<4,625.>
n	128.		128.
o			

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			<662.>
b			<7,804.>
c			0.
d			865.
e			1,748.
f			0.
g			<2,867.>
h			<5,789.>
i			1,202.
j			<10,380.>
k			<243.>
l			<6,589.>
m			<4,625.>
n			128.
o			

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter "-0-" in Part I, line 7 }	2	<35,016.>
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter "-0-" in Part I, line 8 }	3	N/A

Realized Capital Gains/Losses

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
000375204/ABB LIMITED SPONSORED ADR 28 00	12/05/08	01/06/09	423 70 ✓	323 57	0 00	100 13	0 00
03524A108/ANHEUSER BUSCH INBEV SA/NV 6 00	07/06/09	07/31/09	235 51 ✓	229 36	0 00	6 15	0 00
042068106/ARM HLDGS PLC SPONSORED ADR 109 00	05/13/09	07/02/09	644 67 ✓	561 82	0 00	82 85	0 00
05964H105/BANCO SANTANDER SA 36 00	05/28/09	12/08/09	614 58	380 84	0 00	233 74	0 00
5 00	07/16/09	12/11/09	81 59	63 51	0 00	18 08	0 00
44 00	05/28/09	12/11/09	718 03	465 48	0 00	252 55	0 00
SECURITY TOTAL:			1,414.20 ✓	903.83	0.00	504.37	0 00
05965X109/BANCO SANTANDER CHILE NEW 8 00	11/07/08	02/11/09	291 28	282 60	0 00	8 68	0 00
10 00	11/07/08	02/12/09	359.18	353 25	0 00	5 93	0 00
SECURITY TOTAL:			650.46 ✓	635 85	0.00	14 61	0.00
066011206/BANK YOKOHAMA LIMITED JAPAN 15 00	10/27/08	04/02/09	645 06 ✓	631 21	0 00	13 85	0 00
126132109/CNOOC LIMITED SPONSORED ADR 2 00	11/28/08	10/20/09	316 49 ✓	163 16	0 00	153 33	0 00
153435102/CENTRAL EUROPEAN DIST 8 00	01/09/09	03/04/09	52 72	179 84	0.00	(127 12)	0 00
13 00	11/10/08	03/04/09	85 67	406 56	0 00	(320 89)	0 00
15 00	11/03/08	03/04/09	98 85	459 36	0 00	(360 51)	0 00
SECURITY TOTAL:			237 24 ✓	1,045.76	0.00	(808 52)	0 00

Realized Capital Gains/Losses (continued)

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
17133Q403/CHUNGHWA TELECOM COMPANY							
0 20	06/18/09	09/29/09	3 57	3 52	0 00	0 05	0 00
35 00	06/18/09	11/09/09	623 62	616 27	0 00	7 35	0 00
SECURITY TOTAL:			627.19	619.79	0 00	7 40	0 00
1912EP104/COCA COLA HELLENIC BTTLG							
23 00	10/17/08	05/12/09	444 80	301 30	0 00	143 50	0 00
27 00	10/17/08	06/10/09	563 93	353 69	0 00	210 24	0 00
SECURITY TOTAL:			1,008.73	654.99	0 00	353 74	0 00
20441W203/COMPANHIA DE DEBIDAS DAS							
11 00	02/07/08	01/08/09	479 77	825 99	0 00	(346 22)	0 00
6 00	09/09/08	04/27/09	315 69	348 16	0 00	(32 47)	0 00
SECURITY TOTAL:			795.46	1,174.15	0 00	(378.69)	0 00
25243Q205/DIAGEO P L C SPON ADR NEW							
3 00	10/02/08	07/02/09	176 39	203 06	0 00	(26 67)	0 00
4 00	10/02/08	08/21/09	254 43	270 74	0 00	(16 31)	0 00
SECURITY TOTAL:			430.82	473.80	0 00	(42.98)	0 00
256135203/DR REDDYS LABS LIMITED ADR							
14 00	11/26/08	09/10/09	234 42	123 90	0 00	110 52	0 00
273202101/EAST JAPAN RAILWAY COMPANY ADR							
12 00	12/19/08	08/24/09	120 45	155 42	0 00	(34 97)	0 00
297284200/ESSILOR INTERNATIONAL S A ADR							
15 00	10/01/08	07/17/09	377 44	376 03	0 00	1 41	0 00
17 00	10/01/08	09/08/09	452 25	426 16	0 00	26 09	0 00
SECURITY TOTAL:			829.69	802.19	0 00	27.50	0 00
344419106/FOMENTO ECONOMICO MEXICANO SAB							
22 00	02/27/09	10/14/09	951 18	508 06	0 00	443 12	0 00

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Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
35177Q105/FRANCE TELECOM 47 00	07/22/09	11/27/09	1,223 61	1,100 71	0 00	122 90	0 00
38059T106/GOLD FIELDS LIMITED NEW 21 00	03/20/09	08/19/09	251 34	253 64	0 00	(2 30)	0 00
36 00	02/03/09	08/19/09	430 88	388.25	0 00	42.63	0 00
SECURITY TOTAL:			682.22	641 89	0.00	40 33	0.00
40051E202/GRUPO AEROPORTUARIO DEL SUREST 13 00	02/03/09	04/16/09	413 94	379 06	0 00	34 88	0 00
404280406/HSBC HLDGS PLC 0 37	04/21/09	10/14/09	21 31	12 57	0 00	8 74	0 00
423012202/HEINEKEN N V 11 00	01/12/09	07/02/09	211 15	182 01	0 00	29 14	0 00
31 00	07/31/08	07/02/09	595 07	739 07	0 00	(144 00)	0 00
SECURITY TOTAL:			806.22	921.08	0.00	(114.86)	0 00
545697104/LOTTOMATICA SPA 13 00	01/30/09	11/27/09	260 37	240 79	0 00	19 58	0 00
55068R202/LUXOTTICA GROUP S P A 16 00	06/17/08	03/24/09	223 99	413 31	0 00	(189 32)	0 00
607409109/MOBILE TELESYSTEMS OJSC 10 00	07/30/08	07/01/09	381 26	723 45	0 00	(342 19)	0 00
62942M201/NTT DOCOMO INCORPORATED SPONS 39 00	04/29/09	07/06/09	573 70	559 15	0 00	14 55	0 00
633643408/NATIONAL BK GREECE S A 50 00	10/23/09	12/17/09	256 60	400 35	0 00	(143 75)	0 00

Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
633643408/NATIONAL BK GREECE S A(Con't)							
142 00	09/08/09	12/17/09	728 75	925 53	0 00	(196 78)	0 00
SECURITY TOTAL:			985.35	1,325.88	0.00	(340.53)	0 00
654802206/NITTO DENKO CORPORATION ADR							
2 00	08/07/08	02/23/09	358 75	623 70	0 00	(264 95)	0 00
2 00	07/25/08	02/23/09	358 75	645.18	0 00	(286 43)	0 00
SECURITY TOTAL:			717.50	1,268.88	0.00	(551.38)	0.00
813113206/SECOM LIMITED ADR							
5 00	03/18/09	08/26/09	429 18	376 36	0 00	52 82	0 00
5 00	04/08/09	08/26/09	429 18	384 14	0 00	45 04	0 00
SECURITY TOTAL:			858.36	760.50	0.00	97.86	0 00
81783H105/SEVEN & I HLDGS COMPANY							
4 00	03/31/09	06/24/09	189 39	175 85	0 00	13 54	0 00
824841407/SHISEIDO SPONSORED ADR							
5 00	01/15/09	06/24/09	80 65	98 10	0 00	(17 45)	0 00
16 00	10/14/08	06/24/09	258 07	323 23	0 00	(65 16)	0 00
38 00	10/01/08	06/24/09	612 91	871 12	0 00	(258 21)	0 00
SECURITY TOTAL:			951.63	1,232.45	0.00	(340.82)	0 00
864691100/SUEZ ENVIRONNEMENT COMPANY S A							
20 00	12/22/08	08/06/09	186 30	177 23	0 00	9 07	0 00
32 00	12/22/08	10/23/09	380 93	283 56	0 00	97 37	0 00
18 00	12/22/08	12/21/09	205 36	159 51	0 00	45 85	0 00
45 00	02/06/09	12/21/09	513 41	374 18	0 00	139 23	0 00
SECURITY TOTAL			1,286.00	994 48	0.00	291.52	0 00
874039100/TAIWAN SEMICONDUCTOR MFG							
35 00	08/21/08	02/09/09	293 99	353 45	0 00	(59 46)	0 00

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Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
874039100/TAIWAN SEMICONDUCTOR MFG (Con't)							
37 00	08/21/08	05/05/09	415 86	373 64	0 00	42 22	0 00
0 45	08/21/08	08/19/09	4 73	4 52	0 00	0 21	0 00
12 37	11/10/08	09/08/09	136 50	94 21	0 00	42 29	0 00
21 80	11/10/08	09/22/09	236 02	166 04	0 00	69 98	0 00
40 20	07/08/09	09/22/09	435 22	361 90	0 00	73 32	0 00
SECURITY TOTAL:			1,522.32	1,353 76	0 00	168.56	0.00
874060106/TAKEDA PHARMACEUTICAL COMPANY							
18 00	09/10/08	03/10/09	294 23	468 35	0 00	(174 12)	0 00
51 00	06/19/08	03/10/09	833 66	1,376 00	0 00	(542.34)	0 00
SECURITY TOTAL:			1,127.89	1,844.35	0.00	(716 46)	0 00
881624209/TEVA PHARMACEUTICAL INDUSTRIES							
5 00	10/17/08	08/17/09	255 09	205 00	0 00	50 09	0 00
7 00	11/25/08	08/17/09	357 13	296 31	0 00	60 82	0 00
SECURITY TOTAL:			612.22	501 31	0 00	110 91	0 00
892331307/TOYOTA MOTOR CORPORATION SP							
6 00	08/11/08	03/13/09	361.51	555.66	0 00	(194 15)	0 00
1 00	08/11/08	03/18/09	63 73	92 61	0 00	(28 88)	0 00
2 00	09/03/08	03/18/09	127 46	180 20	0 00	(52 74)	0 00
SECURITY TOTAL:			552.70	828.47	0.00	(275 77)	0 00
900111204/TURKCELL ILETISIM HIZMETLERI							
13 00	10/02/08	02/23/09	168 34	201.74	0 00	(33 40)	0 00
19 00	10/13/08	07/01/09	266 04	271 78	0 00	(5 74)	0 00
21 00	10/02/08	07/01/09	294 05	325 88	0 00	(31 83)	0 00
SECURITY TOTAL:			728.43	799.40	0.00	(70.97)	0.00
911271302/UNITED OVERSEAS BK LIMITED							
21 00	10/09/08	07/20/09	447 82	451 63	0 00	(3 81)	0 00

2009 Realized Capital Gains/Losses (continued)

CUSIP/Security Description	Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS								
92334N103/VEOLIA ENVIRONNEMENT								
	14 00	09/24/08	08/06/09	458 93	598 38	0 00	(139 45)	0 00
	6 00	11/26/08	09/22/09	238 14	152 45	0 00	85 69	0 00
	6 00	09/24/08	09/22/09	238.14	256 45	0 00	(18 31)	0 00
	7 00	10/16/08	09/22/09	277 83	214 85	0 00	62 98	0 00
SECURITY TOTAL:				1,213.04	1,222.13	0 00	(9.09)	0 00
92852T102/VIVENDI SA SPONSORED ADR								
	11 00	06/18/09	07/17/09	269 89	279 27	0 00	(9 38)	0 00
	14 00	04/16/09	07/17/09	343 50	359 00	0 00	(15 50)	0 00
SECURITY TOTAL:				613.39	638.27	0 00	(24.88)	0 00
92855S200/VIVO PARTICIPACOE SA								
	5 00	07/29/09	11/18/09	148 01	109 76	0 00	38 25	0 00
	34 00	07/29/09	12/22/09	1,033 62	746 33	0 00	287 29	0 00
SECURITY TOTAL:				1,181.63	856.09	0 00	325 54	0 00
977874205/WOLTERS KLUWER N V								
	23 00	03/30/09	07/09/09	398 10	357 65	0 00	40 45	0 00
G02602103/AMDOCS LIMITED ORD								
	10 00	11/26/08	07/21/09	231 39	180 50	0.00	50 89	0 00
	13 00	01/29/09	12/10/09	352 84	218 88	0 00	133 96	0 00
SECURITY TOTAL:				584.23	399.38	0.00	184.85	0.00
G1151C101/ACCENTURE PLC IRELAND								
	8 00	06/04/09	12/11/09	336 55	240 02	0 00	96 53	0 00
G2519Y108/CREDICORP LIMITED								
	16 00	10/21/08	02/24/09	595 94	619 95	0 00	(24 01)	0 00
H50430232/LOGITECH INTERNATIONAL S A SHS								
	12 00	10/01/08	03/12/09	99 07	272 52	0 00	(173 45)	0 00

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Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
H50430232/LOGITECH INTERNATIONAL S A SHS (Cont)			140 35	221 01	0 00	(80 66)	0 00
17 00	11/26/08	03/12/09	239.42	493.53	0.00	(254 11)	0.00
SECURITY TOTAL:							
H89231338/UBS AG SHS NEW			366 47	281 82	0 00	84 65	0 00
24 00	04/21/09	08/19/09					
58 00	11/26/08	08/19/09	885 63	744 11	0 00	141 52	0 00
SECURITY TOTAL:			1,252.10	1,025.93	0.00	226.17	0.00
M22465104/CHECK POINT SOFTWARE TECH			340 23	237 24	0 00	102 99	0 00
12 00	12/16/08	08/25/09					
6 00	07/08/09	11/12/09	194 45	133 43	0 00	61 02	0 00
19 00	12/16/08	11/12/09	615 77	375 63	0 00	240 14	0 00
SECURITY TOTAL:			1,150.45	746.30	0.00	404.15	0.00
N07059186/ASML HOLDING N V			71 37	90 33	0 00	(18 96)	0 00
4 00	07/28/08	03/19/09					
23 00	07/16/08	03/19/09	410 38	513 33	0 00	(102 95)	0 00
11 00	07/28/08	05/05/09	234 46	248 40	0 00	(13 94)	0 00
12 00	07/29/08	05/05/09	255 77	277 05	0 00	(21 28)	0 00
SECURITY TOTAL:			971.98	1,129.11	0.00	(157.13)	0.00
SUBTOTAL SHORT TERM GAIN LOSS			32,668.33	33,330.19	0.00	(661.86)	0.00
LONG TERM GAIN LOSS							
204412100/COMPANHIA VALE DE RIO DOCE			861 43 ✓	1,744 31	0 00	(882 88)	0 00
69 00	02/07/08	02/17/09					
20441W203/COMPANHIA DE DEBIDAS DAS			157 84 ✓	225 27	0 00	(67 43)	0 00
3 00	02/07/08	04/27/09					

2009 Realized Capital Gains/Losses (continued)

CUSIP/Security Description	Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS								
25243Q205/DIAGEO P L C SPON ADR NEW								
	2 00	10/10/08	11/12/09	133 98	112 16	0 00	21 82	0 00
	4 00	10/02/08	11/12/09	267 96	270 74	0 00	(2 78)	0 00
SECURITY TOTAL:				401.94	382 90	0 00	19 04	0 00
256135203/DR REDDYS LABS LIMITED ADR								
	22 00	02/07/08	05/05/09	242 64	298 54	0 00	(55 90)	0 00
	41 00	02/07/08	05/22/09	546 83	556 36	0 00	(9 53)	0 00
	16 00	02/07/08	09/10/09	267 90	217 12	0 00	50 78	0 00
SECURITY TOTAL:				1,057.37	1,072.02	0.00	(14.65)	0 00
273202101/EAST JAPAN RAILWAY COMPANY ADR								
	39 00	05/30/08	06/22/09	391 14	500 73	0 00	(109 59)	0 00
	21 00	05/30/08	08/24/09	210 79	269 63	0 00	(58 84)	0 00
	28 00	08/07/08	08/24/09	281 06	365 51	0 00	(84 45)	0 00
	44 00	06/23/08	08/24/09	441 66	555 33	0 00	(113 67)	0 00
SECURITY TOTAL:				1,324.65	1,691.20	0 00	(366 55)	0 00
37733W105/GLAXOSMITHKLINE PLC								
	22 00	10/12/05	02/05/09	820 72	1,118 92	0 00	(298 20)	0 00
423012202/HEINEKEN N V								
	26 00	05/09/08	06/16/09	437 67	739 41	0 00	(301 74)	0 00
	7 00	06/16/08	06/24/09	126 35	194 73	0 00	(68 38)	0 00
	11 00	05/09/08	06/24/09	198 54	312 83	0 00	(114 29)	0 00
	4 00	06/16/08	07/02/09	76 78	111 28	0 00	(34 50)	0 00
SECURITY TOTAL:				839.34	1,358 25	0 00	(518 91)	0 00
505730101/LADBROKES PLC								
	34 00	06/16/08	07/08/09	95 71	199 97	0 00	(104 26)	0 00
	144 00	02/07/08	07/08/09	405 36	828 00	0 00	(422 64)	0 00
SECURITY TOTAL:				501 07	1,027.97	0.00	(526 90)	0 00

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Realized Capital Gains/Losses (continued)

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS							
545697104/LOTTOMATICA SPA							
10 00	10/31/08	11/27/09	200 28	223 36	0 00	(23 08)	0 00
35 00	06/20/08	11/27/09	700 98	1,009 45	0 00	(308 47)	0 00
SECURITY TOTAL:			901 26	1,232.81	0.00	(331 55)	0 00
55068R202/LUXOTTICA GROUP S P A							
39 00	02/07/08	03/24/09	545 98	960 57	0 00	(414 59)	0 00
641069406/NESTLE S A SPONSORED ADR							
12 00	10/17/05	07/07/09	456 26	350 40	0 00	105 86	0 00
5 00	10/17/05	08/20/09	201 89	146 00	0 00	55 89	0 00
0 50	07/09/07	10/21/09	22 61	19 51	0 00	3 10	0 00
5 50	10/17/05	10/21/09	248 73	160 60	0 00	88 13	0 00
SECURITY TOTAL:			929 49	676 51	0 00	252 98	0 00
654090109/NIDEC CORPORATION SPONSORED							
39 00	02/07/08	05/18/09	511 17	636 48	0 00	(125 31)	0 00
30 00	02/07/08	05/29/09	421 47	489 60	0 00	(68 13)	0 00
SECURITY TOTAL:			932.64	1,126.08	0 00	(193.44)	0.00
654902204/NOKIA CORPORATION SPONSORED							
3 00	10/12/05	08/19/09	37 20	50.52	0 00	(13 32)	0 00
13 00	03/20/08	08/19/09	161 19	373 00	0 00	(211 81)	0 00
24 00	03/14/08	08/19/09	297 59	754 48	0 00	(456 89)	0 00
30 00	07/01/08	08/19/09	371 99	713 76	0 00	(341 77)	0 00
SECURITY TOTAL:			867.97	1,891.76	0.00	(1,023 79)	0 00
74463M106/PUBLICIS S A NEW							
13 00	02/07/08	04/07/09	356 30	433 03	0 00	(76 73)	0 00
870887205/SWISS REINS COMPANY SPONSORED							
41 00	02/07/08	02/11/09	669 42	2,839 25	0 00	(2,169 83)	0 00

Realized Capital Gains/Losses (continued)

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS							
87260W101/TNT N V SPONSORED ADR 0 70	12/07/05	04/30/09	12 78	20 45	0 00	(7 67)	0 00
874039100/TAIWAN SEMICONDUCTOR MFG 15 63	08/21/08	09/08/09	172 48	157 06	0 00	15 42	0 00
879382208/TELEFONICA S A 8 00	02/07/08	07/16/09	553 66	670 00	0 00	(116 34)	0 00
5 00	05/20/08	07/21/09	349 15	439 49	0 00	(90 34)	0 00
8 00	05/08/08	07/21/09	558 64	687 56	0 00	(128 92)	0 00
12 00	02/07/08	07/21/09	837 96	1,005 00	0 00	(167 04)	0 00
SECURITY TOTAL			2,299 41	2,802 05	0 00	(502.64)	0.00
881624209/TEVA PHARMACEUTICAL INDUSTRIES 13 00	02/07/08	08/04/09	688 87	603 43	0 00	85 44	0 00
5 00	02/07/08	08/17/09	255 09	232 09	0 00	23 00	0 00
SECURITY TOTAL			943.96	835.52	0 00	108 44	0 00
89151E109/TOTAL S A SPONSORED ADR 30 00	10/17/05	08/20/09	1,651 53	1,869 04	0 00	(217 51)	0 00
90400P101/ULTRAPAR PARTICIPACOE S A 26 00	02/07/08	07/13/09	813 74	840 32	0 00	(26 58)	0 00
904784709/UNILEVER N V 9 00	06/18/08	07/07/09	218 04	269 26	0 00	(51 22)	0 00
92857W209/VODAFONE GROUP PLC NEW 13 00	10/17/05	09/17/09	302 89	380 79	0 00	(77 90)	0 00
G02602103/AMDOCS LIMITED ORD 22 00	11/26/08	12/10/09	597 11	397 11	0 00	200 00	0 00

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2009 Realized Capital Gains/Losses (continued)

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS							
H50430232/LOGITECH INTERNATIONAL S A SHS 33 00	02/07/08	03/12/09	272 45	903 68	0 00	(631 23)	0 00
SUBTOTAL LONG TERM GAIN LOSS			18,451.81	26,256.13	0.00	(7,804 32)	0.00
GRAND TOTAL GAIN/LOSS			51,120.14	59,586.32	0.00	(8,466.18)	0.00
RETURN OF PRINCIPAL			236.09	236.09			
PER 1099 B =			51,356.23	59,822.41			

Realized Capital Gains/Losses

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
125044AE7/CDC COML MTG TR 2002-FX1 6000 00	02/24/09	07/10/09	6,168 75	5,748 75	0 00	420 00	0 00
20030NALS/COMCAST CORPORATION 2000 00	05/07/09	11/20/09	2,172 88	2,021 20	0 00	151 68	0 00
31359M5H2/FEDERAL NATIONAL MORTGAGE ASSO 10000 00	09/10/08	02/24/09	10,897 50	10,513 58	0 00	383 92	0 00
31396JSK2/FHLMC REMIC SERIES R006 12000 00	03/31/09	10/29/09	5,287 10	5,186 18	0 00	100 92	0 00
337932AB3/FIRSTENERGY CORP 2000 00	05/07/09	09/02/09	2,185 00	2,092 24	0 00	92 76	0 00
1000 00	05/07/09	09/08/09	1,092 50	1,046 12	0 00	46 38	0 00
SECURITY TOTAL:			3,277 50	3,138.36	0.00	139 14	0 00
45687AAB8/INGERSOLL-RAND GLOBAL HOLDING 1000 00	08/12/08	03/04/09	965 40	999 57	0 00	(34 17)	0 00
1000 00	08/27/08	03/04/09	965 40	1,008 21	0 00	(42 81)	0 00
1000 00	08/27/08	03/19/09	972 40	1,008 21	0 00	(35 81)	0 00
SECURITY TOTAL:			2,903.20	3,015.99	0.00	(112 79)	0 00
46625HHB9/JPMORGAN CHASE & CO 2000 00	04/21/08	02/19/09	1,967 42	1,993 66	0 00	(26 24)	0 00
1000 00	07/28/09	10/06/09	1,057 21	1,038 17	0 00	19 04	0 00
SECURITY TOTAL:			3,024.63	3,031.83	0 00	(7 20)	0 00
594918AC8/MICROSOFT CORPORATION 4000 00	05/12/09	08/06/09	4,013 12	4,013 92	0 00	(0 80)	0 00
629491AA9/NYSE EURONEXT 5000 00	05/22/08	02/11/09	4,964 20	4,966 40	0 00	(2 20)	0 00



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Realized Capital Gains/Losses (continued)

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
767201AE6/RIO TINTO FIN USA LTD 3000 00	06/24/08	04/08/09	2,760 00	2,988 75	0 00	(228 75)	0 00
816851AJ8/SEMPRA ENERGY 4000 00	09/19/08	04/01/09	3,716 32	3,795 68	0 00	(79 36)	0 00
912828EW6/UNITED STATES TREASURY NOTES 2000 00	05/15/08	01/14/09	2,366 25	2,117 58	0 00	248 67	0 00
912828HC7/UNITED STATES TREASURY NOTES 3000 00	07/15/09	10/14/09	3,234 25	3,234 96	0 00	(0 71)	0 00
912828JH4/UNITED STATES TREASURY NOTES 3000 00	10/06/08	06/02/09	3,093 75	3,136 99	0 00	(43 24)	0 00
11000 00	10/06/08	07/15/09	11,403 48	11,502 30	0 00	(98 82)	0 00
1000 00	10/08/08	09/16/09	1,042 77	1,041 88	0 00	0 89	0 00
2000 00	10/06/08	09/16/09	2,085 54	2,091 33	0 00	(5 79)	0 00
SECURITY TOTAL			17,625 54	17,772 50	0.00	(146 96)	0 00
SUBTOTAL SHORT TERM GAIN LOSS			72,411 24	71,545.68	0.00	865.56	0.00
LONG TERM GAIN LOSS							
037411AS4/APACHE CORPORATION 4000 00	11/07/07	09/24/09	4,332 96	4,038 44	0 00	294 52	0 00
060505AG9/BANK OF AMERICA CORPORATION 5000 00	07/08/05	02/04/09	4,969 25	5,703 30	0 00	(734 05)	0 00
06406HB88/THE BANK OF NEW YORK 4000 00	12/13/07	02/20/09	4,073 52	3,968 44	0 00	105 08	0 00
084664AT8/BERKSHIRE HATHAWAY FINANCE COR 5000 00	01/26/07	10/21/09	5,399 40	4,812 00	0 00	587 40	0 00

Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS							
20825UAB0/CONOCO FUNDING COMPANY							
5000 00	06/20/05	01/07/09	5,315 55	5,494 55	0 00	(179 00)	0 00
22541Q4E9/CSFB MTG PTC 2003-29							
30000 00	02/25/04	07/27/09	6,148 18	6,475 19	0 00	(327 01)	0 00
31396J3K2/FHLMC REMIC SERIES R006							
15000 00	04/16/07	10/29/09	6,608 88	6,323 57	0 00	285 31	0 00
31396NPF7/FHLMC REMIC SERIES R007							
3000 00	04/12/07	09/15/09	1,089 51	1,056 86	0 00	32 65	0 00
15000 00	12/12/06	09/15/09	5,447 57	5,282 61	0 00	164 96	0 00
SECURITY TOTAL:			6,537.08	6,339.47	0 00	197 61	0 00
31397KPG0/FHLMC REMIC SERIES R014							
12000 00	10/16/07	12/03/09	4,345 36	4,217 80	0 00	127 56	0 00
337738AF5/FISERV, INC							
2000 00	11/15/07	03/09/09	1,956 94	1,999 06	0 00	(42 12)	0 00
1000 00	11/15/07	09/02/09	1,083 45	999 53	0 00	83 92	0 00
SECURITY TOTAL:			3,040.39	2,998 59	0 00	41.80	0 00
46625HHB9/JPMORGAN CHASE & CO							
1000.00	04/21/08	10/06/09	1,057 21	996 83	0 00	60 38	0 00
494368BB8/KIMBERLY-CLARK CORPORATION							
5000 00	08/17/07	09/16/09	5,649 90	5,100 80	0 00	549 10	0 00
532457BB3/ELI LILLY AND COMPANY							
5000 00	03/08/07	12/16/09	5,377 55	4,996 50	0 00	381 05	0 00
565849AF3/MARATHON OIL CORPORATION							
4000 00	03/12/08	05/12/09	3,860 20	3,991 68	0 00	(131 48)	0 00



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2009 Realized Capital Gains/Losses (continued)

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS							
68402LAE4/ORACLE CORPORATION 5000 00	06/06/06	06/30/09	5,231.60	4,866.70	0.00	364.90	0.00
893830AS8/TRANSOCEAN SEDCO FOREX INC 3000 00	12/12/07	05/11/09	3,008.67	2,969.16	0.00	39.51	0.00
91159HGJ3/U S BANCORP 5000 00	06/05/08	07/08/09	5,156.70	5,070.95	0.00	85.75	0.00
SUBTOTAL LONG TERM GAIN LOSS			80,112.40	78,363.97	0.00	1,748.43	0.00
GRAND TOTAL GAIN/LOSS			152,523.64	149,909.65	0.00	2,613.99	0.00
FLUTER IN US DOMESTIC			22,960.10	22,960.10			
			<u>175,483.74</u>	<u>172,869.75</u>			

Realized Capital Gains/Losses

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
00508X203/ACTUANT CORPORATION CLASS A							
10 00	02/08/08	01/16/09	170 69	275 30	0 00	(104 61)	0 00
5 00	02/08/08	01/20/09	81 60	137 65	0 00	(56 05)	0 00
2 00	02/08/08	01/21/09	32 48	55 06	0 00	(22 58)	0 00
12 00	06/12/09	12/08/09	196 55	165 04	0 00	31 51	0 00
SECURITY TOTAL			481.32	633 05	0 00	(151.73)	0.00
013078100/ALBERTO CULVER COMPANY NEW							
10.00	02/08/08	01/06/09	242 69	269 70	0 00	(27 01)	0 00
14 00	02/08/08	01/06/09	341 17	377 58	0 00	(36 41)	0 00
SECURITY TOTAL			583.86	647.28	0.00	(63.42)	0.00
018522300/ALLETE INCORPORATED COM NEW							
1 00	02/08/08	01/06/09	31 94	38 50	0 00	(6 56)	0 00
1 00	02/08/08	01/07/09	31 41	38 50	0 00	(7 09)	0 00
1 00	02/08/08	01/08/09	31 16	38 50	0 00	(7 34)	0 00
1 00	02/08/08	01/09/09	30 75	38 50	0 00	(7 75)	0 00
1 00	02/12/09	12/07/09	34 34	30 00	0 00	4 34	0 00
1 00	02/13/09	12/08/09	34 20	29 82	0 00	4 38	0 00
3 00	02/12/09	12/08/09	102 60	89 99	0 00	12 61	0 00
2 00	02/12/09	12/09/09	68 00	60 00	0 00	8 00	0 00
6 00	03/06/09	12/15/09	205 24	143 11	0 00	62 13	0 00
1 00	03/06/09	12/16/09	33 51	23 85	0 00	9 66	0 00
3 00	02/13/09	12/16/09	100 52	89 45	0 00	11 07	0 00
2 00	03/06/09	12/17/09	66 17	47 70	0 00	18 47	0 00
1 00	03/06/09	12/18/09	33 31	23 85	0 00	9 46	0 00
1 00	03/09/09	12/21/09	33 42	23 83	0 00	9 59	0 00
1 00	03/06/09	12/21/09	33 42	23 85	0 00	9 57	0 00
2 00	03/09/09	12/23/09	65 58	47 65	0 00	17 93	0 00
SECURITY TOTAL:			935.57	787.10	0.00	148.47	0.00



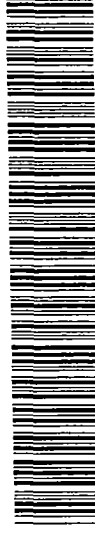
Realized Capital Gains/Losses (continued)

2009	CUSIP/Security Description	Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS									
	030420103/AMERICAN WTR WKS COMPANY	4 00	06/13/08	04/24/09	71 63	88 04	0 00	(16 41)	0 00
	037347101/ANWORTH MORTGAGE ASSET CP REIT	9 00	09/09/08	04/24/09	57 41	66 13	0 00	(8 72)	0 00
	057149106/BAKER MICHAEL CORPORATION	3 00	11/16/09	12/08/09	114 59	120 69	0 00	(6 10)	0 00
	075811109/BECKMAN COULTER INCORPORATED	7 00	02/08/08	01/08/09	300 07	495 67	0 00	(195 60)	0 00
	089302103/BIG LOTS INCORPORATED	1 00	01/28/09	04/24/09	26 48	14 09	0 00	12 39	0 00
		12 00	01/28/09	05/27/09	283 37	169 06	0 00	114 31	0 00
		9 00	01/28/09	06/17/09	189 66	126 80	0 00	62 86	0 00
		2 00	01/28/09	12/08/09	56 88	28 18	0 00	28 70	0 00
		5 00	02/03/09	12/08/09	142 19	70 11	0 00	72 08	0 00
	SECURITY TOTAL				698.58	408.24	0.00	290.34	0 00
	109696104/BRINKS COMPANY	8 00	11/03/08	02/03/09	215 75	218 24	0.00	(2 49)	0 00
		1 00	11/03/08	04/24/09	30 63	27 28	0 00	3 35	0 00
		2 00	11/03/08	09/15/09	54 65	54.56	0 00	0 09	0 00
		5 00	11/13/08	09/16/09	136.80	107 13	0 00	29 67	0 00
		5 00	11/03/08	09/16/09	136.80	136 39	0.00	0.41	0 00
		3 00	11/13/08	09/17/09	82 43	64 28	0 00	18 15	0 00
		7 00	11/13/08	09/25/09	178 70	149 99	0 00	28 71	0 00
		4 00	11/13/08	10/12/09	103 67	85 70	0 00	17 97	0 00
		1 00	11/20/08	10/13/09	25 82	19 79	0 00	6 03	0 00
		1 00	11/13/08	10/13/09	25 82	21 43	0 00	4 39	0 00

Realized Capital Gains/Losses (continued)

2009							
CUSIP/Security Description	Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost Adj/Avg Cost
SHORT TERM GAIN LOSS							
109696104/BRINKS COMPANY (CON'T)							
4 00	11/20/08	10/15/09		101 89	79 15	0 00	22 74
5 00	11/20/08	11/06/09		119 98	98 94	0 00	21 04
4 00	11/20/08	11/09/09		96 87	79 15	0 00	17 72
1 00	08/19/09	12/08/09		23 65	26 51	0 00	(2 86)
2 00	08/19/09	12/10/09		49 71	53 03	0 00	(3 32)
3 00	08/19/09	12/23/09		74 62	79 55	0 00	(4 93)
1 00	08/19/09	12/24/09		24 87	26 51	0 00	(1 64)
1 00	08/19/09	12/29/09		24 37	26 52	0 00	(2 15)
SECURITY TOTAL:				1,507.03	1,354.15	0.00	152.88
11133T103/BROADRIDGE FINL SOLUTIONS							
26 00	02/08/08	01/29/09		358 32	560 30	0 00	(201 98)
20 00	02/08/08	02/04/09		294 68	431 00	0 00	(136 32)
SECURITY TOTAL:				653.00	991.30	0 00	(338 30)
111621306/BROCADE COMMUNICATIONS SYSTEMS							
19 00	04/24/09	07/22/09		162 92	101 03	0 00	61 89
14 00	04/24/09	12/08/09		102 89	74 44	0 00	28 45
SECURITY TOTAL:				265 81	175 47	0.00	90 34
124805102/CBIZ INCORPORATED							
15 00	06/10/09	10/23/09		113 79	106 58	0 00	7 21
3 00	06/12/09	12/08/09		21 72	21 31	0 00	0 41
9 00	06/10/09	12/08/09		65 16	63 94	0 00	1 22
9 00	06/11/09	12/08/09		65 16	65 12	0 00	0 04
SECURITY TOTAL:				265 83	256 95	0.00	8 88
125137109/CEC ENTERTAINMENT INCORPORATED							
4 00	04/13/09	05/21/09		118 91	125 66	0 00	(6 75)
13 00	01/23/09	05/21/09		386 44	312 79	0 00	73 65

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Realized Capital Gains/Losses (continued)

2009							
CUSIP/Security Description	Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost Adj/Avg Cost
SHORT TERM GAIN LOSS							
125137109/CEC ENTERTAINMENT INCORPORATED (Con't)							
1 00		04/13/09	08/27/09	27 45	31 42	0 00	(3 97) 0 00
9 00		04/14/09	08/27/09	247 02	275 60	0 00	(28 58) 0 00
3 00		04/15/09	09/01/09	79 46	90 15	0 00	(10 69) 0 00
2 00		04/15/09	10/29/09	50 93	60 10	0 00	(9 17) 0 00
1 00		04/22/09	12/08/09	30 48	31 27	0 00	(0 79) 0 00
3 00		04/15/09	12/08/09	91 44	90 15	0 00	1 29 0 00
4 00		04/16/09	12/08/09	121 91	123 20	0 00	(1 29) 0 00
6 00		04/23/09	12/08/09	182 87	188 69	0 00	(5 82) 0 00
SECURITY TOTAL.				1,336.91	1,329.03	0.00	7.88 0 00
12802T101/CAL DIVE INTERNATIONAL							
2 00		01/06/09	04/24/09	16 10	15 52	0 00	0 58 0 00
3 00		01/06/09	05/15/09	26 01	23 28	0 00	2 73 0 00
13 00		01/06/09	05/15/09	112 73	99 37	0 00	13 36 0 00
3 00		01/06/09	08/25/09	33 70	22 93	0 00	10 77 0 00
5 00		01/09/09	08/25/09	56 16	35 48	0 00	20 68 0 00
9 00		01/07/09	08/25/09	101 09	66 49	0 00	34 60 0 00
10 00		01/08/09	08/25/09	112 32	74 63	0 00	37 69 0 00
17 00		02/04/09	08/25/09	190 94	102 81	0 00	88 13 0 00
5 00		02/05/09	08/26/09	55 49	30 78	0 00	24 71 0 00
10 00		02/04/09	08/26/09	110 97	60 48	0 00	50 49 0 00
4 00		02/06/09	09/14/09	42 30	26 73	0 00	15 57 0 00
13 00		02/05/09	09/14/09	137 46	80 01	0 00	57 45 0 00
14 00		02/06/09	10/29/09	117 08	93 54	0 00	23 54 0 00
22 00		06/05/09	10/29/09	183 98	184 54	0 00	(0 56) 0 00
30 00		09/18/09	10/29/09	250 88	299 82	0 00	(48 94) 0 00
40 00		02/10/09	10/29/09	334 51	258 13	0 00	76 38 0 00
42 00		06/05/09	10/29/09	351 23	351 54	0 00	(0 31) 0 00
SECURITY TOTAL.				2,232.95	1,826.08	0.00	406.87 0 00

Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description	Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS								
14170T101/CAREFUSION CORPORATION								
18 00	09/04/09	11/18/09		456 13	334 43	0 00	121 70	0 00
2 00	09/04/09	12/08/09		49 15	37 16	0 00	11 99	0 00
SECURITY TOTAL:				505 28	371.59	0 00	133.69	0 00
150838100/CELADON GROUP INCORPORATED								
3 00	10/10/08	04/24/09		20 27	24 74	0 00	(4 47)	0 00
16934Q109/CHIMERA INVT CORPORATION REIT								
39 00	04/16/09	12/08/09		155 60	117 34	0 00	38 26	0 00
18538R103/CLEARWATER PAPER CORPORATION								
0 71	02/08/08	01/07/09		9 32	13 62	0 00	(4 30)	0 00
1 71	11/18/08	05/20/09		40 44	21 93	0 00	18 51	0 00
1 00	11/18/08	05/27/09		24 01	12 79	0 00	11 22	0 00
1 00	11/18/08	06/01/09		25 59	12 79	0 00	12 80	0 00
0 86	11/18/08	07/06/09		22 15	10 97	0 00	11 18	0 00
1 14	11/26/08	07/06/09		29 53	15 55	0 00	13 98	0 00
2 00	11/26/08	07/07/09		50 98	27 21	0 00	23 77	0 00
3 00	12/23/08	07/07/09		76 48	21 79	0 00	54 69	0 00
4 00	12/23/08	07/27/09		140 88	29 05	0 00	111 83	0 00
4 00	12/23/08	08/05/09		174 71	29 05	0 00	145 66	0 00
1 00	12/24/08	08/06/09		42 03	7 01	0 00	35 02	0 00
2 00	12/26/08	08/06/09		84 06	15 00	0 00	69 06	0 00
1 00	12/26/08	08/17/09		44 99	7 50	0 00	37 49	0 00
1 00	01/15/09	08/18/09		44 22	9 28	0 00	34 94	0 00
1 00	01/15/09	08/19/09		44 02	9 28	0 00	34 74	0 00
3 00	01/15/09	08/26/09		146 60	27 84	0 00	118 76	0 00
2 00	01/15/09	08/27/09		94 52	18 56	0 00	75 96	0 00
1 00	01/15/09	08/31/09		45 77	9 28	0 00	36 49	0 00
2 00	01/15/09	09/01/09		89 97	18 56	0 00	71 41	0 00

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Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
18538R103/CLEARWATER PAPER CORPORATION(Con't)							
1 00	01/15/09	09/02/09	45 03	9 28	0 00	35 75	0 00
3 00	01/15/09	09/10/09	130 93	27 84	0 00	103 09	0 00
3 00	01/15/09	12/08/09	162 50	27 84	0 00	134 66	0 00
1 00	01/15/09	12/21/09	57 58	9 28	0 00	48 30	0 00
1 00	01/15/09	12/29/09	56 96	9 28	0 00	47 68	0 00
SECURITY TOTAL.			1,683 27	400.58	0 00	1,282 69	0 00
200340107/COMERICA INCORPORATED							
1 00	10/15/08	04/24/09	21.28	29 07	0 00	(7 79)	0 00
1 00	10/17/08	07/08/09	20 36	29 66	0 00	(9 30)	0 00
11 00	10/15/08	07/08/09	224 02	319 83	0 00	(95 81)	0 00
6 00	10/20/08	07/10/09	121 66	166 99	0 00	(45 33)	0 00
11 00	10/17/08	07/10/09	223 03	326 27	0 00	(103 24)	0 00
SECURITY TOTAL.			610.35	871.82	0 00	(261.47)	0.00
203372107/COMMSCOPE INCORPORATED							
5 00	09/18/08	01/27/09	74 46	195 00	0 00	(120 54)	0 00
10 00	09/30/08	01/27/09	148 91	330 22	0 00	(181 31)	0 00
16 00	10/13/08	01/27/09	238 26	389 15	0 00	(150 89)	0 00
6 00	07/30/09	12/08/09	156 17	150 72	0.00	5 45	0 00
SECURITY TOTAL.			617.80	1,065.09	0 00	(447 29)	0.00
205826209/COMTECH TELECOMMUNICATIONS CP							
18 00	07/01/09	10/13/09	578 82	586 44	0 00	(7 62)	0 00
219023108/CORN PRODUCTS INTERNATIONAL							
2 00	10/15/09	12/08/09	55 90	61 50	0 00	(5 60)	0 00
3 00	10/16/09	12/08/09	83 84	91 84	0 00	(8.00)	0 00
SECURITY TOTAL:			139.74	153 34	0.00	(13 60)	0 00

2009 Realized Capital Gains/Losses (continued)

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
22410J106/CRACKER BARREL OLD CTRY STORE							
3 00	02/23/09	04/15/09	92 58	53 86	0 00	38 72	0 00
3 00	02/23/09	04/29/09	102 26	53 86	0 00	48 40	0 00
6 00	02/23/09	05/08/09	184 07	107 73	0 00	76 34	0 00
7 00	02/23/09	06/05/09	224 81	125 68	0 00	99 13	0 00
2 00	02/23/09	06/08/09	61 62	35 91	0 00	25 71	0 00
SECURITY TOTAL:				377.04	0.00	288.30	0 00
246647101/DELEK US HLDGS INCORPORATED							
3 00	07/08/08	03/24/09	30 88	27 37	0 00	3 51	0 00
13 00	07/07/08	03/24/09	133 80	120 51	0 00	13 29	0 00
9 00	07/09/08	04/01/09	91.36	81 34	0 00	10 02	0 00
17 00	07/08/08	04/01/09	172 79	155 07	0 00	17 72	0 00
3 00	07/09/08	04/02/09	30 64	27 12	0 00	3 52	0 00
4 00	07/09/08	04/06/09	42 10	36 15	0 00	5 95	0 00
5 00	07/16/08	04/06/09	52 62	40 16	0 00	12 46	0 00
5 00	07/10/08	04/06/09	52 62	44 00	0 00	8 62	0 00
2 00	07/17/08	06/12/09	17 33	15 65	0 00	1 68	0 00
5 00	07/16/08	06/12/09	43 32	40 15	0 00	3 17	0 00
10 00	07/17/08	06/12/09	86 64	78 26	0 00	8 38	0 00
4 00	09/05/08	08/12/09	31 12	33 37	0 00	(2 25)	0 00
2 00	09/08/08	08/13/09	15 11	17 32	0 00	(2 21)	0 00
4 00	09/05/08	08/13/09	30 23	33 37	0 00	(3 14)	0 00
SECURITY TOTAL:				749 84	0.00	80.72	0 00
247361702/DELTA AIR LINES INCORPORATED							
1 00	11/26/08	03/03/09	4 08	7 95	0 00	(3 87)	0 00
28 00	11/25/08	03/03/09	114 23	235 57	0 00	(111 34)	0 00
49 00	10/15/08	03/03/09	199 89	377 82	0 00	(177 93)	0 00
SECURITY TOTAL				611.34	0.00	(293 14)	0 00

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2009 Realized Capital Gains/Losses (continued)

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
249030107/DENTSPLY INTERNATIONAL	5 00	02/13/09	169 34	131 68	0 00	37 66	0 00
254709108/DISCOVER FINL SVCS	4 00	02/08/08	28 30	64 16	0 00	(35 86)	0 00
	19 00	03/13/08	134 45	292 02	0 00	(157 57)	0 00
	6 00	03/13/08	32 37	92 22	0 00	(59 85)	0 00
	12 00	04/03/08	64 74	210 96	0 00	(146 22)	0 00
	15 00	04/04/08	80 92	259 73	0 00	(178 81)	0 00
SECURITY TOTAL:			340.78	919.09	0.00	(578.31)	0 00
26433B107/DUFF & PHELPS CORPORATION NEW	7 00	02/08/08	128 61	122 15	0 00	6 46	0 00
	2 00	02/08/08	33 45	34 90	0 00	(1 45)	0 00
	6 00	02/08/08	100 59	104 70	0 00	(4 11)	0 00
	2 00	02/08/08	29 81	34 90	0 00	(5 09)	0 00
	5 00	02/08/08	71 04	87 25	0 00	(16 21)	0 00
	1 00	06/25/08	16 56	16 79	0 00	(0 23)	0 00
	2 00	06/25/08	32 78	33 58	0 00	(0 80)	0 00
	4 00	04/24/09	65 56	72 00	0 00	(6 44)	0 00
SECURITY TOTAL:			478.40	506.27	0.00	(27 87)	0 00
26969P108/EAGLE MATERIALS INCORPORATED	1 00	12/08/08	26 34	21 32	0 00	5 02	0 00
	2 00	12/08/08	53 28	42 64	0 00	10 64	0 00
	1 00	12/08/08	26 76	21 98	0 00	4 78	0 00
	5 00	12/08/08	133 82	106 61	0 00	27 21	0 00
	4 00	12/08/08	108 34	87 91	0 00	20 43	0 00
	3 00	01/05/09	87 17	58 07	0 00	29 10	0 00
	7 00	12/08/08	203 39	153 83	0 00	49 56	0 00
	4 00	01/05/09	116 91	77 43	0 00	39 48	0 00

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Realized Capital Gains/Losses (continued)

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
26969P108/EAGLE MATERIALS INCORPORATED(Con't)							
4 00	01/06/09	10/16/09	116 91	80 60	0 00	36 31	0 00
1 00	01/06/09	10/19/09	29 50	20 15	0 00	9 35	0 00
4 00	01/06/09	10/19/09	117 98	81 37	0 00	36 61	0 00
3 00	01/07/09	10/20/09	86 77	58 77	0 00	28 00	0 00
3 00	01/06/09	10/20/09	86 77	61 03	0 00	25 74	0 00
SECURITY TOTAL			1,193 94	871 71	0 00	322.23	0.00
292218104/EMPLOYERS HOLDINGS							
4 00	02/08/08	01/06/09	63.99	67 08	0 00	(3 09)	0 00
7 00	02/08/08	01/07/09	110 12	117 39	0 00	(7 27)	0 00
7 00	02/08/08	01/08/09	111 85	117 38	0 00	(5 53)	0 00
1 00	02/08/08	01/09/09	15 63	16 77	0 00	(1 14)	0 00
2 00	02/08/08	01/12/09	30 31	33 54	0 00	(3 23)	0 00
1 00	02/08/08	01/13/09	15.04	16 77	0 00	(1 73)	0 00
SECURITY TOTAL			346.94	368.93	0.00	(21.99)	0.00
30214U102/EXPONENT INCORPORATED							
1 00	02/08/08	02/05/09	24 80	30 64	0 00	(5 84)	0 00
31620R105/FIDELITY NATIONAL FINANCIAL IN							
2 00	06/17/08	04/24/09	37 97	27 93	0 00	10 04	0 00
10 00	06/17/08	05/01/09	170 14	139 67	0 00	30 47	0 00
6 00	06/17/08	05/06/09	96 77	83 80	0 00	12 97	0 00
7 00	06/17/08	05/06/09	112 51	97 76	0 00	14 75	0 00
7 00	01/21/09	09/10/09	106 81	110 49	0 00	(3 68)	0 00
1 00	01/21/09	12/08/09	13 36	15 78	0 00	(2 42)	0 00
SECURITY TOTAL			537.56	475.43	0.00	62.13	0.00
316773100/FIFTH THIRD BANCORP							
11 00	05/08/09	09/16/09	113 95	81 99	0 00	31 96	0 00

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Realized Capital Gains/Losses (continued)

CUSIP/Security Description	Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS								
316773100/FIFTH THIRD BANCORP(CON'T)								
29 00	05/13/09	09/16/09	300 41	206 92	0 00		93 49	0 00
3 00	05/13/09	09/29/09	29 71	21 41	0 00		8 30	0 00
50 00	05/29/09	09/29/09	495 08	336 86	0 00		158 22	0 00
2 00	06/01/09	10/01/09	19 59	13 98	0 00		5 61	0 00
22 00	06/08/09	10/01/09	215 45	158 69	0 00		56 76	0 00
29 00	06/04/09	10/01/09	284 00	197 66	0 00		86 34	0 00
SECURITY TOTAL:			1,458.19	1,017.51	0.00		440.68	0 00
320517105/FIRST HORIZON NATL CORPORATION								
1 00	10/17/08	04/24/09	11 57	10 85	0 00		0 72	0 00
346233109/FORESTAR GROUP INCORPORATED								
11 00	02/08/08	01/26/09	134 15	308 99	0 00		(174 84)	0 00
2 00	02/08/08	01/27/09	23 67	56 18	0 00		(32 51)	0 00
SECURITY TOTAL:			157.82	365.17	0 00		(207.35)	0 00
37250W108/GEOEYE INCORPORATED								
12 00	10/07/08	03/16/09	217 26	209 08	0 00		8 18	0 00
1 00	10/07/08	04/24/09	22 14	17 43	0 00		4 71	0 00
1 00	10/07/08	05/11/09	27 80	17 42	0 00		10 38	0 00
3 00	10/08/08	05/11/09	83 40	52.30	0 00		31.10	0 00
9 00	10/08/08	05/12/09	215 25	156.88	0 00		58.37	0 00
SECURITY TOTAL:			565.85	453.11	0.00		112.74	0.00
387328107/GRANITE CONSTR INCORPORATED								
3 00	03/12/08	01/05/09	131 98	89 81	0 00		42 17	0 00
3 00	03/12/08	01/05/09	132 03	89 81	0 00		42 22	0 00
1 00	03/12/08	01/06/09	43 57	29 94	0 00		13 63	0 00
SECURITY TOTAL:			307.58	209 56	0 00		98.02	0 00

Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
404303109/HSN INCORPORATED							
3 00	09/22/08	01/05/09	21 35	32 45	0 00	(11 10)	0 00
8 00	09/18/08	01/05/09	56 93	102 91	0 00	(45 98)	0 00
8 00	09/19/08	01/05/09	56 95	91 93	0 00	(34 98)	0 00
4 00	09/22/08	04/24/09	27 09	43 27	0 00	(16 18)	0 00
3 00	09/22/08	06/08/09	35 12	32 45	0 00	2 67	0 00
4 00	09/22/08	06/09/09	46 05	43 27	0 00	2 78	0 00
5 00	09/22/08	06/15/09	58 17	54.09	0 00	4 08	0 00
4 00	09/22/08	06/16/09	43 80	43 27	0 00	0 53	0 00
6 00	09/22/08	06/17/09	61 08	64 91	0 00	(3 83)	0 00
1 00	09/22/08	06/30/09	10 53	10 82	0.00	(0 29)	0 00
3 00	09/30/08	06/30/09	31 60	32 19	0 00	(0 59)	0 00
2 00	10/01/08	07/01/09	21 16	22 33	0 00	(1 17)	0 00
3 00	09/30/08	07/01/09	31 73	32 19	0 00	(0 46)	0 00
1 00	10/01/08	07/06/09	9 13	11 17	0 00	(2 04)	0 00
2 00	10/02/08	07/06/09	18 25	21 65	0 00	(3 40)	0 00
1 00	10/03/08	07/07/09	9 51	11 01	0 00	(1 50)	0 00
1 00	10/03/08	07/15/09	9 80	11 00	0 00	(1 20)	0 00
1 00	10/08/08	10/02/09	15 96	10 09	0 00	5 87	0 00
2 00	10/06/08	10/02/09	31 91	20 38	0 00	11 53	0 00
3 00	10/07/08	10/02/09	47 87	31 04	0 00	16 83	0 00
2 00	10/31/08	10/27/09	33 53	12 46	0 00	21 07	0 00
4 00	10/31/08	10/28/09	62 32	24 91	0 00	37 41	0 00
SECURITY TOTAL				759.79	0.00	(19.95)	0.00
405024100/HAEMONETICS CORPORATION							
2 00	10/22/09	12/08/09	108 94	107 39	0 00	1 55	0 00
2 00	10/23/09	12/08/09	108 94	109 02	0 00	(0 08)	0 00
SECURITY TOTAL:				216.41	0 00	1.47	0.00

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Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
410345102/HANESBRANDS INCORPORATED							
12 00	02/08/08	01/21/09	107 09	307 80	0 00	(200 71)	0 00
24 00	10/07/08	01/21/09	214 17	459 26	0 00	(245 09)	0 00
SECURITY TOTAL			321.26	767.06	0.00	(445.80)	0 00
41457P106/HARRIS STRATEX NTRKKS							
1 00	06/22/09	11/06/09	6 04	5 91	0 00	0 13	0 00
1 00	06/18/09	11/06/09	6 04	6 15	0 00	(0 11)	0 00
3 00	06/30/09	11/06/09	18 11	19 36	0 00	(1 25)	0 00
4 00	06/26/09	11/06/09	24 14	25 19	0 00	(1 05)	0 00
4 00	06/29/09	11/06/09	24 14	25 49	0 00	(1 35)	0 00
5 00	06/25/09	11/06/09	30 18	30 07	0 00	0 11	0 00
10 00	06/16/09	11/06/09	60 36	60 34	0.00	0 02	0 00
12 00	09/09/09	11/06/09	72 43	79 23	0 00	(6 80)	0 00
12 00	09/10/09	11/06/09	72 43	81 14	0 00	(8 71)	0 00
14 00	06/17/09	11/06/09	84 50	85 32	0 00	(0 82)	0 00
17 00	06/16/09	11/09/09	100 12	102 58	0 00	(2 46)	0 00
1 00	09/10/09	11/10/09	6 00	6 76	0 00	(0 76)	0 00
SECURITY TOTAL			504.49	527.54	0.00	(23.05)	0 00
431475102/HILL ROM HLDGS INCORPORATED							
5 00	03/24/08	02/05/09	65.43	135 49	0 00	(70 06)	0 00
5 00	05/05/08	02/05/09	65 43	135 81	0 00	(70 38)	0 00
2 00	02/08/08	02/06/09	24 93	58 99	0 00	(34 06)	0 00
5 00	03/24/08	02/06/09	62 31	135 49	0 00	(73 18)	0 00
1 00	05/05/08	04/24/09	11 67	27 16	0 00	(15 49)	0 00
4 00	05/05/09	07/14/09	60 83	60 89	0 00	(0 06)	0 00
2 00	05/05/09	07/15/09	30 91	30 44	0 00	0 47	0 00
SECURITY TOTAL			321 51	584.27	0.00	(262.76)	0 00
431571108/HILLENBRAND INCORPORATED							
3 00	11/24/08	11/24/09	56 00	42 72	0 00	13 28	0 00

Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
431571108/HILLEBRAND INCORPORATED (Cont)							
9 00	03/13/09	12/15/09	174 59	151 88	0 00	22 71	0 00
6 00	03/13/09	12/21/09	112 53	101 25	0 00	11 28	0 00
SECURITY TOTAL:			343 12	295 85	0 00	47 27	0 00
436440101/HOLOGIC INCORPORATED							
2 00	11/18/08	04/24/09	28 13	27 04	0 00	1 09	0 00
44 00	11/18/08	05/05/09	530 11	594 85	0 00	(64 74)	0 00
SECURITY TOTAL			558 24	621 89	0 00	(63 65)	0 00
441060100/HOSPIRA INCORPORATED							
15 00	02/08/08	01/08/09	388 84	619 35	0 00	(230 51)	0 00
13 00	02/08/08	01/21/09	318 36	536 77	0 00	(218 41)	0 00
SECURITY TOTAL			707 20	1,156 12	0 00	(448 92)	0 00
447462102/HURON CONSULTING GROUP							
1 00	07/01/08	04/14/09	37 77	46 70	0 00	(8 93)	0 00
4 00	07/02/08	04/14/09	151 10	186 23	0 00	(35 13)	0 00
5 00	01/21/09	08/04/09	67 57	252 42	0 00	(184 85)	0 00
SECURITY TOTAL			256 44	485 35	0 00	(228 91)	0 00
44919P508/IAC INTERACTIVE CORP							
2 00	10/26/09	12/08/09	38 21	38 51	0 00	(0 30)	0 00
460690100/INTERPUBLIC GROUP COMPANIES							
2 00	07/17/09	07/28/09	10 92	10 75	0 00	0 17	0 00
30 00	07/15/09	07/28/09	163 81	156 11	0 00	7 70	0 00
32 00	07/16/09	07/28/09	174 73	173 75	0 00	0 98	0 00
29 00	07/17/09	08/28/09	184 62	155 83	0 00	28 79	0 00
SECURITY TOTAL			534 08	496 44	0 00	37 64	0 00
46113M108/INTERVAL LEISURE GROUP							
5 00	04/02/09	04/24/09	35 17	26 90	0 00	8 27	0 00

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2009 Realized Capital Gains/Losses (continued)

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
46113M108/INTERVAL LEISURE GROUP(CON'T)							
2 00	04/09/09	10/01/09	24 50	11 98	0 00	12 52	0 00
1 00	04/02/09	10/02/09	12 09	5 38	0 00	6 71	0 00
1 00	04/06/09	10/02/09	12 09	5 70	0 00	6 39	0 00
2 00	04/06/09	10/02/09	24 19	11 40	0 00	12 79	0 00
3 00	04/03/09	10/02/09	36 28	17 05	0 00	19 23	0 00
4 00	04/07/09	10/02/09	48 38	22 62	0 00	25 76	0 00
4 00	04/08/09	10/02/09	48 38	22 75	0 00	25 63	0 00
3 00	04/09/09	12/08/09	36 06	17 97	0 00	18 09	0 00
4 00	04/13/09	12/08/09	48 08	24 11	0 00	23 97	0 00
6 00	04/13/09	12/08/09	72 12	36 08	0 00	36 04	0 00
SECURITY TOTAL				201.94	0.00	195 40	0.00
466367109/JACK IN THE BOX INCORPORATED							
2 00	12/03/08	06/11/09	50 38	32 19	0 00	18 19	0 00
9 00	12/04/08	06/11/09	226 69	155 52	0 00	71 17	0 00
12 00	12/04/08	07/15/09	275 45	207 36	0 00	68 09	0 00
2 00	12/04/08	07/31/09	42 83	34 56	0 00	8 27	0 00
7 00	01/23/09	07/31/09	149 89	157 01	0 00	(7 12)	0 00
3 00	01/23/09	09/21/09	63 21	67 29	0 00	(4 08)	0 00
9 00	03/27/09	09/21/09	189 63	213 16	0 00	(23 53)	0 00
11 00	03/24/09	09/21/09	231 77	246 38	0 00	(14 61)	0 00
SECURITY TOTAL				1,113.47	0.00	116 38	0 00
477839104/JOHN BEAN TECHNOLOGIES							
3 00	08/01/08	04/20/09	31 22	40 42	0 00	(9 20)	0 00
5 00	08/01/08	04/21/09	52 83	67 36	0 00	(14 53)	0 00
9 00	08/01/08	04/22/09	95 65	121 25	0 00	(25 60)	0 00
SECURITY TOTAL				229.03	0.00	(49.33)	0.00
48282T104/KADANT INCORPORATED							
3 00	09/28/09	12/08/09	47 42	35 92	0 00	11 50	0 00

Realized Capital Gains/Losses (continued)

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
497266106/KIRBY CORPORATION							
1 00	03/12/09	04/24/09	30 48	24 29	0 00	6 19	0 00
2 00	03/13/09	06/23/09	60 24	48 70	0 00	11 54	0 00
3 00	03/12/09	06/23/09	90 37	72 86	0 00	17 51	0 00
1 00	03/13/09	06/24/09	31 28	24 35	0 00	6 93	0 00
2 00	03/16/09	06/24/09	62 56	50 66	0 00	11 90	0 00
1 00	03/18/09	07/15/09	31 41	25 58	0 00	5 83	0 00
3 00	03/17/09	07/15/09	94 23	75 56	0 00	18 67	0 00
3 00	03/16/09	07/15/09	94 23	75 98	0 00	18 25	0 00
1 00	03/30/09	12/08/09	33 39	25 90	0 00	7 49	0 00
2 00	03/18/09	12/08/09	66 77	51 17	0 00	15 60	0 00
SECURITY TOTAL			594.96	475.05	0.00	119.91	0 00
502161102/LSI CORPORATION							
34 00	10/13/09	12/08/09	189.03	197 26	0 00	(8 23)	0 00
524660107/LEGGETT & PLATT INCORPORATED							
1 00	03/19/09	04/24/09	14 60	12 39	0 00	2 21	0 00
5 00	03/19/09	10/20/09	96 90	61 94	0 00	34 96	0 00
14 00	03/19/09	12/08/09	277 33	173 44	0 00	103 89	0 00
SECURITY TOTAL			388.83	247.77	0.00	141 06	0 00
524901105/LEGG MASON INCORPORATED							
4 00	06/09/09	12/08/09	115 27	98 32	0 00	16 95	0 00
549271104/LUBRIZOL CORPORATION							
6 00	03/11/09	07/29/09	329 65	168 69	0 00	160 96	0 00
2 00	03/16/09	07/31/09	116 96	59 22	0 00	57 74	0 00
5 00	03/13/09	07/31/09	292 41	146 35	0 00	146 06	0 00
SECURITY TOTAL			739.02	374.26	0.00	364 76	0.00

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2009 Realized Capital Gains/Losses (continued)

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
552690109/MDU RES GROUP INCORPORATED							
1 00	05/07/08	01/09/09	20 44	30 27	0 00	(9 83)	0 00
5 00	04/15/08	01/09/09	102 22	137 46	0 00	(35 24)	0 00
8 00	04/14/08	01/09/09	163 55	220 02	0 00	(56 47)	0 00
1 00	05/07/08	04/24/09	16 92	30 27	0 00	(13 35)	0 00
SECURITY TOTAL:				418.02	0.00	(114 89)	0 00
570535104/MARKEL CORPORATION							
1 00	12/08/08	03/05/09	235 25	303 49	0 00	(68 24)	0 00
1 00	12/08/08	03/05/09	235 25	303 49	0 00	(68 24)	0 00
1 00	01/09/09	03/06/09	223 38	299 58	0 00	(76 20)	0 00
1 00	12/09/08	03/06/09	223 38	301 52	0 00	(78 14)	0 00
SECURITY TOTAL				1,208.08	0.00	(290.82)	0.00
582839106/MEAD JOHNSON NUTRITION COMPANY							
6 00	02/12/09	09/29/09	274 58	161 89	0 00	112 69	0 00
6 00	02/12/09	10/05/09	280 28	161 89	0 00	118 39	0 00
2 00	02/12/09	10/09/09	89 09	53 97	0 00	35 12	0 00
1 00	02/12/09	10/22/09	42 45	26 98	0 00	15 47	0 00
2 00	06/18/09	10/22/09	84 91	63 47	0 00	21 44	0 00
4 00	06/15/09	10/22/09	169 82	124 90	0 00	44 92	0 00
1 00	06/23/09	10/26/09	41 91	31 15	0 00	10 76	0 00
1 00	06/18/09	10/26/09	41 91	31 74	0 00	10 17	0 00
4 00	06/23/09	11/16/09	175 62	124 62	0 00	51 00	0 00
1 00	06/23/09	12/08/09	41 59	31 16	0 00	10 43	0 00
SECURITY TOTAL:				811.77	0.00	430.39	0.00
58502B106/MEDNAX INCORPORATED							
2 00	03/04/09	12/08/09	113 27	54 67	0 00	58 60	0 00
592688105/METTLER TOLEDO INTERNATIONAL							
4 00	02/06/09	03/13/09	182 09	243 81	0 00	(61 72)	0 00

2009 Realized Capital Gains/Losses (continued)

CUSIP/Security Description	Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS								
592688105/METTLER TOLEDO INTERNATIONAL(Con't)	8 00	01/14/09	03/13/09	364 17	546 26	0 00	(182 09)	0 00
SECURITY TOTAL				546.26	790.07	0.00	(243 81)	0 00
596278101/MIDDLEBY CORPORATION								
2 00	03/02/09	05/14/09		85 86	41 66	0 00	44 20	0 00
2 00	03/03/09	06/19/09		92 47	41 86	0 00	50 61	0 00
3 00	03/02/09	06/19/09		138 71	62 49	0 00	76 22	0 00
1 00	03/04/09	07/06/09		42 25	21 45	0 00	20 80	0 00
5 00	03/03/09	07/06/09		211 24	104 64	0 00	106 60	0 00
1 00	03/04/09	07/07/09		41 35	21 45	0 00	19 90	0 00
1 00	03/05/09	07/07/09		41 35	24 66	0 00	16 69	0 00
2 00	03/05/09	08/13/09		96 00	49 33	0 00	46 67	0 00
2 00	03/06/09	08/19/09		96 43	47 88	0 00	48 55	0 00
2 00	03/06/09	08/20/09		96.32	47 87	0 00	48 45	0 00
1 00	03/06/09	12/08/09		46 01	23 94	0 00	22 07	0 00
SECURITY TOTAL:				987.99	487.23	0.00	500.76	0 00
610236101/MONRO MUFFLER BRAKE								
4 00	05/16/08	01/02/09		97 95	71 58	0 00	26 37	0 00
5 00	05/15/08	01/02/09		122 44	87 62	0 00	34 82	0 00
1 00	05/16/08	02/09/09		25 02	17 89	0 00	7 13	0 00
7 00	06/16/08	02/09/09		175 12	116 09	0 00	59 03	0 00
5 00	06/16/08	03/18/09		126 09	82 92	0 00	43 17	0 00
3 00	06/16/08	04/22/09		78 66	49 75	0 00	28 91	0 00
5 00	06/24/08	04/22/09		131 09	76 92	0 00	54 17	0 00
1 00	06/24/08	05/19/09		26 79	15 39	0 00	11 40	0 00
1 00	06/25/08	05/19/09		26 79	15 47	0.00	11 32	0 00
3 00	06/26/08	05/19/09		80 37	45 77	0 00	34 60	0 00
4 00	06/27/08	05/19/09		107 17	60 83	0 00	46 34	0 00

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Realized Capital Gains/Losses (continued)

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
610236101/MONRO MUFFLER BRAKE (Con't)							
4 00	06/26/08	05/19/09	107 17	61 03	0 00	46 14	0 00
SECURITY TOTAL:			1,104.66	701.26	0.00	403.40	0 00
62886E108/NCR CORPORATION NEW							
30 00	02/08/08	02/05/09	306 63	646 79	0 00	(340 16)	0 00
6 00	09/08/08	03/30/09	47 93	151 48	0 00	(103 55)	0 00
6 00	09/08/08	04/23/09	51 18	151 47	0 00	(100 29)	0 00
28 00	10/23/08	04/23/09	238 85	460 91	0 00	(222 06)	0 00
SECURITY TOTAL			644.59	1,410.65	0.00	(766 06)	0 00
670823103/O CHARLEYS INCORPORATED							
1 00	04/23/09	08/05/09	10 71	5 23	0 00	5 48	0 00
5 00	04/22/09	08/05/09	53 53	23 95	0 00	29 58	0 00
5 00	04/22/09	08/05/09	53 53	24 21	0 00	29 32	0 00
4 00	04/23/09	08/06/09	36 88	20 91	0 00	15 97	0 00
3 00	04/23/09	08/07/09	27 66	15 68	0 00	11 98	0 00
2 00	04/23/09	12/08/09	12 46	10 46	0 00	2 00	0 00
3 00	04/27/09	12/08/09	18 69	17 54	0 00	1 15	0 00
12 00	04/24/09	12/08/09	74 75	72 01	0 00	2 74	0 00
SECURITY TOTAL:			288 21	189.99	0.00	98.22	0.00
707882106/PENN VA CORPORATION							
5 00	04/01/09	05/15/09	93 98	56 99	0 00	36 99	0 00
10 00	04/01/09	05/18/09	197 33	113 98	0 00	83 35	0 00
1 00	04/02/09	12/08/09	17 26	12 78	0 00	4 48	0 00
9 00	04/01/09	12/08/09	155 33	102.58	0 00	52 75	0 00
SECURITY TOTAL:			463.90	286.33	0.00	177.57	0 00
714046109/PERKINELMER INCORPORATED							
5 00	10/31/08	01/14/09	68 86	88 16	0 00	(19 30)	0 00

Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
714046109/PERKINELMER INCORPORATED (Cont)							
38 00	02/08/08	01/14/09	523 36	970 90	0 00	(447 54)	0 00
4 00	10/31/08	01/15/09	54 17	70 53	0 00	(16 36)	0 00
SECURITY TOTAL:			646.39	1,129 59	0.00	(483.20)	0 00
714290103/PERRIGO COMPANY							
5 00	02/08/08	02/03/09	122 36	177 73	0.00	(55 37)	0 00
5 00	02/08/08	02/04/09	116 73	177 73	0.00	(61 00)	0 00
SECURITY TOTAL:			239.09	355 46	0.00	(116.37)	0 00
743674103/PROTECTIVE LIFE CORPORATION							
2 00	12/22/08	02/02/09	15 95	24 91	0 00	(8 96)	0 00
9 00	12/17/08	02/02/09	71 77	96 00	0 00	(24 23)	0 00
12 00	12/19/08	02/02/09	95 69	150 72	0 00	(55 03)	0 00
13 00	12/18/08	02/02/09	103 66	157 53	0 00	(53 87)	0 00
6 00	12/22/08	02/03/09	46 59	74 73	0 00	(28 14)	0 00
1 00	12/22/08	02/04/09	7 70	12 45	0 00	(4 75)	0 00
4 00	12/22/08	02/04/09	30 79	49 40	0 00	(18 61)	0 00
9 00	01/05/09	02/04/09	69 28	131 30	0 00	(62 02)	0 00
3 00	01/07/09	02/05/09	24 08	47 16	0 00	(23 08)	0 00
6 00	01/06/09	02/05/09	48 17	97 03	0 00	(48 86)	0 00
12 00	01/07/09	02/05/09	96 33	186 35	0 00	(90 02)	0 00
3 00	01/06/09	02/06/09	24 63	48 51	0 00	(23 88)	0 00
4 00	01/05/09	02/06/09	32 84	58 36	0 00	(25 52)	0 00
SECURITY TOTAL:			667 48	1,134 45	0.00	(466.97)	0.00
747316107/QUAKER CHEMICAL CORPORATION							
1 00	04/27/09	12/08/09	20 21	11 21	0 00	9 00	0 00
3 00	04/23/09	12/08/09	60 63	32 43	0.00	28 20	0 00
3 00	04/24/09	12/08/09	60 63	35 21	0 00	25 42	0 00
SECURITY TOTAL:			141.47	78.85	0.00	62.62	0.00

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2009 Realized Capital Gains/Losses (continued)

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
750438103/RADIOSHACK CORPORATION							
6 00	09/18/08	02/24/09	50 99	99 30	0 00	(48 31)	0 00
6 00	07/28/08	02/24/09	51 86	95 76	0 00	(43 90)	0 00
9 00	07/28/08	02/24/09	76 49	143 64	0 00	(67 15)	0 00
9 00	09/23/08	02/24/09	76 49	151 49	0 00	(75 00)	0 00
15 00	07/24/08	02/24/09	129 66	244 65	0 00	(114 99)	0 00
35 00	07/17/08	02/24/09	302 54	461 00	0 00	(158 46)	0 00
1 00	09/24/08	02/25/09	7 58	16 89	0 00	(9 31)	0 00
11 00	09/23/08	02/25/09	83 40	185 15	0 00	(101 75)	0 00
19 00	10/08/08	02/25/09	144 05	300 92	0 00	(156 87)	0 00
SECURITY TOTAL:			923.06	1,698.80	0.00	(775.74)	0.00
759509102/RELIANCE STEEL & ALUMINUM							
1 00	12/10/08	04/24/09	34 78	22 18	0 00	12 60	0 00
7 00	12/10/08	12/08/09	286 50	155.27	0 00	131 23	0 00
SECURITY TOTAL:			321.28	177.45	0.00	143.83	0 00
775711104/ROLLINS INCORPORATED							
3 00	07/17/08	04/24/09	53 34	40 65	0 00	12 69	0 00
783549108/Ryder SYSTEMS INCORPORATED							
4 00	02/06/09	03/12/09	91 48	133 15	0 00	(41.67)	0 00
5 00	07/17/08	03/12/09	114 36	341.01	0 00	(226 65)	0 00
10 00	07/24/08	03/12/09	228 71	641 00	0 00	(412 29)	0 00
SECURITY TOTAL:			434.55	1,115.16	0.00	(680.61)	0.00
78442P106/SLM CORPORATION							
19 00	01/15/09	02/26/09	100 23	227 38	0 00	(127 15)	0 00
34 00	02/03/09	02/26/09	179 36	397 93	0 00	(218 57)	0 00
36 00	01/13/09	02/26/09	189 91	420 25	0 00	(230 34)	0 00
44 00	02/06/09	02/26/09	232 11	435 24	0 00	(203 13)	0 00
SECURITY TOTAL:			701.61	1,480.80	0.00	(779.19)	0.00

Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
784635104/SPX CORPORATION 6 00	07/02/09	10/28/09	338 93	297 84	0 00	41 09	0 00
79546E104/SALLY BEAUTY HLDGS 3 00	02/08/08	02/05/09	13 71	23 85	0 00	(10 14)	0 00
811054402/SCRIPPS E W COMPANY OHIO CLASS 15 00	08/03/09	12/08/09	92 69	66 68	0 00	26 01	0 00
81201R107/SEAHAWK DRILLING INCORPORATED 1 00	08/25/09	11/17/09	27 66	26 00	0 00	1 66	0 00
1 00	08/25/09	11/19/09	26 80	26 00	0 00	0 80	0 00
3 00	09/09/09	11/20/09	67 88	81 33	0 00	(13 45)	0 00
5 00	09/08/09	11/20/09	113 13	138 29	0 00	(25 16)	0 00
14 00	08/25/09	11/20/09	316 76	364 03	0 00	(47 27)	0 00
SECURITY TOTAL:			552.23	635.65	0.00	(83.42)	0.00
834376501/SOLUTIA INCORPORATED COM NEW 1 00	08/15/08	03/05/09	1 30	14.98	0 00	(13 68)	0 00
5 00	08/07/08	03/05/09	6 52	77 02	0 00	(70 50)	0 00
6 00	08/07/08	03/05/09	7 82	92 38	0 00	(84 56)	0 00
3 00	08/15/08	03/06/09	4 35	44 40	0 00	(40 05)	0 00
10 00	08/15/08	03/06/09	14 51	149 80	0 00	(135 29)	0 00
6 00	08/15/08	03/09/09	8 47	88 79	0 00	(80 32)	0 00
SECURITY TOTAL:			42.97	467.37	0.00	(424.40)	0.00
83545G102/SONIC AUTOMOTIVE INCORPORATED 18 00	09/18/09	10/27/09	194 77	188 31	0 00	6 46	0 00
8 00	09/18/09	12/08/09	76 79	83 69	0 00	(6 90)	0 00
SECURITY TOTAL:			271.56	272 00	0 00	(0.44)	0.00
860630102/STIFEL FINL CORPORATION 3 00	09/25/08	04/24/09	146 44	137 27	0 00	9 17	0 00

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Realized Capital Gains/Losses (continued)

2009							
CUSIP/Security Description	Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
860630102/STIFEL FINL CORPORATION(Con't)							
5 00		09/25/08	07/21/09	250.99	228.79	0.00	22.20
SECURITY TOTAL:				397.43	366.06	0.00	31.37
88633P302/TICKETMASTER ENTERTAINMENT							
8 00		09/08/09	11/02/09	79.26	80.03	0.00	(0.77)
1 00		09/08/09	11/03/09	9.49	10.00	0.00	(0.51)
4 00		09/08/09	12/08/09	44.47	40.02	0.00	4.45
SECURITY TOTAL:				133.22	130.05	0.00	3.17
899035505/TUESDAY MORNING CORPORATION							
1 00		04/24/09	11/18/09	2.70	2.35	0.00	0.35
10 00		04/24/09	11/18/09	26.97	23.60	0.00	3.37
3 00		04/28/09	11/25/09	8.06	9.02	0.00	(0.96)
6 00		04/27/09	11/25/09	16.13	16.17	0.00	(0.04)
5 00		04/28/09	11/27/09	12.67	15.03	0.00	(2.36)
4 00		04/28/09	11/30/09	9.41	12.02	0.00	(2.61)
3 00		04/28/09	12/08/09	7.35	8.81	0.00	(1.46)
6 00		04/28/09	12/08/09	14.69	18.03	0.00	(3.34)
1 00		05/05/09	12/11/09	2.50	2.77	0.00	(0.27)
2 00		04/28/09	12/11/09	5.00	5.87	0.00	(0.87)
9 00		04/29/09	12/11/09	22.48	28.89	0.00	(6.41)
12 00		04/30/09	12/11/09	29.98	40.35	0.00	(10.37)
15 00		05/06/09	12/11/09	37.47	46.20	0.00	(8.73)
4 00		04/28/09	12/14/09	10.59	11.74	0.00	(1.15)
3 00		05/06/09	12/15/09	7.97	9.07	0.00	(1.10)
4 00		05/06/09	12/15/09	10.62	12.32	0.00	(1.70)
4 00		05/06/09	12/16/09	9.99	12.32	0.00	(2.33)
2 00		05/06/09	12/17/09	4.89	6.04	0.00	(1.15)
1 00		10/01/09	12/18/09	2.50	4.13	0.00	(1.63)

Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
899035505/TUESDAY MORNING CORPORATION(Con't)							
2 00	07/16/09	12/18/09	5 01	7 00	0 00	(1 99)	0 00
3 00	07/15/09	12/18/09	7 51	10 50	0 00	(2 99)	0 00
3 00	10/09/09	12/18/09	7 51	12 13	0 00	(4 62)	0 00
3 00	09/30/09	12/18/09	7 51	12 43	0 00	(4 92)	0 00
5 00	10/08/09	12/18/09	12 52	20 16	0 00	(7 64)	0 00
9 00	05/07/09	12/18/09	22 54	28 27	0 00	(5 73)	0 00
SECURITY TOTAL:			304.57	375.22	0.00	(70.65)	0 00
911268100/UNITED ONLINE INCORPORATED							
4 00	04/30/08	04/16/09	20 03	41.73	0 00	(21 70)	0 00
3 00	04/30/08	04/17/09	14 63	31 30	0 00	(16 67)	0 00
7 00	04/30/08	04/17/09	33 81	73 02	0 00	(39 21)	0 00
8 00	04/30/08	04/20/09	38 00	83 45	0 00	(45 45)	0 00
5 00	04/30/08	04/21/09	23 81	52 16	0 00	(28 35)	0 00
SECURITY TOTAL:			130.28	281.66	0.00	(151.38)	0 00
92927K102/WABCO HLDGS INCORPORATED							
10 00	02/08/08	02/05/09	134 42	435 10	0 00	(300 68)	0 00
10 00	02/12/08	02/05/09	134 42	442 80	0 00	(308 38)	0 00
SECURITY TOTAL:			268 84	877.90	0.00	(609 06)	0 00
94733A104/WEB COM GROUP INCORPORATED							
2 00	04/14/09	08/17/09	11 91	7 80	0 00	4 11	0 00
2 00	04/09/09	08/17/09	11 91	7 92	0 00	3 99	0 00
3 00	04/06/09	08/17/09	17 87	10 47	0 00	7 40	0 00
3 00	04/08/09	08/17/09	17 87	10 56	0 00	7 31	0 00
4 00	04/07/09	08/17/09	23 82	13 74	0 00	10 08	0 00
4 00	04/06/09	08/17/09	23 82	14 00	0 00	9 82	0 00
4 00	04/13/09	08/17/09	23 82	15 87	0 00	7 95	0 00
3 00	04/14/09	08/31/09	16 70	11 70	0 00	5 00	0 00

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Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description	Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS								
94733A104/WEB.COM GROUP INCORPORATED(Con't)								
7 00	04/14/09	09/01/09		38 51	27 06	0 00	11 45	0 00
8 00	04/15/09	09/01/09		44 01	30 11	0 00	13 90	0 00
11 00	04/14/09	09/01/09		60 52	42 90	0 00	17 62	0 00
3 00	04/15/09	09/15/09		16 37	11 31	0 00	5 06	0 00
13 00	04/15/09	09/15/09		70 92	48 94	0 00	21 98	0 00
2 00	04/21/09	09/21/09		12 50	7 96	0 00	4 54	0 00
3 00	04/20/09	09/21/09		18 75	11 52	0 00	7 23	0 00
3 00	04/22/09	09/21/09		18 75	12 35	0 00	6 40	0 00
5 00	04/16/09	09/21/09		31 26	18 95	0 00	12 31	0 00
5 00	05/14/09	09/21/09		31 26	22 95	0 00	8 31	0 00
7 00	04/17/09	09/21/09		43 76	27 77	0 00	15 99	0 00
21 00	05/14/09	09/21/09		131 27	96 19	0 00	35 08	0 00
27 00	04/16/09	09/21/09		168 78	102 50	0 00	66 28	0 00
SECURITY TOTAL.				834.38	552.57	0.00	281 81	0 00

98310W108/WYNDHAM WORLDWIDE CORPORATION

9 00 04/23/09 12/08/09

182 78 81 23

101 55

0 00

98944B108/ZEP INCORPORATED

7 00 02/08/08 01/07/09

133 36

110 18

23 18

0 00

2 00 02/08/08 01/08/09

38.17

31 48

6 69

0 00

1 00 02/08/08 01/09/09

17.61

15 74

1 87

0 00

1 00 06/30/08 01/12/09

13.65

15 04

(1 39)

0 00

5.00 02/08/08 01/12/09

68.22

78 70

(10 48)

0 00

1 00 07/02/08 01/13/09

12 45

14 57

(2 12)

0 00

2 00 07/03/08 01/13/09

24 91

28 64

(3 73)

0 00

2 00 07/01/08 01/13/09

24 91

28 97

(4 06)

0 00

6 00 07/02/08 01/13/09

74 72

85 48

(10 76)

0 00

2 00 07/01/08 01/14/09

23 77

28 97

(5 20)

0 00

Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
98944B108/ZEP INCORPORATED(Con't)							
3 00	06/30/08	01/14/09	35 65	45 13	0 00	(9 48)	0 00
4 00	07/07/08	01/15/09	45 88	59 12	0 00	(13 24)	0 00
SECURITY TOTAL:			513.30	542 02	0 00	(28 72)	0 00
SUBTOTAL SHORT TERM GAIN LOSS			44,462.84	47,329.92	0.00	(2,867.08)	0.00
LONG TERM GAIN LOSS							
00508X203/ACTUANT CORPORATION CLASS A							
3 00	02/08/08	03/02/09	28 15	82 59	0 00	(54 44)	0 00
16 00	02/08/08	03/03/09	143 59	440 47	0 00	(296 88)	0 00
13 00	02/08/08	03/04/09	115 98	357 89	0 00	(241 91)	0 00
SECURITY TOTAL			287.72	880.95	0.00	(593.23)	0 00
013078100/ALBERTO CULVER COMPANY NEW							
11 00	02/08/08	04/17/09	249 23	296 67	0 00	(47 44)	0 00
14 00	02/08/08	04/27/09	302 61	377 58	0 00	(74 97)	0 00
12 00	02/08/08	04/28/09	252 34	323 64	0 00	(71 30)	0 00
3 00	02/08/08	12/08/09	84 08	80 91	0 00	3 17	0 00
3 00	02/08/08	12/18/09	83 93	80 91	0 00	3 02	0 00
SECURITY TOTAL:			972.19	1,159.71	0.00	(187.52)	0.00
018522300/ALLETE INCORPORATED COM NEW							
2 00	02/08/08	10/30/09	67 88	77 00	0 00	(9 12)	0 00
2 00	02/08/08	11/02/09	66 71	77 00	0.00	(10 29)	0 00
6 00	02/08/08	11/18/09	199 02	231 00	0 00	(31 98)	0 00
1 00	02/08/08	12/02/09	34 33	38 50	0 00	(4 17)	0 00
4 00	02/08/08	12/03/09	138.85	154 00	0 00	(15 15)	0 00
2 00	02/08/08	12/04/09	68.72	77 00	0 00	(8 28)	0 00
2 00	02/08/08	12/07/09	68 68	77 00	0 00	(8 32)	0 00
SECURITY TOTAL:			644.19	731.50	0.00	(87.31)	0.00

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Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS							
018581108/ALLIANCE DATA SYSTEMS							
1 00	02/19/08	04/24/09	41 99	52 85	0 00	(10 86)	0 00
3 00	02/19/08	06/24/09	119 33	158 56	0 00	(39 23)	0 00
3 00	02/19/08	12/08/09	183 14	158 55	0 00	24 59	0 00
SECURITY TOTAL:			344.46	369.96	0 00	(25.50)	0.00
030420103/AMERICAN WTR WKS COMPANY							
6 00	06/17/08	12/08/09	129 00	135.35	0 00	(6 35)	0 00
10 00	06/13/08	12/08/09	214 99	220 11	0 00	(5 12)	0 00
SECURITY TOTAL:			343.99	355.46	0.00	(11.47)	0 00
032095101/AMPHENOL CORPORATION NEW CLASS							
14 00	02/08/08	02/13/09	393 99	527 39	0 00	(133 40)	0 00
9 00	02/08/08	04/03/09	281 66	339 04	0 00	(57 38)	0 00
6 00	02/08/08	12/08/09	263 99	226 03	0 00	37 96	0 00
SECURITY TOTAL:			939.64	1,092.46	0.00	(152.82)	0 00
037347101/ANWORTH MORTGAGE ASSET CP REIT							
22 00	09/09/08	12/08/09	158 61	161 65	0 00	(3 04)	0 00
04247X102/ARMSTRONG WORLD INDUSTRIES							
12 00	02/08/08	02/27/09	157 23	446 76	0 00	(289 53)	0 00
1 00	02/08/08	04/24/09	18 84	37 23	0 00	(18 39)	0 00
4 00	02/08/08	12/08/09	160 99	148 92	0 00	12 07	0 00
SECURITY TOTAL:			337.06	632 91	0.00	(295.85)	0 00
075811109/BECKMAN COULTER INCORPORATED							
5 00	02/08/08	07/28/09	298 78	354 05	0 00	(55 27)	0 00
8 00	02/08/08	07/30/09	457 58	566 48	0 00	(108 90)	0 00
SECURITY TOTAL:			756.36	920.53	0.00	(164.17)	0.00
084423102/BERKLEY W R CORPORATION							
2 00	10/21/08	12/08/09	49 06	46 18	0 00	2 88	0 00

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Realized Capital Gains/Losses (continued)

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS							
084423102/BERKLEY W R CORPORATION(Con't)							
5 00	10/20/08	12/08/09	122 64	110 67	0 00	11 97	0 00
SECURITY TOTAL:			171.70	156.85	0 00	14.85	0 00
109696104/BRINKS COMPANY							
2 00	11/20/08	12/08/09	47 29	39 58	0 00	7 71	0 00
11133T103/BROADRIDGE FINL SOLUTIONS							
17 00	02/08/08	02/10/09	274 01	366 35	0 00	(92 34)	0 00
6 00	02/08/08	02/23/09	95 67	129 30	0 00	(33 63)	0 00
5 00	02/08/08	02/24/09	77 17	107 75	0 00	(30 58)	0 00
12 00	02/08/08	03/04/09	197 59	258 60	0 00	(61 01)	0 00
14 00	02/08/08	03/06/09	218 74	301 70	0 00	(82 96)	0 00
8 00	02/08/08	03/17/09	142 19	172 40	0 00	(30 21)	0 00
1 00	02/08/08	04/03/09	19 08	21 55	0 00	(2 47)	0 00
17 00	02/08/08	04/20/09	323 94	366 34	0 00	(42 40)	0 00
1 00	02/08/08	04/24/09	18 86	21 55	0 00	(2 69)	0 00
7 00	02/08/08	05/06/09	132 16	150 85	0 00	(18 69)	0 00
17 00	02/08/08	12/08/09	385 21	366 34	0 00	18 87	0 00
SECURITY TOTAL:			1,884.62	2,262.73	0 00	(378.11)	0 00
150838100/CELADON GROUP INCORPORATED							
2 00	10/10/08	10/27/09	21 30	16 49	0 00	4 81	0 00
7 00	10/10/08	10/28/09	72 72	57 72	0 00	15 00	0 00
9 00	10/10/08	12/08/09	92 96	74 22	0 00	18 74	0 00
SECURITY TOTAL:			186.98	148.43	0 00	38.55	0 00
171340102/CHURCH & DWIGHT INCORPORATED							
4 00	02/08/08	02/18/09	203 64	217 32	0 00	(13 68)	0 00
3 00	02/08/08	03/18/09	152 96	162 99	0 00	(10 03)	0 00
3 00	02/08/08	03/27/09	154 78	162 99	0 00	(8 21)	0 00

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Realized Capital Gains/Losses (continued)

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS							
171340102/CHURCH & DWIGHT INCORPORATED(Con't)							
2 00	02/08/08	03/30/09	104 51	108 66	0 00	(4 15)	0 00
3 00	02/08/08	04/13/09	158 27	162 99	0 00	(4 72)	0 00
3 00	02/08/08	04/14/09	156 68	162 99	0 00	(6 31)	0 00
4 00	04/02/08	08/03/09	235 90	227 47	0 00	8 43	0 00
2 00	04/02/08	12/08/09	119 51	113 74	0 00	5 77	0 00
2 00	04/02/08	12/31/09	121 57	113 74	0 00	7 83	0 00
SECURITY TOTAL:			1,407 82	1,432 89	0 00	(25.07)	0 00
18538R103/CLEARWATER PAPER CORPORATION							
2 00	02/08/08	03/02/09	15 78	40 76	0 00	(24 98)	0 00
2 00	02/08/08	03/03/09	13 61	40 76	0 00	(27 15)	0 00
6 00	02/08/08	03/04/09	46 63	122 28	0 00	(75 65)	0 00
0 43	02/08/08	05/15/09	8 88	8 74	0 00	0 14	0 00
0 57	04/04/08	05/15/09	11 84	12 34	0 00	(0 50)	0 00
1 00	04/04/08	05/18/09	21 52	21 60	0 00	(0 08)	0 00
1 29	04/04/08	05/20/09	30 33	27 77	0 00	2 56	0 00
SECURITY TOTAL:			148.59	274.25	0.00	(125.66)	0 00
199908104/COMFORT SYSTEMS USA							
4 00	02/08/08	04/24/09	41 78	45 48	0 00	(3 70)	0 00
8 00	02/08/08	05/01/09	80 11	90 96	0 00	(10 85)	0 00
9 00	02/08/08	05/04/09	87 17	102 33	0 00	(15 16)	0 00
10 00	02/08/08	05/22/09	90 84	113 70	0 00	(22 86)	0 00
4 00	02/08/08	05/26/09	36 29	45 48	0 00	(9 19)	0 00
3 00	02/08/08	05/27/09	27 00	34 11	0 00	(7 11)	0 00
30 00	02/08/08	06/08/09	298 11	341 09	0 00	(42 98)	0 00
SECURITY TOTAL:			661.30	773.15	0.00	(111.85)	0.00
200525103/COMMERCE BANCSHARES							
5 00	11/13/08	12/08/09	195 74	195 48	0 00	0 26	0 00

Realized Capital Gains/Losses (continued)

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS							
200525103/COMMERCE BANCSHARES(Con't)							
0 70	11/13/08	12/16/09	28 14	27 37	0 00	0 77	0 00
SECURITY TOTAL:			223.88	222.85	0 00	1.03	0 00
221006109/CORVEL CORPORATION							
2 00	02/08/08	04/24/09	40.11	60 52	0 00	(20 41)	0 00
1 00	02/08/08	07/15/09	25 47	30 26	0 00	(4 79)	0 00
1 00	02/08/08	07/16/09	25 56	30 26	0 00	(4 70)	0 00
2 00	02/08/08	07/20/09	50 20	60 52	0 00	(10 32)	0 00
1 00	02/08/08	07/23/09	24 99	30 26	0 00	(5 27)	0 00
1 00	02/08/08	07/24/09	24 74	30 26	0 00	(5 52)	0 00
1 00	02/08/08	07/30/09	24 63	30.26	0 00	(5 63)	0 00
1 00	02/08/08	07/31/09	24 65	30 26	0 00	(5 61)	0 00
1 00	02/08/08	08/27/09	30 51	30 26	0 00	0 25	0 00
1 00	02/08/08	08/31/09	30 32	30 26	0 00	0 06	0 00
1 00	02/08/08	09/01/09	30 94	30 26	0 00	0 68	0 00
1 00	02/08/08	09/02/09	30 32	30 26	0 00	0 06	0 00
2 00	02/08/08	12/08/09	64 93	60 52	0 00	4 41	0 00
SECURITY TOTAL:			427.37	484.16	0.00	(56.79)	0 00
246647101/DELEK US HLDGS INCORPORATED							
7 00	07/17/08	08/10/09	56 18	54 77	0 00	1 41	0 00
6 00	07/17/08	08/11/09	46 59	46 94	0 00	(0 35)	0 00
1 00	09/08/08	09/17/09	8 88	8 66	0 00	0 22	0 00
3 00	09/08/08	09/18/09	26 41	25 99	0 00	0 42	0 00
2 00	09/08/08	09/25/09	17 19	17 32	0 00	(0 13)	0 00
1 00	09/08/08	09/28/09	8 66	8 66	0 00	0 00	0 00
2 00	09/08/08	09/29/09	17 42	17 33	0 00	0 09	0 00
1 00	09/09/08	10/07/09	8 47	8 43	0 00	0 04	0 00
2 00	09/08/08	10/07/09	16 93	17 32	0 00	(0 39)	0 00

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Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS							
246647101/DELEK US HLDGS INCORPORATED (Con't)							
4 00	09/09/08	12/08/09	24 51	33 73	0 00	(9 22)	0 00
SECURITY TOTAL:			231.24	239.15	0.00	(7.91)	0.00
26433B107/DUFF & PHELPS CORPORATION NEW							
8 00	02/08/08	02/26/09	118 44	139 60	0 00	(21 16)	0 00
2 00	02/08/08	03/23/09	33 59	34.90	0 00	(1 31)	0 00
1 00	02/08/08	03/24/09	16 32	17 45	0 00	(1 13)	0 00
2 00	02/08/08	03/25/09	32 47	34 90	0 00	(2 43)	0 00
2 00	02/08/08	04/20/09	36 57	34 90	0 00	1 67	0 00
5 00	02/08/08	04/20/09	91 00	87.25	0 00	3 75	0 00
5 00	02/08/08	05/05/09	79 62	87.25	0 00	(7 63)	0 00
3 00	02/12/08	05/06/09	48 95	52 18	0 00	(3 23)	0 00
11 00	02/08/08	05/06/09	179 47	191 94	0 00	(12 47)	0 00
1 00	02/12/08	05/18/09	15 25	17 39	0 00	(2 14)	0 00
6 00	02/12/08	05/18/09	92.99	104 36	0 00	(11 37)	0 00
9 00	02/12/08	05/20/09	136 09	156 53	0 00	(20 44)	0 00
3 00	02/12/08	05/26/09	45 83	52 18	0 00	(6 35)	0 00
3 00	02/12/08	05/27/09	45 71	52 18	0 00	(6 47)	0 00
5 00	02/12/08	06/10/09	76 53	86 96	0 00	(10 43)	0 00
7 00	03/13/08	06/10/09	107 14	113 53	0 00	(6 39)	0 00
18 00	03/13/08	06/24/09	298 00	291 94	0 00	6 06	0 00
SECURITY TOTAL:			1,453.97	1,555 44	0 00	(101.47)	0 00
26483E100/DUN & BRADSTREET CORPORATION							
3 00	02/08/08	07/31/09	216 38	261 75	0 00	(45 37)	0 00
7 00	02/08/08	08/03/09	497 53	610 75	0 00	(113 22)	0 00
SECURITY TOTAL:			713.91	872.50	0 00	(158.59)	0.00
30214U102/EXPONENT INCORPORATED							
3 00	02/08/08	04/13/09	82 81	91 92	0 00	(9 11)	0 00

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Realized Capital Gains/Losses (continued)

CUSIP/Security Description		Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
Quantity								
LONG TERM GAIN LOSS								
30214U102/EXPONENT INCORPORATED (Con't)								
1 00		02/08/08	04/14/09	26 78	30 64	0 00	(3 86)	0 00
1 00		02/08/08	04/15/09	26 87	30 64	0 00	(3 77)	0 00
1 00		02/08/08	04/16/09	26 83	30 64	0.00	(3 81)	0 00
3 00		02/08/08	04/24/09	82 15	91 91	0 00	(9 76)	0 00
5 00		02/08/08	04/27/09	132 50	153 19	0.00	(20 69)	0 00
4 00		02/08/08	04/28/09	106 41	122 55	0 00	(16 14)	0 00
SECURITY TOTAL:				484.35	551.49	0.00	(67 14)	0 00
31620M106/FIDELITY NATL INFORMATION SVCS								
1 00		02/08/08	04/24/09	18 94	23 76	0 00	(4 82)	0 00
12 00		02/08/08	09/08/09	288 05	285 17	0 00	2 88	0 00
8 00		02/08/08	09/09/09	193 24	190 12	0 00	3 12	0 00
1 00		02/08/08	09/10/09	24 36	23 76	0 00	0 60	0 00
7 00		03/13/08	09/10/09	170 51	151 37	0 00	19 14	0 00
8 00		03/13/08	10/23/09	183 78	173 00	0 00	10 78	0 00
6 00		07/14/08	12/08/09	139 67	124 35	0 00	15 32	0 00
SECURITY TOTAL:				1,018.55	971.53	0.00	47.02	0 00
31620R105/FIDELITY NATIONAL FINANCIAL IN								
20 00		06/17/08	09/10/09	305 18	279 33	0 00	25 85	0 00
320517105/FIRST HORIZON NATL CORPORATION								
1 08		10/17/08	12/08/09	15 19	11 34	0 00	3 85	0 00
11 92		10/17/08	12/08/09	167 84	125 30	0 00	42 54	0 00
SECURITY TOTAL:				183.03	136.64	0.00	46.39	0 00
346233109/FORESTAR GROUP INCORPORATED								
1 00		02/08/08	04/24/09	10 63	28 09	0 00	(17 46)	0 00
2 00		02/08/08	06/11/09	24 76	56 18	0 00	(31 42)	0 00
2 00		02/08/08	06/12/09	23 36	56 18	0 00	(32 82)	0 00

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Realized Capital Gains/Losses (continued)

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS							
346233109/FORESTAR GROUP INCORPORATED(Con't)							
11 00	02/08/08	10/21/09	191 94	308 99	0 00	(117 05)	0 00
8 00	02/08/08	11/30/09	147 33	224 72	0 00	(77 39)	0 00
5 00	02/13/08	12/01/09	94 57	140 00	0 00	(45 43)	0 00
1 00	03/13/08	12/08/09	19 24	25 06	0 00	(5 82)	0 00
11 00	02/13/08	12/08/09	211 63	308 00	0 00	(96 37)	0 00
11 00	03/13/08	12/18/09	234 49	275 64	0 00	(41 15)	0 00
SECURITY TOTAL:			957.95	1,422.86	0 00	(464.91)	0.00
349882100/FOSSIL INCORPORATED							
2 00	02/08/08	04/24/09	39 03	70 70	0 00	(31 67)	0 00
11 00	02/08/08	08/12/09	275 22	388 82	0 00	(113 60)	0 00
2 00	11/20/08	12/08/09	63 44	24 47	0 00	38 97	0 00
5 00	02/08/08	12/08/09	158 59	176 74	0 00	(18 15)	0 00
SECURITY TOTAL:			536.28	660.73	0.00	(124.45)	0 00
37250W108/GEOEYE INCORPORATED							
2 00	10/10/08	12/08/09	64.62	34 20	0 00	30 42	0 00
4 00	10/08/08	12/08/09	129 24	69 73	0 00	59 51	0 00
4 00	10/09/08	12/08/09	129 24	78 85	0 00	50 39	0 00
SECURITY TOTAL:			323.10	182.78	0.00	140.32	0 00
404303109/HSN INCORPORATED							
1 00	10/08/08	10/27/09	16.76	10 08	0 00	6 68	0 00
5 00	10/31/08	12/07/09	95 00	31 14	0 00	63 86	0 00
9 00	10/31/08	12/08/09	168 11	56 06	0 00	112 05	0 00
2 00	10/31/08	12/21/09	37 37	12 46	0 00	24 91	0 00
SECURITY TOTAL:			317.24	109.74	0.00	207 50	0.00
431475102/HILL ROM HLDGS INCORPORATED							
3 00	05/05/08	06/10/09	45 84	81 48	0 00	(35 64)	0 00

Realized Capital Gains/Losses (continued)

2009		Realized Capital Gains/Losses (continued)						
CUSIP/Security Description	Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS								
431475102/HILL ROM HLDGS INCORPORATED(Con't)								
4 00		05/05/08	06/11/09	62 53	108 65	0 00	(46 12)	0 00
7 00		05/05/08	07/14/09	106 44	190 13	0 00	(83 69)	0 00
SECURITY TOTAL:				214.81	380.26	0 00	(165.45)	0.00
431571108/HILLENBRAND INCORPORATED								
1 00		02/08/08	04/24/09	16 61	23 92	0 00	(7 31)	0 00
7 00		02/08/08	05/11/09	120 72	167 42	0 00	(46 70)	0 00
4 00		02/08/08	05/12/09	67 96	95 67	0 00	(27 71)	0 00
1 00		03/24/08	05/13/09	16 71	21 97	0 00	(5 26)	0 00
2 00		02/08/08	05/13/09	33 43	47 83	0.00	(14 40)	0 00
3 00		03/24/08	05/14/09	49 80	65 92	0 00	(16 12)	0 00
6 00		03/24/08	05/15/09	97 63	131 85	0 00	(34.22)	0 00
6 00		04/07/08	05/21/09	101 08	118 84	0.00	(17 76)	0 00
3 00		04/07/08	06/03/09	51 50	59 42	0 00	(7 92)	0 00
1 00		04/07/08	06/04/09	16 93	19 81	0 00	(2 88)	0 00
1 00		04/07/08	06/05/09	17 19	19 81	0 00	(2 62)	0 00
4 00		04/07/08	07/22/09	69 74	79 23	0 00	(9 49)	0 00
4 00		04/07/08	07/23/09	69 61	79 22	0 00	(9 61)	0 00
4 00		04/07/08	08/12/09	76 54	79 23	0 00	(2 69)	0 00
1 00		04/07/08	08/13/09	19 11	19 81	0 00	(0 70)	0 00
1 00		04/07/08	11/24/09	18 67	19 80	0 00	(1 13)	0 00
2 00		10/08/08	11/24/09	37 33	36 74	0 00	0 59	0 00
4 00		10/09/08	11/24/09	74 67	73 38	0 00	1 29	0 00
5 00		10/10/08	11/24/09	93 34	88 14	0.00	5 20	0 00
10 00		10/13/08	11/24/09	186 67	178 98	0 00	7 69	0 00
3 00		11/25/08	12/01/09	55 62	47 59	0 00	8 03	0 00
3 00		11/25/08	12/02/09	56 07	47 59	0 00	8 48	0 00
1 00		11/25/08	12/15/09	19 40	15 86	0 00	3 54	0 00
3 00		11/25/08	12/15/09	58 20	47 58	0 00	10 62	0 00
SECURITY TOTAL:				1,424 53	1,585.61	0.00	(161.08)	0.00

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Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS							
441050100/HOSPIRA INCORPORATED							
1 00	02/08/08	04/03/09	31 39	41 29	0 00	(9 90)	0 00
7 00	02/08/08	12/08/09	334 66	289 03	0 00	45 63	0 00
SECURITY TOTAL			366.05	330.32	0.00	35.73	0 00
447462102/HURON CONSULTING GROUP							
2 00	07/07/08	08/03/09	27 48	89 82	0 00	(62 34)	0 00
2 00	07/02/08	08/03/09	27 48	93 12	0 00	(65 64)	0 00
3 00	07/03/08	08/03/09	41 22	138 89	0 00	(97 67)	0 00
3 00	07/07/08	08/04/09	40 54	134 73	0 00	(94 19)	0 00
SECURITY TOTAL			136.72	456.56	0.00	(319.84)	0 00
45840J107/INTERACTIVE DATA CORPORATION							
1 00	02/08/08	02/10/09	23 87	29 00	0 00	(5 13)	0 00
3 00	02/08/08	02/10/09	71 35	87 00	0 00	(15 65)	0 00
8 00	02/08/08	02/11/09	185 97	232 00	0 00	(46 03)	0 00
1 00	02/08/08	02/12/09	23 05	29 00	0 00	(5 95)	0 00
3 00	02/08/08	04/23/09	70 05	87 00	0 00	(16 95)	0 00
1 00	02/08/08	04/24/09	22 92	29 00	0 00	(6 08)	0 00
6 00	02/08/08	06/22/09	135 74	174 00	0 00	(38 26)	0 00
2 00	02/08/08	06/23/09	45 49	58 00	0 00	(12 51)	0 00
6 00	02/08/08	06/25/09	141 33	174 00	0 00	(32 67)	0 00
5 00	02/08/08	06/26/09	116 72	145 00	0 00	(28 28)	0 00
1 00	02/08/08	07/09/09	22 87	29 00	0 00	(6 13)	0 00
1 00	02/08/08	07/10/09	22 79	29 00	0 00	(6 21)	0 00
3 00	02/08/08	07/13/09	68 69	87 00	0 00	(18 31)	0 00
5 00	02/08/08	07/23/09	115 95	145 00	0 00	(29 05)	0 00
3 00	02/08/08	07/24/09	68 29	87 00	0 00	(18 71)	0 00
4 00	02/08/08	07/24/09	91 13	116 00	0 00	(24 87)	0 00
4 00	02/08/08	08/03/09	90 80	116 00	0 00	(25 20)	0 00

Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS							
45840J107/INTERACTIVE DATA CORPORATION (Con't)							
2 00	02/08/08	08/04/09	45 72	58 00	0 00	(12 28)	0 00
12 00	02/08/08	09/16/09	295 72	348 00	0 00	(52 28)	0 00
12 00	02/08/08	09/17/09	297 69	348 00	0 00	(50 31)	0 00
9 00	02/08/08	09/18/09	223 70	260 99	0 00	(37 29)	0 00
4 00	02/08/08	09/21/09	98 80	116 00	0 00	(17 20)	0 00
SECURITY TOTAL:			2,278.64	2,783.99	0.00	(505.35)	0 00
477839104/JOHN BEAN TECHNOLOGIES							
2 00	08/01/08	08/28/09	34 75	26.94	0 00	7 81	0 00
4 00	08/01/08	08/31/09	67 57	53.89	0 00	13 68	0 00
6 00	08/01/08	09/01/09	100.26	80 83	0 00	19 43	0 00
1 00	08/01/08	09/02/09	16 86	13 47	0 00	3 39	0 00
3 00	08/07/08	09/03/09	50 42	36 60	0 00	13 82	0 00
11 00	08/07/08	12/08/09	190 62	134 19	0 00	56 43	0 00
SECURITY TOTAL:			460.48	345.92	0.00	114.56	0.00
52602E102/LENDER PROCESSING SVCS							
7 00	02/08/08	12/08/09	283 35	258 24	0 00	25 11	0 00
552690109/MDU RES GROUP INCORPORATED							
13 00	05/07/08	10/26/09	272 23	393 56	0 00	(121 33)	0 00
3 00	05/07/08	12/08/09	67 46	90.82	0 00	(23 36)	0 00
7 00	05/07/08	12/29/09	168 87	211 91	0 00	(43 04)	0 00
SECURITY TOTAL:			508.56	696.29	0.00	(187.73)	0.00
579064106/MCAFFEE INCORPORATED							
3 00	02/08/08	04/03/09	103 62	103 11	0 00	0 51	0 00
1 00	02/08/08	04/24/09	37 74	34 37	0 00	3 37	0 00
5 00	02/08/08	05/01/09	202 61	171 85	0 00	30 76	0 00
8 00	02/08/08	06/30/09	332 46	274 96	0 00	57 50	0 00

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Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS							
579064106/MCAFEY INCORPORATED(Con't)							
4 00	02/08/08	12/08/09	150 31	137 48	0 00	12 83	0 00
SECURITY TOTAL:			826 74	721 77	0 00	104 97	0 00
594901100/MICROS SYSTEMS INCORPORATED							
1 00	02/08/08	04/24/09	20 39	33 79	0 00	(13 40)	0 00
5 00	02/08/08	12/08/09	146 09	168 94	0 00	(22 85)	0 00
SECURITY TOTAL			166 48	202 73	0 00	(36 25)	0 00
62886E108/NCR CORPORATION NEW							
28 00	02/08/08	03/30/09	223 70	603 68	0 00	(379 98)	0 00
629377508/NRG ENERGY INCORPORATED COM							
6 00	02/08/08	11/25/09	140 05	228 66	0 00	(88 61)	0 00
9 00	02/08/08	12/21/09	229 82	342 99	0 00	(113 17)	0 00
4 00	02/08/08	12/29/09	96 12	152 44	0 00	(56 32)	0 00
SECURITY TOTAL:			465 99	724 09	0 00	(258 10)	0 00
682189105/ON SEMICONDUCTOR CORPORATION							
4 00	02/08/08	04/24/09	19 67	25 91	0 00	(6 24)	0 00
27 00	02/08/08	12/08/09	221 66	174 90	0 00	46 76	0 00
SECURITY TOTAL:			241 33	200 81	0 00	40 52	0 00
682680103/ONEOK INCORPORATED NEW							
3 00	02/08/08	04/24/09	75 44	140 01	0 00	(64 57)	0 00
7 00	02/08/08	07/17/09	213 60	326 69	0 00	(113 09)	0 00
5 00	02/08/08	10/02/09	174 97	233 35	0 00	(58 38)	0 00
4 00	02/08/08	10/14/09	150 03	186 68	0 00	(36 65)	0 00
4 00	02/08/08	10/21/09	156 58	186 68	0 00	(30 10)	0 00
1 00	09/30/08	12/08/09	41 14	34 26	0 00	6 88	0 00
4 00	09/18/08	12/08/09	164 54	139 92	0 00	24 62	0 00

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Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS							
682680103/ONEOK INCORPORATED NEW(Con't)							
5 00	02/08/08	12/08/09	205 68	233 35	0 00	(27 67)	0 00
3 00	10/10/08	12/22/09	130 08	68 48	0 00	61 60	0 00
4 00	09/30/08	12/22/09	173 44	137 05	0 00	36 39	0 00
4 00	10/10/08	12/29/09	177 99	91 31	0 00	86 68	0 00
SECURITY TOTAL:			1,663.49	1,777.78	0.00	(114.29)	0 00

68628V308/ORION MARINE GROUP							
1 00	04/23/08	04/24/09	13 33	12 99	0 00	0 34	0 00
2 00	04/23/08	04/24/09	26 65	26 14	0 00	0 51	0 00
3 00	04/23/08	06/03/09	62 58	39 21	0 00	23 37	0 00
1 00	04/23/08	06/10/09	19 81	13 07	0 00	6 74	0 00
3 00	04/24/08	06/10/09	59 44	39 09	0 00	20 35	0 00
1 00	04/28/08	06/11/09	19 01	13 37	0 00	5 64	0 00
2 00	04/24/08	06/11/09	38 02	26 09	0 00	11 93	0 00
4 00	04/25/08	06/11/09	76 04	52 02	0 00	24 02	0 00
6 00	04/29/08	06/12/09	107 06	81 25	0 00	25 81	0 00
2 00	05/12/08	07/29/09	45 63	25 98	0 00	19 65	0 00
5 00	04/30/08	07/29/09	114 08	68 35	0 00	45 73	0 00
5 00	05/12/08	07/30/09	113 13	64 95	0 00	48 18	0 00
2 00	05/12/08	08/03/09	45 38	25 98	0 00	19 40	0 00
1 00	05/12/08	08/31/09	20 88	12 99	0 00	7 89	0 00
1 00	05/12/08	09/01/09	20 51	12 99	0 00	7 52	0 00
1 00	05/12/08	09/08/09	22 41	12 99	0 00	9 42	0 00
8 00	05/13/08	09/08/09	179 25	103 92	0 00	75 33	0 00
2 00	05/13/08	09/09/09	44.11	25.98	0 00	18 13	0 00
3 00	05/13/08	12/08/09	59 36	38 97	0 00	20 39	0 00
SECURITY TOTAL:			1,086.68	696.33	0.00	390 35	0 00

693320202/PHH CORPORATION COM NEW							
5 00	02/20/08	04/24/09	86 40	106 25	0 00	(19 85)	0 00

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Realized Capital Gains/Losses (continued)

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS							
693320202/PHH CORPORATION COM NEW(Con't)							
8 00	02/20/08	06/05/09	134 04	170 00	0 00	(35 96)	0 00
6 00	02/20/08	06/18/09	100 19	127 50	0 00	(27 31)	0 00
6 00	02/20/08	06/19/09	105 27	127 49	0 00	(22 22)	0 00
2 00	02/20/08	06/22/09	34 03	42 50	0 00	(8 47)	0 00
3 00	02/20/08	12/08/09	43 08	63 75	0 00	(20 67)	0 00
11 00	04/18/08	12/08/09	157 95	209 23	0 00	(51 28)	0 00
SECURITY TOTAL:				846.72	0.00	(185.76)	0 00
707569109/PENN NATL GAMING INCORPORATED							
5 00	08/08/08	08/10/09	162 82	153 24	0 00	9 58	0 00
4 00	08/08/08	08/17/09	123 31	122 59	0 00	0 72	0 00
4 00	08/08/08	08/18/09	123 17	122 60	0 00	0 57	0 00
11 00	08/08/08	10/06/09	295.61	337 13	0 00	(41 52)	0 00
1 00	08/08/08	10/22/09	27.97	30 65	0 00	(2 68)	0 00
3 00	09/29/08	10/22/09	83 91	76 19	0 00	7 72	0 00
4 00	09/08/08	10/22/09	111 88	130 34	0 00	(18 46)	0 00
1 00	09/29/08	10/23/09	28 12	25 40	0 00	2 72	0 00
2 00	09/29/08	12/08/09	54 53	50 79	0 00	3 74	0 00
SECURITY TOTAL:				1,048.93	0.00	(37.61)	0 00
712704105/PEOPLES UNITED FINANCIAL							
23 00	02/08/08	04/17/09	375 65	394 63	0 00	(18 98)	0 00
1 00	02/08/08	04/24/09	15 77	17 16	0 00	(1 39)	0 00
2 00	04/17/08	12/08/09	32 20	35 13	0 00	(2 93)	0 00
10 00	02/08/08	12/08/09	160 99	171 58	0 00	(10 59)	0 00
SECURITY TOTAL:				618.50	0.00	(33.89)	0 00
714290103/PERRIGO COMPANY							
1 00	02/08/08	04/24/09	25 06	35 55	0 00	(10 49)	0 00
8.00	02/08/08	05/07/09	215 08	284 36	0 00	(69 28)	0 00

Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS							
714290103/PERRIGO COMPANY (Con't)							
8 00	02/08/08	10/12/09	289 13	284 36	0 00	4 77	0 00
3 00	02/08/08	10/20/09	114 67	106 64	0 00	8 03	0 00
2 00	02/08/08	10/21/09	74 95	71 09	0 00	3 86	0 00
7 00	02/08/08	10/22/09	254 95	248 82	0 00	6 13	0 00
2 00	02/08/08	11/18/09	78 57	71 09	0 00	7 48	0 00
5 00	02/08/08	12/02/09	199 94	177 73	0 00	22 21	0 00
7 00	09/16/08	12/08/09	279 29	237 21	0 00	42 08	0 00
4 00	09/16/08	12/18/09	151 72	135 55	0 00	16 17	0 00
SECURITY TOTAL			1,683.36	1,652.40	0.00	30.96	0.00
736508847/PORTLAND GENERAL ELEC COMPANY							
12 00	02/08/08	03/26/09	206 26	295 56	0 00	(89 30)	0 00
1 00	02/08/08	07/22/09	18 47	24 63	0 00	(6 16)	0.00
1 00	02/08/08	07/23/09	18 50	24 63	0 00	(6 13)	0 00
2 00	02/08/08	07/24/09	37 23	49 26	0 00	(12 03)	0 00
4 00	02/08/08	10/12/09	80 68	98 52	0 00	(17 84)	0 00
20 00	03/13/08	10/12/09	403 37	451 36	0 00	(47 99)	0 00
SECURITY TOTAL:			764.51	943.96	0.00	(179.45)	0.00
737630103/POTLATCH CORPORATION NEW REIT							
14 00	02/08/08	02/13/09	353 91	479 79	0 00	(125 88)	0 00
19 00	02/08/08	04/29/09	559 59	651 15	0 00	(91 56)	0 00
2 00	02/08/08	08/10/09	61 35	68 54	0 00	(7 19)	0 00
4 00	02/08/08	12/08/09	126 44	137 09	0 00	(10 65)	0 00
5 00	04/04/08	12/08/09	158 04	182 33	0 00	(24 29)	0 00
SECURITY TOTAL:			1,253.33	1,518.90	0.00	(259.57)	0 00
748356102/QUESTAR CORPORATION							
2 00	02/08/08	04/24/09	61 32	101 76	0 00	(40 44)	0 00
3 00	08/26/08	12/08/09	114 12	158 16	0 00	(44 04)	0.00

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Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS							
748356102/QUESTAR CORPORATION (Con't)							
5 00	02/08/08	12/08/09	190 19	254 40	0 00	(64 21)	0 00
SECURITY TOTAL:			365.63	514 32	0.00	(148 69)	0 00
775711104/ROLLINS INCORPORATED							
4 00	07/17/08	12/08/09	76 27	54.20	0 00	22 07	0 00
79546E104/SALLY BEAUTY HLDGS							
10 00	02/08/08	04/24/09	66 23	79 50	0 00	(13 27)	0 00
34 00	02/08/08	12/08/09	255 67	270 29	0 00	(14 62)	0 00
SECURITY TOTAL:			321.90	349.79	0.00	(27.89)	0.00
832696405/SMUCKER J M COMPANY COM NEW							
1 00	10/27/08	12/08/09	58 97	43 54	0 00	15 43	0 00
4 00	10/24/08	12/08/09	235 87	180 07	0 00	55 80	0 00
1 00	10/27/08	12/23/09	61 11	43 54	0 00	17 57	0 00
5 00	11/06/08	12/23/09	305 57	203 94	0 00	101 63	0 00
SECURITY TOTAL:			661.52	471.09	0 00	190.43	0.00
846822104/SPARTAN STORES INCORPORATED							
4 00	02/08/08	04/24/09	59 01	90 50	0 00	(31 49)	0 00
11 00	02/08/08	07/29/09	143 74	248.86	0 00	(105 12)	0 00
6 00	02/08/08	09/08/09	76.95	135 74	0 00	(58 79)	0 00
3 00	02/08/08	10/13/09	43 81	67 87	0 00	(24 06)	0 00
2 00	02/08/08	11/05/09	28 10	45 25	0 00	(17 15)	0 00
2 00	02/08/08	11/06/09	27 94	45 25	0 00	(17 31)	0 00
1 00	02/08/08	11/09/09	13 84	22 62	0 00	(8 78)	0 00
1 00	02/08/08	11/10/09	13 77	22 62	0 00	(8 85)	0 00
1 00	02/08/08	11/11/09	13 72	22 62	0 00	(8 90)	0 00
1 00	02/08/08	12/08/09	14 18	22 62	0 00	(8 44)	0 00
1 00	02/08/08	12/09/09	13 88	22 62	0 00	(8 74)	0 00

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Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS							
846822104/SPARTAN STORES INCORPORATED (Con't)							
1 00	02/08/08	12/10/09	13 84	22 62	0 00	(8 78)	0 00
1 00	02/08/08	12/14/09	13 82	22 62	0 00	(8 80)	0 00
1 00	02/08/08	12/15/09	13 82	22 62	0 00	(8 80)	0 00
1 00	02/08/08	12/16/09	13 81	22 62	0 00	(8 81)	0 00
4 00	02/08/08	12/18/09	53 79	90 50	0 00	(36 71)	0 00
8 00	02/08/08	12/31/09	113 51	181 00	0 00	(67 49)	0 00
SECURITY TOTAL:			671.53	1,108.55	0.00	(437 02)	0 00
860630102/STIFEL FINL CORPORATION							
3 00	09/25/08	11/30/09	160.24	137 27	0 00	22 97	0 00
2 00	09/25/08	12/08/09	107 31	91 51	0 00	15 80	0 00
SECURITY TOTAL:			267.55	228.78	0.00	38.77	0 00
879369106/TELEFLEX INCORPORATED							
4 00	02/08/08	12/08/09	209 51	238 24	0 00	(28 73)	0 00
88076W103/TERADATA CORPORATION DEL							
1 00	02/08/08	04/24/09	16 35	22 98	0 00	(6 63)	0 00
13 00	02/08/08	05/28/09	270 43	298 74	0 00	(28 31)	0 00
5 00	02/08/08	10/13/09	139 26	114 90	0 00	24 36	0 00
5 00	02/08/08	11/05/09	143 80	114 90	0 00	28 90	0 00
6 00	02/08/08	12/08/09	177 05	137 88	0 00	39 17	0 00
SECURITY TOTAL:			746.89	689.40	0.00	57.49	0 00
902681105/UGI CORPORATION NEW							
7 00	02/08/08	04/03/09	162 84	181 58	0 00	(18 74)	0 00
9 00	02/08/08	04/15/09	204 47	233 46	0 00	(28 99)	0 00
1 00	02/08/08	04/24/09	22 44	25 94	0 00	(3 50)	0 00
7 00	02/08/08	07/20/09	179 48	181 58	0 00	(2 10)	0 00
15 00	02/08/08	12/08/09	355 64	389 10	0 00	(33 46)	0 00
SECURITY TOTAL:			924.87	1,011.66	0.00	(86.79)	0.00

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Realized Capital Gains/Losses (continued)

LONG TERM GAIN LOSS								
CUSIP/Security Description	Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
911268100/UNITED ONLINE INCORPORATED								
	4 00	02/08/08	02/12/09	21 40	46 08	0 00	(24 68)	0 00
	14 00	02/08/08	02/13/09	72 93	161 27	0 00	(88 34)	0 00
	8 00	02/08/08	02/17/09	39 89	92 15	0 00	(52 26)	0 00
	8 00	02/08/08	02/18/09	39 47	92 15	0 00	(52 68)	0 00
	7 00	02/08/08	02/19/09	32 93	80 63	0 00	(47 70)	0 00
	18 00	02/08/08	02/20/09	76 38	207 34	0 00	(130 96)	0 00
	1 00	02/08/08	04/01/09	4 30	11 52	0 00	(7 22)	0 00
	19 00	02/08/08	04/15/09	95 50	218 86	0 00	(123 36)	0 00
	9 00	02/08/08	04/16/09	45 08	103 67	0 00	(58 59)	0 00
	SECURITY TOTAL:			427.88	1,013.67	0 00	(585.79)	0 00
922207105/VARIAN SEMICONDUCTOR EQUIPMNT								
	2 00	04/04/08	04/24/09	47 75	60 59	0 00	(12 84)	0 00
	6 00	04/04/08	12/08/09	197 57	181 78	0 00	15 79	0 00
	SECURITY TOTAL:			245.32	242 37	0.00	2 95	0.00
929740108/WABTEC CORPORATION								
	8 00	02/08/08	02/17/09	233 13	270 32	0 00	(37 19)	0 00
98233Q105/WRIGHT EXPRESS CORPORATION								
	2 00	02/08/08	04/24/09	38 88	58 94	0 00	(20 06)	0 00
	6 00	02/08/08	06/24/09	135 49	176 82	0 00	(41 33)	0 00
	7 00	02/08/08	12/08/09	214 12	206 29	0 00	7 83	0 00
	SECURITY TOTAL:			388.49	442.05	0.00	(53 56)	0.00
SUBTOTAL LONG TERM GAIN LOSS				38,320.70	44,110.44	0 00	(5,789.74)	0 00
GRAND TOTAL GAIN/LOSS				82,783.54 //	91,440.36	0.00	(8,656 82)	0 00

Realized Capital Gains/Losses

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
00507V109/ACTIVISION BLIZZARD 15 00	11/09/09	12/08/09	161 54	172 57	0 00	(11 03)	0 00
00724F101/ADOBE SYSTEMS INCORPORATED 30 00	10/24/08	09/14/09	1,047 20	713 67	0 00	333 53	0 00
35 00	02/17/09	09/14/09	1,221 74	712 93	0 00	508 81	0 00
SECURITY TOTAL:			2,268.94	1,426.60	0 00	842.34	0 00
032654105/ANALOG DEVICES INCORPORATED 55 00	11/21/08	05/20/09	1,295 49	920 38	0 00	375 11	0 00
052769106/AUTODESK INCORPORATED 15 00	09/21/09	12/08/09	368 69	361 70	0 00	6 99	0 00
060505104/BANK OF AMERICA CORPORATION 25 00	10/29/08	04/20/09	229 98	581 50	0 00	(351 52)	0 00
35 00	11/19/08	04/20/09	321 97	482 67	0 00	(160 70)	0 00
25 00	05/27/09	12/08/09	388 24	279 17	0 00	109 07	0 00
SECURITY TOTAL:			940.19	1,343.34	0 00	(403.15)	0 00
20825C104/CONOCOPHILLIPS 10 00	12/18/08	12/08/09	502 58	534 32	0 00	(31 74)	0 00
24702R101/DELL INCORPORATED 80 00	02/20/09	06/12/09	1,053 66	646 99	0 00	406 67	0 00
268648102/E M C CORPORATION MASS 15 00	10/28/09	12/08/09	250 64	248 48	0 00	2 16	0 00
278642103/EBAY INCORPORATED 60 00	07/17/08	05/27/09	1,041 38	1,432 78	0 00	(391 40)	0 00

STATEMENT D

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Realized Capital Gains/Losses (continued)

2009

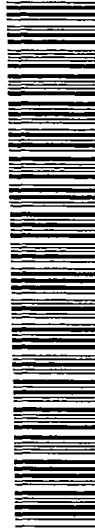
CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
46625H100/JPMORGAN CHASE & COMPANY 35 00	03/04/08	01/21/09	697 02	1,344 73	0 00	(647 71)	0 00
55616P104/MACYS INCORPORATED 25 00	02/20/09	12/08/09	411 98	192 17	0 00	219 81	0 00
59156R108/METLIFE INCORPORATED 20 00	11/12/08	01/21/09	513 79	569 20	0 00	(55 41)	0 00
617446448/MORGAN STANLEY 50 00	10/24/08	05/06/09	1,370.03	821 60	0 00	548 43	0 00
78464A797/SPDR SERIES TRUST 105 00	05/06/09	12/03/09	2,316 07	2,033 12	0 00	282 95	0 00
81369Y100/SECTOR SPDR TR 10 00	12/03/09	12/08/09	322 89	334 17	0 00	(11 28)	0 00
91324P102/UNITEDHEALTH GROUP 20 00	12/18/08	12/08/09	568 58	498 43	0 00	70 15	0 00
SUBTOTAL SHORT TERM GAIN LOSS			14,083 47	12,880.58	0.00	1,202.89	0 00
LONG TERM GAIN LOSS							
025816109/AMERICAN EXPRESS COMPANY 40 00	10/06/05	12/03/09	1,597 70	2,016 80	0 00	(419 10)	0 00
038222105/APPLIED MATLS INCORPORATED 40 00	09/07/06	12/08/09	533 98	659 57	0 00	(125 59)	0 00
055622104/BP PLC SPONSORED ADR 10 00	09/11/07	12/08/09	569 98	688 37	0 00	(118 39)	0 00

Realized Capital Gains/Losses (continued)

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS							
060505104/BANK OF AMERICA CORPORATION 45 00	06/20/07	04/20/09	413 97	2,276 02	0 00	(1,862 05)	0 00
126650100/CVS CAREMARK CORPORATION 50 00	10/06/06	11/05/09	1,460 32	1,454 68	0 00	5 64	0 00
60 00	10/06/05	11/05/09	1,752 38	1,609 80	0 00	142 58	0 00
SECURITY TOTAL:			3,212.70	3,064.48	0.00	148.22	0 00
20030N101/COMCAST CORPORATION NEW CLASS 140 00	12/07/07	04/03/09	2,009 27	2,574 84	0 00	(565 57)	0 00
20 00	12/07/07	12/08/09	346 59	367 83	0 00	(21 24)	0 00
SECURITY TOTAL			2,355.86	2,942.67	0.00	(586 81)	0 00
278642103/EBAY INCORPORATED 65 00	01/31/08	05/27/09	1,128 17	1,752 11	0 00	(623 94)	0 00
285512109/ELECTRONIC ARTS INCORPORATED 20 00	10/13/08	12/08/09	324 59	606 30	0 00	(281 71)	0 00
369604103/GENERAL ELECTRIC COMPANY 15 00	01/20/06	12/08/09	236 09	499 70	0 00	(263 61)	0 00
38141C104/GOLDMAN SACHS GROUP 10 00	08/30/07	01/21/09	650 03	1,719 77	0 00	(1,069 74)	0 00
437076102/HOME DEPOT INCORPORATED 10 00	02/08/08	12/08/09	276 59	280 27	0 00	(3 68)	0 00
458140100/INTEL CORPORATION 55 00	10/03/08	11/19/09	1,049 15	968 83	0 00	80 32	0 00
85 00	02/08/08	11/19/09	1,621 42	1,722 46	0 00	(101 04)	0 00
SECURITY TOTAL:			2,670.57	2,691.29	0.00	(20 72)	0.00

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2009 Realized Capital Gains/Losses (continued)

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig. Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS							
46625H100/JPMORGAN CHASE & COMPANY 10 00	03/04/08	12/08/09	410 38	384 21	0 00	26 17	0 00
59156R108/METLIFE INCORPORATED 5 00	11/19/08	12/08/09	178 60	98 47	0 00	80 13	0 00
5 00	11/12/08	12/08/09	178 60	142 30	0 00	36 30	0 00
SECURITY TOTAL			357 20	240 77	0 00	116 43	0 00
594918104/MICROSOFT CORPORATION 25 00	10/06/05	04/08/09	483 33	620 00	0 00	(136 67)	0 00
20 00	10/06/05	12/08/09	592 48	496 00	0 00	96 48	0 00
SECURITY TOTAL			1,075.81	1,116 00	0.00	(40 19)	0 00
681919106/OMNICOM GROUP INCORPORATED 15 00	10/06/05	12/08/09	543 13	594 45	0 00	(51 32)	0 00
68389X105/ORACLE CORPORATION 40 00	10/06/05	05/20/09	771 74	486 00	0 00	285 74	0 00
717081103/PFIZER INCORPORATED 15 00	10/06/05	12/08/09	267 59	372 00	0 00	(104 41)	0 00
852061100/SPRINT NEXTEL CORPORATION COM 25 00	12/20/07	05/06/09	133 06	342 51	0 00	(209 45)	0 00
75 00	10/27/05	05/06/09	399 18	1,557 79	0 00	(1,158 61)	0 00
75 00	06/06/06	05/06/09	399 18	1,604 81	0 00	(1,205 63)	0 00
85 00	10/18/06	05/06/09	452 40	1,468 71	0 00	(1,016 31)	0 00
100 00	12/20/07	12/08/09	398 03	1,370 04	0 00	(972 01)	0 00
SECURITY TOTAL			1,781.85	6,343.86	0.00	(4,562.01)	0.00
855030102/STAPLES INCORPORATED 30 00	01/17/08	12/08/09	727 18	640 81	0 00	86 37	0 00

Realized Capital Gains/Losses (continued)

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS							
857477103/STATE STR CORPORATION 15 00	03/27/07	10/23/09	689 60	975 00	0 00	(285 40)	0 00
867914103/SUNTRUST BKS INCORPORATED 20 00	05/01/08	12/02/09	463 74	1,176 69	0 00	(712 95)	0 00
913017109/UNITED TECHNOLOGIES 5 00	12/19/06	12/08/09	341 49	310 78	0 00	30 71	0 00
10 00	10/06/05	12/08/09	682 98	503 00	0 00	179 98	0 00
SECURITY TOTAL:			1,024.47	813.78	0 00	210.69	0 00
92553P201/VIACOM INCORPORATED NEW CLASS 2 00	10/06/05	12/08/09	60 56	77 42	0 00	(16 86)	0 00
13 00	06/09/06	12/08/09	393 62	485 09	0 00	(91 47)	0 00
SECURITY TOTAL:			454.18	562.51	0.00	(108.33)	0 00
949746101/WELLS FARGO & COMPANY NEW 15 00	11/19/08	12/08/09	391 18	386 59	0 00	4 59	0 00
98956P102/ZIMMER HLDGS INCORPORATED 3 00	03/20/06	12/08/09	176 24	208 78	0 00	(32 54)	0 00
7 00	06/26/06	12/08/09	411 24	406.41	0 00	4 83	0 00
SECURITY TOTAL:			587.48	615.19	0.00	(27.71)	0 00
G2554F105/COVIDIEN PLC 10 00	10/06/05	12/08/09	468 98	348 23	0 00	120 75	0 00
H89128104/TYCO INTERNATIONAL LIMITED SHS 15 00	10/06/05	12/08/09	529 93	641 95	0 00	(112 02)	0 00
SUBTOTAL LONG TERM GAIN LOSS			24,514.67	34,895 39	0 00	(10,380.72)	0 00
GRAND TOTAL GAIN/LOSS			38,598.14 //	47,775.97	0.00	(9,177.83)	0.00

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Realized Capital Gains/Losses

2009

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
SHORT TERM GAIN LOSS							
14170T101/CAREFUSION CORPORATION							
10 00	11/18/08	09/02/09	188 80	194 38	0 00	(5 58)	0 00
21 00	11/06/08	09/02/09	396 48	457 67	0 00	(61 19)	0 00
0 50	11/18/08	09/10/09	9 53	9 72	0 00	(0 19)	0 00
SECURITY TOTAL:			594 81	661.77	0.00	(66.96)	0 00
257867101/DONNELLEY R R & SONS COMPANY							
35 00	11/24/08	02/05/09	342 96	407 75	0 00	(64.79)	0 00
45 00	11/24/08	02/05/09	433 74	524 25	0 00	(90 51)	0 00
SECURITY TOTAL:			776.70	932.00	0.00	(155.30)	0 00
532716107/LIMITED BRANDS INCORPORATED							
67 00	11/24/08	02/04/09	525 96	546 05	0 00	(20 09)	0 00
SUBTOTAL SHORT TERM GAIN LOSS			1,897.47	2,139.82	0.00	(242.35)	0 00
LONG TERM GAIN LOSS							
257867101/DONNELLEY R R & SONS COMPANY							
1 00	10/27/06	02/04/09	9 54	34 03	0 00	(24 49)	0 00
46 00	05/16/06	02/04/09	438 80	1,534 20	0.00	(1,095 40)	0 00
54 00	05/17/06	02/04/09	515 12	1,792 98	0 00	(1,277 86)	0 00
4 00	10/27/06	02/05/09	38 55	136.12	0 00	(97 57)	0 00
SECURITY TOTAL:			1,002.01	3,497.33	0 00	(2,495.32)	0.00
364760108/GAP INCORPORATED DEL							
30 00	09/06/07	10/05/09	634 87	551 70	0 00	83 17	0 00
144 00	12/19/05	10/05/09	3,047 39	2,593 15	0 00	454 24	0 00
SECURITY TOTAL:			3,682.26	3,144 85	0.00	537 41	0.00
532716107/LIMITED BRANDS INCORPORATED							
10 00	12/11/07	02/04/09	78 50	206 10	0 00	(127 60)	0 00

Realized Capital Gains/Losses (continued)

CUSIP/Security Description Quantity	Date Acquired	Date Sold	Sale Proceeds	Original Cost Basis	Adj/Avg Cost Basis	Gain/Loss Orig Cost	Gain/Loss Adj/Avg Cost
LONG TERM GAIN LOSS							
532716107/LIMITED BRANDS INCORPORATED (Cont)							
14 00	09/06/07	02/04/09	109 90	315 00	0 00	(205 10)	0 00
32 00	09/06/07	02/05/09	269 52	720 00	0 00	(450 48)	0 00
138 00	10/07/05	02/05/09	1,162 28	2,764 12	0 00	(1,601 84)	0 00
SECURITY TOTAL:			1,620.20	4,005.22	0.00	(2,385.02)	0 00
620076109/MOTOROLA INCORPORATED							
216 00	03/07/07	09/18/09	1,868 35	4,032 57	0 00	(2,164 22)	0 00
8 00	03/07/07	09/24/09	66 23	149.35	0 00	(83 12)	0 00
16 00	09/06/07	09/24/09	132 47	278 40	0 00	(145 93)	0 00
59 00	04/04/08	09/24/09	488 48	567 94	0 00	(79 46)	0 00
SECURITY TOTAL:			2,555 53	5,028.26	0 00	(2,472.73)	0 00
717081103/PFIZER INCORPORATED							
0 07	10/07/05	10/23/09	1 23	1 73	0 00	(0 50)	0 00
983024100/WYETH							
1 00	10/27/06	10/16/09	50 40	51 97	0 00	(1 57)	0 00
9 00	09/06/07	10/16/09	453 56	427 86	0 00	25 70	0 00
52 00	10/07/05	10/16/09	2,620 55	2,418 00	0 00	202 55	0 00
SECURITY TOTAL			3,124.51	2,897.83	0.00	226 68	0 00
SUBTOTAL LONG TERM GAIN LOSS							
			11,985.74	18,575.22	0.00	(6,589.48)	0.00
GRAND TOTAL GAIN/LOSS							
			13,883 21 //	20,715.04	0 00	(6,831.83)	0 00

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F

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

SOURCE	AMOUNT
RAYMOND JAMES & ASSOC.	5.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	5.

FORM 990-PF	DIVIDENDS AND INTEREST FROM SECURITIES	STATEMENT	2
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SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
RAYMOND JAMES & ASSOC.	2,441.	0.	2,441.
RAYMOND JAMES & ASSOC. (DEL)	2,651.	0.	2,651.
RAYMOND JAMES & ASSOC. (EAM)	1,490.	0.	1,490.
RAYMOND JAMES & ASSOC. (HQTAX)	10,574.	0.	10,574.
RAYMOND JAMES & ASSOC. (HQTAX)	3,278.	0.	3,278.
RAYMOND JAMES & ASSOC. (IXI)	1,436.	128.	1,308.
RAYMOND JAMES & ASSOC. (LAZ)	1.	0.	1.
TOTAL TO FM 990-PF, PART I, LN 4	21,871.	128.	21,743.

FORM 990-PF	OTHER EXPENSES	STATEMENT	3
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INVESTMENT MGMT FEES	12,913.	12,913.		0.
FOREIGN TAXES PAID	274.	274.		0.
OTHER DEDUCTIONS	45.	45.		0.
NYS FILING FEE	100.	0.		0.
TO FORM 990-PF, PG 1, LN 23	13,332.	13,232.		0.

FORM 990-PF

CORPORATE STOCK

STATEMENT

4

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
RAYMOND JAMES	90,224.	101,261.
RAYMOND JAMES (DEL)	89,188.	91,729.
RAYMOND JAMES (EAM)	78,275.	82,094.
RAYMOND JAMES (IXI)	78,822.	101,602.
TOTAL TO FORM 990-PF, PART II, LINE 10B	336,509.	376,686.

FORM 990-PF

CORPORATE BONDS

STATEMENT

5

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
RAYMOND JAMES (HQTAX)	286,810.	293,683.
TOTAL TO FORM 990-PF, PART II, LINE 10C	286,810.	293,683.

FORM 990-PF	PART VIII - LIST OF OFFICERS, DIRECTORS TRUSTEES AND FOUNDATION MANAGERS	STATEMENT	6
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NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN- SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
MARY GWEN TYDA 103 IVEY LANE FLAT ROCK, NC 28731	TRUSTEE 0.00	0.	0.	0.
GAIL LEVINE 127 HALSEY LANE WATER MILL, NY 11976	TRUSTEE 0.00	0.	0.	0.
JANE HALSEY 258 HALSEY LANE WATER MILL, NY 11976	TRUSTEE 0.00	0.	0.	0.
SUSAN HALSEY-SWANSON P.O. BOX 6 SAGAPONACK, NY 11962	TRUSTEE 0.00	0.	0.	0.
JOHN S. ERWIN 885 THIRD AVE. 16TH FL. NY, NY 10022	TRUSTEE 0.00	0.	0.	0.
TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII		0.	0.	0.

FORM 990-PF

GRANTS AND CONTRIBUTIONS
PAID DURING THE YEAR

STATEMENT 7

RECIPIENT NAME AND ADDRESS	RECIPIENT RELATIONSHIP AND PURPOSE OF GRANT	RECIPIENT STATUS	AMOUNT
CINCINNATI YOUTH COLLABORATIVE	NONE GENERAL CONTRIBUTION	PUBLIC CHARITY	500.
CRISIS NURSERY	NONE GENERAL CONTRIBUTION	PUBLIC CHARITY	1,000.
FOUR SEASONS HOSPICE	NONE GENERAL CONTRIBUTION	PUBLIC CHARITY	1,000.
COMMUNITY FOUNDATION OF GREENVILLE	NONE GENERAL CONTRIBUTION	PUBLIC CHARITY	4,000.
HEIFER PROJECT INTERNATIONAL	NONE GENERAL CONTRIBUTION	PUBLIC CHARITY	5,000.
PARKINSONS DISEASE FOUNDATION	NONE GENERAL CONTRIBUTION	PUBLIC CHARITY	500.
INTREPID FALLEN HEROES	NONE GENERAL CONTRIBUTION	PUBLIC CHARITY	3,000.
MAJ. DAVID CONNOLLY FOUNDATION	NONE GENERAL CONTRIBUTION	PUBLIC CHARITY	1,000.

MEMORIAL SLOAN-KETTERING	NONE GENERAL CONTRIBUTION	PUBLIC CHARITY	1,000.
MIRACLE HOUSE	NONE GENERAL CONTRIBUTION	PUBLIC CHARITY	500.
DOCTORS WITHOUT BORDERS	NONE GENERAL CONTRIBUTION	PUBLIC CHARITY	1,000.
AMERICAN HEART ASSOCIATION	NONE GENERAL CONTRIBUTION	PUBLIC CHARITY	1,000.
LI CHAPTER ARTHRITIS	NONE GENERAL CONTRIBUTION	PUBLIC CHARITY	750.
MULTIPLIE MYELOMA	NONE GENERAL CONTRIBUTION	PUBLIC CHARITY	2,500.
PROJECT HOME	NONE GENERAL CONTRIBUTION	PUBLIC CHARITY	500.
SOUTHAMPTON HOSPITAL FOUNDATION	NONE GENERAL CONTRIBUTION	PUBLIC CHARITY	1,000.
ST JOHN'S CHURCH	NONE GENERAL CONTRIBUTION	PUBLIC CHARITY	1,500.
ST. JUDE CHILDREN'S RESEARCH HOSPITAL	NONE GENERAL CONTRIBUTION	PUBLIC CHARITY	1,750.

THE SMILE TRAIN	NONE GENERAL CONTRIBUTION	PUBLIC CHARITY	750.
USA FOR UNHCR	NONE GENERAL CONTRIBUTION	PUBLIC CHARITY	2,000.
WATER MILL MUSEUM	NONE GENERAL CONTRIBUTION	PUBLIC CHARITY	3,750.
WATER MILL VILLAGE IMPROVEMENT ASSOC.	NONE GENERAL CONTRIBUTION	PUBLIC CHARITY	1,000.
TOTAL TO FORM 990-PF, PART XV, LINE 3A			<u>35,000.</u>

**Application for Extension of Time To File an
Exempt Organization Return**

OMB No. 1545-1709

► File a separate application for each return.

- If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** and check this box ☒
- 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 Form 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
	GWENDOLYN HALSEY-ALBERTSON FOUNDATION	13-7294838
	Number, street, and room or suite no. If a P O box, see instructions	
File by the due date for filing your return. See instructions	103 IVY LANE	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions.	
	FLAT ROCK, NC 28731	

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 |
| ☒ Form 990-PF | ☐ Form 1041-A | ☐ Form 8870 |

MARY GWEN TYDA

- The books are in the care of ► **103 IVY LANE - FLAT ROCK, NC 28731**

Telephone No ► **631-283-4955**

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 **AUGUST 15, 2010**, to file the exempt organization return for the organization named above. The extension is for the organization's return for ☒ 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	\$	0.
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	\$	0.

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.

LHA For Privacy Act and Paperwork Reduction Act Notice, see Instructions.

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