



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



Return of Private Foundation

Department of the Treasury
Internal Revenue Serviceor Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

2009

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 APR 1, 2009, and ending DEC 31, 2009

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
THE JOHN E. AND MARGARET L. LANE FOUNDATION

Number and street (or P.O. box number if mail is not delivered to street address) Room/suite
102 N. CASCADE AVENUE 610

City or town, state, and ZIP code
COLORADO SPRINGS, CO 80903

A Employer identification number
31-1531619

B Telephone number

C If exemption application is pending, check here ☐
D 1 Foreign organizations, check here ☐
2. Foreign organizations meeting the 85% test, check here and attach computation ☐

E If private foundation status was terminated under section 507(b)(1)(A), check here ☐

F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

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

I Fair market value of all assets at end of year (from Part II, col (c), line 16)
\$ **11,417,411.** (Part I, column (d) must be on cash basis.)

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

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received				N/A	
2 Check ☒ if the foundation is not required to attach Sch B					
3 Interest on savings and temporary cash investments		46,136.	46,136.		STATEMENT 1
4 Dividends and interest from securities		147,348.	147,348.		STATEMENT 2
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		-254,944.			
b Gross sales price for all assets on line 6a		5,770,499.			
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		-61,460.	193,484.		
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 STMT 3		10,778.	0.		10,778.
c Other professional fees STMT 4		48,335.	48,335.		0.
17 Interest					
18 Taxes STMT 5		4,858.	2,531.		0.
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses STMT 6		1,120.	0.		1,120.
24 Total operating and administrative expenses. Add lines 13 through 23		65,091.	50,866.		11,898.
25 Contributions, gifts, grants paid		706,500.			706,500.
26 Total expenses and disbursements. Add lines 24 and 25		771,591.	50,866.		718,398.
27 Subtract line 26 from line 12		-833,051.			
a Excess of revenue over expenses and disbursements			142,618.		
b Net investment income (if negative, enter -0-)					
c Adjusted net income (if negative, enter -0-)				N/A	

THE JOHN E. AND MARGARET L. LANE

Form 990-PF (2009)

FOUNDATION

31-1531619

Page 2

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	6,542.	3,290.	3,290.
	2 Savings and temporary cash investments	5,462,391.	1,423,181.	1,423,181.
	3 Accounts receivable ▶			
	Less allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons			
	7 Other notes and loans receivable ▶			
	Less allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments - U S and state government obligations STMT 8	958,162.	1,342,998.	1,391,762.
	b Investments - corporate stock STMT 9	3,971,142.	6,706,920.	7,665,994.
	c Investments - corporate bonds STMT 10	0.	907,768.	913,273.
11 Investments - land, buildings, and equipment basis ▶				
Less accumulated depreciation ▶				
12 Investments - mortgage loans				
13 Investments - other	818,967.			
14 Land, buildings, and equipment basis ▶				
Less accumulated depreciation ▶				
15 Other assets (describe ▶ STATEMENT 11)	0.	0.	19,911.	
16 Total assets (to be completed by all filers)	11,217,204.	10,384,157.	11,417,411.	
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 ▶ ☐			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☒			
	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	11,217,204.	10,384,157.	
30 Total net assets or fund balances	11,217,204.	10,384,157.		
31 Total liabilities and net assets/fund balances	11,217,204.	10,384,157.		

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)	11,217,204.
2 Enter amount from Part I, line 27a	-833,051.
3 Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 7	4.
4 Add lines 1, 2, and 3	10,384,157.
5 Decreases not included in line 2 (itemize) ▶	0.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	10,384,157.

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 STATEMENTS			
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 5,770,499.		6,025,443.	-254,944.

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

(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
a			
b			
c			
d			
e			-254,944.

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	-254,944.
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	302,084.	7,287,065.	.041455
2007	282,779.	7,034,106.	.040201
2006	242,011.	5,339,486.	.045325
2005	146,627.	5,291,355.	.027711
2004	56,100.	2,878,055.	.019492

2 Total of line 1, column (d)	2	.174184
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	.034837
4 Enter the net value of noncharitable-use assets for 2009 from Part X, line 5	4	10,385,502.
5 Multiply line 4 by line 3	5	361,800.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	1,426.
7 Add lines 5 and 6	7	363,226.
8 Enter qualifying distributions from Part XII, line 4	8	718,398.

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	1,426.
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	1,426.
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	1,426.
6 Credits/Payments			
a 2009 estimated tax payments and 2008 overpayment credited to 2009		6a	4,567.
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	4,567.
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	3,141.
11 Enter the amount of line 10 to be Credited to 2010 estimated tax ☒ 3,141. Refunded ☐		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
1c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation ☒ \$ 0. (2) On foundation managers ☒ \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☒ \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities.		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T.		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV.	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ☒ CO		
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

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? Website address ► N/A	13	X	
14	The books are in care of ► MARGARET L. LANE Telephone no ► Located at ► ENTITY'S ADDRESS ZIP+4 ► 80907			
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		X
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2009?		X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a At the end of tax year 2009, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2009? If "Yes," list the years ►	☐ Yes ☒ No	
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions)	N/A	
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)	N/A	
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2009?		X

Form 990-PF (2009)

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)**5a** During the year did the foundation pay or incur any amount to

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No**b** If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

N/A

Organizations relying on a current notice regarding disaster assistance check here

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

N/A

☐ Yes ☐ No

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

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

If "Yes" to 6b, file Form 8870

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

N/A

b If yes, did the foundation receive any proceeds or have any net income attributable to the transaction?☐ Yes ☒ No**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
MARGARET L. LANE 102 N. CASCADE AVENUE, SUITE 610 COLORADO SPRINGS, CO 80903	PRESIDENT 0.00	0.	0.	0.
PHILIP R. LANE 102 N. CASCADE AVENUE, SUITE 610 COLORADO SPRINGS, CO 80903	SECRETARY/TREASURER 0.00	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

Form 990-PF (2009)

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		
Total number of others receiving over \$50,000 for professional services		0

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 NONE	
	0.
2	
3	
4	

Part IX-B Summary of Program-Related Investments

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

	Amount
1 NONE	
	0.
2	
All other program-related investments See instructions	
3 NONE	
	0.
	0.
Total. Add lines 1 through 3	0.

Form 990-PF (2009)

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	7,047,194.
b	Average of monthly cash balances	1b	3,496,463.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	10,543,657.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	10,543,657.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	158,155.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	10,385,502.
6	Minimum investment return. Enter 5% of line 5. ADJUSTED FOR SHORT TAX PERIOD	6	391,232.

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	391,232.
2a	Tax on investment income for 2009 from Part VI, line 5	2a	1,426.
b	Income tax for 2009 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	1,426.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	389,806.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	389,806.
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	389,806.

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	718,398.
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	718,398.
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	1,426.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	716,972.

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2008	(c) 2008	(d) 2009
1 Distributable amount for 2009 from Part XI, line 7				389,806.
2 Undistributed income, if any, as of the end of 2009				
a Enter amount for 2008 only			362,962.	
b Total for prior years:				
2007 , _____ , _____		7,758.		
3 Excess distributions carryover, if any, to 2009:				
a From 2004				
b From 2005				
c From 2006				
d From 2007				
e From 2008				
f Total of lines 3a through e	0.			
4 Qualifying distributions for 2009 from Part XII, line 4: ► \$ 718,398.				
a Applied to 2008, but not more than line 2a			362,962.	
b Applied to undistributed income of prior years (Election required - see instructions) *		7,758.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2009 distributable amount				347,678.
e Remaining amount distributed out of corpus	0.			
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	0.			
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				42,128.
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	0.			
9 Excess distributions carryover to 2010. Subtract lines 7 and 8 from line 6a	0.			
10 Analysis of line 9:				
a Excess from 2005				
b Excess from 2006				
c Excess from 2007				
d Excess from 2008				
e Excess from 2009				

* SEE STATEMENT 12

Form 990-PF (2009)

Part XIV Private Operating Foundations (see instructions and Part VII-A, question 9)

N/A

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2009, enter the date of the ruling



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

☐ 4942(1)(3) or ☐ 4942(1)(5)

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

b 85% of line 2a

c Qualifying distributions from Part XII,
line 4 for each year listed

d Amounts included in line 2c not used directly for active conduct of exempt activities

e Qualifying distributions made directly for active conduct of exempt activities

Subtract line 2d from line 2c

3 Complete 3a, b, or c for the alternative test relied upon

(1) Value of all assets

(2) Value of assets qualifying under section 4942(j)(3)(B)(i)

b "Endowment" alternative test - enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed

c "Support" alternative test - enter

(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)

(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)

(3) Largest amount of support from an exempt organization

(4) Gross investment income

[illegible]

Part XV	Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year-see the instructions.)
----------------	--

1 Information Regarding Foundation Managers:

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

MARGARET L. LANE

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

NONE

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

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

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

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

c Any submission deadlines

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

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
<i>a Paid during the year</i>				
SEE STATEMENT 13				
Total			▶ 3a	706,500.
<i>b Approved for future payment</i>				
NONE				
Total			▶ 3b	0.

Part XVII

- | | 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]

☐ 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>Margaret Lane</u>		Date <u>6-8-10</u>	Title <u>President</u>
	Preparer's signature <u>Maulen L. Beverly</u>		Date <u>6/7/10</u>	Check if self-employed ☐
Paid Preparer's Use Only	Firm's name (or yours if self-employed), address, and ZIP code <u>STOCKMAN KAST RYAN & CO, LLP</u> <u>102 N. CASCADE AVENUE, SUITE 400</u> <u>COLORADO SPRINGS, CO 80903</u>			Preparer's identifying number <u>P00024141</u>
	EIN <u> </u>			Phone no <u>719-630-1186</u>

Form **990-PF** (2009)

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold, e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co		(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a	SEE ATTACHED ACCOUNT 17695 STATEMENT	P	VARIOUS	VARIOUS
b	SEE ATTACHED ACCOUNT 17695 STATEMENT	P	VARIOUS	VARIOUS
c	SEE ATTACHED ACCOUNT 17696 STATEMENT	P	VARIOUS	VARIOUS
d	SEE ATTACHED ACCOUNT 17696 STATEMENT	P	VARIOUS	VARIOUS
e	SEE ATTACHED ACCOUNT 17697 STATEMENT	P	VARIOUS	VARIOUS
f	SEE ATTACHED ACCOUNT 17697 STATEMENT	P	VARIOUS	VARIOUS
g	SEE ATTACHED ACCOUNT 13151 STATEMENT	P	VARIOUS	VARIOUS
h	SEE ATTACHED ACCOUNT 13151 STATEMENT	P	VARIOUS	VARIOUS
i	SEE ATTACHED ACCOUNT 10235 STATEMENT	P	VARIOUS	VARIOUS
j	SEE ATTACHED ACCOUNT 10235 STATEMENT	P	VARIOUS	VARIOUS
k	SEE ATTACHED ACCOUNT 10236 STATEMENT	P	VARIOUS	VARIOUS
l	SEE ATTACHED ACCOUNT 10236 STATEMENT	P	VARIOUS	VARIOUS
m	RETURN OF PRINCIPAL ON ACCOUNT 24173	P	VARIOUS	VARIOUS
n	SEE ATTACHED ACCOUNT 24175 STATEMENT	P	VARIOUS	VARIOUS
o	SEE ATTACHED ACCOUNT 24176 STATEMENT	P	VARIOUS	VARIOUS

(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 217,951.		213,657.	4,294.
b 252,123.		327,731.	-75,608.
c 252,179.		251,321.	858.
d 106,584.		146,127.	-39,543.
e 490,936.		490,020.	916.
f 122,669.		154,710.	-32,041.
g 2,212,155.		2,094,713.	117,442.
h 642,158.		810,480.	-168,322.
i 127,754.		104,221.	23,533.
j 104,339.		128,743.	-24,404.
k 58,033.		55,806.	2,227.
l 175,919.		178,384.	-2,465.
m 74,705.		74,705.	0.
n 98,492.		83,669.	14,823.
o 102,755.		92,189.	10,566.

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			4,294.
b			-75,608.
c			858.
d			-39,543.
e			916.
f			-32,041.
g			117,442.
h			-168,322.
i			23,533.
j			-24,404.
k			2,227.
l			-2,465.
m			0.
n			14,823.
o			10,566.

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

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

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	3,262.3552 SHS GENESEE BALANCED FUND LTD	P	VARIOUS	VARIOUS
b	GPS INCOME FUND	P	VARIOUS	VARIOUS
c	CASH IN LIEU	P	VARIOUS	VARIOUS
d				
e				
f				
g				
h				
i				
j				
k				
l				
m				
n				
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 612,507.		670,000.	-57,493.
b 119,239.		148,967.	-29,728.
c 1.			1.
d			
e			
f			
g			
h			
i			
j			
k			
l			
m			
n			
o			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Losses (from col (h)) Gains (excess of col (h) gain over col (k), but not less than "-0-")
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	
a			-57,493.
b			-29,728.
c			1.
d			
e			
f			
g			
h			
i			
j			
k			
l			
m			
n			
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	-254,944.
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

THE JOHN E. AND MARGARET L. LANE FOUNDATION
17695

Description	Quantity	Date Acquired	Cost	Date Sold	Proceeds	Gain/Loss	LT/ST
TIME WARNER INC	0 3333	1/7/2009	7 72	3/27/2009	7.31	(0 41)	ST
TIME WARNER CABLE INC	0 1563	1/7/2009	4 75	3/30/2009	4 28	(0 47)	ST
KOHL'S CORP	22	9/15/2008	1,106 60	4/2/2009	997.16	(109 44)	ST
WESTERN UNION COMPANY (THE)	19	4/30/2008	437 67	4/2/2009	248.55	(189 12)	ST
GOLDMAN SACHS GROUP INC	13	10/27/2008	1,217 95	4/9/2009	1,540 87	322 92	ST
WESTERN UNION COMPANY (THE)	84	4/30/2008	1,934 97	4/16/2009	1,262.59	(672 38)	ST
BEST BUY INC	10	9/11/2008	442 33	4/17/2009	395 95	(46 38)	ST
BEST BUY INC	16	9/12/2008	709 39	4/21/2009	626 66	(82 73)	ST
BEST BUY INC	8	9/17/2008	323 97	4/21/2009	313 33	(10 64)	ST
BEST BUY INC	5	9/11/2008	221 16	4/21/2009	195 83	(25 33)	ST
GOLDMAN SACHS GROUP INC	3	10/27/2008	281 06	4/22/2009	370.34	89 28	ST
ANNALY CAPITAL MANAGEMENT INC	99	6/30/2008	1,545 30	4/30/2009	1,403.30	(142 00)	ST
ANNALY CAPITAL MANAGEMENT INC	75	6/27/2008	1,165 28	4/30/2009	1,063 11	(102 17)	ST
ROCKWELL COLLINS INC	54	3/17/2009	1,675 47	5/1/2009	2,068 83	393 36	ST
ACE LIMITED	20	9/26/2008	1,160 22	5/11/2009	858.74	(301 48)	ST
ACE LIMITED	30	9/29/2008	1,643 96	5/11/2009	1,288.12	(355 84)	ST
CARDINAL HEALTH INC	51	10/6/2008	2,473 10	5/15/2009	1,785 59	(687.51)	ST
CVS CAREMARK CORP	27	4/1/2009	753 65	5/18/2009	827 68	74.03	ST
ANNALY CAPITAL MANAGEMENT INC	71	6/30/2008	1,108 25	5/29/2009	1,000 82	(107 43)	ST
ANNALY CAPITAL MANAGEMENT INC	3	7/15/2008	42 98	5/29/2009	42.29	(0 69)	ST
BEST BUY INC	14	9/17/2008	566 96	6/25/2009	476.19	(90 77)	ST
BEST BUY INC	18	9/18/2008	713 67	6/25/2009	612 25	(101 42)	ST
J C PENNEY CO INC	28	9/29/2008	942 93	6/25/2009	784.61	(158 32)	ST
MONSANTO CO NEW	12	3/16/2009	983 64	6/26/2009	904 21	(79 43)	ST
ADOBE SYSTEMS INC (DE)	66	8/18/2008	2,900 35	7/2/2009	1,821 73	(1,078 62)	ST
ADOBE SYSTEMS INC (DE)	33	9/2/2008	1,434 73	7/2/2009	910 86	(523 87)	ST
ALLERGAN INC	21	2/23/2009	842 59	7/2/2009	981 78	139 19	ST
ALLERGAN INC	21	9/2/2008	1,166 96	7/2/2009	981 77	(185 19)	ST
AMGEN INC	11	3/13/2009	550 25	7/2/2009	566 94	16 69	ST
ANNALY CAPITAL MANAGEMENT INC	10	11/6/2008	135 56	7/2/2009	153 22	17.66	ST
ANNALY CAPITAL MANAGEMENT INC	62	7/15/2008	888 30	7/2/2009	949 97	61 67	ST
ANNALY CAPITAL MANAGEMENT INC	64	9/16/2008	906 99	7/2/2009	980 61	73 62	ST
ANNALY CAPITAL MANAGEMENT INC	79	2/5/2009	1,175.66	7/2/2009	1,210 45	34 79	ST
AON CORP	97	5/1/2009	3,567 03	7/2/2009	3,658 03	91 00	ST
BANK NEW YORK MELLON CORP	91	7/18/2008	3,253 10	7/2/2009	2,574 46	(678 64)	ST
BANK NEW YORK MELLON CORP	7	9/18/2008	227 89	7/2/2009	198 04	(29 85)	ST
BANK NEW YORK MELLON CORP	40	9/30/2008	1,208.63	7/2/2009	1,131 61	(77 02)	ST
BEST BUY INC	16	9/18/2008	634.38	7/2/2009	520 34	(114 04)	ST
BEST BUY INC	5	1/2/2009	139.79	7/2/2009	162 61	22 82	ST
BEST BUY INC	45	9/24/2008	1,707.61	7/2/2009	1,463.45	(244 16)	ST
BEST BUY INC	47	11/20/2008	881.60	7/2/2009	1,528 49	646 89	ST
BEST BUY INC	42	10/27/2008	947 66	7/2/2009	1,365.89	418 23	ST
BEST BUY INC	26	11/13/2008	562 91	7/2/2009	845 55	282 64	ST
BEST BUY INC	6	1/9/2009	168 00	7/2/2009	195 12	27.12	ST
BOSTON SCIENTIFIC CORP	129	7/24/2008	1,586 56	7/2/2009	1,270 87	(315 69)	ST
BOSTON SCIENTIFIC CORP	169	12/30/2008	1,239 04	7/2/2009	1,664 94	425.90	ST
BOSTON SCIENTIFIC CORP	85	7/23/2008	1,057 88	7/2/2009	837 40	(220 48)	ST
BOSTON SCIENTIFIC CORP	38	9/17/2008	467 78	7/2/2009	374 37	(93 41)	ST
CANADIAN NATL RAILWAY CO	33	6/22/2009	1,362 31	7/2/2009	1,387 61	25 30	ST
CARNIVAL CORP	73	3/13/2009	1,499 09	7/2/2009	1,851 98	352 89	ST
CARNIVAL CORP	55	11/20/2008	842 42	7/2/2009	1,395 33	552 91	ST
CARNIVAL CORP	68	11/21/2008	1,028 12	7/2/2009	1,725 13	697 01	ST
CARNIVAL CORP	48	6/30/2009	1,229 63	7/2/2009	1,217 75	(11 88)	ST
CATERPILLAR INC	39	5/13/2009	1,418 64	7/2/2009	1,258 51	(160 13)	ST
CATERPILLAR INC	29	6/30/2009	960 83	7/2/2009	935 80	(25 03)	ST
COVIDIEN PLC DUBLIN-USD	18	7/17/2008	867 71	7/2/2009	648 02	(219 69)	ST
COVIDIEN PLC DUBLIN-USD	22	2/25/2009	785 68	7/2/2009	792 02	6 34	ST
DELTA AIR LINES INC	65	7/28/2008	447 13	7/2/2009	381 59	(65 54)	ST
DELTA AIR LINES INC	110	10/20/2008	996 67	7/2/2009	645 76	(350.91)	ST
DELTA AIR LINES INC	36	10/22/2008	359 84	7/2/2009	211.34	(148 50)	ST
DELTA AIR LINES INC	45	8/6/2008	379 84	7/2/2009	264.17	(115 67)	ST
DELTA AIR LINES INC	45	10/28/2008	353 82	7/2/2009	264.17	(89 65)	ST

DELTA AIR LINES INC	90	10/21/2008	870 99	7/2/2009	528 35	(342 64)	ST
DELTA AIR LINES INC	65	10/27/2008	500 08	7/2/2009	381 59	(118.49)	ST
DELTA AIR LINES INC	90	11/24/2008	628 72	7/2/2009	528 35	(100 37)	ST
DELTA AIR LINES INC	106	1/13/2009	1,166 17	7/2/2009	622 28	(543 89)	ST
DELTA AIR LINES INC	264	12/18/2008	2,901 04	7/2/2009	1,549 82	(1,351.22)	ST
DELTA AIR LINES INC	108	12/31/2008	1,222 17	7/2/2009	634 02	(588.15)	ST
DELTA AIR LINES INC	26	1/15/2009	271.36	7/2/2009	152 63	(118.73)	ST
DEVON ENERGY CORP NEW	33	6/30/2009	1,788.71	7/2/2009	1,734 76	(53 95)	ST
EATON CORP	20	12/29/2008	932 04	7/2/2009	875 69	(56 35)	ST
EOG RESOURCES INC	22	9/29/2008	1,849 43	7/2/2009	1,418 79	(430 64)	ST
EXXON MOBIL CORP	22	7/24/2008	1,773 10	7/2/2009	1,514 72	(258 38)	ST
FORD MOTOR COMPANY	254	5/12/2009	1,385 04	7/2/2009	1,481 79	96 75	ST
FORD MOTOR COMPANY	131	5/19/2009	722 65	7/2/2009	764 23	41 58	ST
FORD MOTOR COMPANY	121	6/4/2009	770 18	7/2/2009	705 90	(64 28)	ST
FRANKLIN RESOURCES INC	6	12/5/2008	365 41	7/2/2009	426 61	61 20	ST
FRANKLIN RESOURCES INC	20	3/13/2009	955 23	7/2/2009	1,422 04	466 81	ST
FRANKLIN RESOURCES INC	32	9/18/2008	2,802 02	7/2/2009	2,275 27	(526 75)	ST
FRANKLIN RESOURCES INC	18	12/26/2008	1,066 97	7/2/2009	1,279 84	212 87	ST
FRANKLIN RESOURCES INC	45	11/20/2008	2,396 23	7/2/2009	3,199 59	803 36	ST
FRANKLIN RESOURCES INC	22	12/1/2008	1,242.15	7/2/2009	1,564 25	322 10	ST
GENERAL ELECTRIC CO	85	11/26/2008	1,358 18	7/2/2009	983 76	(374 42)	ST
GENERAL ELECTRIC CO	8	11/28/2008	136 27	7/2/2009	92 60	(43 67)	ST
GOLDMAN SACHS GROUP INC	20	12/31/2008	1,712 95	7/2/2009	2,900 75	1,187 80	ST
GOLDMAN SACHS GROUP INC	1	10/27/2008	93 69	7/2/2009	145 04	51 35	ST
GOLDMAN SACHS GROUP INC	12	2/9/2009	1,165 65	7/2/2009	1,740 45	574 80	ST
GOLDMAN SACHS GROUP INC	13	11/18/2008	794 15	7/2/2009	1,885 49	1,091 34	ST
GOLDMAN SACHS GROUP INC	18	2/3/2009	1,495 55	7/2/2009	2,610 67	1,115 12	ST
GOLDMAN SACHS GROUP INC	37	11/21/2008	1,899 37	7/2/2009	5,366.38	3,467 01	ST
GOLDMAN SACHS GROUP INC	10	12/2/2008	640 65	7/2/2009	1,450.37	809 72	ST
HALLIBURTON CO HOLDINGS CO	47	5/4/2009	1,037 25	7/2/2009	921.74	(115 51)	ST
HALLIBURTON CO HOLDINGS CO	60	6/2/2009	1,434 19	7/2/2009	1,176 69	(257 50)	ST
HALLIBURTON CO HOLDINGS CO	117	6/30/2009	2,427.75	7/2/2009	2,294 54	(133 21)	ST
HERTZ GLOBAL HOLDINGS INC	94	8/7/2008	841 87	7/2/2009	783.19	(58.68)	ST
HERTZ GLOBAL HOLDINGS INC	160	2/24/2009	530 88	7/2/2009	1,333 09	802.21	ST
HERTZ GLOBAL HOLDINGS INC	135	2/25/2009	436 64	7/2/2009	1,124 79	688 15	ST
HERTZ GLOBAL HOLDINGS INC	213	2/26/2009	694 83	7/2/2009	1,774.66	1,079.83	ST
HESS CORP	14	3/13/2009	839 38	7/2/2009	692 34	(147 04)	ST
HESS CORP	17	3/31/2009	928 70	7/2/2009	840 70	(88 00)	ST
HESS CORP	8	3/30/2009	437 55	7/2/2009	395 62	(41 93)	ST
HESS CORP	31	6/2/2009	1,980 09	7/2/2009	1,533 03	(447 06)	ST
HESS CORP	22	9/17/2008	1,778 79	7/2/2009	1,087 96	(690 83)	ST
HOME DEPOT INC	161	3/13/2009	3,311 37	7/2/2009	3,672 62	361 25	ST
INTEL CORP	84	4/1/2009	1,254 53	7/2/2009	1,411 49	156 96	ST
INTEL CORP	36	4/9/2009	577 52	7/2/2009	604 93	27 41	ST
INTEL CORP	68	6/30/2009	1,115 38	7/2/2009	1,142 64	27 26	ST
J C PENNEY CO INC	2	9/29/2008	67 35	7/2/2009	54 52	(12 83)	ST
J C PENNEY CO INC	118	10/20/2008	2,534 20	7/2/2009	3,216 83	682 63	ST
J C PENNEY CO INC	44	10/8/2008	1,184 01	7/2/2009	1,199.50	15 49	ST
J C PENNEY CO INC	32	10/27/2008	620 90	7/2/2009	872.36	251 46	ST
J CREW GROUP INC	60	8/4/2008	1,747 87	7/2/2009	1,509 32	(238 55)	ST
J CREW GROUP INC	5	8/5/2008	150 00	7/2/2009	125.78	(24.22)	ST
J CREW GROUP INC	26	8/7/2008	751 30	7/2/2009	654 04	(97.26)	ST
JPMORGAN CHASE & CO	39	9/15/2008	1,569 40	7/2/2009	1,290 96	(278 44)	ST
JPMORGAN CHASE & CO	48	12/1/2008	1,392 00	7/2/2009	1,588 88	196 88	ST
KOHL'S CORP	46	10/20/2008	1,416 93	7/2/2009	1,914 10	497 17	ST
KOHL'S CORP	30	11/13/2008	845 25	7/2/2009	1,248 33	403 08	ST
KOHL'S CORP	33	9/15/2008	1,659 91	7/2/2009	1,373 16	(286 75)	ST
KOHL'S CORP	32	10/27/2008	903 58	7/2/2009	1,331 55	427 97	ST
KOHL'S CORP	61	10/3/2008	2,589 25	7/2/2009	2,538 26	(50 99)	ST
KOHL'S CORP	14	12/31/2008	506 38	7/2/2009	582 55	76 17	ST
LOWES COMPANIES INC	72	9/15/2008	1,792 46	7/2/2009	1,337 02	(455 44)	ST
LOWES COMPANIES INC	5	9/12/2008	124 90	7/2/2009	92 85	(32 05)	ST
LOWES COMPANIES INC	112	9/16/2008	2,734 65	7/2/2009	2,079 82	(654 83)	ST
LOWES COMPANIES INC	44	9/18/2008	986.43	7/2/2009	817 07	(169 36)	ST
M & T BK CORP	10	12/30/2008	542 06	7/2/2009	532 05	(10 01)	ST
M & T BK CORP	38	12/19/2008	2,140 52	7/2/2009	2,021 79	(118 73)	ST
M & T BK CORP	6	12/31/2008	340 64	7/2/2009	319 23	(21 41)	ST
M & T BK CORP	30	3/13/2009	1,109 84	7/2/2009	1,596 16	486 32	ST
MARRIOTT INTL INC NEW CL A	160	3/13/2009	2,463 78	7/2/2009	3,280 32	816 54	ST
MARRIOTT INTL INC NEW CL A	42	6/30/2009	922 48	7/2/2009	861 08	(61 40)	ST
MASCO CORP DE	10	12/29/2008	103 69	7/2/2009	91 21	(12 48)	ST
MASCO CORP DE	19	9/16/2008	348 84	7/2/2009	173 30	(175 54)	ST

MASCO CORP DE	5	1/2/2009	54.78	7/2/2009	45 61	(9 17)	ST
MASCO CORP DE	15	12/31/2008	164.66	7/2/2009	136 82	(27 84)	ST
MASCO CORP DE	85	9/17/2008	1,531.25	7/2/2009	775 29	(755 96)	ST
MASCO CORP DE	41	1/7/2009	450.46	7/2/2009	373 96	(76 50)	ST
MASCO CORP DE	80	11/3/2008	797 03	7/2/2009	729 68	(67 35)	ST
METLIFE INC	40	6/17/2009	1,159 60	7/2/2009	1,147.33	(12 27)	ST
METLIFE INC	36	6/18/2009	1,096 13	7/2/2009	1,032 59	(63 54)	ST
METLIFE INC	50	7/1/2009	1,487 10	7/2/2009	1,434 16	(52 94)	ST
MOODYS CORPORATION	22	9/18/2008	758 36	7/2/2009	577 13	(181.23)	ST
MOODYS CORPORATION	27	7/21/2008	939 04	7/2/2009	708 30	(230.74)	ST
MOODYS CORPORATION	91	2/25/2009	1,610 73	7/2/2009	2,387 23	776.50	ST
MORGAN STANLEY	107	4/23/2009	2,320 25	7/2/2009	2,906 26	586.01	ST
MORGAN STANLEY	85	3/19/2009	1,870 77	7/2/2009	2,308 71	437 94	ST
MORGAN STANLEY	12	5/7/2009	342 74	7/2/2009	325 94	(16 80)	ST
MORGAN STANLEY	26	4/2/2009	613 75	7/2/2009	706 19	92 44	ST
MORGAN STANLEY	92	5/8/2009	2,366 37	7/2/2009	2,498 83	132 46	ST
OCCIDENTAL PETROLEUM CORP-DEL	31	3/24/2009	1,820 58	7/2/2009	1,958 52	137 94	ST
OMNICOM GROUP INC	69	5/12/2009	2,176.87	7/2/2009	2,135 57	(41 30)	ST
PNC FINANCIAL SERVICES GROUP	7	7/16/2008	372 47	7/2/2009	262 51	(109 96)	ST
PULTE HOMES INC	87	5/20/2009	862.77	7/2/2009	753 57	(109 20)	ST
PULTE HOMES INC	145	6/4/2009	1,234 72	7/2/2009	1,255 95	21 23	ST
SCHLUMBERGER LTD	23	5/15/2009	1,216.14	7/2/2009	1,197 39	(18 75)	ST
SCHLUMBERGER LTD	18	11/24/2008	828.90	7/2/2009	937 09	108 19	ST
SCHLUMBERGER LTD	29	6/22/2009	1,525 33	7/2/2009	1,509 76	(15 57)	ST
STATE STREET CORP	29	5/12/2009	1,076 51	7/2/2009	1,377 27	300 76	ST
STATE STREET CORP	25	4/13/2009	958.52	7/2/2009	1,187 30	228 78	ST
STATE STREET CORP	25	4/14/2009	906.44	7/2/2009	1,187 30	280 86	ST
STATE STREET CORP	25	5/27/2009	1,085 05	7/2/2009	1,187 31	102 26	ST
SUNTRUST BANKS INC	155	6/30/2009	2,532.13	7/2/2009	2,512 79	(19 34)	ST
SUNTRUST BANKS INC	38	7/1/2009	616 35	7/2/2009	616 04	(0 31)	ST
TARGET CORP	27	11/19/2008	811 25	7/2/2009	1,012 75	201 50	ST
TARGET CORP	66	12/18/2008	2,374 01	7/2/2009	2,475 60	101 59	ST
TARGET CORP	60	10/16/2008	2,105 59	7/2/2009	2,250 55	144 96	ST
TARGET CORP	11	12/12/2008	403 37	7/2/2009	412 60	9 23	ST
TARGET CORP	26	11/6/2008	966 53	7/2/2009	975 24	8 71	ST
TARGET CORP	20	11/18/2008	595 35	7/2/2009	750 18	154 83	ST
TARGET CORP	96	12/26/2008	3,114 71	7/2/2009	3,600 88	486 17	ST
TARGET CORP	3	3/16/2009	89 72	7/2/2009	112 52	22 80	ST
TIME WARNER CABLE INC	18	1/7/2009	547 34	7/2/2009	548 98	1 64	ST
TIME WARNER INC	72	1/7/2009	1,667 91	7/2/2009	1,764 85	96 94	ST
UNITEDHEALTH GROUP INC	57	2/27/2009	1,151 15	7/2/2009	1,384 03	232.88	ST
UNITEDHEALTH GROUP INC	35	2/24/2009	849 66	7/2/2009	849 85	0 19	ST
UNITEDHEALTH GROUP INC	26	3/16/2009	560 60	7/2/2009	631 31	70 71	ST
UNITEDHEALTH GROUP INC	43	3/27/2009	912 03	7/2/2009	1,044 10	132 07	ST
VERIZON COMMUNICATIONS	35	5/1/2009	1,061.00	7/2/2009	1,058 37	(2 63)	ST
VERIZON COMMUNICATIONS	39	5/29/2009	1,134.18	7/2/2009	1,179 33	45 15	ST
VERIZON COMMUNICATIONS	70	6/19/2009	2,079.76	7/2/2009	2,116 74	36 98	ST
WELLS FARGO & CO NEW	65	11/13/2008	1,749 77	7/2/2009	1,541 27	(208 50)	ST
WELLS FARGO & CO NEW	23	12/31/2008	659.96	7/2/2009	545 37	(114 59)	ST
WELLS FARGO & CO NEW	10	11/14/2008	276 88	7/2/2009	237 12	(39 76)	ST
WELLS FARGO & CO NEW	38	11/17/2008	1,048.13	7/2/2009	901 05	(147.08)	ST
WELLS FARGO & CO NEW	56	5/11/2009	1,571 63	7/2/2009	1,327 87	(243.76)	ST
ZIONS BANCORP	20	10/20/2008	693 97	7/2/2009	226 43	(467 54)	ST
ZIONS BANCORP	26	1/7/2009	613 39	7/2/2009	294 36	(319 03)	ST
ZIONS BANCORP	45	10/17/2008	1,590 50	7/2/2009	509 48	(1,081 02)	ST
ZIONS BANCORP	136	3/16/2009	1,453 35	7/2/2009	1,539 75	86 40	ST
ZIONS BANCORP	30	10/16/2008	1,061 68	7/2/2009	339 65	(722 03)	ST
MARRIOTT INTL INC NEW CL A	0 4676	3/13/2009	7 20	7/30/2009	11 07	3 87	ST
MARRIOTT INTL INC NEW CL A	0 1228	6/30/2009	2 70	7/30/2009	2 91	0 21	ST

Total Short Term

213,656.57

217,951.00

4,294.43

BANK NEW YORK MELLON CORP	7.5424	10/22/2004	247.55	4/13/2009	240 99	(6 56)	LT
BANK NEW YORK MELLON CORP	1.9834	10/25/2004	64 52	4/13/2009	63 37	(1 15)	LT
BANK NEW YORK MELLON CORP	2 9336	1/27/2004	97 95	4/13/2009	93 73	(4 22)	LT
BANK NEW YORK MELLON CORP	6 5996	10/25/2004	214 68	4/13/2009	210 86	(3 82)	LT
BANK NEW YORK MELLON CORP	14 1421	2/12/2004	483 17	4/13/2009	451 85	(31 32)	LT
BANK NEW YORK MELLON CORP	8 4852	2/12/2004	289 91	4/13/2009	271.11	(18 80)	LT
BANK NEW YORK MELLON CORP	11 3137	10/22/2004	371 33	4/13/2009	361 48	(9 85)	LT
GENERAL ELECTRIC CO	60	3/10/2004	1,867 24	4/13/2009	736 37	(1,130 87)	LT
GENERAL ELECTRIC CO	12	6/15/2004	380 49	4/14/2009	149 26	(231 23)	LT
GENERAL ELECTRIC CO	3	3/10/2004	93 36	4/14/2009	37 32	(56 04)	LT

ARCHER-DANIELS-MIDLAND CO	25	12/31/2007	1,171 46	4/16/2009	649 93	(521 53)	LT
QUALCOMM INC	18	7/23/2007	762 01	4/30/2009	772 21	10 20	LT
QUALCOMM INC	25	7/25/2007	1,061 75	4/30/2009	1,072 52	10 77	LT
BB&T CORP	27	3/17/2008	856 14	5/4/2009	683 37	(172 77)	LT
BB&T CORP	24	3/12/2008	787 21	5/4/2009	607 44	(179 77)	LT
CHEVRON CORP	14	7/12/2007	1,302 07	5/5/2009	921 62	(380 45)	LT
CHEVRON CORP	14	6/26/2007	1,159 30	5/5/2009	921 61	(237 69)	LT
CVS CAREMARK CORP	10	3/19/2007	331.12	5/6/2009	322 78	(8.34)	LT
CVS CAREMARK CORP	15	3/12/2007	480 92	5/6/2009	484 18	3 26	LT
COCA COLA ENTERPRISES INC	17	9/20/2006	354 83	5/7/2009	294 71	(60 12)	LT
COCA COLA ENTERPRISES INC	28	9/21/2006	581 46	5/7/2009	485 40	(96 06)	LT
WAL-MART STORES INC	20	1/25/2008	969 55	5/11/2009	1,013 54	43 99	LT
ABBOTT LABORATORIES	13	5/1/2007	736 37	5/12/2009	586 50	(149 87)	LT
ABBOTT LABORATORIES	11	4/26/2007	628 22	5/12/2009	496 27	(131 95)	LT
CAMPBELL SOUP CO	32	9/11/2007	1,126 20	5/12/2009	857 39	(268 81)	LT
CAMPBELL SOUP CO	7	9/12/2007	245 19	5/12/2009	187 55	(57 64)	LT
AMGEN INC	5	11/7/2007	281 41	5/13/2009	241 36	(40 05)	LT
WASTE MGMT INC DEL	33	6/27/2005	927 19	5/15/2009	884 60	(42 59)	LT
WASTE MGMT INC DEL	7	5/15/2006	255 71	5/15/2009	187 64	(68 07)	LT
WASTE MGMT INC DEL	50	10/26/2007	1,788 36	5/15/2009	1,340 31	(448 05)	LT
CVS CAREMARK CORP	40	3/19/2007	1,324 49	5/18/2009	1,226 19	(98 30)	LT
KRAFT FOODS INC CLASS A	7	9/21/2004	224 00	5/18/2009	173 79	(50 21)	LT
KRAFT FOODS INC CLASS A	4	10/4/2004	126 80	5/18/2009	99 31	(27 49)	LT
KRAFT FOODS INC CLASS A	6	10/4/2004	190 20	5/18/2009	148 96	(41 24)	LT
KRAFT FOODS INC CLASS A	3	10/5/2004	94 86	5/18/2009	74 48	(20 38)	LT
KRAFT FOODS INC CLASS A	5	10/5/2004	158 09	5/18/2009	124 14	(33 95)	LT
KRAFT FOODS INC CLASS A	1	9/21/2004	32 00	5/18/2009	24 83	(7 17)	LT
WAL-MART STORES INC	32	1/30/2008	1,582 80	5/18/2009	1,581 20	(1 60)	LT
WAL-MART STORES INC	14	1/25/2008	678 69	5/18/2009	691 77	13 08	LT
JPMORGAN CHASE & CO	4	3/12/2003	81 29	5/19/2009	148 17	66 88	LT
JPMORGAN CHASE & CO	7 3775	10/22/2003	236 84	5/19/2009	273 27	36 43	LT
JPMORGAN CHASE & CO	13	3/12/2003	264 40	5/19/2009	481 54	217 14	LT
JPMORGAN CHASE & CO	22.4	10/22/2003	719 36	5/19/2009	829 73	110 37	LT
JPMORGAN CHASE & CO	33 2225	10/28/2002	709 11	5/19/2009	1,230 61	521 50	LT
COCA COLA ENTERPRISES INC	22	9/21/2006	456 86	5/27/2009	374 33	(82 53)	LT
COCA COLA ENTERPRISES INC	33	9/22/2006	679 54	5/27/2009	561 50	(118 04)	LT
COCA COLA ENTERPRISES INC	2	9/22/2006	41 18	6/1/2009	34 15	(7 03)	LT
COCA COLA ENTERPRISES INC	25	4/30/2007	548 60	6/1/2009	426 82	(121 78)	LT
COCA COLA ENTERPRISES INC	18	9/25/2006	372 55	6/1/2009	307 31	(65 24)	LT
COCA COLA ENTERPRISES INC	90	5/25/2007	2,060 56	6/1/2009	1,536 54	(524 02)	LT
COCA COLA ENTERPRISES INC	15	3/21/2007	304 65	6/1/2009	256 09	(48 56)	LT
COCA COLA ENTERPRISES INC	35	5/1/2007	767 01	6/1/2009	597 54	(169 47)	LT
COCA COLA ENTERPRISES INC	35	3/22/2007	714 07	6/1/2009	597 54	(116 53)	LT
COCA COLA ENTERPRISES INC	26	3/23/2007	530 40	6/1/2009	443 89	(86 51)	LT
COCA COLA ENTERPRISES INC	38	5/29/2007	868 05	6/1/2009	648 75	(219 30)	LT
CAMPBELL SOUP CO	15	9/12/2007	525 40	6/2/2009	431 98	(93 42)	LT
CAMPBELL SOUP CO	26	10/8/2007	936 16	6/2/2009	748.76	(187 40)	LT
IAC/INTERACTIVECORP	7 9204	4/23/2007	264 49	6/3/2009	127.13	(137 36)	LT
IAC/INTERACTIVECORP	49 8829	5/3/2007	1,593 37	6/3/2009	800.68	(792 69)	LT
IAC/INTERACTIVECORP	36 9133	7/26/2007	987 41	6/3/2009	592 50	(394 91)	LT
IAC/INTERACTIVECORP	15 9625	5/4/2007	505 55	6/3/2009	256 22	(249 33)	LT
IAC/INTERACTIVECORP	17 459	5/24/2007	527 79	6/3/2009	280 24	(247 55)	LT
IAC/INTERACTIVECORP	58 8619	1/18/2008	1,248 14	6/3/2009	944 80	(303 34)	LT
CAMPBELL SOUP CO	22	11/7/2007	790 99	6/8/2009	633 24	(157 75)	LT
CAMPBELL SOUP CO	14	1/24/2008	439 61	6/8/2009	402 97	(36 64)	LT
CAMPBELL SOUP CO	39	12/11/2007	1,442 86	6/8/2009	1,122 57	(320 29)	LT
CAMPBELL SOUP CO	4	10/8/2007	144 02	6/8/2009	115 14	(28 88)	LT
BB&T CORP	16	3/17/2008	507 34	6/11/2009	367 48	(139 86)	LT
ORACLE CORP	45	8/24/2007	895 34	6/25/2009	972 37	77 03	LT
ORACLE CORP	28	7/24/2007	578 91	6/25/2009	605 03	26 12	LT
ORACLE CORP	48	7/25/2007	984 53	6/25/2009	1,037 19	52.66	LT
EXXON MOBIL CORP	9	11/14/2003	322 90	6/26/2009	622 65	299 75	LT
EXXON MOBIL CORP	11	12/31/2004	563 56	6/26/2009	761 02	197 46	LT
ABBOTT LABORATORIES	10	5/3/2007	573 30	7/2/2009	459 69	(113 61)	LT
ABBOTT LABORATORIES	16	5/1/2007	906 31	7/2/2009	735 50	(170 81)	LT
ABBOTT LABORATORIES	46	6/4/2007	2,555 14	7/2/2009	2,114 58	(440 56)	LT
ABBOTT LABORATORIES	6	6/13/2007	320 78	7/2/2009	275 81	(44.97)	LT
ABBOTT LABORATORIES	38	10/8/2007	2,083 57	7/2/2009	1,746 83	(336 74)	LT
AMGEN INC	10	11/7/2007	562 81	7/2/2009	515 41	(47 40)	LT
AMGEN INC	33	11/21/2007	1,753 50	7/2/2009	1,700 84	(52 66)	LT
AMGEN INC	47	11/8/2007	2,645 17	7/2/2009	2,422 41	(222 76)	LT
AMGEN INC	26	3/3/2008	1,177 32	7/2/2009	1,340 06	162 74	LT

AON CORP	19	7/10/2007	794 09	7/2/2009	716 52	(77 57)	LT
AON CORP	15	8/31/2007	651 84	7/2/2009	565 67	(86 17)	LT
AON CORP	20	9/4/2007	870 53	7/2/2009	754 23	(116 30)	LT
AON CORP	45	2/11/2008	1,845 50	7/2/2009	1,697 02	(148 48)	LT
AON CORP	16	9/5/2007	696 32	7/2/2009	603 38	(92.94)	LT
AON CORP	35	1/18/2008	1,504 14	7/2/2009	1,319 90	(184 24)	LT
ARCHER-DANIELS-MIDLAND CO	50	2/25/2008	2,228 03	7/2/2009	1,337 56	(890.47)	LT
ARCHER-DANIELS-MIDLAND CO	125	12/31/2007	5,857 33	7/2/2009	3,343 91	(2,513.42)	LT
ARCHER-DANIELS-MIDLAND CO	52	5/28/2008	2,098 52	7/2/2009	1,391 07	(707.45)	LT
ARCHER-DANIELS-MIDLAND CO	27	6/20/2008	877 94	7/2/2009	722 29	(155.65)	LT
AT&T INC	31	12/15/2005	766 26	7/2/2009	759 79	(6 47)	LT
AT&T INC	33	1/23/2006	811 88	7/2/2009	808 81	(3 07)	LT
AT&T INC	33	8/19/2005	674 10	7/2/2009	808 81	134 71	LT
AT&T INC	55	1/20/2006	1,355 01	7/2/2009	1,348 01	(7 00)	LT
AT&T INC	10	12/13/2005	247 08	7/2/2009	245 09	(1 99)	LT
AT&T INC	10	12/14/2005	247 30	7/2/2009	245 09	(2 21)	LT
AT&T INC	51	1/25/2007	1,881 67	7/2/2009	1,249 98	(631 69)	LT
BANK NEW YORK MELLON CORP	62.2251	3/5/2007	2,602 05	7/2/2009	1,760 40	(841 65)	LT
BANK NEW YORK MELLON CORP	16 0277	8/4/2005	519 22	7/2/2009	453.44	(65 78)	LT
BANK NEW YORK MELLON CORP	9 428	2/1/2006	315 73	7/2/2009	266 73	(49 00)	LT
BANK NEW YORK MELLON CORP	9.3303	10/25/2004	303 51	7/2/2009	263.96	(39 55)	LT
BANK NEW YORK MELLON CORP	16.9705	8/5/2005	550 11	7/2/2009	480 11	(70 00)	LT
BANK NEW YORK MELLON CORP	41.4834	1/25/2007	1,787 28	7/2/2009	1,173 60	(613 68)	LT
BANK NEW YORK MELLON CORP	54 6827	3/16/2007	2,258 49	7/2/2009	1,547 02	(711 47)	LT
BANK NEW YORK MELLON CORP	18 8561	3/26/2007	810 46	7/2/2009	533 45	(277 01)	LT
BANK NEW YORK MELLON CORP	7 5424	3/27/2007	324 66	7/2/2009	213 38	(111 28)	LT
BANK NEW YORK MELLON CORP	98	8/22/2007	4,107 93	7/2/2009	2,772 50	(1,335 43)	LT
BANK NEW YORK MELLON CORP	4 714	3/30/2007	202 08	7/2/2009	133 36	(68 72)	LT
BANK NEW YORK MELLON CORP	50	8/21/2007	2,112 64	7/2/2009	1,414 54	(698 10)	LT
BANK NEW YORK MELLON CORP	7.5424	4/5/2007	324 36	7/2/2009	213 38	(110 98)	LT
BANK NEW YORK MELLON CORP	28	8/24/2007	1,178.50	7/2/2009	792 14	(386 36)	LT
BANK NEW YORK MELLON CORP	46 1974	4/25/2007	1,993 20	7/2/2009	1,306 96	(686.24)	LT
BANK NEW YORK MELLON CORP	5	8/10/2007	209.27	7/2/2009	141 45	(67 82)	LT
BB&T CORP	13	3/17/2008	412 21	7/2/2009	278 47	(133 74)	LT
BB&T CORP	115	6/12/2008	3,081 51	7/2/2009	2,463 37	(618 14)	LT
BB&T CORP	93	7/1/2008	2,160 89	7/2/2009	1,992 12	(168 77)	LT
BOSTON SCIENTIFIC CORP	150	3/27/2008	1,929 20	7/2/2009	1,477.76	(451 44)	LT
BOSTON SCIENTIFIC CORP	14	6/23/2008	171 65	7/2/2009	137.92	(33 73)	LT
BOSTON SCIENTIFIC CORP	49	3/10/2008	604 28	7/2/2009	482 74	(121 54)	LT
BOSTON SCIENTIFIC CORP	256	3/28/2008	3,276 70	7/2/2009	2,522 05	(754 65)	LT
BOSTON SCIENTIFIC CORP	185	2/29/2008	2,326 21	7/2/2009	1,822 57	(503 64)	LT
BOSTON SCIENTIFIC CORP	155	3/3/2008	1,947 64	7/2/2009	1,527 02	(420 62)	LT
BOSTON SCIENTIFIC CORP	38	3/4/2008	478 00	7/2/2009	374 37	(103 63)	LT
CATERPILLAR INC	7	5/19/2008	595 39	7/2/2009	225 89	(369 50)	LT
CATERPILLAR INC	8	7/25/2007	637 35	7/2/2009	258 16	(379 19)	LT
CATERPILLAR INC	24	9/25/2007	1,829 50	7/2/2009	774 47	(1,055 03)	LT
CHEVRON CORP	1	7/12/2007	93.00	7/2/2009	65 29	(27.71)	LT
CHEVRON CORP	60	7/16/2007	5,561 87	7/2/2009	3,917 41	(1,644 46)	LT
COCA COLA ENTERPRISES INC	17	5/29/2007	388 34	7/2/2009	286 99	(101 35)	LT
COCA COLA ENTERPRISES INC	35	12/10/2007	884 70	7/2/2009	590 85	(293 85)	LT
COCA COLA ENTERPRISES INC	5	6/13/2007	112.50	7/2/2009	84.41	(28 09)	LT
COCA COLA ENTERPRISES INC	28	6/14/2007	629.92	7/2/2009	472 68	(157 24)	LT
COCA COLA ENTERPRISES INC	53	12/11/2007	1,338.10	7/2/2009	894 72	(443 38)	LT
COCA COLA ENTERPRISES INC	41	1/25/2008	968 86	7/2/2009	692 14	(276 72)	LT
COCA COLA ENTERPRISES INC	76	3/27/2008	1,873 47	7/2/2009	1,283 00	(590 47)	LT
COVIDIEN PLC DUBLIN-USD	45	4/9/2008	2,051 00	7/2/2009	1,620 05	(430 95)	LT
COVIDIEN PLC DUBLIN-USD	25	4/8/2008	1,143 23	7/2/2009	900 03	(243 20)	LT
COVIDIEN PLC DUBLIN-USD	30	4/24/2008	1,419 04	7/2/2009	1,080 03	(339 01)	LT
DELTA AIR LINES INC	109	12/11/2007	1,878 51	7/2/2009	639 89	(1,238 62)	LT
DELTA AIR LINES INC	69	8/15/2007	1,117 00	7/2/2009	405 07	(711 93)	LT
DELTA AIR LINES INC	72	8/16/2007	1,096 90	7/2/2009	422.68	(674 22)	LT
DELTA AIR LINES INC	4	11/8/2007	66 51	7/2/2009	23 48	(43 03)	LT
EATON CORP	14	7/16/2003	559 61	7/2/2009	612 98	53 37	LT
EATON CORP	31	10/28/2002	1,064 23	7/2/2009	1,357 31	293 08	LT
EATON CORP	18	7/16/2003	719 50	7/2/2009	788 12	68 62	LT
EATON CORP	41	6/30/2008	3,509 54	7/2/2009	1,795 15	(1,714 39)	LT
EATON CORP	17	4/23/2008	1,426 97	7/2/2009	744 33	(682 64)	LT
EL PASO CORP	60	12/19/2005	737.91	7/2/2009	528 10	(209 81)	LT
EL PASO CORP	70	12/20/2005	860 69	7/2/2009	616 12	(244 57)	LT
EL PASO CORP	75	12/16/2005	922 45	7/2/2009	660 12	(262 33)	LT
EL PASO CORP	16	12/21/2005	196 73	7/2/2009	140 83	(55 90)	LT
EL PASO CORP	16	12/15/2005	196 69	7/2/2009	140.83	(55 86)	LT

EL PASO CORP	102	3/1/2006	1,310.82	7/2/2009	897.77	(413.05)	LT
EL PASO CORP	94	2/6/2008	1,529.30	7/2/2009	827.34	(701.96)	LT
EL PASO CORP	10	12/15/2006	153.00	7/2/2009	88.02	(64.98)	LT
EL PASO CORP	91	12/18/2006	1,376.00	7/2/2009	800.95	(575.05)	LT
EOG RESOURCES INC	9	3/18/2008	1,098.46	7/2/2009	580.41	(518.05)	LT
EOG RESOURCES INC	19	3/28/2008	2,261.68	7/2/2009	1,225.31	(1,036.37)	LT
EXXON MOBIL CORP	20	12/31/2004	1,024.66	7/2/2009	1,377.01	352.35	LT
EXXON MOBIL CORP	20	12/31/2004	1,024.66	7/2/2009	1,377.01	352.35	LT
EXXON MOBIL CORP	58	1/9/2007	4,165.78	7/2/2009	3,993.34	(172.44)	LT
GENERAL ELECTRIC CO	55	6/15/2004	1,743.92	7/2/2009	636.55	(1,107.37)	LT
GENERAL ELECTRIC CO	4	11/26/2004	142.00	7/2/2009	46.29	(95.71)	LT
GENERAL ELECTRIC CO	18	7/2/2004	570.60	7/2/2009	208.33	(362.27)	LT
GENERAL ELECTRIC CO	12	7/2/2004	380.40	7/2/2009	138.88	(241.52)	LT
GENERAL ELECTRIC CO	21	6/15/2004	665.86	7/2/2009	243.05	(422.81)	LT
GENERAL ELECTRIC CO	7	11/26/2004	248.50	7/2/2009	81.02	(167.48)	LT
GENERAL ELECTRIC CO	30	11/29/2004	1,060.74	7/2/2009	347.21	(713.53)	LT
GENERAL ELECTRIC CO	45	10/27/2006	1,586.40	7/2/2009	520.82	(1,065.58)	LT
GENERAL ELECTRIC CO	19	11/29/2004	671.80	7/2/2009	219.90	(451.90)	LT
GENERAL ELECTRIC CO	99	2/6/2007	3,595.47	7/2/2009	1,145.80	(2,449.67)	LT
GENERAL ELECTRIC CO	44	6/9/2006	1,497.14	7/2/2009	509.24	(987.90)	LT
GENERAL ELECTRIC CO	147	12/20/2006	5,615.50	7/2/2009	1,701.33	(3,914.17)	LT
GENERAL ELECTRIC CO	31	7/7/2006	1,034.66	7/2/2009	358.78	(675.88)	LT
GENERAL ELECTRIC CO	5	2/9/2007	178.69	7/2/2009	57.87	(120.82)	LT
GENERAL ELECTRIC CO	12	8/25/2006	405.59	7/2/2009	138.88	(266.71)	LT
GENERAL ELECTRIC CO	54	9/5/2007	2,084.70	7/2/2009	624.98	(1,459.72)	LT
HERTZ GLOBAL HOLDINGS INC	90	11/8/2007	1,673.71	7/2/2009	749.86	(923.85)	LT
HERTZ GLOBAL HOLDINGS INC	109	7/18/2007	2,720.38	7/2/2009	908.16	(1,812.22)	LT
HERTZ GLOBAL HOLDINGS INC	50	11/7/2007	917.97	7/2/2009	416.59	(501.38)	LT
HERTZ GLOBAL HOLDINGS INC	67	6/29/2007	1,779.76	7/2/2009	558.23	(1,221.53)	LT
HERTZ GLOBAL HOLDINGS INC	15	11/12/2007	279.71	7/2/2009	124.98	(154.73)	LT
HERTZ GLOBAL HOLDINGS INC	110	7/17/2007	2,794.63	7/2/2009	916.50	(1,878.13)	LT
HERTZ GLOBAL HOLDINGS INC	10	11/13/2007	186.36	7/2/2009	83.32	(103.04)	LT
HERTZ GLOBAL HOLDINGS INC	26	12/13/2007	412.88	7/2/2009	216.63	(196.25)	LT
HERTZ GLOBAL HOLDINGS INC	35	11/14/2007	636.49	7/2/2009	291.61	(344.88)	LT
HERTZ GLOBAL HOLDINGS INC	15	11/16/2007	267.09	7/2/2009	124.98	(142.11)	LT
HERTZ GLOBAL HOLDINGS INC	34	12/31/2007	537.57	7/2/2009	283.28	(254.29)	LT
HERTZ GLOBAL HOLDINGS INC	75	11/19/2007	1,296.05	7/2/2009	624.88	(671.17)	LT
HERTZ GLOBAL HOLDINGS INC	45	12/12/2007	713.79	7/2/2009	374.93	(338.86)	LT
HESS CORP	15	5/14/2008	1,742.78	7/2/2009	741.79	(1,000.99)	LT
HESS CORP	25	5/19/2008	3,273.97	7/2/2009	1,236.32	(2,037.65)	LT
HEWLETT PACKARD CO	51	5/15/2007	2,292.91	7/2/2009	1,934.01	(358.90)	LT
HEWLETT PACKARD CO	5	8/27/2007	239.35	7/2/2009	189.61	(49.74)	LT
HEWLETT PACKARD CO	30	7/27/2007	1,399.62	7/2/2009	1,137.65	(261.97)	LT
HEWLETT PACKARD CO	31	7/27/2007	1,445.02	7/2/2009	1,175.57	(269.45)	LT
HEWLETT PACKARD CO	38	8/28/2007	1,806.96	7/2/2009	1,441.02	(365.94)	LT
J CREW GROUP INC	5	6/16/2008	168.26	7/2/2009	125.78	(42.48)	LT
J CREW GROUP INC	40	6/12/2008	1,345.16	7/2/2009	1,006.21	(338.95)	LT
JPMORGAN CHASE & CO	28 2395	10/22/2003	906.57	7/2/2009	934.77	28.20	LT
JPMORGAN CHASE & CO	35 617	10/30/2003	1,142.94	7/2/2009	1,178.98	36.04	LT
JPMORGAN CHASE & CO	7.9149	10/29/2003	253.36	7/2/2009	262.00	8.64	LT
JPMORGAN CHASE & CO	3.9529	10/29/2003	126.57	7/2/2009	130.85	4.28	LT
JPMORGAN CHASE & CO	21.0824	10/30/2003	676.76	7/2/2009	697.86	21.10	LT
JPMORGAN CHASE & CO	102	3/3/2008	4,072.17	7/2/2009	3,376.37	(695.80)	LT
JPMORGAN CHASE & CO	25 0639	11/6/2003	806.94	7/2/2009	829.66	22.72	LT
JPMORGAN CHASE & CO	32	6/20/2008	1,247.84	7/2/2009	1,059.25	(188.59)	LT
JPMORGAN CHASE & CO	17 1294	11/6/2003	551.69	7/2/2009	567.01	15.32	LT
JPMORGAN CHASE & CO	102	6/11/2008	3,840.44	7/2/2009	3,376.37	(464.07)	LT
JPMORGAN CHASE & CO	67	10/19/2007	3,034.61	7/2/2009	2,217.81	(816.80)	LT
JPMORGAN CHASE & CO	115	12/31/2007	4,982.49	7/2/2009	3,806.69	(1,175.80)	LT
KRAFT FOODS INC CLASS A	18	4/18/2005	569.26	7/2/2009	468.56	(100.70)	LT
KRAFT FOODS INC CLASS A	37	12/29/2006	1,321.32	7/2/2009	963.16	(358.16)	LT
KRAFT FOODS INC CLASS A	1	7/29/2005	30.59	7/2/2009	26.03	(4.56)	LT
KRAFT FOODS INC CLASS A	6	7/22/2005	183.19	7/2/2009	156.19	(27.00)	LT
KRAFT FOODS INC CLASS A	10	4/3/2006	302.34	7/2/2009	260.31	(42.03)	LT
KRAFT FOODS INC CLASS A	12	7/20/2005	367.72	7/2/2009	312.38	(55.34)	LT
KRAFT FOODS INC CLASS A	11	7/25/2005	336.17	7/2/2009	286.34	(49.83)	LT
KRAFT FOODS INC CLASS A	1	10/5/2004	31.62	7/2/2009	26.03	(5.59)	LT
KRAFT FOODS INC CLASS A	35	3/31/2006	1,059.11	7/2/2009	911.10	(148.01)	LT
KRAFT FOODS INC CLASS A	35	7/21/2006	1,048.95	7/2/2009	911.10	(137.85)	LT
KRAFT FOODS INC CLASS A	11	4/18/2005	347.88	7/2/2009	286.34	(61.54)	LT
KRAFT FOODS INC CLASS A	40	11/16/2007	1,289.66	7/2/2009	1,041.25	(248.41)	LT
KRAFT FOODS INC CLASS A	38	12/10/2007	1,323.39	7/2/2009	989.19	(334.20)	LT

KROGER CO	6	7/12/2005	116 37	7/2/2009	128 71	12 34	LT
KROGER CO	9	7/13/2005	174 41	7/2/2009	193 06	18 65	LT
KROGER CO	25	11/9/2005	473 03	7/2/2009	536 29	63 26	LT
KROGER CO	15	12/15/2005	284 51	7/2/2009	321 77	37.26	LT
KROGER CO	59	12/19/2006	1,391 99	7/2/2009	1,265 63	(126 36)	LT
KROGER CO	10	12/16/2005	189.83	7/2/2009	214.51	24 68	LT
KROGER CO	14	4/7/2006	280 47	7/2/2009	300 32	19 85	LT
KROGER CO	20	1/3/2007	463 00	7/2/2009	429 03	(33 97)	LT
KROGER CO	95	4/8/2008	2,342 25	7/2/2009	2,037 88	(304 37)	LT
KROGER CO	93	4/9/2008	2,263 58	7/2/2009	1,994 99	(268 59)	LT
MOODYS CORPORATION	36	5/20/2008	1,594 28	7/2/2009	944 40	(649 88)	LT
MOODYS CORPORATION	52	5/21/2008	1,986 68	7/2/2009	1,364 13	(622 55)	LT
ORACLE CORP	70	8/27/2007	1,388 17	7/2/2009	1,463 10	74 93	LT
ORACLE CORP	10	8/24/2007	198 97	7/2/2009	209 01	10 04	LT
ORACLE CORP	40	8/28/2007	783 08	7/2/2009	836 06	52 98	LT
ORACLE CORP	44	8/29/2007	857 70	7/2/2009	919 66	61 96	LT
ORACLE CORP	20	9/10/2007	403 35	7/2/2009	418 03	14 68	LT
ORACLE CORP	111	9/14/2007	2,235 76	7/2/2009	2,320 07	84 31	LT
PNC FINANCIAL SERVICES GROUP	18	6/20/2008	1,035 41	7/2/2009	675 04	(360 37)	LT
PNC FINANCIAL SERVICES GROUP	53	4/11/2008	3,418 65	7/2/2009	1,987 61	(1,431 04)	LT
PNC FINANCIAL SERVICES GROUP	49	4/17/2008	3,230 11	7/2/2009	1,837 60	(1,392 51)	LT
PNC FINANCIAL SERVICES GROUP	33	12/19/2007	2,136 77	7/2/2009	1,237.57	(899 20)	LT
PNC FINANCIAL SERVICES GROUP	22	2/19/2008	1,380 54	7/2/2009	825 04	(555 50)	LT
PRAXAIR INC	67	10/28/2002	1,735 30	7/2/2009	4,672 79	2,937 49	LT
PRAXAIR INC	12	5/16/2008	1,126 98	7/2/2009	836 92	(290 06)	LT
PROGRESS ENERGY INC	43	10/10/2007	2,022 19	7/2/2009	1,618 65	(403 54)	LT
PROGRESS ENERGY INC	60	6/30/2003	2,646 05	7/2/2009	2,258 58	(387 47)	LT
QUALCOMM INC	62	7/25/2007	2,633 13	7/2/2009	2,749 87	116 74	LT
QUALCOMM INC	33	2/26/2008	1,442 44	7/2/2009	1,463 64	21 20	LT
SCHLUMBERGER LTD	20	5/12/2005	670 39	7/2/2009	1,041.21	370 82	LT
SCHLUMBERGER LTD	8	5/4/2005	267 56	7/2/2009	416.48	148 92	LT
SCHLUMBERGER LTD	12	5/12/2005	402 24	7/2/2009	624.73	222 49	LT
SCHLUMBERGER LTD	49	10/28/2002	980 00	7/2/2009	2,550.97	1,570 97	LT
SCHLUMBERGER LTD	9	4/12/2006	555 01	7/2/2009	468.55	(86 46)	LT
SCHLUMBERGER LTD	6	5/4/2005	200 67	7/2/2009	312 36	111 69	LT
SCHLUMBERGER LTD	27	12/18/2006	1,756 00	7/2/2009	1,405 64	(350 36)	LT
SCHLUMBERGER LTD	16	12/21/2006	1,017 17	7/2/2009	832 97	(184 20)	LT
TEVA PHARMACEUTICAL INDS	87	6/22/2006	2,749 48	7/2/2009	4,303 08	1,553.60	LT
TEVA PHARMACEUTICAL INDS	12	6/23/2006	377 62	7/2/2009	593 53	215 91	LT
TEVA PHARMACEUTICAL INDS	70	3/30/2007	2,611 57	7/2/2009	3,462 25	850 68	LT
TEVA PHARMACEUTICAL INDS	44	5/10/2007	1,685 95	7/2/2009	2,176 27	490 32	LT
TEVA PHARMACEUTICAL INDS	7	6/29/2007	287 87	7/2/2009	346 23	58 36	LT
WAL-MART STORES INC	36	2/8/2008	1,762 01	7/2/2009	1,727 33	(34 68)	LT
WAL-MART STORES INC	13	1/30/2008	643 01	7/2/2009	623 76	(19 25)	LT
WAL-MART STORES INC	30	2/15/2008	1,478 74	7/2/2009	1,439 43	(39 31)	LT
WELLS FARGO & CO NEW	85	3/3/2008	2,459 38	7/2/2009	2,015 51	(443 87)	LT
WELLS FARGO & CO NEW	25	2/8/2008	736 61	7/2/2009	592 80	(143.81)	LT
WELLS FARGO & CO NEW	62	2/11/2008	1,821 39	7/2/2009	1,470 14	(351.25)	LT
WELLS FARGO & CO NEW	40	11/16/2007	1,240 51	7/2/2009	948 48	(292 03)	LT
WELLS FARGO & CO NEW	319	6/26/2008	7,777.54	7/2/2009	7,564 09	(213 45)	LT
WELLS FARGO & CO NEW	63	11/19/2007	1,904 93	7/2/2009	1,493 85	(411 08)	LT
WESTERN UNION COMPANY (THE)	5	5/1/2008	115 69	7/2/2009	79 01	(36 68)	LT
WESTERN UNION COMPANY (THE)	17	4/30/2008	391 60	7/2/2009	268 62	(122 98)	LT
WESTERN UNION COMPANY (THE)	44	5/2/2008	1,022 60	7/2/2009	695 26	(327 34)	LT
WESTERN UNION COMPANY (THE)	3	7/1/2008	74 73	7/2/2009	47 40	(27 33)	LT
XTO ENERGY INC	48	5/22/2008	3,223 71	7/2/2009	1,735 75	(1,487 96)	LT
XTO ENERGY INC	50	5/23/2008	3,277 44	7/2/2009	1,808 08	(1,469 36)	LT

Total Long Term

327,730.92

252,123.23 (75,607.69)

THE JOHN E. AND MARGARET L. LANE FOUNDATION□
17696

Description	Quantity	Date Acquired	Cost	Date Sold	Proceeds	Gain/Loss	LT/ST
ACERINOX SA UNSPON ADR	6	10/30/2008	36 88	4/1/2009	34 81	(2 07)	ST
ACERINOX SA UNSPON ADR	10	11/3/2008	62 80	4/1/2009	58 02	(4 78)	ST
ACERINOX SA UNSPON ADR	95	11/3/2008	596 57	4/6/2009	629 19	32 62	ST
COSAN LTD CL A-BRL	13	6/18/2008	163 82	4/6/2009	51 41	(112 41)	ST
MIZUHO FINL GROUP INC-JPY	12	5/15/2008	123 71	4/6/2009	46 97	(76 74)	ST
MIZUHO FINL GROUP INC-JPY	220	5/7/2008	2,344 21	4/6/2009	861 11	(1,483 10)	ST
MIZUHO FINL GROUP INC-JPY	40	5/8/2008	404 47	4/6/2009	156 57	(247 90)	ST
COSAN LTD CL A-BRL	103	6/18/2008	1,297 97	4/7/2009	468 08	(829 89)	ST
EXPERIAN GROUP LTD ADR	50	10/6/2008	286 78	4/15/2009	350 82	64 04	ST
HENKEL KGAA SPONS ADR	20	7/23/2008	767 46	4/15/2009	488 41	(279 05)	ST
HENKEL KGAA SPONS ADR	7	7/24/2008	268 47	4/15/2009	170 95	(97 52)	ST
HENKEL KGAA SPONS ADR	30	7/28/2008	1,182 57	4/21/2009	694 26	(488 31)	ST
HENKEL KGAA SPONS ADR	28	7/24/2008	1,073 88	4/21/2009	647 98	(425 90)	ST
HENKEL KGAA SPONS ADR	11	7/30/2008	426 11	4/21/2009	254 56	(171 55)	ST
HENKEL KGAA SPONS ADR	10	7/25/2008	381 84	4/21/2009	231 42	(150 42)	ST
HENKEL KGAA SPONS ADR	25	7/29/2008	958 21	4/21/2009	578 55	(379 66)	ST
HENKEL KGAA SPONS ADR	29	7/31/2008	1,111 06	4/21/2009	671 13	(439 93)	ST
MIZUHO FINL GROUP INC-JPY	53	5/15/2008	546 38	4/21/2009	207 30	(339 08)	ST
MIZUHO FINL GROUP INC-JPY	65	5/16/2008	682 98	4/21/2009	254 24	(428 74)	ST
MIZUHO FINL GROUP INC-JPY	31	8/5/2008	278.43	4/21/2009	121 26	(157.17)	ST
MIZUHO FINL GROUP INC-JPY	176	7/23/2008	1,897 37	4/21/2009	688 40	(1,208 97)	ST
GIVAUDAN SA-CHF	192	4/24/2009	0 01	4/24/2009	33 82	33 81	ST
HENKEL KGAA SPONS ADR	4	7/31/2008	153 25	4/27/2009	94 33	(58 92)	ST
HENKEL KGAA SPONS ADR	19	8/5/2008	739 21	4/27/2009	448 06	(291 15)	ST
HENKEL KGAA SPONS ADR	16	9/17/2008	556 21	4/27/2009	377 31	(178 90)	ST
HENKEL KGAA SPONS ADR	10	9/17/2008	347 63	4/28/2009	235 20	(112 43)	ST
NOVARTIS AG ADR	35	7/23/2008	2,027 52	5/4/2009	1,346 25	(681 27)	ST
ZHEJIANG EXPWY CO LTD	77	12/8/2008	1,336 21	5/5/2009	1,877 51	541 30	ST
SEVEN & I HLDGS CO LTD-JPY	20	12/8/2008	1,254 64	5/7/2009	899 98	(354 66)	ST
SEVEN & I HLDGS CO LTD-JPY	21	12/9/2008	1,336.56	5/7/2009	944 97	(391 59)	ST
ZHEJIANG EXPWY CO LTD	32	12/15/2008	555 95	5/7/2009	761 46	205 51	ST
ZHEJIANG EXPWY CO LTD	8	12/8/2008	138 83	5/7/2009	190 37	51.54	ST
ZHEJIANG EXPWY CO LTD	16	12/15/2008	277 97	5/11/2009	357 71	79 74	ST
ZHEJIANG EXPWY CO LTD	55	12/16/2008	1,006 90	5/11/2009	1,229 61	222 71	ST
FANUC LTD JAPAN-JPY	33	10/30/2008	1,117.32	5/18/2009	1,295 38	178 06	ST
SOCIETE GENERALE SPON ADR	55	8/6/2008	1,136.47	5/18/2009	545 73	(590 74)	ST
SOCIETE GENERALE SPON ADR	94	9/17/2008	1,535.27	5/18/2009	932 71	(602 56)	ST
TAIWAN SEMICONDUCTOR MFG	133	8/5/2008	1,296 53	5/18/2009	1,401 45	104.92	ST
HSBC HLDG PLC SP ADR NEW	1	8/4/2008	81 98	5/22/2009	42 63	(39 35)	ST
HSBC HLDG PLC SP ADR NEW	54	7/18/2008	4,259 13	5/22/2009	2,301 77	(1,957 36)	ST
HSBC HLDG PLC SP ADR NEW	33	9/17/2008	2,399 71	5/22/2009	1,406 64	(993 07)	ST
SOCIETE GENERALE SPON ADR	32	9/17/2008	522 65	5/22/2009	348 10	(174 55)	ST
SOCIETE GENERALE SPON ADR	91	10/6/2008	1,531 80	5/22/2009	989 90	(541 90)	ST
DEUTSCHE TELEKOM AG SP ADR	196	10/29/2008	2,815 93	5/26/2009	2,255 88	(560 05)	ST
DEUTSCHE TELEKOM AG SP ADR	157	3/2/2009	1,840 53	5/26/2009	1,807 00	(33 53)	ST
GIVAUDAN SA-CHF	96	12/9/2008	1,312 90	5/26/2009	1,213 20	(99 70)	ST
GIVAUDAN SA-CHF	96	12/10/2008	1,313 77	5/26/2009	1,213 21	(100 56)	ST
LONMIN PUB LTD CO SPON ADR	97	6/3/2009	0 01	6/3/2009	87 79	87.78	ST
SYMRISE AS UNSPON ADR	24	11/5/2008	324.41	6/8/2009	351 82	27 41	ST
SECHE ENVIRONMENT SA-EUR	2	12/15/2008	22.56	6/9/2009	27 20	4 64	ST
SYMRISE AS UNSPON ADR	26	11/5/2008	351 44	6/9/2009	381 09	29 65	ST
SYMRISE AS UNSPON ADR	15	11/6/2008	192 73	6/10/2009	224 88	32 15	ST
SYMRISE AS UNSPON ADR	5	11/5/2008	67.59	6/10/2009	74 96	7 37	ST
EXPERIAN GROUP LTD ADR	189	10/6/2008	1,084.01	6/11/2009	1,475 73	391 72	ST
SECHE ENVIRONMENT SA-EUR	1	12/15/2008	11.28	6/11/2009	13 40	2 12	ST
MAGNA INTERNATIONAL CL A	48	11/10/2008	1,568.28	6/18/2009	1,785 42	217.14	ST
MAGNA INTERNATIONAL CL A	39	10/7/2008	1,617 15	6/18/2009	1,450 65	(166 50)	ST
MAGNA INTERNATIONAL CL A	16	12/11/2008	481 93	6/18/2009	595 14	113 21	ST
MAGNA INTERNATIONAL CL A	26	3/17/2009	599.07	6/18/2009	967 11	368 04	ST
DENWAY MTRS LTD-HKD	74	12/12/2008	1,103 60	6/22/2009	1,523 75	420 15	ST
FANUC LTD JAPAN-JPY	53	10/30/2008	1,794 49	6/22/2009	2,053 30	258 81	ST
DENWAY MTRS LTD-HKD	55	12/15/2008	846.97	6/23/2009	1,073.14	226 17	ST
DENWAY MTRS LTD-HKD	5	12/12/2008	74 57	6/23/2009	97 56	22 99	ST

DENWAY MTRS LTD-HKD	16	12/17/2008	258 40	6/23/2009	312.18	53.78	ST
DENWAY MTRS LTD-HKD	48	12/18/2008	817 59	6/24/2009	950 30	132 71	ST
DENWAY MTRS LTD-HKD	5	12/17/2008	80 75	6/24/2009	98 99	18 24	ST
DENWAY MTRS LTD-HKD	43	12/18/2008	732 43	6/25/2009	853.59	121 16	ST
AGRIUM INC USD	28	5/26/2009	1,435 33	7/2/2009	1,120 53	(314 80)	ST
AGRIUM INC USD	47	5/15/2009	2,259 02	7/2/2009	1,880 89	(378 13)	ST
AKZO NOBEL N V ADR-EUR	66	5/5/2009	2,951 67	7/2/2009	2,874 88	(76 79)	ST
AMDOCS LTD	12	10/10/2008	287 61	7/2/2009	249 98	(37 63)	ST
AMDOCS LTD	136	11/5/2008	3,273 91	7/2/2009	2,833 15	(440 76)	ST
ANGLO AMERICAN PLC ADR	228	3/18/2009	1,771 35	7/2/2009	3,221 62	1,450 27	ST
ANGLO AMERICAN PLC ADR	67	5/26/2009	873 30	7/2/2009	946 71	73 41	ST
AXA S A SPONS ADR	38	4/15/2009	565 45	7/2/2009	687 85	122 40	ST
BANCO SANTANDER S A.	220	5/26/2009	2,301 82	7/2/2009	2,591 97	290 15	ST
BANCO SANTANDER S A.	153	5/19/2009	1,544 24	7/2/2009	1,802 60	258.36	ST
BANCO SANTANDER S A.	200	6/10/2009	2,213 84	7/2/2009	2,356 34	142 50	ST
BARCLAYS PLC-ADR	64	7/28/2008	1,475 78	7/2/2009	1,203 97	(271.81)	ST
BARCLAYS PLC-ADR	4	8/4/2008	109 28	7/2/2009	75 24	(34 04)	ST
BARRICK GOLD CORP CAD	58	3/9/2009	1,619 92	7/2/2009	1,971 94	352 02	ST
BASF SE COMMON STOCK	58	5/18/2009	2,229 00	7/2/2009	2,236 42	7 42	ST
BASF SE COMMON STOCK	68	5/26/2009	2,817 30	7/2/2009	2,622 01	(195 29)	ST
BG GROUP PLC SPON ADR	16	3/17/2009	1,179 12	7/2/2009	1,342 20	163 08	ST
BG GROUP PLC SPON ADR	17	3/3/2009	1,087 93	7/2/2009	1,426 09	338 16	ST
BG GROUP PLC SPON ADR	8	4/2/2009	654 59	7/2/2009	671.11	16 52	ST
BNP PARIBAS SPON ADR	50	7/17/2008	2,344 26	7/2/2009	1,597 96	(746 30)	ST
BNP PARIBAS SPON ADR	80	3/12/2009	1,410 69	7/2/2009	2,556 73	1,146 04	ST
BNP PARIBAS SPON ADR	19	4/15/2009	468 82	7/2/2009	607 22	138 40	ST
BNP PARIBAS SPON ADR	51	5/7/2009	1,643 89	7/2/2009	1,629 92	(13 97)	ST
CANADIAN NATURAL RES LTD	28	5/8/2009	1,510.75	7/2/2009	1,414.24	(96 51)	ST
CARNIVAL CORP	115	6/22/2009	2,834 97	7/2/2009	2,897 95	62 98	ST
CHEUNG KONG HOLDING-ADR	91	8/5/2008	1,269 53	7/2/2009	1,014 62	(254.91)	ST
CREDIT SUISSE GROUP ADR	73	10/6/2008	3,369 18	7/2/2009	3,221.40	(147 78)	ST
DAIMLER AG	55	6/23/2009	1,941 48	7/2/2009	1,927 56	(13 92)	ST
DAIMLER AG	63	6/10/2009	2,376 73	7/2/2009	2,207.94	(168 79)	ST
DBS GROUP HLDG LTD SP ADR	74	5/5/2009	2,202 43	7/2/2009	2,349.43	147 00	ST
DBS GROUP HLDG LTD SP ADR	61	5/18/2009	1,892 89	7/2/2009	1,936.70	43 81	ST
DENSO CORP ADR	35	10/30/2008	2,646 04	7/2/2009	3,620 65	974 61	ST
DENSO CORP ADR	10	3/9/2009	746 25	7/2/2009	1,034 47	288 22	ST
DENSO CORP ADR	4	4/2/2009	352 09	7/2/2009	413 79	61 70	ST
DENSO CORP ADR	23	6/24/2009	2,282 34	7/2/2009	2,379 29	96 95	ST
DEUTSCHE BOERSE AG UNSPON	93	12/2/2008	590 20	7/2/2009	672 37	82 17	ST
DEUTSCHE BOERSE AG UNSPON	102	10/30/2008	768 47	7/2/2009	737 44	(31 03)	ST
DEUTSCHE BOERSE AG UNSPON	166	3/17/2009	843 66	7/2/2009	1,200 15	356 49	ST
DEUTSCHE BOERSE AG UNSPON	160	5/5/2009	1,182 61	7/2/2009	1,156 77	(25.84)	ST
EXPERIAN GROUP LTD ADR	350	10/6/2008	2,007 42	7/2/2009	2,572 43	565 01	ST
EXPERIAN GROUP LTD ADR	84	3/9/2009	443 72	7/2/2009	617 39	173 67	ST
EXPERIAN GROUP LTD ADR	283	3/3/2009	1,618 28	7/2/2009	2,079 99	461 71	ST
FOSTERS GROUP LTD NEW	132	10/6/2008	585 67	7/2/2009	517.43	(68 24)	ST
FOSTERS GROUP LTD NEW	161	10/7/2008	688.07	7/2/2009	631.10	(56 97)	ST
FOSTERS GROUP LTD NEW	107	3/2/2009	379 73	7/2/2009	419.43	39 70	ST
FOSTERS GROUP LTD NEW	528	10/9/2008	2,156 51	7/2/2009	2,069 70	(86 81)	ST
FOSTERS GROUP LTD NEW	415	3/9/2009	1,432 83	7/2/2009	1,626 76	193 93	ST
GOLD FIELDS LTD SPONS ADR	73	12/11/2008	679 67	7/2/2009	865 94	186 27	ST
GRUPO TELEvisa SA DE CV	93	8/5/2008	2,102 23	7/2/2009	1,561 61	(540 62)	ST
GUOCO GROUP LTD UNSPON ADR	40	12/12/2008	467 44	7/2/2009	693 98	226 54	ST
GUOCO GROUP LTD UNSPON ADR	10	1/15/2009	114 59	7/2/2009	173 50	58 91	ST
GUOCO GROUP LTD UNSPON ADR	18	1/5/2009	214 11	7/2/2009	312 29	98 18	ST
GUOCO GROUP LTD UNSPON ADR	14	1/22/2009	162 64	7/2/2009	242 89	80 25	ST
GUOCO GROUP LTD UNSPON ADR	11	1/7/2009	130 46	7/2/2009	190 85	60 39	ST
GUOCO GROUP LTD UNSPON ADR	13	1/21/2009	151 43	7/2/2009	225 54	74 11	ST
GUOCO GROUP LTD UNSPON ADR	13	1/8/2009	149 68	7/2/2009	225 54	75 86	ST
GUOCO GROUP LTD UNSPON ADR	10	1/12/2009	116 27	7/2/2009	173 50	57 23	ST
GUOCO GROUP LTD UNSPON ADR	93	1/23/2009	1,082 96	7/2/2009	1,613 51	530 55	ST
HOME RETAIL GROUP-GBP	89	6/22/2009	1,488 92	7/2/2009	1,527 20	38 28	ST
HOME RETAIL GROUP-GBP	35	6/23/2009	589 84	7/2/2009	600.58	10 74	ST
HSBC HLDG PLC SP ADR NEW	18	9/17/2008	1,308 93	7/2/2009	741 58	(567 35)	ST
HSBC HLDG PLC SP ADR NEW	2	3/20/2009	83 00	7/2/2009	82 40	(0 60)	ST
HSBC HLDG PLC SP ADR NEW	30	3/16/2009	810 50	7/2/2009	1,235 97	425 47	ST
HSBC HLDG PLC SP ADR NEW	82	4/2/2009	2,754 39	7/2/2009	3,378 31	623 92	ST
HSBC HLDG PLC SP ADR NEW	44	4/8/2009	813 45	7/2/2009	1,812 75	999.30	ST
HUANENG POWER INTL SP ADR	116	12/11/2008	3,025 08	7/2/2009	3,301.50	276.42	ST
LG DISPLAY CO LTD SPON ADR	135	5/26/2009	1,530 10	7/2/2009	1,676 93	146 83	ST

LG DISPLAY CO LTD SPON ADR	168	4/17/2009	2,019 51	7/2/2009	2,086 84	67 33	ST
LONMIN PUB LTD CO SPON ADR	97	3/12/2009	1,684 52	7/2/2009	1,823 55	139 03	ST
LONZA GROUP AG UNSPON ADR	172	3/4/2009	1,567 64	7/2/2009	1,673 52	105 88	ST
LONZA GROUP AG UNSPON ADR	83	3/5/2009	760 45	7/2/2009	807 57	47 12	ST
LONZA GROUP AG UNSPON ADR	138	3/9/2009	1,264 16	7/2/2009	1,342 70	78 54	ST
LUXOTTICA GROUP SPA SP ADR	45	5/5/2009	905 65	7/2/2009	945.99	40.34	ST
LUXOTTICA GROUP SPA SP ADR	66	5/12/2009	1,413 77	7/2/2009	1,387 45	(26 32)	ST
MAKITA CORP ADR -USD-	117	12/9/2008	2,189 23	7/2/2009	2,727 43	538 20	ST
MAKITA CORP ADR -USD-	58	12/8/2008	1,017 60	7/2/2009	1,352 06	334 46	ST
MAKITA CORP ADR -USD-	57	3/17/2009	1,294 44	7/2/2009	1,328 75	34 31	ST
MTU AERO ENGINES HLDGS AG	42	10/30/2008	425 07	7/2/2009	768.58	343 51	ST
MTU AERO ENGINES HLDGS AG	59	11/5/2008	672 09	7/2/2009	1,079 67	407 58	ST
MTU AERO ENGINES HLDGS AG	38	11/3/2008	392 43	7/2/2009	695 38	302 95	ST
MTU AERO ENGINES HLDGS AG	60	11/6/2008	654 97	7/2/2009	1,097 97	443 00	ST
MTU AERO ENGINES HLDGS AG	41	5/19/2009	728 26	7/2/2009	750.28	22 02	ST
NESTLE S A SPONSORED ADR	72	3/9/2009	2,204 86	7/2/2009	2,720 09	515 23	ST
NESTLE S A SPONSORED ADR	80	3/17/2009	2,506 53	7/2/2009	3,022 32	515 79	ST
NESTLE S A SPONSORED ADR	22	5/5/2009	757 19	7/2/2009	831.14	73 95	ST
NESTLE S A SPONSORED ADR	25	4/15/2009	852 88	7/2/2009	944.47	91 59	ST
NETEASE COM INC ADR	49	4/2/2009	1,344 61	7/2/2009	1,640 96	296 35	ST
NETEASE COM INC ADR	15	5/26/2009	483 73	7/2/2009	502.34	18 61	ST
NIDEC CORPORATION	77	8/5/2008	1,344 81	7/2/2009	1,196 01	(148 80)	ST
NIDEC CORPORATION	63	3/12/2009	669 58	7/2/2009	978 55	308 97	ST
NOBEL BIOCARE HOLDING AS	178	10/30/2008	1,498 23	7/2/2009	1,886 75	388 52	ST
NOBEL BIOCARE HOLDING AS	59	11/3/2008	489 20	7/2/2009	625 38	136 18	ST
NOBEL BIOCARE HOLDING AS	91	10/30/2008	765 95	7/2/2009	964 57	198 62	ST
NOBEL BIOCARE HOLDING AS	6	12/9/2008	45 78	7/2/2009	63 60	17 82	ST
NOKIA CORP SPONSORED ADR	50	4/21/2009	725 71	7/2/2009	726 08	0 37	ST
NOKIA CORP SPONSORED ADR	223	4/17/2009	3,357 13	7/2/2009	3,238 32	(118 81)	ST
NOKIA CORP SPONSORED ADR	52	5/4/2009	795 57	7/2/2009	755 12	(40 45)	ST
NORSK HYDRO A S SPONS ADR	404	6/11/2009	2,517 00	7/2/2009	2,023 98	(493 02)	ST
NOVARTIS AG ADR	108	7/23/2008	6,256 33	7/2/2009	4,348 40	(1,907 93)	ST
NOVARTIS AG ADR	4	8/4/2008	244 53	7/2/2009	161 05	(83 48)	ST
PUBLICIS GROUPE ADR	69	8/5/2008	2,312.49	7/2/2009	1,983 70	(328 79)	ST
PUBLICIS GROUPE ADR	64	12/8/2008	1,520 58	7/2/2009	1,839 95	319 37	ST
RICOH CO LTD ADR-NEW	33	11/19/2008	1,599.51	7/2/2009	2,090 49	490 98	ST
RICOH CO LTD ADR-NEW	18	10/30/2008	941 15	7/2/2009	1,140 27	199 12	ST
ROCHE HLDG LTD SPON ADR	94	8/8/2008	4,124 61	7/2/2009	3,191 21	(933 40)	ST
ROCHE HLDG LTD SPON ADR	38	10/6/2008	1,461.60	7/2/2009	1,290 07	(171 53)	ST
ROYAL DUTCH SHELL PLC ADR	7	3/9/2009	293 76	7/2/2009	342.61	48 85	ST
ROYAL DUTCH SHELL PLC ADR	68	2/27/2009	3,014 94	7/2/2009	3,328 28	313 34	ST
RYANAIR HLDGS PLC SPON ADR	2	8/4/2008	47 32	7/2/2009	55 19	7 87	ST
RYANAIR HLDGS PLC SPON ADR	131	7/28/2008	3,619 58	7/2/2009	3,615 01	(4 57)	ST
RYANAIR HLDGS PLC SPON ADR	55	10/8/2008	961 43	7/2/2009	1,517 75	556 32	ST
SABMILLER PLC SPON ADR	72	3/2/2009	997 38	7/2/2009	1,476 68	479 30	ST
SABMILLER PLC SPON ADR	33	3/3/2009	447.24	7/2/2009	676 81	229 57	ST
SABMILLER PLC SPON ADR	76	4/2/2009	1,233 05	7/2/2009	1,558 72	325 67	ST
SECHE ENVIRONMENT SA-EUR	42	12/15/2008	473 72	7/2/2009	491 39	17 67	ST
SECHE ENVIRONMENT SA-EUR	4	2/4/2009	45 17	7/2/2009	46 80	1 63	ST
SECHE ENVIRONMENT SA-EUR	11	2/2/2009	114 98	7/2/2009	128 70	13 72	ST
SECHE ENVIRONMENT SA-EUR	25	12/17/2008	303 58	7/2/2009	292 49	(11 09)	ST
SECHE ENVIRONMENT SA-EUR	1	2/17/2009	10 78	7/2/2009	11 70	0 92	ST
SECHE ENVIRONMENT SA-EUR	7	12/29/2008	86 48	7/2/2009	81 90	(4 58)	ST
SECHE ENVIRONMENT SA-EUR	11	2/3/2009	120 08	7/2/2009	128 70	8 62	ST
SECHE ENVIRONMENT SA-EUR	16	1/7/2009	192 71	7/2/2009	187 19	(5 52)	ST
SECHE ENVIRONMENT SA-EUR	8	2/6/2009	97 54	7/2/2009	93 60	(3 94)	ST
SECHE ENVIRONMENT SA-EUR	8	1/15/2009	97 36	7/2/2009	93 60	(3.76)	ST
SECHE ENVIRONMENT SA-EUR	19	1/20/2009	205.11	7/2/2009	222 29	17 18	ST
SECHE ENVIRONMENT SA-EUR	10	2/19/2009	109.31	7/2/2009	117 00	7 69	ST
SECHE ENVIRONMENT SA-EUR	53	3/16/2009	547.83	7/2/2009	620 08	72 25	ST
SECHE ENVIRONMENT SA-EUR	24	3/18/2009	243.54	7/2/2009	280 78	37 24	ST
SKF AB SPONSORED ADR PAR	148	5/5/2009	1,744 56	7/2/2009	1,793 71	49 15	ST
SUMITOMO MITSUI FINL GROUP	105	8/5/2008	706 62	7/2/2009	419 98	(286 64)	ST
SYMRISE AS UNSPON ADR	92	11/6/2008	1,182 08	7/2/2009	1,329 37	147 29	ST
SYMRISE AS UNSPON ADR	68	12/4/2008	776 25	7/2/2009	982 57	206 32	ST
TELSTRA LTD SPONS ADR	209	10/30/2008	2,943 89	7/2/2009	2,781 72	(162 17)	ST
TELSTRA LTD SPONS ADR	210	10/7/2008	3,316 66	7/2/2009	2,795 03	(521 63)	ST
TELSTRA LTD SPONS ADR	47	12/16/2008	546 70	7/2/2009	625.55	78 85	ST
TEVA PHARMACEUTICAL INDS	30	2/27/2009	1,346 22	7/2/2009	1,484 43	138 21	ST
THK CO LTD UNSPON ADR	309	10/30/2008	2,222.58	7/2/2009	2,237 10	14 52	ST
THK CO LTD UNSPON ADR	108	11/19/2008	542 16	7/2/2009	781 90	239 74	ST

TOMRA SYSTEMS A/S	119	8/6/2008	844 75	7/2/2009	416 49	(428 26)	ST
TOMRA SYSTEMS A/S	93	8/5/2008	643 49	7/2/2009	325 49	(318 00)	ST
TOMRA SYSTEMS A/S	39	10/29/2008	182 16	7/2/2009	136 50	(45 66)	ST
TOTAL S A SPONS ADR	53	11/11/2008	2,714 91	7/2/2009	2,800 02	85.11	ST
TOTAL S A SPONS ADR	66	2/27/2009	3,151 87	7/2/2009	3,486 82	334 95	ST
UBS AG (NEW)	5	8/4/2008	95 94	7/2/2009	59 80	(36 14)	ST
UBS AG (NEW)	95	10/7/2008	1,621 16	7/2/2009	1,136 23	(484 93)	ST
UBS AG (NEW)	85	3/23/2009	1,016 97	7/2/2009	1,016 62	(0 35)	ST
UBS AG (NEW)	67	4/15/2009	730 45	7/2/2009	801 34	70 89	ST
WHEELOCK & CO LTD-HKD	13	12/19/2008	276 93	7/2/2009	342 15	65 22	ST
WHEELOCK & CO LTD-HKD	9	12/22/2008	199 95	7/2/2009	236 87	36 92	ST
WHEELOCK & CO LTD-HKD	16	12/18/2008	343 27	7/2/2009	421 11	77 84	ST
WHEELOCK & CO LTD-HKD	10	12/11/2008	199 53	7/2/2009	263 19	63 66	ST
WHEELOCK & CO LTD-HKD	17	12/15/2008	334 77	7/2/2009	447 43	112 66	ST
WHEELOCK & CO LTD-HKD	19	12/9/2008	367 13	7/2/2009	500 07	132 94	ST
WHEELOCK & CO LTD-HKD	10	12/23/2008	221 28	7/2/2009	263 19	41 91	ST
WHEELOCK & CO LTD-HKD	14	1/7/2009	326 93	7/2/2009	368.47	41 54	ST
WHEELOCK & CO LTD-HKD	9	1/5/2009	208 95	7/2/2009	236 87	27 92	ST
WHEELOCK & CO LTD-HKD	54	1/16/2009	1,065 90	7/2/2009	1,421 25	355 35	ST
WOODSIDE PETE LTD SPONS	68	3/26/2009	1,977 45	7/2/2009	2,220 14	242 69	ST
YUE YUEN INDL HLDGS LTD	23	4/16/2009	293 57	7/2/2009	280 59	(12 98)	ST
YUE YUEN INDL HLDGS LTD	113	4/17/2009	1,410 62	7/2/2009	1,378 56	(32 06)	ST
YUE YUEN INDL HLDGS LTD	42	4/23/2009	461 43	7/2/2009	512 39	50 96	ST

Total Short Term

251,321.14

252,179.10

857.96

BARCLAYS PLC-ADR	91	3/15/2006	4,256 47	4/2/2009	902 77	(3,353 70)	LT
TAIWAN SEMICONDUCTOR MFG	101	1/14/2008	909 12	4/2/2009	1,010 21	101 09	LT
BRITISH SKY BROADCASTING	6	2/23/2006	221.18	4/6/2009	151 46	(69 72)	LT
BRITISH SKY BROADCASTING	5	3/8/2006	177.95	4/6/2009	126 21	(51 74)	LT
BRITISH SKY BROADCASTING	20	5/8/2006	790.51	4/6/2009	504 86	(285 65)	LT
BRITISH SKY BROADCASTING	15	3/9/2006	541 34	4/6/2009	378 64	(162 70)	LT
BRITISH SKY BROADCASTING	45	5/24/2006	1,768 02	4/6/2009	1,135 94	(632 08)	LT
CADBURY PLC ADR	22 3276	11/20/2007	1,276 35	4/6/2009	684 41	(591 94)	LT
CADBURY PLC ADR	33 6724	11/21/2007	1,893 42	4/6/2009	1,032 16	(861 26)	LT
COSAN LTD CL A-BRL	35	1/3/2008	428 76	4/6/2009	138 39	(290 37)	LT
COSAN LTD CL A-BRL	99	1/7/2008	1,215 71	4/6/2009	391 43	(824 28)	LT
COSAN LTD CL A-BRL	55	1/4/2008	665.58	4/6/2009	217 46	(448 12)	LT
COSAN LTD CL A-BRL	45	12/28/2007	530 57	4/6/2009	177 92	(352 65)	LT
COSAN LTD CL A-BRL	45	12/31/2007	541.94	4/6/2009	177 92	(364 02)	LT
COSAN LTD CL A-BRL	110	1/2/2008	1,346 95	4/6/2009	434 93	(912 02)	LT
GRUPO TELEvisa SA DE CV	109	4/1/2008	2,749 82	4/20/2009	1,711 45	(1,038 37)	LT
CADBURY PLC ADR	23.7414	11/21/2007	1,335 00	5/4/2009	739 16	(595 84)	LT
CADBURY PLC ADR	9.569	11/23/2007	535 27	5/4/2009	297 92	(237 35)	LT
CADBURY PLC ADR	3 6896	12/4/2007	217 17	5/4/2009	114 87	(102 30)	LT
TAIWAN SEMICONDUCTOR MFG	287	1/14/2008	2,583 33	5/4/2009	3,402.41	819 08	LT
TAIWAN SEMICONDUCTOR MFG	121	1/14/2008	1,089 14	5/15/2009	1,220 73	131 59	LT
CHEUNG KONG HOLDING-ADR	34	11/16/2006	391 02	5/18/2009	360 36	(30 66)	LT
SOCIETE GENERALE SPON ADR	53	4/28/2008	1,272 74	5/18/2009	525 89	(746 85)	LT
TAIWAN SEMICONDUCTOR MFG	8	1/14/2008	72 01	5/18/2009	84.30	12 29	LT
INTERNATIONAL PWR PLC	74	1/20/2005	2,224 96	6/8/2009	2,960 96	736 00	LT
AXA S A SPONS ADR	10	9/12/2006	365 21	7/2/2009	181 02	(184 19)	LT
AXA S A SPONS ADR	38	3/19/2008	1,236 25	7/2/2009	687 86	(548 39)	LT
AXA S A SPONS ADR	25	9/11/2006	912 81	7/2/2009	452 54	(460 27)	LT
AXA S A SPONS ADR	10	1/13/2003	143 39	7/2/2009	181 02	37 63	LT
AXA S A SPONS ADR	35	1/20/2005	825 65	7/2/2009	633 55	(192 10)	LT
AXA S A SPONS ADR	80	1/2/2003	1,156 00	7/2/2009	1,448 12	292 12	LT
AXA S A SPONS ADR	32	3/25/2008	1,108 17	7/2/2009	579 25	(528 92)	LT
BARCLAYS PLC-ADR	10	3/16/2006	471 19	7/2/2009	188 12	(283 07)	LT
BARCLAYS PLC-ADR	35	6/1/2006	1,624 09	7/2/2009	658 42	(965 67)	LT
BARCLAYS PLC-ADR	15	3/17/2006	711 47	7/2/2009	282 18	(429 29)	LT
BARCLAYS PLC-ADR	10	8/29/2006	504 62	7/2/2009	188 12	(316 50)	LT
BARCLAYS PLC-ADR	15	7/21/2006	675 50	7/2/2009	282 18	(393 32)	LT
BARCLAYS PLC-ADR	14	3/15/2006	654 84	7/2/2009	263 37	(391 47)	LT
BARCLAYS PLC-ADR	70	4/2/2008	2,791 14	7/2/2009	1,316 84	(1,474 30)	LT
BARCLAYS PLC-ADR	40	4/3/2008	1,555 00	7/2/2009	752 48	(802 52)	LT
BNP PARIBAS SPON ADR	42	4/29/2008	2,278 14	7/2/2009	1,342 29	(935 85)	LT
CADBURY PLC ADR	15.3103	12/7/2007	901 42	7/2/2009	530 18	(371 24)	LT
CADBURY PLC ADR	6 3793	12/6/2007	376 09	7/2/2009	220 91	(155 18)	LT
CADBURY PLC ADR	5 8794	12/4/2007	346 05	7/2/2009	203 60	(142 45)	LT
CADBURY PLC ADR	33 8103	3/12/2008	1,774 39	7/2/2009	1,170 82	(603 57)	LT

CADBURY PLC ADR	30 6207	3/12/2008	1,597.27	7/2/2009	1,060.36	(536 91)	LT
CHEUNG KONG HOLDING-ADR	31	11/16/2006	356 51	7/2/2009	345 64	(10 87)	LT
CHEUNG KONG HOLDING-ADR	130	12/1/2006	1,537 59	7/2/2009	1,449 46	(88.13)	LT
CHEUNG KONG HOLDING-ADR	180	7/13/2007	2,548 12	7/2/2009	2,006 95	(541 17)	LT
CHEUNG KONG HOLDING-ADR	116	5/4/2007	1,608 04	7/2/2009	1,293 37	(314 67)	LT
FRANCE TELECOM SA SPON ADR	50	7/25/2006	1,111 44	7/2/2009	1,164 17	52 73	LT
FRANCE TELECOM SA SPON ADR	20	7/26/2006	448 19	7/2/2009	465 67	17.48	LT
FRANCE TELECOM SA SPON ADR	8	7/24/2006	178 61	7/2/2009	186 27	7 66	LT
FRANCE TELECOM SA SPON ADR	90	9/14/2006	2,004 42	7/2/2009	2,095 49	91 07	LT
GOLD FIELDS LTD SPONS ADR	135	5/22/2008	1,913 15	7/2/2009	1,601 39	(311 76)	LT
GOLD FIELDS LTD SPONS ADR	30	5/23/2008	425 55	7/2/2009	355 87	(69 68)	LT
GOLD FIELDS LTD SPONS ADR	119	6/18/2008	1,291 35	7/2/2009	1,411 60	120 25	LT
GRUPO TELEVISIA SA DE CV	71	4/1/2008	1,791 17	7/2/2009	1,192 20	(598 97)	LT
JARDINE MATHESON HLDGS	20	4/2/2008	610 72	7/2/2009	549 99	(60 73)	LT
JARDINE MATHESON HLDGS	65	3/31/2008	2,059 00	7/2/2009	1,787 45	(271 55)	LT
JARDINE MATHESON HLDGS	62	4/3/2008	1,900 68	7/2/2009	1,704 95	(195 73)	LT
NIDEC CORPORATION	95	1/4/2008	1,800 65	7/2/2009	1,475 60	(325 05)	LT
NIDEC CORPORATION	81	3/24/2008	1,292 53	7/2/2009	1,258 14	(34 39)	LT
PUBLICIS GROUPE ADR	22	4/2/2008	865 28	7/2/2009	632 48	(232 80)	LT
PUBLICIS GROUPE ADR	15	3/31/2008	571 34	7/2/2009	431 24	(140 10)	LT
PUBLICIS GROUPE ADR	20	4/1/2008	777 05	7/2/2009	574 98	(202 07)	LT
ROYAL DUTCH SHELL PLC ADR	55	1/24/2005	3,156 96	7/2/2009	2,691 99	(464 97)	LT
ROYAL DUTCH SHELL PLC ADR	25	5/23/2007	1,880 44	7/2/2009	1,223 63	(656 81)	LT
SABMILLER PLC SPON ADR	197	3/31/2008	4,354 29	7/2/2009	4,040 37	(313 92)	LT
SIEMENS A G SPONS ADR	20	3/13/2006	1,819 96	7/2/2009	1,331 96	(488 00)	LT
SIEMENS A G SPONS ADR	20	3/14/2006	1,826 60	7/2/2009	1,331 96	(494 64)	LT
SIEMENS A G SPONS ADR	5	1/20/2005	397 95	7/2/2009	332 99	(64 96)	LT
SIEMENS A G SPONS ADR	10	5/4/2007	1,224 46	7/2/2009	665 99	(558 47)	LT
SIGNET JEWELERS LTD-USD	7 4815	11/15/2006	355 54	7/2/2009	154 64	(200 90)	LT
SIGNET JEWELERS LTD-USD	22 4444	10/20/2006	1,004 76	7/2/2009	463 91	(540 85)	LT
SIGNET JEWELERS LTD-USD	19 9506	10/30/2006	906 17	7/2/2009	412 37	(493 80)	LT
SIGNET JEWELERS LTD-USD	32 4198	10/24/2006	1,469 94	7/2/2009	670 10	(799 84)	LT
SIGNET JEWELERS LTD-USD	24 9383	10/26/2006	1,166 11	7/2/2009	515 46	(650 65)	LT
SIGNET JEWELERS LTD-USD	14 963	11/16/2006	727 00	7/2/2009	309 28	(417 72)	LT
SIGNET JEWELERS LTD-USD	29 9259	2/1/2008	839 46	7/2/2009	618 55	(220 91)	LT
SIGNET JEWELERS LTD-USD	22 4444	11/17/2006	1,080 90	7/2/2009	463 91	(616.99)	LT
SIGNET JEWELERS LTD-USD	7 4815	2/5/2008	189 55	7/2/2009	154 64	(34 91)	LT
SIGNET JEWELERS LTD-USD	19 9506	2/22/2008	517 12	7/2/2009	412 37	(104 75)	LT
SILICONWARE PRECISION INDS	134 4213	1/20/2006	805 19	7/2/2009	896 61	91 42	LT
SILICONWARE PRECISION INDS	118 2937	1/26/2006	783 75	7/2/2009	789 03	5 28	LT
SILICONWARE PRECISION INDS	101 3949	3/9/2006	564 28	7/2/2009	676 31	112 03	LT
SILICONWARE PRECISION INDS	185 8901	1/27/2006	1,270 95	7/2/2009	1,239 91	(31 04)	LT
SUMITOMO MITSUI FINL GROUP	598	4/25/2008	4,617 46	7/2/2009	2,391 94	(2,225 52)	LT
SUMITOMO MITSUI FINL GROUP	611	4/24/2008	4,590 08	7/2/2009	2,443 94	(2,146 14)	LT
SUMITOMO MITSUI FINL GROUP	195	5/2/2008	1,686 34	7/2/2009	779 98	(906 36)	LT
TEVA PHARMACEUTICAL INDS	35	11/26/2007	1,534 84	7/2/2009	1,731 82	196 98	LT
TEVA PHARMACEUTICAL INDS	24	10/1/2007	1,073 38	7/2/2009	1,187 54	114 16	LT
TEVA PHARMACEUTICAL INDS	20	11/27/2007	866 93	7/2/2009	989 61	122 68	LT
TEVA PHARMACEUTICAL INDS	19	2/12/2008	890.17	7/2/2009	940 13	49 96	LT
TOKIO MARINE HLDGS INC	212 0952	1/2/2003	3,025 33	7/2/2009	5,790 05	2,764 72	LT
TOKIO MARINE HLDGS INC	49 9048	3/14/2005	1,505 59	7/2/2009	1,362 36	(143 23)	LT
TOMRA SYSTEMS A/S	115	3/31/2008	878 80	7/2/2009	402 49	(476 31)	LT
TOMRA SYSTEMS A/S	110	4/1/2008	835 66	7/2/2009	384 99	(450 67)	LT
TOMRA SYSTEMS A/S	64	4/2/2008	489 99	7/2/2009	223 99	(266 00)	LT
UBS AG (NEW)	74	3/12/2008	2,164 26	7/2/2009	885 06	(1,279 20)	LT
UNILEVER NV NY SHS-NEW	37	2/7/2008	1,134 07	7/2/2009	892 80	(241 27)	LT
UNILEVER NV NY SHS-NEW	36	3/18/2008	1,158 61	7/2/2009	868 67	(289 94)	LT
UNILEVER NV NY SHS-NEW	142	2/6/2008	4,488 86	7/2/2009	3,426 42	(1,062 44)	LT
UNILEVER NV NY SHS-NEW	73	3/31/2008	2,457.87	7/2/2009	1,761 46	(696.41)	LT
VODAFONE GROUP PLC SPONS	30 6133	6/9/2006	775 53	7/2/2009	582 92	(192 61)	LT
VODAFONE GROUP PLC SPONS	81 96	5/4/2005	2,478.70	7/2/2009	1,560 64	(918 06)	LT
VODAFONE GROUP PLC SPONS	131 2	7/12/2006	3,204 51	7/2/2009	2,498 24	(706 27)	LT
VODAFONE GROUP PLC SPONS	61 2267	7/28/2005	1,813 07	7/2/2009	1,165 85	(647 22)	LT
VODAFONE GROUP PLC SPONS	75	11/15/2006	1,981 32	7/2/2009	1,428 12	(553 20)	LT

Total Long Term

146,127.16

106,583.90 (39,543 26)

THE JOHN E. AND MARGARET L. LANE FOUNDATION
17697

Description	Quantity	Date Acquired	Cost	Date Sold	Proceeds	Gain/Loss	LT/ST
APOLLO GROUP INC CL A	1	10/30/2008	67 08	4/1/2009	66 17	(0 91)	ST
APOLLO GROUP INC CL A	14	10/29/2008	932 24	4/1/2009	926 32	(5 92)	ST
APOLLO GROUP INC CL A	6	10/31/2008	418 21	4/2/2009	413 94	(4 27)	ST
APOLLO GROUP INC CL A	10	10/30/2008	670 79	4/2/2009	689 90	19 11	ST
PRAXAIR INC	15	7/3/2008	1,393 12	4/2/2009	1,048 66	(344 46)	ST
OCCIDENTAL PETROLEUM CORP-DEL	9	12/17/2008	524 15	4/6/2009	515 43	(8 72)	ST
OCCIDENTAL PETROLEUM CORP-DEL	9	3/4/2009	472 82	4/6/2009	515 44	42 62	ST
OCCIDENTAL PETROLEUM CORP-DEL	29	12/18/2008	1,642 28	4/6/2009	1,660 84	18 56	ST
OCCIDENTAL PETROLEUM CORP-DEL	35	3/2/2009	1,720 90	4/6/2009	2,004 47	283 57	ST
APOLLO GROUP INC CL A	15	11/7/2008	1,034 14	4/7/2009	949 77	(84 37)	ST
APOLLO GROUP INC CL A	15	11/6/2008	1,008 38	4/7/2009	949 77	(58 61)	ST
APOLLO GROUP INC CL A	5	11/10/2008	348 58	4/7/2009	316 58	(32 00)	ST
OCCIDENTAL PETROLEUM CORP-DEL	7	3/4/2009	367 74	4/7/2009	390 99	23 25	ST
OCCIDENTAL PETROLEUM CORP-DEL	17	3/9/2009	861 73	4/7/2009	949 56	87 83	ST
OCCIDENTAL PETROLEUM CORP-DEL	17	3/9/2009	858 47	4/7/2009	949 56	91 09	ST
APOLLO GROUP INC CL A	1	11/10/2008	69 72	4/8/2009	62 86	(6 86)	ST
APOLLO GROUP INC CL A	14	11/13/2008	929 24	4/8/2009	880.00	(49 24)	ST
APOLLO GROUP INC CL A	6	11/11/2008	413 60	4/8/2009	377 14	(36 46)	ST
APOLLO GROUP INC CL A	15	11/14/2008	1,043 49	4/8/2009	942 85	(100.64)	ST
UNITEDHEALTH GROUP INC	15	2/12/2009	434 20	4/8/2009	339.53	(94 67)	ST
UNITEDHEALTH GROUP INC	66	2/13/2009	1,920 22	4/8/2009	1,493 95	(426.27)	ST
UNITEDHEALTH GROUP INC	20	2/17/2009	562 28	4/8/2009	452 72	(109 56)	ST
BROADCOM CORP CL A	25	4/8/2009	547 61	4/9/2009	577 17	29 56	ST
EMC CORP-MASS	94	12/11/2008	988 50	4/15/2009	1,169 15	180 65	ST
EMC CORP-MASS	57	11/10/2008	609 12	4/15/2009	708 95	99 83	ST
EMC CORP-MASS	58	10/31/2008	687 37	4/15/2009	721 39	34 02	ST
EMC CORP-MASS	59	11/11/2008	602 89	4/15/2009	733 83	130 94	ST
EMC CORP-MASS	69	12/15/2008	745 06	4/15/2009	858 21	113 15	ST
MCDONALDS CORP	9	8/11/2008	598 15	4/15/2009	486 25	(111 90)	ST
MCDONALDS CORP	9	8/8/2008	591 95	4/15/2009	486 24	(105 71)	ST
PETROBRAS	30	11/4/2008	887 12	4/21/2009	976 01	88 89	ST
PETROBRAS	30	11/4/2008	887 12	4/22/2009	977 90	90 78	ST
PETROBRAS	21	11/4/2008	620 99	4/23/2009	690 31	69 32	ST
PETROBRAS	7	11/5/2008	205 03	4/23/2009	230 10	25 07	ST
PRAXAIR INC	14	7/3/2008	1,300 25	4/23/2009	973 31	(326 94)	ST
TAIWAN SEMICONDUCTOR MFG	152	12/17/2008	1,249 13	4/23/2009	1,390 76	141.63	ST
TAIWAN SEMICONDUCTOR MFG	40	12/22/2008	307 65	4/23/2009	365.99	58 34	ST
PETROBRAS	48	11/5/2008	1,348 57	4/24/2009	1,609 69	261 12	ST
PETROBRAS	61	11/5/2008	1,786 66	4/24/2009	2,045 64	258 98	ST
PRAXAIR INC	13	7/3/2008	1,207 38	4/24/2009	937 68	(269 70)	ST
ABBOTT LABORATORIES	3	2/6/2009	170 96	4/27/2009	129 73	(41 23)	ST
ABBOTT LABORATORIES	50	1/21/2009	2,606 85	4/27/2009	2,162 18	(444 67)	ST
PETROBRAS	26	11/5/2008	730 48	4/27/2009	848 34	117 86	ST
PETROBRAS	2	11/10/2008	53.74	4/27/2009	65 26	11 52	ST
PETROBRAS	31	11/10/2008	832 96	4/27/2009	994 94	161 98	ST
PETROBRAS	72	11/6/2008	1,794.74	4/27/2009	2,349 26	554 52	ST
PETROBRAS	30	11/11/2008	758.11	4/27/2009	962 84	204 73	ST
PETROBRAS	38	1/20/2009	898 06	4/27/2009	1,219 60	321 54	ST
BEST BUY INC	43	2/17/2009	1,222 55	4/29/2009	1,625 58	403.03	ST
BEST BUY INC	8	3/9/2009	199 39	4/29/2009	302 43	103 04	ST
CME GROUP INC	5	3/19/2009	1,164 09	4/29/2009	1,124 25	(39 84)	ST
CME GROUP INC	7	3/17/2009	1,499 65	4/29/2009	1,583 29	83 64	ST
CME GROUP INC	11	3/19/2009	2,571 82	4/29/2009	2,473 35	(98 47)	ST
CME GROUP INC	4	3/18/2009	924 52	4/29/2009	899 40	(25 12)	ST
CME GROUP INC	2	3/18/2009	462.26	4/29/2009	452 37	(9 89)	ST
ABBOTT LABORATORIES	31	2/6/2009	1,766 55	4/30/2009	1,286 86	(479 69)	ST
ABBOTT LABORATORIES	51	2/6/2009	2,907 36	4/30/2009	2,117 10	(790 26)	ST
ABBOTT LABORATORIES	34	2/27/2009	1,626 51	4/30/2009	1,411 40	(215 11)	ST
ABBOTT LABORATORIES	19	3/2/2009	895 47	4/30/2009	788 72	(106 75)	ST
BEST BUY INC	26	3/9/2009	648 01	4/30/2009	998 54	350 53	ST
PRAXAIR INC	13	7/3/2008	1,207 37	4/30/2009	968 38	(238 99)	ST
AON CORP	46	3/5/2009	1,777 42	5/1/2009	1,664.40	(113 02)	ST

AON CORP	22	3/4/2009	821 69	5/1/2009	796 02	(25 67)	ST
AON CORP	22	3/3/2009	822 57	5/1/2009	796 02	(26 55)	ST
AON CORP	23	3/5/2009	890 74	5/1/2009	832 20	(58 54)	ST
AON CORP	17	3/9/2009	660 26	5/1/2009	615.10	(45 16)	ST
KOHL'S CORP	67	8/11/2008	3,439 45	5/5/2009	2,946 54	(492 91)	ST
MCDONALDS CORP	7	8/28/2008	439 80	5/5/2009	373 32	(66 48)	ST
MCDONALDS CORP	81	8/11/2008	5,383 39	5/5/2009	4,319 87	(1,063 52)	ST
STATE STREET CORP	23	6/11/2008	1,576 33	5/5/2009	806 77	(769 56)	ST
KOHL'S CORP	40	8/12/2008	1,989 13	5/6/2009	1,744 87	(244 26)	ST
KOHL'S CORP	18	8/11/2008	924 03	5/6/2009	785 19	(138 84)	ST
KOHL'S CORP	43	8/12/2008	2,105 57	5/6/2009	1,875 73	(229 84)	ST
MCDONALDS CORP	38	8/28/2008	2,387.49	5/6/2009	2,045 73	(341 76)	ST
MCDONALDS CORP	18	9/25/2008	1,123 36	5/6/2009	969 03	(154 33)	ST
MCDONALDS CORP	17	10/8/2008	940 04	5/6/2009	915 19	(24 85)	ST
MCDONALDS CORP	12	10/10/2008	601 91	5/6/2009	646 02	44 11	ST
STATE STREET CORP	28	6/11/2008	1,919 00	5/6/2009	1,064.76	(854 24)	ST
STATE STREET CORP	45	4/21/2009	1,567 45	5/6/2009	1,711 22	143 77	ST
TRAVELERS COMPANIES INC	22	10/23/2008	831 17	5/6/2009	855 20	24 03	ST
TRAVELERS COMPANIES INC	18	10/23/2008	714 38	5/6/2009	699 71	(14 67)	ST
TRAVELERS COMPANIES INC	28	10/24/2008	1,146 31	5/6/2009	1,088 45	(57 86)	ST
HEWLETT PACKARD CO	19	9/11/2008	892 99	5/7/2009	654 25	(238 74)	ST
HEWLETT PACKARD CO	41	9/10/2008	1,917 97	5/7/2009	1,411 79	(506 18)	ST
KOHL'S CORP	9	8/12/2008	440 70	5/7/2009	401 39	(39 31)	ST
KOHL'S CORP	27	11/10/2008	902 06	5/7/2009	1,204 18	302 12	ST
KOHL'S CORP	26	11/11/2008	788.94	5/7/2009	1,159 58	370 64	ST
KOHL'S CORP	28	1/21/2009	1,032 58	5/7/2009	1,248 79	216 21	ST
RESEARCH IN MOTION LTD-CAD	31	4/13/2009	1,995 67	5/7/2009	2,260 56	264 89	ST
RESEARCH IN MOTION LTD-CAD	31	4/9/2009	1,988 08	5/7/2009	2,260 56	272 48	ST
RESEARCH IN MOTION LTD-CAD	29	4/14/2009	1,859.14	5/7/2009	2,114 73	255 59	ST
TRAVELERS COMPANIES INC	13	10/24/2008	532 22	5/7/2009	493 61	(38.61)	ST
TRAVELERS COMPANIES INC	24	10/24/2008	983.75	5/7/2009	911 28	(72 47)	ST
TRAVELERS COMPANIES INC	25	10/27/2008	978 21	5/7/2009	949 25	(28.96)	ST
TRAVELERS COMPANIES INC	4	10/29/2008	163 57	5/7/2009	151 73	(11 84)	ST
TRAVELERS COMPANIES INC	22	10/27/2008	848 31	5/7/2009	835 34	(12 97)	ST
TRAVELERS COMPANIES INC	24	11/11/2008	969 39	5/7/2009	910 40	(58 99)	ST
TRAVELERS COMPANIES INC	8	10/29/2008	327 14	5/7/2009	303 76	(23 38)	ST
TRAVELERS COMPANIES INC	14	10/29/2008	587 64	5/7/2009	531 06	(56 58)	ST
ARCELORMITTAL NEW	70	5/1/2009	1,791 83	5/8/2009	1,989 23	197 40	ST
ARCELORMITTAL NEW	86	4/30/2009	2,032 10	5/8/2009	2,443 92	411 82	ST
TRAVELERS COMPANIES INC	27	11/17/2008	1,133 63	5/8/2009	1,026 72	(106 91)	ST
TRAVELERS COMPANIES INC	2	11/11/2008	80 78	5/8/2009	76 05	(4 73)	ST
TRAVELERS COMPANIES INC	23	12/2/2008	922 88	5/8/2009	874 62	(48 26)	ST
ARCELORMITTAL NEW	84	5/1/2009	2,156 17	5/11/2009	2,287 77	131 60	ST
ARCELORMITTAL NEW	20	5/4/2009	551 07	5/11/2009	544 71	(6 36)	ST
ARCELORMITTAL NEW	11	5/1/2009	281 57	5/11/2009	299 59	18 02	ST
ARCELORMITTAL NEW	37	5/4/2009	1,019 47	5/12/2009	972 72	(46 75)	ST
ARCELORMITTAL NEW	67	5/5/2009	1,856 13	5/12/2009	1,761 41	(94 72)	ST
LOWES COMPANIES INC	65	2/12/2009	1,171 12	5/18/2009	1,288 42	117 30	ST
LOWES COMPANIES INC	31	2/11/2009	565 78	5/18/2009	614 47	48 69	ST
BAXTER INTL INC	10	3/4/2009	529 43	5/19/2009	492.76	(36 67)	ST
BAXTER INTL INC	9	3/4/2009	476 49	5/20/2009	442 65	(33 84)	ST
BAXTER INTL INC	14	3/5/2009	718 25	5/20/2009	686 84	(31.41)	ST
BAXTER INTL INC	3	3/5/2009	153 88	5/20/2009	147.18	(6 70)	ST
BAXTER INTL INC	17	3/5/2009	871 97	5/20/2009	836 13	(35 84)	ST
BAXTER INTL INC	5	3/5/2009	256 52	5/21/2009	243 72	(12 80)	ST
BAXTER INTL INC	19	3/6/2009	968 20	5/21/2009	926 12	(42 08)	ST
BAXTER INTL INC	16	3/6/2009	812 80	5/21/2009	779 90	(32 90)	ST
CF INDUSTRIES HOLDINGS INC	12	4/8/2009	854 33	5/22/2009	972 71	118 38	ST
CF INDUSTRIES HOLDINGS INC	4	4/8/2009	284 78	5/27/2009	322 98	38 20	ST
CF INDUSTRIES HOLDINGS INC	6	4/9/2009	433 55	5/27/2009	484.47	50 92	ST
CF INDUSTRIES HOLDINGS INC	13	4/13/2009	949 67	5/27/2009	1,049 68	100 01	ST
CF INDUSTRIES HOLDINGS INC	6	4/13/2009	438 31	5/28/2009	470 12	31 81	ST
CF INDUSTRIES HOLDINGS INC	7	4/14/2009	517 27	5/28/2009	548 47	31 20	ST
CF INDUSTRIES HOLDINGS INC	6	4/14/2009	443 38	5/29/2009	465 82	22 44	ST
CF INDUSTRIES HOLDINGS INC	27	4/15/2009	2,003 16	5/29/2009	2,096 17	93 01	ST
CF INDUSTRIES HOLDINGS INC	14	4/24/2009	997 46	5/29/2009	1,086 90	89 44	ST
GOLDMAN SACHS GROUP INC	23	4/14/2009	2,758 22	5/29/2009	3,284.78	526.56	ST
GOLDMAN SACHS GROUP INC	8	4/23/2009	957 16	5/29/2009	1,142 53	185.37	ST
GOLDMAN SACHS GROUP INC	9	4/16/2009	1,093 98	5/29/2009	1,285 35	191 37	ST
GOLDMAN SACHS GROUP INC	8	4/29/2009	1,010 77	5/29/2009	1,142 53	131.76	ST

GOLDMAN SACHS GROUP INC	8	4/20/2009	937 30	5/29/2009	1,142.53	205 23	ST
GOLDMAN SACHS GROUP INC	8	5/4/2009	1,054 15	5/29/2009	1,142 54	88 39	ST
TIME WARNER INC	20	4/7/2009	426 74	6/2/2009	493.49	66.75	ST
WAL-MART STORES INC	22	6/3/2008	1,273 88	6/2/2009	1,104.64	(169.24)	ST
WAL-MART STORES INC	17	6/3/2008	984.37	6/2/2009	849.54	(134.83)	ST
WAL-MART STORES INC	33	11/11/2008	1,772 91	6/2/2009	1,649 10	(123 81)	ST
WAL-MART STORES INC	24	9/17/2008	1,448 97	6/2/2009	1,199 35	(249 62)	ST
WAL-MART STORES INC	21	2/17/2009	1,010 41	6/2/2009	1,049 42	39 01	ST
WAL-MART STORES INC	32	11/10/2008	1,758 62	6/2/2009	1,599.13	(159 49)	ST
NATIONAL OILWELL VARCO INC	3	8/14/2008	212 65	6/3/2009	110 35	(102 30)	ST
NATIONAL OILWELL VARCO INC	16	8/12/2008	1,105 56	6/3/2009	588 55	(517.01)	ST
NATIONAL OILWELL VARCO INC	6	8/13/2008	431 72	6/3/2009	220 71	(211 01)	ST
NATIONAL OILWELL VARCO INC	9	8/14/2008	637 93	6/4/2009	352 76	(285 17)	ST
NATIONAL OILWELL VARCO INC	17	8/21/2008	1,326 44	6/4/2009	666 33	(660 11)	ST
NATIONAL OILWELL VARCO INC	21	8/21/2008	1,638 55	6/5/2009	804.00	(834 55)	ST
NATIONAL OILWELL VARCO INC	17	8/22/2008	1,295 25	6/5/2009	650 86	(644.39)	ST
NATIONAL OILWELL VARCO INC	14	8/25/2008	1,044 71	6/5/2009	536.00	(508 71)	ST
NATIONAL OILWELL VARCO INC	48	9/18/2008	2,415 64	6/9/2009	1,838 93	(576.71)	ST
NATIONAL OILWELL VARCO INC	20	8/25/2008	1,492 45	6/9/2009	766 22	(726.23)	ST
NATIONAL OILWELL VARCO INC	5	10/13/2008	138 79	6/9/2009	191.55	52 76	ST
NATIONAL OILWELL VARCO INC	5	10/13/2008	138 78	6/10/2009	188 77	49 99	ST
NATIONAL OILWELL VARCO INC	38	1/20/2009	887.54	6/10/2009	1,434 66	547 12	ST
NATIONAL OILWELL VARCO INC	34	3/9/2009	894 02	6/10/2009	1,283 65	389 63	ST
ORACLE CORP	45	12/16/2008	761 99	6/10/2009	924 13	162 14	ST
ORACLE CORP	61	12/17/2008	1,029.21	6/10/2009	1,252 70	223 49	ST
MICROSOFT CORP	42	2/3/2009	774 25	6/16/2009	993 25	219 00	ST
UNITED PARCEL SERVICE CL B	19	4/3/2009	993 39	6/16/2009	922 14	(71 25)	ST
LOWES COMPANIES INC	94	2/12/2009	1,695 91	6/17/2009	1,760 32	64 41	ST
LOWES COMPANIES INC	29	2/12/2009	522 50	6/17/2009	543 08	20 58	ST
LOWES COMPANIES INC	91	2/13/2009	1,639 59	6/17/2009	1,743 65	104 06	ST
LOWES COMPANIES INC	4	2/13/2009	72 07	6/17/2009	74.90	2 83	ST
LOWES COMPANIES INC	26	3/19/2009	456 58	6/17/2009	498 19	41.61	ST
LOWES COMPANIES INC	53	3/19/2009	926 55	6/17/2009	1,015 53	88 98	ST
UNITED PARCEL SERVICE CL B	17	4/15/2009	915 83	6/17/2009	812 77	(103.06)	ST
UNITED PARCEL SERVICE CL B	1	4/15/2009	53 87	6/17/2009	48 30	(5 57)	ST
UNITED PARCEL SERVICE CL B	18	4/6/2009	935 34	6/17/2009	860 58	(74 76)	ST
UNITED PARCEL SERVICE CL B	19	4/20/2009	1,012 17	6/17/2009	917 78	(94 39)	ST
UNITED PARCEL SERVICE CL B	7	4/21/2009	382 78	6/17/2009	338 13	(44 65)	ST
LOWES COMPANIES INC	46	4/29/2009	993 11	6/18/2009	856 50	(136 61)	ST
LOWES COMPANIES INC	11	3/25/2009	202 57	6/18/2009	204 81	2 24	ST
LOWES COMPANIES INC	70	3/19/2009	1,229 25	6/18/2009	1,303 35	74 10	ST
LOWES COMPANIES INC	44	4/28/2009	939 88	6/18/2009	819 25	(120 63)	ST
UNITED PARCEL SERVICE CL B	11	4/21/2009	601 52	6/18/2009	530.14	(71.38)	ST
UNITED PARCEL SERVICE CL B	17	4/23/2009	899 07	6/18/2009	819 31	(79.76)	ST
CATERPILLAR INC	28	5/1/2009	1,040 12	6/30/2009	926 19	(113.93)	ST
CATERPILLAR INC	25	5/4/2009	954 27	6/30/2009	826 95	(127 32)	ST
CATERPILLAR INC	43	5/6/2009	1,705 20	6/30/2009	1,422 36	(282.84)	ST
CATERPILLAR INC	42	5/6/2009	1,665 54	7/1/2009	1,426 01	(239 53)	ST
CATERPILLAR INC	27	5/13/2009	973 35	7/1/2009	916 72	(56 63)	ST
CATERPILLAR INC	26	5/29/2009	914 60	7/1/2009	882 76	(31 84)	ST
AMAZON COM INC	37	6/3/2009	3,126 81	7/2/2009	2,951 23	(175 58)	ST
AMAZON COM INC	25	6/2/2009	2,113 11	7/2/2009	1,994 07	(119 04)	ST
AMAZON COM INC	38	6/3/2009	3,221 01	7/2/2009	3,030.99	(190 02)	ST
AMERICAN TOWER CORP-CLASS A	42	7/7/2008	1,682 56	7/2/2009	1,298 72	(383 84)	ST
AMERICAN TOWER CORP-CLASS A	9	9/26/2008	335 75	7/2/2009	278 30	(57 45)	ST
AMERICAN TOWER CORP-CLASS A	46	9/25/2008	1,750 81	7/2/2009	1,422 41	(328 40)	ST
AMERICAN TOWER CORP-CLASS A	21	10/3/2008	737 95	7/2/2009	649 36	(88 59)	ST
AMERICAN TOWER CORP-CLASS A	58	9/26/2008	2,189 37	7/2/2009	1,793 47	(395 90)	ST
AMERICAN TOWER CORP-CLASS A	15	10/10/2008	424 02	7/2/2009	463 82	39 80	ST
APPLE INC	10	7/2/2008	1,742 16	7/2/2009	1,402 10	(340 06)	ST
APPLE INC	8	1/27/2009	720.66	7/2/2009	1,121 68	401.02	ST
APPLE INC	9	7/9/2008	1,595 35	7/2/2009	1,261.89	(333.46)	ST
APPLE INC	8	1/28/2009	756 04	7/2/2009	1,121.68	365 64	ST
APPLE INC	8	1/29/2009	746 33	7/2/2009	1,121 68	375 35	ST
APPLE INC	8	4/29/2009	1,006 42	7/2/2009	1,121.68	115 26	ST
APPLE INC	18	3/18/2009	1,828 97	7/2/2009	2,523 79	694 82	ST
APPLE INC	14	5/27/2009	1,866 65	7/2/2009	1,962 96	96 31	ST
BANK OF AMERICA CORP	650	5/6/2009	8,175 77	7/2/2009	8,365 28	189 51	ST
BANK OF AMERICA CORP	70	5/26/2009	773 62	7/2/2009	900 88	127.26	ST
BANK OF AMERICA CORP	74	5/8/2009	1,035 97	7/2/2009	952 36	(83 61)	ST

BANK OF AMERICA CORP	87	5/29/2009	966 88	7/2/2009	1,119 66	152 78	ST
BANK OF AMERICA CORP	88	5/14/2009	1,001 29	7/2/2009	1,132 53	131 24	ST
BANK OF AMERICA CORP	89	6/5/2009	1,065 52	7/2/2009	1,145 40	79 88	ST
BROADCOM CORP CL A	84	5/5/2009	2,004 00	7/2/2009	2,090 03	86 03	ST
BROADCOM CORP CL A	40	5/6/2009	966 22	7/2/2009	995 25	29 03	ST
BROADCOM CORP CL A	68	5/7/2009	1,542 89	7/2/2009	1,691 94	149 05	ST
BROADCOM CORP CL A	61	5/7/2009	1,402 65	7/2/2009	1,517 76	115 11	ST
CISCO SYS INC	51	5/7/2009	957.62	7/2/2009	942 47	(15 15)	ST
CISCO SYS INC	48	5/7/2009	910 40	7/2/2009	887.03	(23 37)	ST
CVS CAREMARK CORP	31	4/21/2009	945.13	7/2/2009	971 27	26 14	ST
DIRECTV GROUP INC	53	11/7/2008	1,169.48	7/2/2009	1,271.54	102 06	ST
DIRECTV GROUP INC	19	11/10/2008	417 58	7/2/2009	455 84	38.26	ST
DIRECTV GROUP INC	19	11/11/2008	408 45	7/2/2009	455 84	47 39	ST
DIRECTV GROUP INC	41	3/6/2009	795 15	7/2/2009	983 65	188.50	ST
DIRECTV GROUP INC	46	1/14/2009	960 72	7/2/2009	1,103 60	142 88	ST
DIRECTV GROUP INC	79	5/4/2009	1,875 78	7/2/2009	1,895.31	19 53	ST
FIRST SOLAR INC	5	4/29/2009	761 46	7/2/2009	785 43	23 97	ST
FIRST SOLAR INC	14	4/30/2009	2,624 71	7/2/2009	2,199 20	(425 51)	ST
FIRST SOLAR INC	12	6/8/2009	2,180 91	7/2/2009	1,885 03	(295 88)	ST
FLUOR CORP NEW	52	3/10/2009	1,938 70	7/2/2009	2,522 66	583 96	ST
FLUOR CORP NEW	26	3/9/2009	879 03	7/2/2009	1,261 33	382 30	ST
FLUOR CORP NEW	18	4/23/2009	699 04	7/2/2009	873 23	174 19	ST
FLUOR CORP NEW	24	3/10/2009	894.95	7/2/2009	1,164 31	269 36	ST
FLUOR CORP NEW	23	5/12/2009	1,046 98	7/2/2009	1,115 79	68 81	ST
FLUOR CORP NEW	20	6/1/2009	1,010 59	7/2/2009	970 25	(40 34)	ST
FLUOR CORP NEW	20	6/2/2009	1,010 42	7/2/2009	970 26	(40 16)	ST
FORD MOTOR COMPANY	75	4/29/2009	402 80	7/2/2009	441 18	38 38	ST
FORD MOTOR COMPANY	393	4/30/2009	2,294 65	7/2/2009	2,311 76	17 11	ST
FORD MOTOR COMPANY	75	4/29/2009	404 23	7/2/2009	441 18	36 95	ST
FORD MOTOR COMPANY	353	5/1/2009	2,038 58	7/2/2009	2,076 47	37.89	ST
FORD MOTOR COMPANY	1,026 00	5/13/2009	5,037 35	7/2/2009	6,035 28	997.93	ST
GILEAD SCIENCES INC	23	9/26/2008	1,111.89	7/2/2009	1,060 28	(51.61)	ST
GILEAD SCIENCES INC	12	10/10/2008	432 55	7/2/2009	553 18	120 63	ST
GOOGLE INC	2	8/12/2008	1,001 17	7/2/2009	819.24	(181 93)	ST
GOOGLE INC	6	9/19/2008	2,704 18	7/2/2009	2,457 72	(246 46)	ST
GOOGLE INC	4	12/12/2008	1,238 22	7/2/2009	1,638 48	400 26	ST
GOOGLE INC	7	9/17/2008	2,923 79	7/2/2009	2,867 33	(56 46)	ST
GOOGLE INC	2	12/26/2008	600 70	7/2/2009	819 24	218 54	ST
GOOGLE INC	5	4/29/2009	1,966 54	7/2/2009	2,048 09	81 55	ST
HEWLETT PACKARD CO	30	9/16/2008	1,459 64	7/2/2009	1,139 79	(319.85)	ST
HEWLETT PACKARD CO	61	9/11/2008	2,866 98	7/2/2009	2,317 57	(549.41)	ST
HEWLETT PACKARD CO	32	9/17/2008	1,504 76	7/2/2009	1,215 78	(288.98)	ST
HEWLETT PACKARD CO	29	3/11/2009	830 43	7/2/2009	1,101 80	271 37	ST
HEWLETT PACKARD CO	49	10/14/2008	1,997.94	7/2/2009	1,861 66	(136 28)	ST
HEWLETT PACKARD CO	29	3/26/2009	957.63	7/2/2009	1,101 80	144.17	ST
HEWLETT PACKARD CO	84	12/12/2008	3,007 60	7/2/2009	3,191 41	183 81	ST
HEWLETT PACKARD CO	57	6/8/2009	2,098 56	7/2/2009	2,165 59	67 03	ST
INTEL CORP	102	5/13/2009	1,550 48	7/2/2009	1,715 80	165 32	ST
INTEL CORP	293	5/12/2009	4,436 46	7/2/2009	4,928 72	492 26	ST
INTEL CORP	258	5/28/2009	4,040 13	7/2/2009	4,339 96	299 83	ST
INTL BUSINESS MACHINES CORP	12	7/18/2008	1,556 80	7/2/2009	1,229 90	(326 90)	ST
INTL BUSINESS MACHINES CORP	46	12/12/2008	3,780 35	7/2/2009	4,714 60	934 25	ST
INVESCO LTD	55	6/12/2009	1,012 24	7/2/2009	949 42	(62.82)	ST
INVESCO LTD	54	6/15/2009	977 82	7/2/2009	932.16	(45.66)	ST
INVESCO LTD	65	6/16/2009	1,136 17	7/2/2009	1,122.05	(14.12)	ST
INVESCO LTD	58	6/16/2009	1,009 83	7/2/2009	1,001 21	(8 62)	ST
INVESCO LTD	59	6/10/2009	1,055.07	7/2/2009	1,018 47	(36 60)	ST
INVESCO LTD	39	6/26/2009	675.95	7/2/2009	673 23	(2 72)	ST
INVESCO LTD	58	6/11/2009	1,073 11	7/2/2009	1,001 21	(71 90)	ST
INVESCO LTD	32	6/29/2009	566 02	7/2/2009	552 39	(13 63)	ST
INVESCO LTD	51	6/30/2009	899 16	7/2/2009	880 38	(18 78)	ST
MASTERCARD INC	7	5/5/2009	1,267 53	7/2/2009	1,163 37	(104.16)	ST
MASTERCARD INC	21	5/6/2009	3,848 97	7/2/2009	3,490 11	(358 86)	ST
MASTERCARD INC	6	5/28/2009	1,029 00	7/2/2009	997 17	(31 83)	ST
MICROSOFT CORP	56	3/9/2009	855 62	7/2/2009	1,309 26	453 64	ST
MICROSOFT CORP	94	3/10/2009	1,532 88	7/2/2009	2,197 69	664 81	ST
MICROSOFT CORP	49	2/11/2009	939 42	7/2/2009	1,145 60	206 18	ST
MICROSOFT CORP	93	5/1/2009	1,858 17	7/2/2009	2,174 32	316 15	ST
MICROSOFT CORP	51	2/11/2009	984.85	7/2/2009	1,192 36	207 51	ST
MICROSOFT CORP	99	2/4/2009	1,862 39	7/2/2009	2,314 59	452 20	ST

MICROSOFT CORP	54	3/9/2009	821 97	7/2/2009	1,262 50	440 53	ST
MICROSOFT CORP	102	2/4/2009	1,915.16	7/2/2009	2,384 73	469 57	ST
MICROSOFT CORP	112	2/5/2009	2,123 13	7/2/2009	2,618 53	495 40	ST
MICROSOFT CORP	96	4/24/2009	1,973 25	7/2/2009	2,244 45	271 20	ST
MICROSOFT CORP	62	2/3/2009	1,142 93	7/2/2009	1,449 54	306 61	ST
MORGAN STANLEY	35	5/19/2009	1,012 40	7/2/2009	959 42	(52 98)	ST
MORGAN STANLEY	68	5/20/2009	1,935 32	7/2/2009	1,864.01	(71 31)	ST
MORGAN STANLEY	103	5/20/2009	2,927.50	7/2/2009	2,823.43	(104 07)	ST
MORGAN STANLEY	81	5/21/2009	2,272 57	7/2/2009	2,220 37	(52 20)	ST
NOBLE CORPORATION-CHF	31	5/29/2009	1,061.84	7/2/2009	902.46	(159 38)	ST
NOBLE CORPORATION-CHF	18	5/29/2009	616 49	7/2/2009	524 01	(92 48)	ST
NOBLE CORPORATION-CHF	22	6/1/2009	802.74	7/2/2009	640 46	(162 28)	ST
NOBLE CORPORATION-CHF	28	6/2/2009	1,036 41	7/2/2009	815 13	(221 28)	ST
NOBLE CORPORATION-CHF	42	6/2/2009	1,538 21	7/2/2009	1,222 69	(315 52)	ST
NOBLE CORPORATION-CHF	57	6/3/2009	1,984 52	7/2/2009	1,659 37	(325 15)	ST
NOBLE CORPORATION-CHF	49	6/3/2009	1,718 54	7/2/2009	1,426 48	(292 06)	ST
NOBLE ENERGY INC	42	4/6/2009	2,494 66	7/2/2009	2,420 08	(74 58)	ST
NOBLE ENERGY INC	41	4/7/2009	2,385 70	7/2/2009	2,362 46	(23 24)	ST
NOBLE ENERGY INC	18	4/23/2009	1,053 17	7/2/2009	1,037 18	(15 99)	ST
NOBLE ENERGY INC	21	4/8/2009	1,249 46	7/2/2009	1,210 04	(39 42)	ST
NOBLE ENERGY INC	8	4/24/2009	486 66	7/2/2009	460 97	(25 69)	ST
NOBLE ENERGY INC	21	4/15/2009	1,214 69	7/2/2009	1,210 04	(4 65)	ST
NOBLE ENERGY INC	7	4/27/2009	409 00	7/2/2009	403 35	(5 65)	ST
NOBLE ENERGY INC	16	4/30/2009	901 40	7/2/2009	921 94	20 54	ST
NUCOR CORP	43	6/2/2009	2,041 40	7/2/2009	1,833 56	(207 84)	ST
NUCOR CORP	22	6/2/2009	1,041 78	7/2/2009	938 10	(103 68)	ST
NUCOR CORP	46	6/1/2009	2,150 52	7/2/2009	1,961 48	(189 04)	ST
NUCOR CORP	44	6/3/2009	1,957 57	7/2/2009	1,876 20	(81 37)	ST
NUCOR CORP	20	6/5/2009	947 67	7/2/2009	852 82	(94 85)	ST
NUCOR CORP	31	6/3/2009	1,378 71	7/2/2009	1,321.87	(56 84)	ST
NUCOR CORP	22	6/5/2009	1,040 45	7/2/2009	938 10	(102 35)	ST
NUCOR CORP	23	6/4/2009	1,063 01	7/2/2009	980.74	(82 27)	ST
NUCOR CORP	20	6/8/2009	920 16	7/2/2009	852.82	(67 34)	ST
NUCOR CORP	45	6/16/2009	2,112 87	7/2/2009	1,918.83	(194 04)	ST
ORACLE CORP	28	12/17/2008	472 42	7/2/2009	590 28	117 86	ST
ORACLE CORP	94	12/17/2008	1,585 51	7/2/2009	1,981 66	396 15	ST
ORACLE CORP	101	12/19/2008	1,800 34	7/2/2009	2,129 23	328 89	ST
ORACLE CORP	59	3/10/2009	885 45	7/2/2009	1,243 81	358 36	ST
ORACLE CORP	102	12/22/2008	1,772 22	7/2/2009	2,150 31	378 09	ST
ORACLE CORP	51	3/19/2009	908 13	7/2/2009	1,075 15	167 02	ST
ORACLE CORP	54	3/2/2009	824 57	7/2/2009	1,138 40	313 83	ST
ORACLE CORP	57	3/30/2009	998 53	7/2/2009	1,201 63	203 10	ST
PRAXAIR INC	21	7/3/2008	1,950 38	7/2/2009	1,467 54	(482 84)	ST
PRAXAIR INC	16	7/18/2008	1,458 73	7/2/2009	1,118 13	(340 60)	ST
PRAXAIR INC	17	8/6/2008	1,549.45	7/2/2009	1,188 01	(361.44)	ST
PRAXAIR INC	17	7/23/2008	1,621 58	7/2/2009	1,188 01	(433.57)	ST
PRAXAIR INC	19	10/6/2008	1,308 07	7/2/2009	1,327 78	19 71	ST
PRAXAIR INC	16	2/26/2009	955 31	7/2/2009	1,118 13	162 82	ST
QUALCOMM INC	37	7/2/2008	1,698 81	7/2/2009	1,643.94	(54 87)	ST
QUALCOMM INC	31	7/25/2008	1,682.55	7/2/2009	1,377.36	(305 19)	ST
QUALCOMM INC	35	7/9/2008	1,669 05	7/2/2009	1,555 08	(113 97)	ST
QUALCOMM INC	31	9/11/2008	1,504 72	7/2/2009	1,377.36	(127 36)	ST
QUALCOMM INC	35	7/24/2008	1,860 22	7/2/2009	1,555.08	(305 14)	ST
QUALCOMM INC	37	9/22/2008	1,749 08	7/2/2009	1,643 94	(105 14)	ST
QUALCOMM INC	19	11/7/2008	681.15	7/2/2009	844.19	163 04	ST
QUALCOMM INC	24	3/18/2009	911 64	7/2/2009	1,066 34	154 70	ST
QUALCOMM INC	73	3/18/2009	2,759 80	7/2/2009	3,243 44	483 64	ST
ST JUDE MEDICAL INC	25	2/24/2009	916 75	7/2/2009	991 04	74 29	ST
ST JUDE MEDICAL INC	37	4/22/2009	1,332 00	7/2/2009	1,466 73	134 73	ST
ST JUDE MEDICAL INC	24	2/27/2009	802 18	7/2/2009	951 40	149 22	ST
ST JUDE MEDICAL INC	25	2/23/2009	918 83	7/2/2009	991 04	72 21	ST
ST JUDE MEDICAL INC	35	6/18/2009	1,427 46	7/2/2009	1,387 45	(40 01)	ST
ST JUDE MEDICAL INC	24	2/23/2009	883 82	7/2/2009	951.40	67 58	ST
ST JUDE MEDICAL INC	32	6/19/2009	1,290 27	7/2/2009	1,268.52	(21 75)	ST
SUNCOR ENERGY INC	45	5/19/2009	1,370 49	7/2/2009	1,304 18	(66 31)	ST
SUNCOR ENERGY INC	53	5/14/2009	1,578 21	7/2/2009	1,536 03	(42 18)	ST
SUNCOR ENERGY INC	58	5/18/2009	1,751.37	7/2/2009	1,680.94	(70 43)	ST
SUNCOR ENERGY INC	53	5/15/2009	1,516.34	7/2/2009	1,536 03	19 69	ST
SUNCOR ENERGY INC	51	5/15/2009	1,457 29	7/2/2009	1,478 07	20 78	ST
SUNCOR ENERGY INC	13	5/20/2009	414.80	7/2/2009	376 76	(38 04)	ST

SUNCOR ENERGY INC	31	6/5/2009	1,071 61	7/2/2009	898 43	(173.18)	ST
SUNCOR ENERGY INC	82	5/21/2009	2,508 31	7/2/2009	2,376 50	(131 81)	ST
SUNCOR ENERGY INC	17	5/22/2009	540 11	7/2/2009	492 69	(47 42)	ST
SUNCOR ENERGY INC	30	6/5/2009	1,034 11	7/2/2009	869 46	(164 65)	ST
TAIWAN SEMICONDUCTOR MFG	56	2/6/2009	489 60	7/2/2009	523 14	33 54	ST
TAIWAN SEMICONDUCTOR MFG	144	12/23/2008	1,094 93	7/2/2009	1,345 21	250 28	ST
TAIWAN SEMICONDUCTOR MFG	133	12/23/2008	1,003 41	7/2/2009	1,242 45	239 04	ST
TAIWAN SEMICONDUCTOR MFG	124	1/8/2009	929 65	7/2/2009	1,158 38	228 73	ST
TAIWAN SEMICONDUCTOR MFG	83	12/22/2008	638 38	7/2/2009	775 37	136 99	ST
TAIWAN SEMICONDUCTOR MFG	117	2/9/2009	984 71	7/2/2009	1,092.98	108 27	ST
TAIWAN SEMICONDUCTOR MFG	62	2/9/2009	521 09	7/2/2009	579.19	58 10	ST
TEVA PHARMACEUTICAL INDS	27	2/6/2009	1,132 69	7/2/2009	1,333 81	201.12	ST
TEVA PHARMACEUTICAL INDS	8	2/6/2009	336 93	7/2/2009	395 20	58 27	ST
TEVA PHARMACEUTICAL INDS	46	4/23/2009	2,015.12	7/2/2009	2,272 43	257 31	ST
TEXAS INSTRUMENTS INC	49	6/17/2009	1,049 51	7/2/2009	1,045 76	(3 75)	ST
TEXAS INSTRUMENTS INC	49	6/17/2009	1,058 44	7/2/2009	1,045 76	(12 68)	ST
TEXAS INSTRUMENTS INC	47	6/18/2009	1,002 12	7/2/2009	1,003 07	0 95	ST
TEXAS INSTRUMENTS INC	45	6/18/2009	956 51	7/2/2009	960 39	3 88	ST
TEXAS INSTRUMENTS INC	49	6/19/2009	1,061 50	7/2/2009	1,045 76	(15 74)	ST
TIME WARNER INC	41	4/21/2009	903 44	7/2/2009	1,009 91	106 47	ST
TIME WARNER INC	25	5/12/2009	591 69	7/2/2009	615 80	24 11	ST
TIME WARNER INC	10	4/20/2009	218 89	7/2/2009	246 32	27 43	ST
TIME WARNER INC	40	4/7/2009	853 47	7/2/2009	985.27	131 80	ST
TIME WARNER INC	41	4/29/2009	915 12	7/2/2009	1,009 91	94 79	ST
TIME WARNER INC	71	4/16/2009	1,624 71	7/2/2009	1,748 86	124 15	ST
TIME WARNER INC	20	5/21/2009	460 00	7/2/2009	492 63	32 63	ST
TRANSOCEAN LTD SWITZERLAND	12	7/8/2008	1,697 24	7/2/2009	845 29	(851 95)	ST
TYCO ELECTRONICS LTD	40	6/19/2009	807 90	7/2/2009	726.88	(81 02)	ST
TYCO ELECTRONICS LTD	42	6/23/2009	780 59	7/2/2009	763.23	(17.36)	ST
TYCO ELECTRONICS LTD	11	6/22/2009	211 16	7/2/2009	199 89	(11 27)	ST
TYCO ELECTRONICS LTD	79	6/24/2009	1,452.79	7/2/2009	1,435 60	(17.19)	ST
TYCO ELECTRONICS LTD	42	6/23/2009	777 13	7/2/2009	763 23	(13 90)	ST
TYCO ELECTRONICS LTD	21	6/24/2009	382 45	7/2/2009	381.61	(0 84)	ST
TYCO ELECTRONICS LTD	79	6/25/2009	1,450 90	7/2/2009	1,435 60	(15 30)	ST
TYCO ELECTRONICS LTD	57	6/25/2009	1,050 94	7/2/2009	1,035 81	(15 13)	ST
TYCO INTL LTD CHF	141	3/18/2009	2,841 86	7/2/2009	3,683 11	841 25	ST
TYCO INTL LTD CHF	46	3/26/2009	951 54	7/2/2009	1,201 58	250 04	ST
TYCO INTL LTD CHF	141	3/17/2009	2,780 29	7/2/2009	3,683 11	902 82	ST
TYCO INTL LTD CHF	43	4/22/2009	991 40	7/2/2009	1,123 21	131.81	ST
UNITED TECHNOLOGIES CORP	18	6/18/2009	994 07	7/2/2009	908.62	(85 45)	ST
UNITED TECHNOLOGIES CORP	19	6/17/2009	1,042 99	7/2/2009	959 09	(83 90)	ST
UNITED TECHNOLOGIES CORP	37	6/19/2009	2,012 91	7/2/2009	1,867.71	(145 20)	ST
UNITED TECHNOLOGIES CORP	24	6/19/2009	1,301 81	7/2/2009	1,211.49	(90 32)	ST
WEATHERFORD INTERNATIONAL	121	4/24/2009	2,099 42	7/2/2009	2,210 85	111 43	ST
WEATHERFORD INTERNATIONAL	124	4/28/2009	1,988.05	7/2/2009	2,265 67	277 62	ST
WEATHERFORD INTERNATIONAL	104	4/27/2009	1,715 78	7/2/2009	1,900 24	184 46	ST
WEATHERFORD INTERNATIONAL	59	5/1/2009	1,003 15	7/2/2009	1,078 02	74 87	ST
YUM BRANDS INC	154	5/6/2009	5,423 59	7/2/2009	5,316 25	(107 34)	ST
YUM BRANDS INC	82	5/6/2009	2,863 42	7/2/2009	2,830 73	(32 69)	ST
YUM BRANDS INC	72	5/5/2009	2,523 30	7/2/2009	2,485 52	(37.78)	ST

Total Short Term

490,019.83

490,936.10

916.27

NII HLDGS INC CLASS B NEW	62	8/29/2006	3,285 38	4/6/2009	888.19	(2,397 19)	LT
CISCO SYS INC	135	10/25/2006	3,271 02	4/7/2009	2,263 54	(1,007 48)	LT
DIRECTV GROUP INC	51	1/28/2008	1,148 73	4/7/2009	1,210 79	62 06	LT
DIRECTV GROUP INC	80	1/25/2008	1,765 12	4/7/2009	1,899 28	134 16	LT
NII HLDGS INC CLASS B NEW	65	8/29/2006	3,444 35	4/7/2009	844 68	(2,599 67)	LT
GILEAD SCIENCES INC	42	8/29/2006	1,333 22	4/15/2009	1,856 36	523 14	LT
NII HLDGS INC CLASS B NEW	66	8/29/2006	3,497.34	4/15/2009	990 68	(2,506 66)	LT
GILEAD SCIENCES INC	42	8/29/2006	1,333 22	4/16/2009	1,868.43	535 21	LT
NII HLDGS INC CLASS B NEW	1	8/29/2006	52 99	4/17/2009	15 00	(37 99)	LT
NII HLDGS INC CLASS B NEW	22	7/27/2007	1,806 29	4/17/2009	329 98	(1,476 31)	LT
NII HLDGS INC CLASS B NEW	57	10/10/2007	4,056 77	4/17/2009	854 93	(3,201 84)	LT
NII HLDGS INC CLASS B NEW	9	1/24/2008	372 23	4/20/2009	124.99	(247 24)	LT
NII HLDGS INC CLASS B NEW	31	1/7/2008	1,580 29	4/20/2009	430 51	(1,149 78)	LT
NII HLDGS INC CLASS B NEW	5	10/10/2007	355 86	4/20/2009	69 44	(286 42)	LT
NII HLDGS INC CLASS B NEW	34	1/8/2008	1,754 27	4/20/2009	472 17	(1,282 10)	LT
NII HLDGS INC CLASS B NEW	25	1/24/2008	1,033 99	4/20/2009	344 08	(689 91)	LT

NII HLDGS INC CLASS B NEW	24	1/25/2008	959 56	4/20/2009	330 32	(629 24)	LT
NII HLDGS INC CLASS B NEW	17	1/28/2008	700.03	4/20/2009	233 97	(466 06)	LT
NII HLDGS INC CLASS B NEW	66	1/28/2008	2,717.77	4/21/2009	923 12	(1,794 65)	LT
TRANSOCEAN LTD SWITZERLAND	21	8/29/2006	1,388 55	4/21/2009	1,349 63	(38 92)	LT
THERMO FISHER SCIENTIFIC INC	9	5/31/2007	488 47	4/22/2009	320 77	(167.70)	LT
THERMO FISHER SCIENTIFIC INC	2	5/29/2007	107 98	4/22/2009	71 28	(36.70)	LT
THERMO FISHER SCIENTIFIC INC	9	5/30/2007	485 58	4/22/2009	320 77	(164 81)	LT
THERMO FISHER SCIENTIFIC INC	7	6/5/2007	371 16	4/22/2009	249 50	(121.66)	LT
TRANSOCEAN LTD SWITZERLAND	15	8/29/2006	991 82	4/22/2009	973 03	(18 79)	LT
TRANSOCEAN LTD SWITZERLAND	13	8/29/2006	859 58	4/23/2009	843 02	(16 56)	LT
STATE STREET CORP	29	4/28/2008	2,102 11	5/5/2009	1,017 24	(1,084 87)	LT
STATE STREET CORP	24	5/1/2008	1,795 87	5/5/2009	841.85	(954 02)	LT
EQUINIX INC	11	8/2/2007	979 99	5/7/2009	725 30	(254 69)	LT
EQUINIX INC	5	8/2/2007	445 45	5/8/2009	338 67	(106 78)	LT
EQUINIX INC	2	8/3/2007	177 97	5/8/2009	135 47	(42 50)	LT
DIRECTV GROUP INC	56	1/28/2008	1,261 36	6/1/2009	1,287 14	25 78	LT
DIRECTV GROUP INC	33	1/29/2008	751 62	6/1/2009	758.49	6 87	LT
WAL-MART STORES INC	58	5/9/2008	3,325 22	6/2/2009	2,912 22	(413 00)	LT
WAL-MART STORES INC	50	5/8/2008	2,869 42	6/2/2009	2,510.53	(358.89)	LT
AMERICAN TOWER CORP-CLASS A	47	11/27/2006	1,744 67	6/5/2009	1,430 21	(314 46)	LT
AMERICAN TOWER CORP-CLASS A	46	11/27/2006	1,707 56	6/8/2009	1,360.40	(347 16)	LT
INTL BUSINESS MACHINES CORP	22	5/8/2008	2,744.53	6/8/2009	2,333 81	(410 72)	LT
EQUINIX INC	6	8/3/2007	533.90	6/22/2009	414 03	(119 87)	LT
EQUINIX INC	2	8/6/2007	175 46	6/23/2009	136 05	(39 41)	LT
EQUINIX INC	7	8/3/2007	622.89	6/23/2009	476 17	(146 72)	LT
EQUINIX INC	6	8/3/2007	533 90	6/23/2009	408 44	(125 46)	LT
EQUINIX INC	7	8/7/2007	622 67	6/24/2009	482 74	(139 93)	LT
EQUINIX INC	12	8/6/2007	1,052 77	6/24/2009	827 55	(225 22)	LT
EQUINIX INC	9	8/8/2007	874 97	6/25/2009	628 28	(246 69)	LT
EQUINIX INC	8	8/7/2007	711 63	6/25/2009	558 48	(153 15)	LT
EQUINIX INC	5	8/8/2007	486 10	6/25/2009	348 08	(138.02)	LT
EQUINIX INC	10	8/9/2007	975 01	6/25/2009	696 15	(278 86)	LT
EQUINIX INC	9	8/9/2007	877 51	6/26/2009	626.85	(250.66)	LT
EQUINIX INC	11	9/21/2007	932 40	6/26/2009	766 16	(166 24)	LT
EQUINIX INC	5	12/20/2007	485 53	6/29/2009	345 06	(140 47)	LT
EQUINIX INC	4	9/21/2007	339 05	6/29/2009	276 05	(63 00)	LT
EQUINIX INC	6	12/21/2007	616 75	6/29/2009	414 06	(202 69)	LT
AMERICAN TOWER CORP-CLASS A	25	1/24/2008	937 37	7/2/2009	773.05	(164 32)	LT
AMERICAN TOWER CORP-CLASS A	73	1/25/2008	2,652 38	7/2/2009	2,257 30	(395 08)	LT
AMERICAN TOWER CORP-CLASS A	42	1/11/2007	1,652 07	7/2/2009	1,298 72	(353 35)	LT
AMERICAN TOWER CORP-CLASS A	4	11/27/2006	148 48	7/2/2009	123 69	(24 79)	LT
AMERICAN TOWER CORP-CLASS A	50	12/12/2006	1,850 18	7/2/2009	1,546 09	(304 09)	LT
AMERICAN TOWER CORP-CLASS A	50	3/20/2007	1,906 15	7/2/2009	1,546 09	(360.06)	LT
AMERICAN TOWER CORP-CLASS A	40	2/6/2008	1,510 89	7/2/2009	1,236 88	(274 01)	LT
APPLE INC	19	6/17/2008	3,447 44	7/2/2009	2,664 00	(783.44)	LT
APPLE INC	8	8/29/2006	523 64	7/2/2009	1,121 68	598 04	LT
APPLE INC	14	3/19/2008	1,845 05	7/2/2009	1,962 95	117 90	LT
CISCO SYS INC	46	10/25/2006	1,114 57	7/2/2009	850 07	(264 50)	LT
CISCO SYS INC	130	5/1/2008	3,476 06	7/2/2009	2,402 38	(1,073 68)	LT
CISCO SYS INC	50	10/31/2006	1,209 47	7/2/2009	923 99	(285 48)	LT
CISCO SYS INC	161	1/24/2008	4,016 29	7/2/2009	2,975 25	(1,041 04)	LT
CVS CAREMARK CORP	319	8/29/2006	10,686 89	7/2/2009	9,994 64	(692 25)	LT
CVS CAREMARK CORP	50	11/27/2006	1,369 79	7/2/2009	1,566 56	196 77	LT
DIRECTV GROUP INC	72	1/29/2008	1,639 89	7/2/2009	1,727 38	87 49	LT
DIRECTV GROUP INC	67	2/6/2008	1,527.51	7/2/2009	1,607 42	79 91	LT
DIRECTV GROUP INC	28	2/13/2008	692 63	7/2/2009	671 76	(20 87)	LT
DIRECTV GROUP INC	1	2/14/2008	25 09	7/2/2009	23 99	(1 10)	LT
GILEAD SCIENCES INC	223	8/29/2006	7,078 79	7/2/2009	10,280 10	3,201.31	LT
GILEAD SCIENCES INC	16	7/11/2007	634 54	7/2/2009	737 59	103 05	LT
INTL BUSINESS MACHINES CORP	10	5/8/2008	1,247.52	7/2/2009	1,024 91	(222 61)	LT
INTL BUSINESS MACHINES CORP	56	5/13/2008	7,067 24	7/2/2009	5,739 52	(1,327 72)	LT
QUALCOMM INC	38	5/27/2008	1,844 69	7/2/2009	1,688 37	(156 32)	LT
TEVA PHARMACEUTICAL INDS	53	2/8/2008	2,465 55	7/2/2009	2,618 23	152 68	LT
TEVA PHARMACEUTICAL INDS	19	2/12/2008	888 18	7/2/2009	938.61	50 43	LT
TEVA PHARMACEUTICAL INDS	53	2/7/2008	2,444 72	7/2/2009	2,618 23	173 51	LT
TEVA PHARMACEUTICAL INDS	21	2/13/2008	998 65	7/2/2009	1,037.41	38 76	LT
THERMO FISHER SCIENTIFIC INC	45	11/12/2007	2,585 16	7/2/2009	1,785 67	(799 49)	LT
THERMO FISHER SCIENTIFIC INC	24	6/5/2007	1,272.54	7/2/2009	952 36	(320 18)	LT
THERMO FISHER SCIENTIFIC INC	29	6/13/2007	1,519 91	7/2/2009	1,150 77	(369.14)	LT
THERMO FISHER SCIENTIFIC INC	34	1/10/2008	1,907 23	7/2/2009	1,349 18	(558 05)	LT

THERMO FISHER SCIENTIFIC INC	29	2/6/2008	1,565 92	7/2/2009	1,150 77	(415 15)	LT
THERMO FISHER SCIENTIFIC INC	31	5/20/2008	1,814 15	7/2/2009	1,230 13	(584.02)	LT
TRANSOCEAN LTD SWITZERLAND	90 8148	8/29/2006	6,004 83	7/2/2009	6,397 05	392 22	LT
TRANSOCEAN LTD SWITZERLAND	11 1852	11/30/2006	882 26	7/2/2009	787 89	(94 37)	LT
TRANSOCEAN LTD SWITZERLAND	11	2/6/2008	1,348 14	7/2/2009	774 85	(573.29)	LT

Total Long Term

154,709.74

122,669.47 (32,040.27)

THE JOHN E. AND MARGARET L. LANE FOUNDATION
13151

Description	Quantity	Date Acquired	Cost	Date Sold	Proceeds	Gain/Loss	LT/ST
INSHARES TR FTSE NAREIT MTG	12,000 00	12/30/2008	162,567 60	4/21/2009	148,163 79	(14,403 81)	ST
POWERSHARES DB CRUDE OIL	12,000 00	1/27/2009	30,960 00	5/8/2009	41,038 94	10,078 94	ST
POWERSHARES DB CRUDE OIL	25,000 00	1/9/2009	72,750 00	5/8/2009	85,497 80	12,747 80	ST
HARRIS STRATEX NETWORKS INC	0 9256	5/27/2009	4 88	5/27/2009	4 54	(0 34)	ST
ISHARES BARCLAYS 7-10 YEAR	3,300 00	3/31/2009	318,905.40	7/9/2009	301,661 74	(17,243 66)	ST
IPATH S&P 500 VIX S/T ETF	1,500 00	3/19/2009	160,161.15	7/10/2009	110,601 00	(49,560 15)	ST
SPDR SERIES TR	2,500 00	1/27/2009	79,586.00	7/15/2009	85,406 30	5,820 30	ST
BALL CORP	625	6/30/2009	28,180 88	7/28/2009	30,850.33	2,669 45	ST
BEMIS CO INC	1,120 00	6/30/2009	28,178 53	7/28/2009	29,579 77	1,401 24	ST
CHINA TEL GROUP INC	30,000 00	9/30/2008	22,371 00	7/28/2009	24,266 37	1,895 37	ST
HARRIS STRATEX NETWORKS INC	50	5/27/2009	263.42	7/28/2009	346 49	83 07	ST
ISHARES IBOXX \$ INVESTOP	2,000 00	12/30/2008	202,118 60	7/28/2009	203,736 96	1,618 36	ST
ISHARES IBOXX \$ INVESTOP	1,100 00	12/16/2008	103,911 72	7/28/2009	112,055 33	8,143 61	ST
ISHARES IBOXX \$ INVESTOP	1,800 00	1/27/2009	179,082 00	7/28/2009	183,363 27	4,281 27	ST
ISHARES IBOXX \$ INVESTOP	1,700 00	7/15/2009	169,949 17	7/28/2009	173,176 42	3,227 25	ST
ISHARES MSCI AUSTRALIA INDEX	5,000 00	7/15/2009	85,549 00	7/28/2009	91,400 15	5,851.15	ST
ISHARES MSCI BRAZIL INDEX FUND	2,300 00	12/30/2008	77,781 40	7/28/2009	131,282 92	53,501 52	ST
ISHARES MSCI BRAZIL INDEX FUND	500	1/27/2009	17,350 00	7/28/2009	28,539 77	11,189 77	ST
ISHARES MSCI BRAZIL INDEX FUND	1,100 00	6/3/2009	59,531 34	7/28/2009	62,787 48	3,256 14	ST
ISHARES TRFTSE XINHUA HK	2,800 00	12/30/2008	79,550 80	7/28/2009	119,389 77	39,838 97	ST
ISHARES TRFTSE XINHUA HK	1,200 00	1/27/2009	29,879 04	7/28/2009	51,167 04	21,288 00	ST
MCAFFEE INC	675	6/30/2009	28,432 82	7/28/2009	30,138 38	1,705 56	ST
PLUM CREEK TIMBER CO INC	1,600 00	1/27/2009	49,861 92	7/28/2009	48,367 23	(1,494 69)	ST
PLUM CREEK TIMBER CO INC	800	3/31/2009	22,813 60	7/28/2009	24,183 62	1,370 02	ST
ROVI CORP	1,300 00	6/30/2009	28,313 22	7/28/2009	33,786 91	5,473 69	ST
TECH DATA CORP	865	6/30/2009	28,310 41	7/28/2009	30,542 88	2,232 47	ST
VALSPAR CORP	1,260 00	6/30/2009	28,349 24	7/28/2009	30,819 56	2,470 32	ST
Total Short Term			2,094,713.14		2,212,154.76	117,441.62	
BEARLINX ALERIAN MLP SELECT	1,500 00	11/29/2007	51,525 00	5/28/2009	39,108 19	(12,416 81)	LT
BEARLINX ALERIAN MLP SELECT	2,646 00	10/25/2007	93,397 98	5/28/2009	68,986 86	(24,411 12)	LT
BEARLINX ALERIAN MLP SELECT	2,900 00	10/29/2007	103,037 00	5/28/2009	75,609 18	(27,427 82)	LT
BEARLINX ALERIAN MLP SELECT	2,800 00	2/26/2008	96,516 00	5/28/2009	73,001 96	(23,514 04)	LT
BEARLINX ALERIAN MLP SELECT	3,000 00	3/12/2008	97,227.90	5/28/2009	78,216 39	(19,011 51)	LT
AETNA INC NEW	230	3/27/2008	9,994 49	7/28/2009	6,688 40	(3,306 09)	LT
AMERICAN ELECTRIC POWER CO INC	230	5/8/2008	10,060.20	7/28/2009	6,998 90	(3,061 30)	LT
AT&T INC	290	6/27/2007	11,498 50	7/28/2009	7,386 34	(4,112 16)	LT
BAXTER INTL INC	175	3/26/2008	10,115 00	7/28/2009	9,652 89	(462 11)	LT
CENTURYTEL INC	548	6/27/2007	25,041 00	7/28/2009	17,110 37	(7,930 63)	LT
COMPUTER SCIENCES CORP	230	9/3/2003	10,193 60	7/28/2009	10,975 49	781 89	LT
CONOCOPHILLIPS	130	3/23/2006	8,248 37	7/28/2009	5,781 15	(2,467 22)	LT
CUMMINS INC	160	12/23/2004	3,356 80	7/28/2009	6,403 16	3,046 36	LT
ENSCO INTERNATIONAL INC	165	3/28/2008	9,888.45	7/28/2009	6,444 86	(3,443 59)	LT
HARRIS CORP-DELAWARE-	205	3/26/2008	10,057 30	7/28/2009	6,486 34	(3,570 96)	LT
HASBRO INC	400	11/17/2006	10,721 00	7/28/2009	10,367.73	(353 27)	LT
INGRAM MICRO INC CLASS A	650	7/14/2006	11,130 92	7/28/2009	11,797 58	666 66	LT
INTL BUSINESS MACHINES CORP	85	3/26/2008	9,847 25	7/28/2009	9,940 49	93 24	LT
KAYNE ANDERSON MLP INVT	5,300 00	4/3/2008	145,913 77	7/28/2009	113,209 33	(32,704 44)	LT
LIFE TECHNOLOGIES CORP	230	3/28/2008	9,801.45	7/28/2009	9,929 19	127 74	LT
NORTHROP GRUMMAN CORP	140	11/12/2004	7,715.40	7/28/2009	6,151 55	(1,563 85)	LT
OM GROUP INC	195	5/8/2008	10,083 45	7/28/2009	6,367 46	(3,715 99)	LT
ORACLE CORP	675	2/7/2008	12,939 75	7/28/2009	14,951 27	2,011 52	LT
PEPSI BOTTLING GROUP INC	755	12/16/2005	22,184 85	7/28/2009	25,455 37	3,270 52	LT
RELIANCE STEEL & ALUM CO	160	5/8/2008	9,961 60	7/28/2009	5,979 28	(3,982 32)	LT
TRAVELERS COMPANIES INC	210	3/28/2008	10,023 30	7/28/2009	9,158 18	(865 12)	LT
Total Long Term			810,480.33		642,157.91	(168,322.42)	

THE JOHN E. AND MARGARET L. LANE FOUNDATION
10235

Description	Quantity	Date Acquired	Cost	Date Sold	Proceeds	Gain/Loss	LT/ST
PRUDENTIAL PLC ADR	77	10/14/2008	1,220.12	4/7/2009	796.57	(423.55)	ST
BNP PARIBAS SPON ADR	65	3/13/2009	1,227.68	4/9/2009	1,513.93	286.25	ST
ERICSSON L M TEL CO CL B	118	9/24/2008	1,205.04	4/15/2009	1,060.27	(144.77)	ST
VODAFONE GROUP PLC SPONS	99	6/5/2008	3,060.10	4/23/2009	1,777.87	(1,282.23)	ST
ERICSSON L M TEL CO CL B	144	9/24/2008	1,470.55	4/29/2009	1,373.98	(96.57)	ST
ROYAL DUTCH SHELL PLC ADR	21	10/31/2008	1,135.30	4/30/2009	966.93	(168.37)	ST
BARCLAYS PLC-ADR	32	3/27/2009	307.36	5/14/2009	496.16	188.80	ST
TELUS CORP-NON VTG SHS	10	2/27/2009	252.78	7/8/2009	249.16	(3.62)	ST
GDF SUEZ-EUR	101	7/25/2008	6,757.97	7/9/2009	3,473.08	(3,284.89)	ST
NOKIA CORP SPONSORED ADR	186	2/4/2009	2,372.17	7/16/2009	2,495.31	123.14	ST
NOKIA CORP SPONSORED ADR	79	3/17/2009	894.65	7/16/2009	1,059.83	165.18	ST
RECKITT BENCKISER GP ADR	127	2/27/2009	985.45	8/6/2009	1,159.71	174.26	ST
RECKITT BENCKISER GP ADR	323	2/19/2009	2,592.43	8/6/2009	2,949.49	357.06	ST
E.ON AG SPONS ADR	2	7/14/2009	66.60	9/18/2009	84.72	18.12	ST
GDF SUEZ-EUR	24	10/14/2008	1,080.01	9/18/2009	1,087.15	7.14	ST
GDF SUEZ-EUR	24	7/14/2009	822.48	9/18/2009	1,087.16	264.68	ST
NOKIA CORP SPONSORED ADR	16	3/17/2009	181.20	9/29/2009	235.47	54.27	ST
NOKIA CORP SPONSORED ADR	90	3/20/2009	1,021.84	9/29/2009	1,324.55	302.71	ST
NOKIA CORP SPONSORED ADR	714	7/14/2009	10,408.69	9/29/2009	10,508.16	99.47	ST
E.ON AG SPONS ADR	189	7/14/2009	6,293.70	10/5/2009	7,656.70	1,363.00	ST
E ON AG SPONS ADR	69	8/5/2009	2,622.00	10/5/2009	2,795.31	173.31	ST
HEINEKEN N V ADR -USD-	120	3/17/2009	1,668.97	10/13/2009	2,617.36	948.39	ST
DEUTSCHE BANK-EUR	51	6/25/2009	3,087.77	10/19/2009	4,263.34	1,175.57	ST
DEUTSCHE BANK-EUR	59	7/14/2009	3,852.70	10/19/2009	4,932.10	1,079.40	ST
DEUTSCHE BANK-EUR	42	8/5/2009	2,777.88	10/19/2009	3,510.99	733.11	ST
GDF SUEZ-EUR	163	7/14/2009	5,586.01	10/22/2009	7,294.62	1,708.61	ST
GDF SUEZ-EUR	78	8/5/2009	2,979.60	10/22/2009	3,490.67	511.07	ST
RECKITT BENCKISER GP ADR	198	2/27/2009	1,536.36	10/28/2009	1,942.49	406.13	ST
RECKITT BENCKISER GP ADR	896	7/14/2009	8,261.12	10/28/2009	8,790.25	529.13	ST
BNP PARIBAS SPON ADR	404	11/2/2009	0.01	11/2/2009	389.83	389.82	ST
SINGAPORE TELECOMMUNICATIC	124	3/23/2009	2,051.69	11/5/2009	2,577.46	525.77	ST
SINGAPORE TELECOMMUNICATIC	29	7/14/2009	626.40	11/5/2009	602.79	(23.61)	ST
ERICSSON L M TEL CO CL B	481	7/14/2009	4,506.01	11/6/2009	4,929.25	423.24	ST
ERICSSON L M TEL CO CL B	276	8/5/2009	2,665.61	11/6/2009	2,828.43	162.82	ST
ALLIANZ SE ADR	350	3/17/2009	2,760.14	11/11/2009	4,348.00	1,587.86	ST
ALLIANZ SE ADR	193	3/20/2009	1,708.78	11/11/2009	2,397.61	688.83	ST
ALLIANZ SE ADR	481	7/14/2009	4,434.82	11/11/2009	5,975.40	1,540.58	ST
ZURICH FINCL SVCS SPON ADR	170	3/16/2009	2,199.27	11/17/2009	3,900.06	1,700.79	ST
ZURICH FINCL SVCS SPON ADR	161	7/14/2009	2,780.47	11/17/2009	3,693.59	913.12	ST
ZURICH FINCL SVCS SPON ADR	22	4/29/2009	398.68	11/17/2009	504.71	106.03	ST
LLOYDS TSB GRP PLC SP ADR	6,033.00	11/25/2009	0.01	11/25/2009	8,739.42	8,739.41	ST
ALLIANZ SE ADR	473	7/14/2009	4,361.06	12/4/2009	5,873.70	1,512.64	ST
Total Short Term			104,221.48		127,753.58	23,532.10	
PRUDENTIAL PLC ADR	5	12/10/2007	147.75	4/7/2009	51.73	(96.02)	LT
PRUDENTIAL PLC ADR	122	12/11/2007	3,618.37	4/7/2009	1,262.10	(2,356.27)	LT
ERICSSON L M TEL CO CL B	168	7/10/2007	3,571.95	4/15/2009	1,509.54	(2,062.41)	LT
NOVARTIS AG ADR	30	3/5/2002	1,128.48	4/21/2009	1,064.36	(64.12)	LT
NOVARTIS AG ADR	17	8/7/2000	639.44	4/21/2009	603.13	(36.31)	LT
NOVARTIS AG ADR	10	3/5/2002	376.16	4/21/2009	354.79	(21.37)	LT
NOVARTIS AG ADR	40	1/20/2005	1,902.82	4/21/2009	1,419.15	(483.67)	LT
NOVARTIS AG ADR	28	2/6/2006	1,540.96	4/21/2009	993.40	(547.56)	LT
VODAFONE GROUP PLC SPONS	49	1/20/2005	1,452.81	4/23/2009	879.96	(572.85)	LT
ROYAL DUTCH SHELL PLC ADR	35	7/6/2007	2,944.23	4/30/2009	1,611.54	(1,332.69)	LT
ADIDAS AG SPON ADR	84	11/8/2006	2,205.34	5/5/2009	1,437.26	(768.08)	LT
ADIDAS AG SPON ADR	60	1/22/2008	1,724.24	5/5/2009	1,026.61	(697.63)	LT
TELUS CORP-NON VTG SHS	2	1/10/2008	89.19	5/7/2009	51.03	(38.16)	LT
TELUS CORP-NON VTG SHS	14	1/7/2008	644.22	5/7/2009	357.20	(287.02)	LT
TELUS CORP-NON VTG SHS	40	1/11/2008	1,773.05	5/7/2009	1,020.58	(752.47)	LT

TELUS CORP-NON VTG SHS	15	1/8/2008	685.39	5/7/2009	382.72	(302.67)	LT
TELUS CORP-NON VTG SHS	29	1/14/2008	1,281.01	5/7/2009	739.92	(541.09)	LT
TELUS CORP-NON VTG SHS	30	1/23/2008	1,187.68	5/7/2009	765.42	(422.26)	LT
ROCHE HLDG LTD SPON ADR	81	4/19/2007	3,877.77	6/17/2009	2,662.89	(1,214.88)	LT
TOTAL S A SPONS ADR	49	10/2/1997	1,092.87	6/17/2009	2,651.22	1,558.35	LT
BAE SYSTEMS PLC SPON ADR	11	4/1/2008	429.95	6/25/2009	247.48	(182.47)	LT
BAE SYSTEMS PLC SPON ADR	108	3/25/2008	4,145.50	6/25/2009	2,429.85	(1,715.65)	LT
BAE SYSTEMS PLC SPON ADR	19	4/1/2008	742.63	7/2/2009	404.18	(338.45)	LT
BAE SYSTEMS PLC SPON ADR	84	4/2/2008	3,335.44	7/2/2009	1,786.96	(1,548.48)	LT
BAE SYSTEMS PLC SPON ADR	20	4/17/2008	746.96	7/2/2009	425.46	(321.50)	LT
IMPERIAL TOBACCO GROUP PLC	36	9/1/2005	2,062.45	7/2/2009	1,848.40	(214.05)	LT
TELUS CORP-NON VTG SHS	9	2/25/2008	400.23	7/8/2009	224.24	(175.99)	LT
TELUS CORP-NON VTG SHS	25	1/23/2008	989.74	7/8/2009	622.89	(366.85)	LT
TELUS CORP-NON VTG SHS	27	2/26/2008	1,251.51	7/8/2009	672.73	(578.78)	LT
TELUS CORP-NON VTG SHS	43	5/22/2008	2,003.22	7/8/2009	1,071.38	(931.84)	LT
E.ON AG SPONS ADR	44	11/15/2007	2,896.97	7/9/2009	1,435.62	(1,461.35)	LT
E.ON AG SPONS ADR	34	12/19/2007	2,334.96	7/9/2009	1,109.34	(1,225.62)	LT
NOKIA CORP SPONSORED ADR	21	8/16/2002	281.61	7/16/2009	281.73	0.12	LT
NOKIA CORP SPONSORED ADR	300	1/20/2005	4,242.39	7/16/2009	4,024.69	(217.70)	LT
NOKIA CORP SPONSORED ADR	48	5/8/2008	1,426.37	7/16/2009	643.95	(782.42)	LT
NESTLE S A SPONSORED ADR	21	2/13/2002	467.92	8/11/2009	850.25	382.33	LT
NESTLE S A SPONSORED ADR	0.1182	2/13/2002	2.63	8/11/2009	4.79	2.16	LT
NESTLE S A SPONSORED ADR	27	7/6/2007	1,041.46	8/11/2009	1,093.19	51.73	LT
NESTLE S A SPONSORED ADR	74.8818	1/20/2005	1,922.97	8/11/2009	3,031.85	1,108.88	LT
ROCHE HLDG LTD SPON ADR	96	5/2/2007	4,523.73	9/8/2009	3,776.72	(747.01)	LT
ROCHE HLDG LTD SPON ADR	13	4/19/2007	622.36	9/8/2009	511.43	(110.93)	LT
ROCHE HLDG LTD SPON ADR	126	7/19/2007	5,809.66	9/8/2009	4,956.95	(852.71)	LT
ROCHE HLDG LTD SPON ADR	17	9/12/2007	749.38	9/8/2009	668.80	(80.58)	LT
E.ON AG SPONS ADR	26	12/19/2007	1,785.56	9/18/2009	1,101.27	(684.29)	LT
E.ON AG SPONS ADR	32	2/19/2008	2,095.21	9/18/2009	1,355.41	(739.80)	LT
E.ON AG SPONS ADR	15	3/10/2008	948.30	9/18/2009	635.35	(312.95)	LT
E.ON AG SPONS ADR	40	5/9/2008	2,640.04	9/18/2009	1,694.26	(945.78)	LT
E.ON AG SPONS ADR	15	3/11/2008	951.33	9/18/2009	635.35	(315.98)	LT
E.ON AG SPONS ADR	6	3/12/2008	385.74	9/18/2009	254.14	(131.60)	LT
GDF SUEZ-EUR	103	7/25/2008	6,891.79	9/18/2009	4,665.70	(2,226.09)	LT
HEINEKEN N V ADR -USD-	48	1/16/2003	729.59	10/13/2009	1,046.94	317.35	LT
HEINEKEN N V ADR -USD-	100	1/20/2005	1,690.00	10/13/2009	2,181.13	491.13	LT
SINGAPORE TELECOMMUNICATIC	195	12/15/2006	4,041.18	11/5/2009	4,053.26	12.08	LT
SINGAPORE TELECOMMUNICATIC	154	8/6/2007	3,473.56	11/5/2009	3,201.04	(272.52)	LT
ERICSSON L M TEL CO CL B	22	9/24/2008	224.67	11/6/2009	225.45	0.78	LT
ERICSSON L M TEL CO CL B	253	10/14/2008	1,810.75	11/6/2009	2,592.73	781.98	LT
ALLIANZ SE ADR	45	10/14/2008	526.89	11/11/2009	559.02	32.13	LT
ALLIANZ SE ADR	435	11/4/2008	3,892.42	11/11/2009	5,403.95	1,511.53	LT
ZURICH FINCL SVCS SPON ADR	116	9/25/2008	3,304.99	11/17/2009	2,661.23	(643.76)	LT
ZURICH FINCL SVCS SPON ADR	124	9/13/2007	3,629.76	11/17/2009	2,844.75	(785.01)	LT
ZURICH FINCL SVCS SPON ADR	123	12/11/2007	3,807.28	11/17/2009	2,821.81	(985.47)	LT
ZURICH FINCL SVCS SPON ADR	42	12/12/2007	1,272.70	11/17/2009	963.54	(309.16)	LT
UNILEVER PLC SPONS ADR NEW	41	4/23/2002	796.31	11/18/2009	1,241.46	445.15	LT
UNILEVER PLC SPONS ADR NEW	0.464	4/23/2002	9.01	11/18/2009	14.05	5.04	LT
UNILEVER PLC SPONS ADR NEW	188 536	1/20/2005	3,873.35	11/18/2009	5,708.81	1,835.46	LT
UNILEVER PLC SPONS ADR NEW	0.0221	4/23/2002	0.43	11/18/2009	0.67	0.24	LT
UNILEVER PLC SPONS ADR NEW	8.9779	4/24/2002	172.53	11/18/2009	271.84	99.31	LT
UNILEVER PLC SPONS ADR NEW	108	7/10/2007	3,634.76	11/18/2009	3,270.20	(364.56)	LT
UNILEVER PLC SPONS ADR NEW	65	9/25/2008	1,840.99	11/18/2009	1,968.17	127.18	LT

Total Long Term

128,742.91

104,338.96 (24,403.95)

THE JOHN E. AND MARGARET L. LANE FOUNDATION
10236

Description	Quantity	Date Acquired	Cost	Date Sold	Proceeds	Gain/Loss	LT/ST
U S TREASURY NOTES SER F-2017	54,000.00	10/10/2008	55,805.63	7/10/2009	58,033.13	2,227.50	ST
Total Short Term			<u>55,805.63</u>		<u>58,033.13</u>	<u>2,227.50</u>	
U S TREASURY NOTES SER G-2010	25,000.00	9/27/2005	24,865.23	6/5/2009	25,656.25	791.02	LT
U S TREASURY NOTES SER G-2010	10,000.00	5/25/2005	10,093.75	6/5/2009	10,262.50	168.75	LT
FEDERAL NATL MTG ASSN GLOBAL	70,000.00	12/6/2005	73,660.30	6/15/2009	70,000.00	(3,660.30)	LT
FEDERAL NATL MTG ASSN GLOBAL	70,000.00	3/14/2007	69,764.80	12/15/2009	70,000.00	235.20	LT
Total Long Term			<u>178,384.08</u>		<u>175,918.75</u>	<u>(2,465.33)</u>	

THE JOHN E. AND MARGARET L. LANE FOUNDATION
24175

Description	Quantity	Date Acquired	Cost	Date Sold	Proceeds	Gain/Loss	LT/ST
EXTERRAN HOLDINGS INC	628	7/23/2009	10,799.09	8/24/2009	11,225.27	426.18	ST
EXTERRAN HOLDINGS INC	261	8/5/2009	4,567.42	8/24/2009	4,665.28	97.86	ST
MINE SAFETY APPLIANCES CO	583	7/23/2009	14,632.54	9/4/2009	15,619.04	986.50	ST
MINE SAFETY APPLIANCES CO	266	8/5/2009	7,638.48	9/4/2009	7,126.35	(512.13)	ST
MATTHEWS INTL CORP CL A	333	7/23/2009	10,017.37	11/9/2009	12,486.01	2,468.64	ST
MATTHEWS INTL CORP CL A	147	8/5/2009	4,756.77	11/9/2009	5,511.84	755.07	ST
ARES CAPITAL CORP	1,586.00	7/23/2009	13,506.54	11/25/2009	18,901.93	5,395.39	ST
RPM INTL INC (DE)	330	8/5/2009	5,421.08	12/22/2009	6,622.01	1,200.93	ST
RPM INTL INC (DE)	814	7/23/2009	12,329.25	12/22/2009	16,334.28	4,005.03	ST
Total Short Term			<u><u>83,668.54</u></u>		<u><u>98,492.01</u></u>	<u><u>14,823.47</u></u>	

THE JOHN E. AND MARGARET L. LANE FOUNDATION
24176

Description	Quantity	Date Acquired	Cost	Date Sold	Proceeds	Gain/Loss	LT/ST
RTS KB FINANCIAL GP	0.4096	7/23/2009	-	7/28/2009	5.57	5.57	ST
IMPALA PLATINUM HOLDINGS	27	7/23/2009	640.98	8/4/2009	653.32	12.34	ST
MOBILE TELESYSTEMS OJSC	24	7/23/2009	975.72	8/7/2009	1,048.45	72.73	ST
VIMPEL COMMUNICATIONS SP	56	7/23/2009	739.65	8/7/2009	815.47	75.82	ST
SOUTHERN COPPER CORP DEL	6	7/23/2009	146.33	8/14/2009	163.86	17.53	ST
PETROCHINA CO LTD ADR	22	7/23/2009	2,578.62	8/25/2009	2,465.96	(112.66)	ST
ITAU UNIBANCO BANCO HLDG	0.4333	7/23/2009	6.91	9/3/2009	7.53	0.62	ST
ITAU UNIBANCO BANCO HLDG	0.1667	8/5/2009	2.81	9/3/2009	2.90	0.09	ST
AU OPTRONICS CORP	0.141	8/5/2009	1.46	9/16/2009	1.40	(0.06)	ST
AU OPTRONICS CORP	0.249	7/23/2009	2.85	9/16/2009	2.48	(0.37)	ST
MOBILE TELESYSTEMS OJSC	23	7/23/2009	935.07	9/16/2009	1,130.04	194.97	ST
TURKCELL ILETISM HIZMET	73	7/23/2009	1,033.90	9/17/2009	1,229.94	196.04	ST
VIMPEL COMMUNICATIONS SP	40	7/23/2009	528.32	9/22/2009	771.50	243.18	ST
CHINA LIFE INSURANCE CO	41	7/23/2009	2,784.15	9/25/2009	2,709.26	(74.89)	ST
DBS GROUP HLDG LTD SP ADR	47	7/23/2009	1,623.85	9/30/2009	1,733.16	109.31	ST
DBS GROUP HLDG LTD SP ADR	24	8/5/2009	900.00	9/30/2009	885.02	(14.98)	ST
ISHARES INC MSCI SOUTH AFRICA	4	7/23/2009	202.39	9/30/2009	216.82	14.43	ST
CHINA LIFE INSURANCE CO	29	7/23/2009	1,969.27	10/1/2009	1,848.94	(120.33)	ST
COMPANHIA DE BEBIDAS DAS	15	7/23/2009	1,042.50	10/2/2009	1,257.92	215.42	ST
FOMENTO ECONOMICO MEXICANO	21	7/23/2009	725.08	10/2/2009	934.60	209.52	ST
BAIDU INC SPON ADR RPTNG	7	7/23/2009	2,334.50	10/8/2009	2,923.36	588.86	ST
BANCO SANTANDER-CHILE-CLP	51	7/23/2009	2,559.08	10/12/2009	2,773.13	214.05	ST
ISHARES MSCI MALAYSIA FREE	236	7/23/2009	2,267.49	10/13/2009	2,512.15	244.66	ST
ISHARES MSCI MALAYSIA FREE	88	8/5/2009	872.08	10/13/2009	936.74	64.66	ST
PT TELEKOMUNAKASI	24	8/5/2009	836.37	10/13/2009	887.28	50.91	ST
PT TELEKOMUNAKASI	68	7/23/2009	2,263.79	10/13/2009	2,513.96	250.17	ST
SASOL LTD SPONS ADR	30	7/23/2009	1,099.74	10/15/2009	1,237.85	138.11	ST
CHINA MOBILE LTD	95	7/23/2009	4,728.98	10/16/2009	4,755.06	26.08	ST
CHINA MOBILE LTD	9	7/23/2009	448.01	10/19/2009	461.11	13.10	ST
CHINA MOBILE LTD	46	7/23/2009	2,289.82	10/21/2009	2,300.98	11.16	ST
CNOOC LTD SPONS ADR	19	7/23/2009	2,550.09	10/23/2009	3,083.10	533.01	ST
IMPALA PLATINUM HOLDINGS	56	7/23/2009	1,329.44	10/26/2009	1,295.07	(34.37)	ST
IMPALA PLATINUM HOLDINGS	18	8/5/2009	434.67	10/26/2009	416.27	(18.40)	ST
HON HAI PRECISION	390	7/23/2009	2,638.16	10/27/2009	3,303.38	665.22	ST
BANCO BRADESCO SPONS ADR	50	7/23/2009	779.98	10/28/2009	981.03	201.05	ST
COMPANHIA ENERGETICA DE	12	7/23/2009	162.34	10/28/2009	189.47	27.13	ST
HON HAI PRECISION	15	7/23/2009	101.47	10/28/2009	124.43	22.96	ST
GRUPO TELEvisa SA DE CV	67	7/23/2009	1,198.49	11/4/2009	1,342.26	143.77	ST
CHINA MOBILE LTD	56	7/23/2009	2,787.61	11/5/2009	2,687.52	(100.09)	ST
TURKCELL ILETISM HIZMET	76	7/23/2009	1,076.39	11/5/2009	1,293.47	217.08	ST
TURKCELL ILETISM HIZMET	71	7/23/2009	1,005.57	11/9/2009	1,194.85	189.28	ST
BANCO BRADESCO SPONS ADR	51	7/23/2009	795.59	11/23/2009	1,066.64	271.05	ST
BRASIL TELECOM PARTICIPACO	21	8/5/2009	918.96	11/24/2009	1,292.33	373.37	ST
BRASIL TELECOM PARTICIPACO	73	7/23/2009	2,900.66	11/24/2009	4,492.40	1,591.74	ST
BRASIL TELECOM S A	0.5066	11/24/2009	15.81	11/24/2009	16.05	0.24	ST
BRASIL TELECOM SA ADR	0.8431	11/24/2009	13.95	11/24/2009	13.49	(0.46)	ST
ANGLO PLATINUM LTD-UN SPON	16	10/26/2009	1,443.65	12/1/2009	1,636.59	192.94	ST
GAFISA S A SPON ADR-USD	50	10/28/2009	1,469.90	12/1/2009	1,704.12	234.22	ST
TELEKOMUNIKACJA POLSKA GDR	240	7/24/2009	1,296.19	12/1/2009	1,409.95	113.76	ST
TELEKOMUNIKACJA POLSKA GDR	125	8/6/2009	647.50	12/1/2009	734.35	86.85	ST
TELEKOMUNIKACJA POLSKA GDR	30	10/30/2009	181.80	12/1/2009	176.25	(5.55)	ST
TELKOM SA LTD SPONSORED	17	11/5/2009	378.65	12/1/2009	351.20	(27.45)	ST
TELKOM SA LTD SPONSORED	30	7/23/2009	644.40	12/1/2009	619.76	(24.64)	ST
ISHARES TRFTSE XINHUA HK	58	7/23/2009	2,408.04	12/2/2009	2,608.79	200.75	ST
BANCO SANTANDER-CHILE-CLP	13	7/23/2009	652.31	12/3/2009	785.18	132.87	ST
BANCO SANTANDER-CHILE-CLP	25	8/5/2009	1,279.94	12/3/2009	1,509.97	230.03	ST

ISHARES TRFTSE XINHUA HK	50	7/23/2009	2,075.90	12/3/2009	2,231.51	155.61	ST
CHINA MOBILE LTD	56	7/23/2009	2,787.60	12/7/2009	2,646.24	(141.36)	ST
IPATH MSCI INDIA ETN	25	7/23/2009	1,307.00	12/8/2009	1,542.29	235.29	ST
CHINA LIFE INSURANCE CO	35	7/23/2009	2,376.71	12/9/2009	2,689.39	312.68	ST
CHUNGHWA TELECOM LTD ADR	17	7/23/2009	307.44	12/10/2009	306.19	(1.25)	ST
ISHARES MSCI SOUTH KOREA	63	7/23/2009	2,485.85	12/10/2009	2,973.71	487.86	ST
ISHARES TRFTSE XINHUA HK	130	7/23/2009	5,397.34	12/11/2009	5,642.89	245.55	ST
COMPANHIA ENERGETICA DE	140	7/23/2009	1,893.92	12/14/2009	2,732.41	838.49	ST
ISHARES TRFTSE XINHUA HK	125	7/23/2009	5,189.75	12/14/2009	5,459.03	269.28	ST
CHINA LIFE INSURANCE CO	40	7/23/2009	2,716.24	12/16/2009	3,018.14	301.90	ST

Total Short Term

92,189.03

102,755.48

10,566.45

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

SOURCE	AMOUNT
INTEREST ON INVESTMENTS	46,136.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	46,136.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
CAPITAL GAIN DISTRIBUTIONS	24,730.	0.	24,730.
DIVIDENDS ON INVESTMENTS	122,618.	0.	122,618.
TOTAL TO FM 990-PF, PART I, LN 4	147,348.	0.	147,348.

FORM 990-PF ACCOUNTING FEES STATEMENT 3

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING FEES	10,778.	0.		10,778.
TO FORM 990-PF, PG 1, LN 16B	10,778.	0.		10,778.

FORM 990-PF OTHER PROFESSIONAL FEES STATEMENT 4

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
BROKERAGE ADVISORY FEES	48,335.	48,335.		0.
TO FORM 990-PF, PG 1, LN 16C	48,335.	48,335.		0.

FORM 990-PF TAXES STATEMENT 5

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FOREIGN TAXES	2,531.	2,531.		0.
FORM 4720 TAXES	2,327.	0.		0.
TO FORM 990-PF, PG 1, LN 18	4,858.	2,531.		0.

FORM 990-PF OTHER EXPENSES STATEMENT 6

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
OFFICE EXPENSE	1,120.	0.		1,120.
TO FORM 990-PF, PG 1, LN 23	1,120.	0.		1,120.

FORM 990-PF OTHER INCREASES IN NET ASSETS OR FUND BALANCES STATEMENT 7

DESCRIPTION	AMOUNT
BOOK/TAX DIFFERENCE IN ACCRUED INTEREST PAID	4.
TOTAL TO FORM 990-PF, PART III, LINE 3	4.

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

DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE
U.S. TREASURY NOTES	X		1,342,998.	1,391,762.
TOTAL U.S. GOVERNMENT OBLIGATIONS			1,342,998.	1,391,762.
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS				
TOTAL TO FORM 990-PF, PART II, LINE 10A			1,342,998.	1,391,762.

FORM 990-PF CORPORATE STOCK STATEMENT 9

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
MUTUAL FUNDS	1,049,618.	1,091,649.
ETF'S & CLOSED-END FUNDS	3,173,757.	3,815,704.
CORPORATE STOCKS	2,483,545.	2,758,641.
TOTAL TO FORM 990-PF, PART II, LINE 10B	6,706,920.	7,665,994.

FORM 990-PF CORPORATE BONDS STATEMENT 10

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE BONDS	907,768.	913,273.
TOTAL TO FORM 990-PF, PART II, LINE 10C	907,768.	913,273.

FORM 990-PF OTHER ASSETS STATEMENT 11

DESCRIPTION	BEGINNING OF YR BOOK VALUE	END OF YEAR BOOK VALUE	FAIR MARKET VALUE
ACCRUED INTEREST RECEIVABLE	0.	0.	19,911.
TO FORM 990-PF, PART II, LINE 15	0.	0.	19,911.

FORM 990-PF

ELECTION UNDER REGULATIONS SECTION
53.4942(A)-3(D)(2) TO APPLY
EXCESS QUALIFYING DISTRIBUTIONS
TO PRIOR YEAR'S UNDISTRIBUTED INCOME

STATEMENT 12

PURSUANT TO IRC SEC. 4942(H)(2) AND REG. 53.4942(A)-3(D)(2), THE ABOVE
REFERENCED FOUNDATION HEREBY ELECTS TO TREAT CURRENT YEAR QUALIFYING
DISTRIBUTIONS IN EXCESS OF THE IMMEDIATELY PRECEDING TAX YEAR'S
UNDISTRIBUTED INCOME AS BEING MADE OUT OF UNDISTRIBUTED INCOME FROM
THE TAX YEAR ENDED 3/31/2008 IN THE AMOUNT OF \$7,758.

FORM 990-PF

GRANTS AND CONTRIBUTIONS
PAID DURING THE YEAR

STATEMENT 13

RECIPIENT NAME AND ADDRESS	RECIPIENT RELATIONSHIP AND PURPOSE OF GRANT	RECIPIENT STATUS	AMOUNT
FIRST PRESBYTERIAN CHURCH 219 E. BIJOU STREET COLORADO SPRINGS, CO 80903	NONE COLLEGE YOUNG ADULT	NON-PROFIT	1,000.
YOUNG LIFE 420 NORTH CASCADE COLORADO SPRINGS, CO 80903	NONE GENERAL FUND	NON-PROFIT	440,500.
THEATREWORKS 1420 AUSTIN BLUFFS PKWY COLORADO SPRINGS, CO 80918	NONE GENERAL FUND	NON-PROFIT	10,000.
SUNNYSIDE UNIFIED SCHOOL DISTRICT 2238 EAST GINTER ROAD TUCSON, AZ 85706	NONE GENERAL FUND	NON-PROFIT	40,000.
PEAK VISTA FOUNDATION 340 PRINTER'S PARKWAY COLORADO SPRINGS, CO 80910	NONE GENERAL FUND	NON-PROFIT	185,000.
THE INTERNATIONAL FOUNDATION P.O. BOX 23813 WASHINGTON, DC 20026-3813	NONE GENERAL FUND	NON-PROFIT	15,000.
AMERICA'S FAMILY P.O. BOX 26238 COLORADO SPRINGS, CO 80936-6238	NONE GENERAL FUND	NON-PROFIT	15,000.
TOTAL TO FORM 990-PF, PART XV, LINE 3A			706,500.

Application for Extension of Time To File an
Exempt Organization Return

File a separate application for each return

OMB No. 1545-1709

- If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** and check this box ☒
- 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 File by the due date for filing your return. See instructions.	Name of Exempt Organization THE JOHN E. AND MARGARET L. LANE FOUNDATION	Employer identification number 31-1531619
	Number, street, and room or suite no. If a P.O. box, see instructions. 102 N. CASCADE AVENUE, NO. 610	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions. COLORADO SPRINGS, CO 80903	

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 |

MARGARET L. LANE

- The books are in the care of
- ☒
- ENTITY'S ADDRESS - 80907

Telephone No. 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 or
- ☒ tax year beginning **APR 1, 2009**, and ending **DEC 31, 2009**.

- 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)