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

Return of Private Foundation
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

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

OMB No 1545-0052
2009

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

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

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

Name of foundation
DOROTHY D AND JOSEPH A MOLLER FOUNDATION

Number and street (or P O box number if mail is not delivered to street address) | Room/suite
33 EAST COLLEGE STREET

City or town, state, and ZIP code
HILLSDALE, MI 49242

A Employer identification number
74-6355685

B Telephone number (see page 10 of the instructions)
(517) 607-2239

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)* ▶ $ 195,537,596.

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

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

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc , received (attach schedule)	8,000,000.			
	2 Check ▶ ☐ if the foundation is **not** required to attach Sch B				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities	4,082,784.	4,065,345.		
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	-73,055,384.			
	b Gross sales price for all assets on line 6a 659,408,972.				
	7 Capital gain net income (from Part IV, line 2)				
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)	-202,324.			STMT 1
	12 **Total** Add lines 1 through 11	-61,174,924.	4,065,345.		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc				
	14 Other employee salaries and wages		NONE	NONE	
	15 Pension plans, employee benefits		NONE	NONE	
	16a Legal fees (attach schedule)	107,190.	NONE	NONE	107,190.
	b Accounting fees (attach schedule)				
	c Other professional fees (attach schedule) STMT 2	1,328,383.	1,328,383.		
	17 Interest				
	18 Taxes (attach schedule) (see page 14 of the instructions) STMT 3	246,943.	50,451.		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings		NONE	NONE	
	22 Printing and publications		NONE	NONE	
	23 Other expenses (attach schedule)				
	24 **Total operating and administrative expenses** Add lines 13 through 23	1,682,516.	1,378,834.	NONE	107,190.
	25 Contributions, gifts, grants paid	8,200,000.			8,200,000.
	26 **Total expenses and disbursements** Add lines 24 and 25	9,882,516.	1,378,834.	NONE	8,307,190.
	27 Subtract line 26 from line 12				
	a **Excess of revenue over expenses and disbursements**	-71,057,440.			
	b **Net investment income** (if negative, enter -0-)		2,686,511.		
	c **Adjusted net income** (if negative, enter -0-)				

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		Part II Balance Sheets Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)	Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash - non-interest-bearing			
	2	Savings and temporary cash investments	5,055,953.	7,023,502.	7,023,502.
	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 (attach schedule) (see page 16 of the instructions)			
	7	Other notes and loans receivable (attach schedule) ▶			
		Less allowance for doubtful accounts ▶ NONE			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10 a	Investments - U S. and state government obligations (attach schedule)	55,667,217.	71,782,468.	70,992,442.
	b	Investments - corporate stock (attach schedule)	184,797,111.	78,848,859.	99,867,029.
	c	Investments - corporate bonds (attach schedule)		15,943,213.	16,654,623.
	11	Investments - land, buildings, and equipment basis ▶			
		Less accumulated depreciation (attach schedule) ▶			
	12	Investments - mortgage loans			
	13	Investments - other (attach schedule) STMT 4		999,944.	1,000,000.
	14	Land, buildings, and equipment basis ▶			
		Less accumulated depreciation (attach schedule) ▶			
	15	Other assets (describe ▶)			
	16	**Total assets** (to be completed by all filers - see the instructions. Also, see page 1, item I)	245,520,281.	174,597,986.	195,537,596.
Liabilities	17	Accounts payable and accrued expenses		135,145.	
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶)			
	23	**Total liabilities** (add lines 17 through 22)		135,145.	
Net Assets or Fund Balances		**Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.**			
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
		Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ ☒			
	27	Capital stock, trust principal, or current funds	245,520,281.	174,462,841.	
	28	Paid-in or capital surplus, or land, bldg , and equipment fund			
	29	Retained earnings, accumulated income, endowment, or other funds			
	30	**Total net assets or fund balances** (see page 17 of the instructions)	245,520,281.	174,462,841.	
	31	**Total liabilities and net assets/fund balances** (see page 17 of the instructions)	245,520,281.	174,597,986.	

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year - Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	245,520,281.
2	Enter amount from Part I, line 27a	2	-71,057,440.
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	174,462,841.
5	Decreases not included in line 2 (itemize) ▶	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	174,462,841.

Part IV Capital Gains and Losses for Tax on Investment Income

	(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co)	(b) How acquired P-Purchase D-Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a	SEE PART IV DETAIL			
b				
c				
d				
e				

	(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a				
b				
c				
d				
e				

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

	(i) 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) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a				
b				
c				
d				
e				

2	Capital gain net income or (net capital loss) . . . . . { If gain, also enter in Part I, line 7 / If (loss), enter -0- in Part I, line 7 }	2	-73,055,384.
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions). If (loss), enter -0- in Part I, line 8	3	

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? . . . . ☐ Yes ☒ No

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

1 Enter the appropriate amount in each column for each year; see page 18 of the instructions before making any entries.

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2008	9,716,471.	197,639,452.	0.04916260849
2007	2,133,837.	44,818,335.	0.04761080482
2006	452,758.	10,886,545.	0.04158876852
2005	406,750.	10,108,710.	0.04023757730
2004	944,031.	9,572,786.	0.09861611865

2	**Total** of line 1, column (d)	2	0.27721587778
3	Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.05544317556
4	Enter the net value of noncharitable-use assets for 2009 from Part X, line 5	4	175,662,547.
5	Multiply line 4 by line 3	5	9,739,289.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	26,865.
7	Add lines 5 and 6	7	9,766,154.
8	Enter qualifying distributions from Part XII, line 4	8	8,307,190.

If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions on page 18.

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1 . . . Date of ruling or determination letter ______________ **(attach copy of ruling letter if necessary - see instructions)**			
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☐ and enter 1% of Part I, line 27b		1	53,730.
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b)			
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-) . . .		2	
3	Add lines 1 and 2		3	53,730.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-) . . .		4	NONE
5	**Tax based on investment income.** Subtract line 4 from line 3. If zero or less, enter -0-		5	53,730.
6	Credits/Payments:			
a	2009 estimated tax payments and 2008 overpayment credited to 2009	6a 63,500.		
b	Exempt foreign organizations-tax withheld at source	6b NONE		
c	Tax paid with application for extension of time to file (Form 8868)	6c NONE		
d	Backup withholding erroneously withheld	6d		
7	Total credits and payments. Add lines 6a through 6d		7	63,500.
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	9,770.
11	Enter the amount of line 10 to be: **Credited to 2010 estimated tax** ▶ 9,770. **Refunded** ▶		11	

Part VII-A Statements Regarding Activities

			Yes	No
1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)?	1b		X
	*If the answer is "Yes" to **1a** or **1b**, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities*			
c	Did the foundation file **Form 1120-POL** for this year?	1c		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year. **(1)** On the foundation ▶$ ____________ **(2)** On foundation managers ▶ $ ____________			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ $ ____________			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? . . . . . . *If "Yes," attach a detailed description of the activities.*	2		X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes*	3		X
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		X
b	If "Yes," has it filed a tax return on **Form 990-T** for this year?	4b		
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? . . . . . . *If "Yes," attach the statement required by General Instruction T.*	5		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X	
7	Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col. (c), and Part XV.* . .	7	X	
8a	Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) ▶ STMT 5			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G? If "No," attach explanation*	8b		
9	Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2009 or the taxable year beginning in 2009 (see instructions for Part XIV on page 27)? *If "Yes," complete Part XIV*	9		X
10	Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses* STMT 6	10		X

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

			Yes	No
11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ▶ N/A

14 The books are in care of ▶ SEE STATEMENT 7 Telephone no. ▶

Located at ▶ ZIP + 4 ▶

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of **Form 1041** - Check here ▶ ☐

and enter the amount of tax-exempt interest received or accrued during the year ▶ 15

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

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

				Yes	No
1a	During the year did the foundation (either directly or indirectly)				
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No			
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No			
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes ☒ No			
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☐ Yes ☒ No			
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No			
	(6) Agree to pay money or property to a government official? (**Exception.** Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.)	☐ Yes ☒ No			
b	If any answer is "Yes" to 1a(1)-(6), did **any** of the acts fail to qualify under the exceptions described in Regulations section 53 4941(d)-3 or in a current notice regarding disaster assistance (see page 20 of the instructions)?		1b		
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐				
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2009?		1c		X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))				
a	At the end of tax year 2009, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2009?	☐ Yes ☒ No			
	If "Yes," list the years ▶ , , ,				
b	Are there any years listed in 2a for which the foundation is **not** applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to **all** years listed, answer "No" and attach statement - see page 20 of the instructions.)		2b		X
c	If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here ▶ , , ,				
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes ☒ No			
b	If "Yes," did it have excess business holdings in 2009 as a result of **(1)** any purchase by the foundation or disqualified persons after May 26, 1969; **(2)** the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or **(3)** the lapse of the 10-, 15-, or 20-year first phase holding period? *(Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2009.)*		3b		
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		4a		X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2009?		4b		X

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

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

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

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

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

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see page 22 of the instructions) SEE STMT ☒ Yes ☐ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see page 22 of the instructions)? **5b**

Organizations relying on a current notice regarding disaster assistance check here ▶ ☐

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

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

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

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? **6b** X

If "Yes" to 6b, file Form 8870.

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

b If yes, did the foundation receive any proceeds or have any net income attributable to the transaction? **7b**

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

1 List all officers, directors, trustees, foundation managers and their compensation (see page 22 of the instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 8		-0-	-0-	-0-

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

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

Total number of other employees paid over $50,000 ▶ NONE

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Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors *(continued)*

3 Five highest-paid independent contractors for professional services (see page 23 of the instructions). If none, enter "NONE."

(a) Name and address of each person paid more than $50,000	(b) Type of service	(c) Compensation
SEE STATEMENT 9		1,161,744.

Total number of others receiving over $50,000 for professional services . . . . ▶ NONE

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc	Expenses
1 NONE	
2	
3	
4	

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

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	178,337,611.
b	Average of monthly cash balances	1b	NONE
c	Fair market value of all other assets (see page 24 of the instructions)	1c	NONE
d	**Total** (add lines 1a, b, and c)	1d	178,337,611.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) — 1e		
2	Acquisition indebtedness applicable to line 1 assets	2	NONE
3	Subtract line 2 from line 1d	3	178,337,611.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see page 25 of the instructions)	4	2,675,064.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3. Enter here and on Part V, line 4	5	175,662,547.
6	**Minimum investment return.** Enter 5% of line 5	6	8,783,127.

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

1	Minimum investment return from Part X, line 6			1	8,783,127.
2a	Tax on investment income for 2009 from Part VI, line 5	2a	53,730.		
b	Income tax for 2009. (This does not include the tax from Part VI.)	2b			
c	Add lines 2a and 2b			2c	53,730.
3	Distributable amount before adjustments. Subtract line 2c from line 1			3	8,729,397.
4	Recoveries of amounts treated as qualifying distributions			4	NONE
5	Add lines 3 and 4			5	8,729,397.
6	Deduction from distributable amount (see page 25 of the instructions)			6	NONE
7	**Distributable amount** as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1			7	8,729,397.

Part XII Qualifying Distributions (see page 25 of the instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	8,307,190.
b	Program-related investments - total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	NONE
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	NONE
b	Cash distribution test (attach the required schedule)	3b	NONE
4	**Qualifying distributions.** Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	8,307,190.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	N/A
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	8,307,190.

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

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

			(a) Corpus	(b) Years prior to 2008	(c) 2008	(d) 2009
1	Distributable amount for 2009 from Part XI, line 7					8,729,397.
2	Undistributed income, if any, as of the end of 2009					
a	Enter amount for 2008 only				NONE	
b	Total for prior years 20_____, 20_____, 20_____			NONE		
3	Excess distributions carryover, if any, to 2009:					
a	From 2004	105,272.				
b	From 2005	NONE				
c	From 2006	NONE				
d	From 2007	NONE				
e	From 2008	84,441.				
f	Total of lines 3a through e		189,713.			
4	Qualifying distributions for 2009 from Part XII, line 4: ▶ $ 8,307,190.					
a	Applied to 2008, but not more than line 2a				NONE	
b	Applied to undistributed income of prior years (Election required - see page 26 of the instructions)			NONE		
c	Treated as distributions out of corpus (Election required - see page 26 of the instructions)		NONE			
d	Applied to 2009 distributable amount					8,307,190.
e	Remaining amount distributed out of corpus		NONE			
5	Excess distributions carryover applied to 2009 *(If an amount appears in column (d), the same amount must be shown in column (a).)*		189,713.			189,713.
6	**Enter the net total of each column as indicated below:**					
a	Corpus. Add lines 3f, 4c, and 4e Subtract line 5		NONE			
b	Prior years' undistributed income. Subtract line 4b from line 2b			NONE		
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			NONE		
d	Subtract line 6c from line 6b. Taxable amount - see page 27 of the instructions			NONE		
e	Undistributed income for 2008. Subtract line 4a from line 2a. Taxable amount - see page 27 of the instructions				NONE	
f	Undistributed income for 2009. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2010					232,494.
7	Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)		NONE			
8	Excess distributions carryover from 2004 not applied on line 5 or line 7 (see page 27 of the instructions)		NONE			
9	**Excess distributions carryover to 2010.** Subtract lines 7 and 8 from line 6a		NONE			
10	Analysis of line 9:					
a	Excess from 2005	NONE				
b	Excess from 2006	NONE				
c	Excess from 2007	NONE				
d	Excess from 2008	NONE				
e	Excess from 2009	NONE				

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

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

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

	Tax year	Prior 3 years			(e) Total
	(a) 2009	(b) 2008	(c) 2007	(d) 2006	
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed .					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test - enter					
(1) Value of all assets . . .					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test- enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed . .					
c "Support" alternative test - enter					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942 (j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income .					

Part XV Supplementary Information (Complete this part only if the foundation had $5,000 or more in assets at any time during the year - see page 28 of the instructions.)

1 **Information Regarding Foundation Managers:**

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

N/A

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.

N/A

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

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

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

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
a *Paid during the year*				
SEE STATEMENT 11				
Total . . . . ▶ **3a**				8,200,000.
b *Approved for future payment*				
Total . . . . ▶ **3b**				

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See page 28 of the instructions.)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	4,082,784.	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	-73,055,384.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a					
b NET DEF/ACR. INC.			14	-202,324.	
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e)				-69,174,924.	

13 **Total.** Add line 12, columns (b), (d), and (e) . . . . . 13 -69,174,924.

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

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

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

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

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

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

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements

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

b If "Yes," complete the following schedule.

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

Sign Here

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

H. Kenneth Cole | 05/~~04~~ 21/2010 | Secretary/Treasurer HCIH, Trustee

Signature of officer or trustee | Date | Title

Paid Preparer's Use Only

Preparer's signature | Date 5/19/10 | Check if self-employed ☐ | Preparer's identifying number (See **Signature** on page 30 of the instructions) P00386699

Firm's name (or yours if self-employed), address, and ZIP code:

THE NORTHERN TRUST N.A.
P.O. BOX 804358
CHICAGO, IL 60680

EIN 36-1561860

Phone no 312-630-6000

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FORM 990PF, PART VII-A - NEW SUBSTANTIAL CONTRIBUTORS

NAME AND ADDRESS

ESTATE OF DOROTHY MOLLER
P.O. BOX 803878
CHICAGO, IL 60680

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS					2,449.	
		50871.76 MFB NORTHERN INSTL FDS SMALL CO					02/24/2009	03/24/2009
		PROPERTY TYPE: SECURITIES						
470,564.00		734,210.00					-263646.00	
		518481.89 MFB NORTHERN INSTL FDS SMALL C					03/10/2008	03/24/2009
		PROPERTY TYPE: SECURITIES						
4795957.00		9003157.00					-420720000	
		4400. AFLAC INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
93,866.00		93,016.00					850.00	
		4100. AGCO CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
81,865.00		81,590.00					275.00	
		3400. AGL RES INC COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
91,364.00		91,392.00					-28.00	
		6500. AES CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
41,748.00		42,575.00					-827.00	
		1100. AK STL HLDG CORP COM STK PAR $0.01					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
9,100.00		8,822.00					278.00	
		4300. AMB PPTY CORP REIT					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
58,255.00		56,631.00					1,624.00	
		56400. AT&T INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
1477221.00		1479936.00					-2,715.00	
		3600. ABBOTT LABORATORIES					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
164,974.00		168,012.00					-3,038.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		800. ABERCROMBIE & FITCH CO CL A PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
19,841.00		19,024.00					817.00	
		1500. ACI WORLDWIDE INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
26,903.00		26,880.00					23.00	
		2900. ACXIOM CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
21,511.00		21,460.00					51.00	
		5000. ADOBE SYS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
109,596.00		109,700.00					-104.00	
		2600. ADTRAN INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
42,249.00		41,366.00					883.00	
		4000. AECOM TECHNOLOGY CORP DELAWARE COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
105,115.00		102,480.00					2,635.00	
		3000. AEROPOSTALE COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
74,698.00		77,970.00					-3,272.00	
		5300. ADVANCED MICRO DEVICES INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
17,998.00		16,748.00					1,250.00	
		800. ADVENT SOFTWARE INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
25,528.00		24,320.00					1,208.00	
		4300. AETNA INC NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
101,198.00		99,975.00					1,223.00	
		1900. AFFILIATED MANAGERS GROUP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
85,799.00		83,372.00					2,427.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3200. AFFYMETRIX INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
10,589.00		10,240.00					349.00	
		3300. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
53,212.00		52,107.00					1,105.00	
		2000. AIR PRODUCTS & CHEMICALS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
116,656.00		112,880.00					3,776.00	
		3700. AIRGAS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
123,017.00		121,471.00					1,546.00	
		5500. AIRTRAN HLDGS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
23,183.00		22,275.00					908.00	
		1600. AKAMAI TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
31,210.00		30,704.00					506.00	
		1700. ALASKA AIR GROUP INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
29,914.00		28,611.00					1,303.00	
		4000. ALBEMARLE CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
87,570.00		87,840.00					-270.00	
		3800. ALBERTO-CULVER CO NEW COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
87,514.00		87,020.00					494.00	
		8300. ALCOA INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
65,141.00		60,756.00					4,385.00	
		1800. ALEXANDER & BALDWIN INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
33,961.00		34,038.00					-77.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	•
		1800. ALEXANDRIA REAL ESTATE EQUITIES PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
64,843.00		63,072.00					1,771.00	
		1600. ALLEGHENY ENERGY INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
38,309.00		38,480.00					-171.00	
		2900. ALLERGAN INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
139,223.00		140,882.00					-1,659.00	
		2700. ALLIANCE DATA SYS CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
97,388.00		95,310.00					2,078.00	
		4900. ALLIANT ENERGY CORP COMMON PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
119,714.00		119,168.00					546.00	
		1400. ALLIANT TECHSYSTEMS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
90,340.00		89,544.00					796.00	
		5000. ALLSTATE CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
101,840.00		98,250.00					3,590.00	
		2800. ALTERA CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
49,914.00		49,000.00					914.00	
		19400. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
334,613.00		332,710.00					1,903.00	
		3100. AMAZON COM INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
224,132.00		226,269.00					-2,137.00	
		2000. AMEREN CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
47,281.00		46,220.00					1,061.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3800. AMERICAN ELECTRIC POWER INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
104,011.00		103,626.00					385.00	
		9100. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
106,258.00		106,561.00					-303.00	
		11400. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
159,799.00		156,408.00					3,391.00	
		3300. AMER FINL GROUP INC OH COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
53,459.00		52,932.00					527.00	
		2100. AMERICAN GREETINGS CORP CLASS A PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
12,025.00		11,403.00					622.00	
		26100. AMERICAN INTL GROUP INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
33,403.00		35,757.00					-2,354.00	
		3700. AMERICAN TOWER CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
118,087.00		118,474.00					-387.00	
		5600. AMERICREDIT CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
31,853.00		30,800.00					1,053.00	
		2000. AMERIPRISE FINL INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
42,388.00		40,320.00					2,068.00	
		4800. AMETEK INC NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
152,147.00		151,200.00					947.00	
		10000. AMGEN INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
497,276.00		490,700.00					6,576.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1700. AMPHENOL CORP NEW CL A					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
50,213.00		49,453.00					760.00	
		4300. ANADARKO PETROLEUM CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
184,460.00		184,513.00					-53.00	
		2700. ANALOG DEVICES INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
54,855.00		54,000.00					855.00	
		2800. ANNTAYLOR STORES CORP COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
13,442.00		13,048.00					394.00	
		3900. ANSYS INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
95,491.00		95,433.00					58.00	
		2500. AON CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
99,764.00		98,400.00					1,364.00	
		3300. APACHE CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
225,513.00		224,235.00					1,278.00	
		1200. APT INVT & MGMT CO CL A					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
6,978.00		6,732.00					246.00	
		1000. APOLLO GROUP INC CL A					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
77,958.00		77,170.00					788.00	
		6000. MFC APOLLO INVT CORP COM COM SH BE					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
14,956.00		14,940.00					16.00	
		8500. APPLE COMPUTER INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
912,016.00		906,610.00					5,406.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		12600. APPLIED MATERIALS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
138,889.00		133,812.00					5,077.00	
		3000. APTARGROUP INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
92,760.00		91,320.00					1,440.00	
		6100. AQUA AMER INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
118,813.00		118,218.00					595.00	
		6300. ARCH COAL INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
93,859.00		95,949.00					-2,090.00	
		6000. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
173,100.00		174,420.00					-1,320.00	
		5300. ARROW ELECTR INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
106,160.00		105,576.00					584.00	
		3100. ASHLAND INC NEW COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
28,061.00		26,970.00					1,091.00	
		5600. ASSOCTD BANC-CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
81,056.00		80,024.00					1,032.00	
		900. ASSURANT INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
21,412.00		20,583.00					829.00	
		3600. ASTORIA FINL CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
34,721.00		33,372.00					1,349.00	
		19800. ATMEL CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
70,840.00		74,844.00					-4,004.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2100. AUTODESK, INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
31,887.00		31,206.00					681.00	
		4800. AUTOMATIC DATA PROCESSING INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
172,141.00		175,152.00					-3,011.00	
		1000. AUTONATION INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
14,018.00		13,040.00					978.00	
		400. AUTOZONE INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
64,452.00		63,220.00					1,232.00	
		700. AVALONBAY CMNTYS INC REIT PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
34,113.00		33,264.00					849.00	
		1000. AVERY DENNISON CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
23,467.00		22,610.00					857.00	
		2000. #REORG/AVOCENT CASH MERGER EFF 12/ PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
25,025.00		24,740.00					285.00	
		4000. AVON PRODS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
79,405.00		77,720.00					1,685.00	
		5300. BB&T CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
99,818.00		93,916.00					5,902.00	
		2700. BJ SVCS CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
29,236.00		29,241.00					-5.00	
		2300. BRE PPTYS INC COM CL A PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
45,445.00		45,770.00					-325.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	•
		1800. BMC SOFTWARE INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
59,313.00		58,104.00					1,209.00	
		2900. BAKER HUGHES INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
97,328.00		96,918.00					410.00	
		900. BALL CORPORATION PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
39,512.00		38,916.00					596.00	
		3200. BANCORPSOUTH INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
66,406.00		64,832.00					1,574.00	
		61400. BK AMER CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
480,065.00		439,010.00					41,055.00	
		2200. BK HAW CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
74,252.00		72,578.00					1,674.00	
		10800. BANK NEW YORK MELLON CORP COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
295,836.00		281,340.00					14,496.00	
		900. C R BARD INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
70,738.00		69,912.00					826.00	
		1700. BARNES & NOBLE INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
38,505.00		39,117.00					-612.00	
		1600. BARRETT BILL CORP COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
38,048.00		37,136.00					912.00	
		4500. BE AEROSPACE INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
39,760.00		37,440.00					2,320.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2800. BECKMAN COULTER INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
140,743.00		137,900.00					2,843.00	
		2300. BECTON DICKINSON & CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
153,839.00		151,915.00					1,924.00	
		2400. BED BATH & BEYOND INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
60,025.00		58,032.00					1,993.00	
		4500. BELO CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
3,186.00		3,105.00					81.00	
		1000. BEMIS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
21,458.00		21,080.00					378.00	
		2460. BERKLEY W R CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
54,906.00		54,095.00					811.00	
		3200. BEST BUY INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
109,382.00		105,600.00					3,782.00	
		800. BIG LOTS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
16,987.00		16,464.00					523.00	
		800. BIO RAD LABS INC CL A PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
51,304.00		50,376.00					928.00	
		2700. BIOGEN IDEC INC COM STK TO BIOGEN PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
140,125.00		137,700.00					2,425.00	
		600. BLACK & DECKER CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
18,009.00		16,962.00					1,047.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1700. BLACK HILLS CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
30,467.00		30,090.00					377.00	
		3200. H & R BLOCK INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
54,147.00		52,928.00					1,219.00	
		300. BLYTH INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
8,190.00		7,647.00					543.00	
		1300. BOB EVANS FARMS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
27,852.00		28,418.00					-566.00	
		7000. BOEING CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
260,934.00		252,770.00					8,164.00	
		5100. BORG WARNER INC COM WARNER INC @ 1 PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
114,588.00		106,539.00					8,049.00	
		1100. BSTN PPTYS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
41,475.00		40,304.00					1,171.00	
		14100. BOSTON SCIENTIFIC CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
115,987.00		115,479.00					508.00	
		2600. BOYD GAMING CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
10,567.00		10,218.00					349.00	
		4600. BRINKER INTL INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
63,766.00		63,848.00					-82.00	
		1800. BRINKS CO COM STOCK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
47,940.00		47,430.00					510.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		18600. BRISTOL MYERS SQUIBB CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
392,352.00		387,252.00					5,100.00	
		4200. BROADCOM CORP CL A PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
87,431.00		86,688.00					743.00	
		6200. BROADRIDGE FINL SOLUTIONS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
117,238.00		115,816.00					1,422.00	
		5200. BROWN & BROWN INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
94,699.00		94,016.00					683.00	
		900. BROWN-FORMAN INC CL B NON-VTG COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
35,385.00		35,730.00					-345.00	
		3400. BUCYRUS INTL INC NEW COM CL A PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
54,423.00		53,652.00					771.00	
		2600. BURLINGTON NORTHN SANTA FE CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
154,432.00		155,168.00					-736.00	
		6400. CBS CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
29,994.00		28,544.00					1,450.00	
		1700. CB RICHARD ELLIS GROUP INC CL A CL PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
8,056.00		4,981.00					3,075.00	
		500. CF INDS HLDGS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
36,386.00		36,150.00					236.00	
		1600. C H ROBINSON WORLDWIDE INC COM NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
73,015.00		72,416.00					599.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2600. CIGNA CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
46,984.00		46,176.00					808.00	
		3100. CIT GROUP INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
8,272.00		8,091.00					181.00	
		600. CME GROUP INC COM STK					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
150,851.00		142,698.00					8,153.00	
		2100. CMS ENERGY CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
25,092.00		25,263.00					-171.00	
		3700. CSX CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
98,816.00		99,641.00					-825.00	
		13700. CVS CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
399,723.00		389,491.00					10,232.00	
		3800. CA INC COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
65,347.00		64,410.00					937.00	
		2800. CABOT CORP COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
28,473.00		28,028.00					445.00	
		900. CABOT OIL & GAS CORP CL A					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
24,878.00		24,777.00					101.00	
		11900. CADENCE DESIGN SYS INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
48,874.00		49,266.00					-392.00	
		2800. CALLAWAY GOLF CO COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
21,499.00		20,244.00					1,255.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2400. CAMDEN PPTY TR SH BEN INT					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
53,339.00		53,472.00					-133.00	
		2100. CAMERON INTL CORP COM STK					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
51,886.00		51,408.00					478.00	
		1900. CAMPBELL SOUP CO					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
51,349.00		50,958.00					391.00	
		3800. CAPITAL ONE FINL CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
52,997.00		50,198.00					2,799.00	
		3400. CARDINAL HEALTH INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
110,744.00		110,092.00					652.00	
		3300. CAREER ED CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
77,188.00		74,217.00					2,971.00	
		2700. CARLISLE COMPANIES INC COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
60,142.00		59,184.00					958.00	
		9800. CARMAX INC COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
123,644.00		122,598.00					1,046.00	
		4100. CARNIVAL CORP PAIRED CTF 1 COM CAR					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
94,028.00		92,824.00					1,204.00	
		1900. CARPENTER TECH CORP COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
25,127.00		25,859.00					-732.00	
		5700. CATERPILLAR INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
174,257.00		168,150.00					6,107.00	

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		2100. CATHAY GENERAL BANCORP INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
22,982.00		22,512.00					470.00	
		4300. CELGENE CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
201,477.00		199,219.00					2,258.00	
		1400. CENTEX CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
12,847.00		11,760.00					1,087.00	
		1000. CENTURYTEL INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
27,597.00		27,380.00					217.00	
		3000. CERNER CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
137,252.00		137,100.00					152.00	
		3000. CHARLES RIVER LABORATORIES PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
87,026.00		85,950.00					1,076.00	
		2700. CHEESECAKE FACTORY INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
31,497.00		31,671.00					-174.00	
		5100. CHESAPEAKE ENERGY CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
100,815.00		98,889.00					1,926.00	
		19300. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
1342060.00		1328805.00					13,255.00	
		7600. CHICOS FAS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
37,364.00		39,596.00					-2,232.00	
		1500. CHIPOTLE MEXICAN GRILL INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
95,768.00		96,750.00					-982.00	

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		3300. CHUBB CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
135,966.00		133,254.00					2,712.00	
		1000. CIENA CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
7,491.00		7,270.00					221.00	
		3700. CIMAREX ENERGY CO COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
75,172.00		74,333.00					839.00	
		10300. CIN BELL INC NEW COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
22,874.00		22,248.00					626.00	
		1600. CINCINNATI FINANCIAL CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
36,189.00		35,552.00					637.00	
		55200. CISCO SYS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
926,251.00		917,976.00					8,275.00	
		1200. CINTAS CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
29,924.00		29,472.00					452.00	
		52800. CITIGROUP INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
159,951.00		159,456.00					495.00	
		1800. CITRIX SYS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
41,429.00		40,590.00					839.00	
		1800. CITY NATL CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
62,530.00		60,246.00					2,284.00	
		900. CLEAN HBRS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
41,783.00		42,282.00					-499.00	

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		5000. CLIFFS NAT RES INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
88,820.00		85,200.00					3,620.00	
		1300. CLOROX CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
66,369.00		66,274.00					95.00	
		3100. COACH INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
53,605.00		52,080.00					1,525.00	
		19200. COCA COLA CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
854,674.00		845,184.00					9,490.00	
		2800. COCA COLA ENTERPRISES INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
35,034.00		34,412.00					622.00	
		2700. COGNIZANT TECHNOLOGY SOLUTION CL A PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
56,052.00		54,972.00					1,080.00	
		2500. COLDWATER CREEK INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
6,310.00		6,150.00					160.00	
		4800. COLGATE PALMOLIVE CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
284,960.00		280,656.00					4,304.00	
		2700. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
26,763.00		26,271.00					492.00	
		9000. COLONIAL BANCGROUP INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
7,920.00		8,370.00					-450.00	
		1500. COMERICA INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
30,382.00		28,755.00					1,627.00	

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		2900. COMM BANCSHARES INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
102,184.00		102,341.00					-157.00	
		3100. COMMSCOPE INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
30,937.00		30,380.00					557.00	
		4100. COMMUNITY HEALTH SYS INC NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
64,268.00		61,664.00					2,604.00	
		1400. COMPUTER SCIENCES CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
51,260.00		51,058.00					202.00	
		2300. COMPUWARE CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
13,423.00		12,857.00					566.00	
		4200. CONAGRA INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
64,733.00		64,764.00					-31.00	
		2100. CON-WAY INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
39,252.00		38,241.00					1,011.00	
		14100. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
563,111.00		557,937.00					5,174.00	
		1800. CONSOL ENERGY INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
54,234.00		53,784.00					450.00	
		2600. CONSOLIDATED EDISON INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
99,649.00		98,982.00					667.00	
		1800. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
22,829.00		23,868.00					-1,039.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	•
		1700. CONSTELLATION ENERGY CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
35,317.00		34,357.00					960.00	
		1200. CONVERGY CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
9,856.00		9,192.00					664.00	
		2800. COPART INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
86,136.00		85,960.00					176.00	
		3300. CORN PRODUCTS INTERNATIONAL INC CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
70,334.00		69,135.00					1,199.00	
		14600. CORNING INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
197,595.00		191,990.00					5,605.00	
		1600. CORPORATE EXECUTIVE BRD CO COMMON PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
23,169.00		22,784.00					385.00	
		5400. CORRECTIONS CORP AMER PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
73,637.00		72,630.00					1,007.00	
		4100. COSTCO WHSL CORP NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
192,637.00		190,486.00					2,151.00	
		1900. COUSINS PPTYS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
13,184.00		12,730.00					454.00	
		1500. COVENTRY HEALTH CARE INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
19,817.00		18,390.00					1,427.00	
		2100. CRANE CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
36,951.00		36,351.00					600.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		4000. CREE INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
94,573.00		94,600.00					-27.00	
		2600. CULLEN FROST BANKERS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
120,323.00		118,534.00					1,789.00	
		1900. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
51,512.00		50,065.00					1,447.00	
		2000. CYTEC IND COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
29,908.00		29,300.00					608.00	
		5100. DPL INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
116,882.00		116,280.00					602.00	
		2700. D R HORTON INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
28,597.00		25,677.00					2,920.00	
		1800. DST SYS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
61,036.00		59,796.00					1,240.00	
		1600. DTE ENERGY CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
45,419.00		44,752.00					667.00	
		2400. DANAHER CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
135,308.00		132,360.00					2,948.00	
		1300. DARDEN RESTAURANTS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
45,808.00		44,720.00					1,088.00	
		1000. DAVITA INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
44,506.00		43,050.00					1,456.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1500. DEAN FOODS CO NEW					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
28,761.00		30,555.00					-1,794.00	
		4000. DEERE & CO					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
142,197.00		139,880.00					2,317.00	
		16300. DELL INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
172,091.00		170,172.00					1,919.00	
		3440. DENBURY RES INC HLDG CO COM NEW					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
56,796.00		57,138.00					-342.00	
		2200. DELUXE CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
21,948.00		21,296.00					652.00	
		1400. DENTSPLY INTL INC NEW					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
37,122.00		36,386.00					736.00	
		1300. DEVELOPERS DIVERSIFIED RLTY CORP C					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
3,396.00		3,094.00					302.00	
		4200. DEVON ENERGY CORP NEW					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
208,172.00		207,060.00					1,112.00	
		2700. DEVRY INC DEL COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
132,228.00		128,655.00					3,573.00	
		700. DIAMOND OFFSHORE DRILLING INC COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
48,814.00		48,993.00					-179.00	
		3700. DICKS SPORTING GOODS INC OC-COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
54,552.00		54,797.00					-245.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2900. DIEBOLD INC COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
65,845.00		66,004.00					-159.00	
		1600. DIGITAL RIV INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
47,074.00		47,952.00					-878.00	
		5100. #REORG/DIRECTV GROUP INC COM-STOCK					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
120,211.00		116,943.00					3,268.00	
		17800. WALT DISNEY CO					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
331,929.00		326,096.00					5,833.00	
		4600. DISCOVER FINL SVCS COM STK					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
29,080.00		27,738.00					1,342.00	
		5500. DOMINION RES INC VA NEW					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
174,816.00		174,075.00					741.00	
		3500. DONALDSON INC COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
96,144.00		94,640.00					1,504.00	
		2200. R R DONNELLEY & SONS CO					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
17,723.00		16,874.00					849.00	
		1700. DOVER CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
46,173.00		45,713.00					460.00	
		8700. DOW CHEMICAL CO					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
79,613.00		75,603.00					4,010.00	
		2500. DR PEPPER SNAPPLE GROUP INC COM ST					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
38,830.00		38,900.00					-70.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3400. DREAMWORKS ANIMATION INC CL A COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
71,656.00		72,862.00					-1,206.00	
		8500. E I DU PONT DE NEMOURS & CO					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
198,661.00		193,545.00					5,116.00	
		6700. DUKE RLTY CORP COM NEW REIT					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
39,038.00		38,056.00					982.00	
		11900. DUKE ENERGY CORP NEW COM STK					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
170,332.00		168,266.00					2,066.00	
		500. DUN & BRADSTREET CORP DEL NEW					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
38,405.00		37,950.00					455.00	
		1600. DYCOM INDS INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
8,808.00		7,888.00					920.00	
		4200. DYNEGY INC DEL CL A COM STK DYNEGY					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
5,841.00		6,258.00					-417.00	
		19200. EMC CORP MASS					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
227,457.00		226,944.00					513.00	
		1300. ENSCO INTL INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
38,838.00		38,454.00					384.00	
		2300. EOG RES INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
149,970.00		146,280.00					3,690.00	
		1200. EQT CORP COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
40,877.00		41,328.00					-451.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

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		5000. E TRADE GROUP INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
6,615.00		6,550.00					65.00	
		800. EASTMAN CHEM CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
21,667.00		20,896.00					771.00	
		2500. EASTMAN KODAK CO., COMMON STOCK, $ PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
10,364.00		9,875.00					489.00	
		1600. EATON CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
60,662.00		59,856.00					806.00	
		5200. EATON VANCE CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
112,980.00		109,512.00					3,468.00	
		10100. EBAY INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
129,851.00		127,563.00					2,288.00	
		1600. ECOLAB INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
54,714.00		54,032.00					682.00	
		3100. EDISON INTL PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
90,366.00		90,241.00					125.00	
		2500. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
154,054.00		153,025.00					1,029.00	
		6800. EL PASO CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
46,118.00		45,356.00					762.00	
		3000. ELECTRONIC ARTS PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
58,159.00		57,570.00					589.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

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		7300. EMERSON ELECTRIC CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
209,722.00		207,831.00					1,891.00	
		5300. ENDO PHARMACEUTICALS HLDGS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
91,866.00		91,319.00					547.00	
		3200. ENERGEN CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
95,615.00		94,464.00					1,151.00	
		2600. ENERGIZER HLDGS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
135,981.00		132,990.00					2,991.00	
		1800. ENTERGY CORP NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
121,957.00		121,302.00					655.00	
		1300. EQUIFAX INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
31,490.00		30,654.00					836.00	
		1300. EQTY 1 INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
15,113.00		14,768.00					345.00	
		2600. EQTY RESDNTL EFF 5/15/02 TO EQTY R PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
50,080.00		48,100.00					1,980.00	
		1200. ESSEX PPTY TR REIT PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
72,230.00		72,300.00					-70.00	
		6400. EXELON CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
289,022.00		286,336.00					2,686.00	
		2100. EXPEDIA INC DEL COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
19,377.00		18,375.00					1,002.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

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		2100. EXPEDITORS INTL WASH INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
59,095.00		59,199.00					-104.00	
		2700. EXTERRAN HLDGS INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
45,538.00		45,792.00					-254.00	
		47200. EXXON MOBIL CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
3324825.00		3273320.00					51,505.00	
		1400. FLIR SYS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
29,581.00		29,218.00					363.00	
		3200. FMC CORP COM (NEW) PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
142,273.00		139,584.00					2,689.00	
		5600. FMC TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
181,361.00		183,736.00					-2,375.00	
		3800. FPL GRP INC COM W/RTS ATTACHED EXP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
196,433.00		194,180.00					2,253.00	
		2300. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
110,378.00		110,561.00					-183.00	
		1900. FACTSET RESH SYS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
89,906.00		88,027.00					1,879.00	
		2100. FAIR ISAAC CORPORATION COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
29,669.00		28,035.00					1,634.00	
		5300. FAIRCHILD SEMICONDUCTOR INTL INC C PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
20,428.00		19,928.00					500.00	

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		1300. FAMILY DOLLAR STORES INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
41,134.00		40,664.00					470.00	
		1300. FASTENAL CO					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
43,713.00		42,289.00					1,424.00	
		2600. FEDERAL RLTY INVT TR SH BEN INT NE					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
113,621.00		113,386.00					235.00	
		1800. FEDERAL SIGNAL CORP COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
9,818.00		9,432.00					386.00	
		800. FEDERATED INVS INC PA CL B					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
17,875.00		17,256.00					619.00	
		2900. FEDEX CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
127,339.00		125,918.00					1,421.00	
		3600. F5 NETWORKS INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
76,079.00		75,888.00					191.00	
		1700. FIDELITY NATL INFORMATION SVCS INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
30,581.00		30,209.00					372.00	
		9500. FIDELITY NATIONAL FINANCIAL INC CL					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
189,790.00		185,155.00					4,635.00	
		5800. FIFTH THIRD BANCORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
13,758.00		12,818.00					940.00	
		4100. FIRST AMERN CORP CALIF COM AMERICA					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
111,501.00		106,682.00					4,819.00	

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		1500. 1ST HORIZON NATL CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
16,342.00		15,690.00					652.00	
		5100. 1ST NIAGARA FINL GROUP INC NEW COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
56,536.00		55,896.00					640.00	
		1500. FISERV INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
54,225.00		53,595.00					630.00	
		3700. FIRSTMERIT CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
67,306.00		66,082.00					1,224.00	
		2900. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
116,322.00		114,144.00					2,178.00	
		1700. FLUOR CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
64,086.00		62,730.00					1,356.00	
		600. FLOWSERVE CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
35,684.00		35,598.00					86.00	
		7000. FOOT LOCKER INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
69,930.00		70,210.00					-280.00	
		21700. FORD MOTOR CO DEL PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
62,825.00		61,194.00					1,631.00	
		2800. FOREST LABS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
61,641.00		61,264.00					377.00	
		4400. FOREST OIL CORP COM PAR $0.01 COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
67,429.00		65,252.00					2,177.00	

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		1400. FORTUNE BRANDS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
36,988.00		34,916.00					2,072.00	
		1400. FRANKLIN RESOURCES INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
75,839.00		71,568.00					4,271.00	
		4000. FREEPORT MCMORAN C & G CL B COM ST PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
166,751.00		163,560.00					3,191.00	
		3100. FRONTIER COMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
21,430.00		21,328.00					102.00	
		4600. FRONTIER OIL CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
65,597.00		63,940.00					1,657.00	
		7900. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
52,785.00		52,298.00					487.00	
		2200. GATX CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
44,968.00		44,132.00					836.00	
		4400. ARTHUR J GALLAGER & CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
77,196.00		76,736.00					460.00	
		2200. GANNETT INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
5,363.00		5,126.00					237.00	
		4400. GAP INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
55,566.00		55,572.00					-6.00	
		2600. GARTNER INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
28,242.00		26,962.00					1,280.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2300. GEN-PROBE INC NEW COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
102,202.00		102,258.00					-56.00	
		3700. GENERAL DYNAMICS CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
150,019.00		147,075.00					2,944.00	
		100000. GENERAL ELECTRIC CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
1083314.00		1037000.00					46,314.00	
		3100. GENERAL MILLS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
153,657.00		154,380.00					-723.00	
		5700. GENERAL MOTORS CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
17,097.00		17,784.00					-687.00	
		6100. GENTEX CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
61,369.00		61,244.00					125.00	
		1600. GENUINE PARTS CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
49,025.00		48,416.00					609.00	
		4500. GENWORTH FINANCIAL INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
9,676.00		8,820.00					856.00	
		2500. GENZYME CORP GENL DIV PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
143,921.00		140,825.00					3,096.00	
		3600. GLOBAL PMTS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
117,957.00		116,460.00					1,497.00	
		4400. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
487,939.00		485,452.00					2,487.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1200. GOODRICH CORPORATION PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
47,611.00		46,560.00					1,051.00	
		2200. GOODYEAR TIRE & RUBBER CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
15,256.00		14,410.00					846.00	
		2300. GOOGLE INC CL A CL A PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
794,590.00		798,836.00					-4,246.00	
		2700. GRACO INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
47,163.00		45,549.00					1,614.00	
		600. W W GRAINGER INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
43,556.00		42,126.00					1,430.00	
		1500. GREIF INC. PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
51,655.00		51,540.00					115.00	
		2800. GUESS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
53,153.00		52,136.00					1,017.00	
		5100. HCC INS HLDGS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
123,127.00		122,247.00					880.00	
		2400. HCP INC COM REIT PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
45,062.00		43,536.00					1,526.00	
		1900. HNI CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
19,575.00		19,304.00					271.00	
		8500. HALLIBURTON CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
151,232.00		153,170.00					-1,938.00	

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		4000. HANESBRANDS INC COM STK					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
41,124.00		38,520.00					2,604.00	
		2300. HANOVER INS GROUP INC COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
67,144.00		66,562.00					582.00	
		3200. HANSEN NAT CORP COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
111,946.00		116,256.00					-4,310.00	
		2200. HARLEY DAVIDSON INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
32,399.00		29,612.00					2,787.00	
		600. HARMAN INTERNATIONAL INDUSTRIES					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
8,473.00		7,872.00					601.00	
		1100. HARRIS CORP DEL COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
31,688.00		31,086.00					602.00	
		3600. HARSCO CORPORATION					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
81,200.00		80,280.00					920.00	
		1700. HARTE HANKS CABLE INC COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
9,181.00		8,602.00					579.00	
		2900. HARTFORD FINL SVCS GROUP INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
28,299.00		26,129.00					2,170.00	
		1200. HASBRO INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
28,785.00		27,504.00					1,281.00	
		4100. HAWAIIAN ELEC INDS INC COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
57,066.00		56,416.00					650.00	

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		11100. HEALTH MANAGEMENT ASSOC INC CLASS PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
25,583.00		26,307.00					-724.00	
		1000. HEALTH CARE REIT INC COM COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
32,664.00		32,190.00					474.00	
		4600. HEALTH NET INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
69,486.00		68,724.00					762.00	
		3000. H J HEINZ CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
103,955.00		103,230.00					725.00	
		4300. HELIX ENERGY SOLUTIONS GROUP INC C PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
25,148.00		24,983.00					165.00	
		4700. HELMERICH & PAYNE INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
113,472.00		112,095.00					1,377.00	
		3700. HENRY JACK & ASSOC INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
60,282.00		59,644.00					638.00	
		1600. HERSHEY FOODS CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
55,556.00		56,656.00					-1,100.00	
		2700. HESS CORP COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
171,137.00		174,636.00					-3,499.00	
		3700. HEWITT ASSOCS INC CL A COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
106,139.00		105,524.00					615.00	
		22800. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
709,543.00		699,048.00					10,495.00	

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		2900. HIGHWOODS PPTYS INC COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
59,892.00		59,073.00					819.00	
		2700. HILL ROM HLDGS INC COM STK					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
26,534.00		26,703.00					-169.00	
		11400. HOLOGIC INC COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
156,539.00		148,998.00					7,541.00	
		16500. HOME DEPOT INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
389,700.00		378,675.00					11,025.00	
		6800. HONEYWELL INTL INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
202,419.00		196,792.00					5,627.00	
		1600. HORACE MANN EDUCATORS CORP COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
13,074.00		12,784.00					290.00	
		700. HORMEL FOODS CORP COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
22,016.00		21,910.00					106.00	
		1500. HOSPIRA INC COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
44,228.00		42,345.00					1,883.00	
		4300. HOSPITALITY PPTYS TR COM SH BEN IN					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
50,370.00		49,579.00					791.00	
		5100. HOST MARRIOTT CORP NEW REIT					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
23,607.00		22,032.00					1,575.00	
		2500. HUBBELL INC CL B COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
67,383.00		65,650.00					1,733.00	

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		1600. HUMANA INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
40,299.00		39,360.00					939.00	
		3600. J B HUNT TRANS SVCS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
84,978.00		83,376.00					1,602.00	
		3900. HUNTINGTON BANCSHARES INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
6,981.00		6,942.00					39.00	
		1800. IMS HEALTH INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
23,065.00		22,518.00					547.00	
		1700. ITT INDS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
67,048.00		66,572.00					476.00	
		2200. IDACORP INC COMMON PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
52,547.00		52,580.00					-33.00	
		3500. IDEX CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
77,592.00		77,035.00					557.00	
		2600. IDEXX LABS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
93,768.00		91,182.00					2,586.00	
		3700. ILLINOIS TOOL WORKS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
117,043.00		112,221.00					4,822.00	
		1400. IMATION CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
10,858.00		10,654.00					204.00	
		3100. IMMUCOR INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
77,205.00		77,035.00					170.00	

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		7200. INGRAM MICRO INC CL A					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
91,545.00		88,776.00					2,769.00	
		7200. INTEGRATED DEVICE TECHNOLOGY INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
32,421.00		33,048.00					-627.00	
		52900. INTEL CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
814,089.00		796,145.00					17,944.00	
		700. INTEGRYS ENERGY GROUP INC COM STK					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
19,292.00		18,872.00					420.00	
		700. INTERCONTINENTALEXCHANGE INC COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
54,433.00		53,466.00					967.00	
		2200. INTL BANCSHARES CORP COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
16,732.00		16,742.00					-10.00	
		12800. INTL BUSINESS MACHINES CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
1263663.00		1259008.00					4,655.00	
		700. INTL FLAVORS & FRAGRANCES INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
21,787.00		21,336.00					451.00	
		2800. INTERNATIONAL GAME TECHNOLOGY					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
28,229.00		27,356.00					873.00	
		4100. INTERNATIONAL PAPER CO					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
36,896.00		37,515.00					-619.00	
		3100. INTERNATIONAL RECTIFIER CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
42,256.00		42,315.00					-59.00	

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		1200. INTERNATIONAL SPEEDWAY CORP CL A					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
25,595.00		26,064.00					-469.00	
		4900. INTERPUBLIC GROUP COS INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
21,352.00		21,658.00					-306.00	
		5400. INTERSIL CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
61,860.00		63,504.00					-1,644.00	
		3100. INTUIT					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
83,465.00		81,995.00					1,470.00	
		400. INTUITIVE SURGICAL INC COM NEW STK					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
38,705.00		38,064.00					641.00	
		1800. IRON MOUNTAIN INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
40,345.00		40,230.00					115.00	
		2300. J CREW GROUP INC COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
30,957.00		30,130.00					827.00	
		2500. JDS UNIPHASE CORP COM PAR $0.001 C					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
10,544.00		9,825.00					719.00	
		35900. J P MORGAN CHASE & CO					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
990,928.00		941,298.00					49,630.00	
		2300. JABIL CIRCUIT INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
11,710.00		10,166.00					1,544.00	
		1200. JACOBS ENGR GROUP INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
48,605.00		46,920.00					1,685.00	

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		1600. JANUS CAP GROUP INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
11,231.00		10,624.00					607.00	
		8400. JETBLUE AWYS CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
33,610.00		32,340.00					1,270.00	
		26300. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
1386505.00		1378383.00					8,122.00	
		5700. JOHNSON CONTROLS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
74,595.00		70,509.00					4,086.00	
		1600. JONES LANG LASALLE INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
40,723.00		37,568.00					3,155.00	
		4600. JOY GLOBAL INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
109,101.00		110,538.00					-1,437.00	
		5100. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
80,109.00		81,702.00					-1,593.00	
		7200. KBR INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
106,559.00		105,264.00					1,295.00	
		1700. KLA-TENCOR CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
36,447.00		34,255.00					2,192.00	
		4100. KANSAS CITY SOUTHERN INDS INC NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
55,335.00		55,719.00					-384.00	
		800. KB HOME PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
11,591.00		10,296.00					1,295.00	

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		2400. KELLOGG CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
89,771.00		89,208.00					563.00	
		1000. KELLY SVCS INC CL A PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
8,729.00		8,610.00					119.00	
		3200. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
55,520.00		55,072.00					448.00	
		4700. KEYCORP NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
41,194.00		39,433.00					1,761.00	
		3900. KIMBERLY CLARK CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
182,313.00		179,985.00					2,328.00	
		2200. KIMCO REALTY CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
18,089.00		17,226.00					863.00	
		1200. KINDRED HEALTHCARE INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
17,858.00		17,376.00					482.00	
		2400. KINETIC CONCEPTS INC COM NEW COM N PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
47,346.00		47,472.00					-126.00	
		2300. KING PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
15,431.00		15,456.00					-25.00	
		2900. KOHLS CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
121,129.00		123,859.00					-2,730.00	
		2000. KORN / FERRY INTL COM NEW STATE OF PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
17,411.00		16,680.00					731.00	

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		13800. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
321,745.00		319,746.00					1,999.00	
		6200. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
90,802.00		92,628.00					-1,826.00	
		6500. LSI LOGIC CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
20,583.00		20,735.00					-152.00	
		1100. L-3 COMMUNICATIONS HLDGS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
75,263.00		73,491.00					1,772.00	
		1000. LABORATORY CORP AMER HLDGS NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
58,565.00		57,690.00					875.00	
		5600. LAM RESEARCH CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
137,376.00		135,352.00					2,024.00	
		3300. LAMAR ADVERTISING CO CL A COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
31,813.00		30,327.00					1,486.00	
		900. LANCASTER COLONY CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
38,724.00		38,241.00					483.00	
		2300. LANDSTAR SYS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
76,829.00		74,290.00					2,539.00	
		1100. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
28,098.00		27,555.00					543.00	
		1500. LEGGETT & PLATT INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
20,619.00		19,650.00					969.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1400. LEGG MASON PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
23,012.00		21,518.00					1,494.00	
		3700. LENDER PROCESSING SVCS INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
111,417.00		107,781.00					3,636.00	
		1500. LENNAR CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
16,180.00		14,130.00					2,050.00	
		2100. LENNOX INTL INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
57,964.00		55,356.00					2,608.00	
		700. LEXMARK INTL GROUP INC CL A PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
12,200.00		11,893.00					307.00	
		4500. LIBERTY PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
85,777.00		84,330.00					1,447.00	
		1600. LIFE TIME FITNESS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
19,304.00		18,048.00					1,256.00	
		2400. LIFEPOINT HOSPS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
53,198.00		51,720.00					1,478.00	
		9400. ELI LILLY & CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
313,407.00		311,798.00					1,609.00	
		2500. LIMITED INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
23,212.00		22,650.00					562.00	
		3300. LINCARE HOLDINGS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
71,406.00		70,422.00					984.00	

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		1900. LINCOLN ELEC HLDGS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
63,026.00		62,358.00					668.00	
		2600. LINCOLN NATIONAL CORP IND PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
25,290.00		23,868.00					1,422.00	
		2100. LINEAR TECHNOLOGY PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
49,973.00		48,846.00					1,127.00	
		3200. LOCKHEED MARTIN CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
221,035.00		218,784.00					2,251.00	
		3400. LOEWS CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
78,479.00		76,432.00					2,047.00	
		1600. LORILLARD INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
104,482.00		102,096.00					2,386.00	
		4500. LOUISIANA PACIFIC CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
10,518.00		10,080.00					438.00	
		13800. LOWES COMPANIES INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
258,264.00		246,330.00					11,934.00	
		3000. LUBRIZOL CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
101,921.00		98,580.00					3,341.00	
		700. M & T BK CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
32,557.00		31,857.00					700.00	
		2200. MBIA INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
11,034.00		10,450.00					584.00	

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		1700. M D C HLDGS INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
57,126.00		55,097.00					2,029.00	
		8100. MDU RES GROUP INC COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
129,403.00		125,631.00					3,772.00	
		2200. MEMC ELECTRONIC MATERIALS					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
39,378.00		35,376.00					4,002.00	
		4000. #REORG/MPS GROUP INC COM CASH MERG					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
23,721.00		22,920.00					801.00	
		1900. MSC INDL DIRECT INC CL A COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
57,758.00		57,076.00					682.00	
		3500. MACERICH CO COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
24,847.00		24,255.00					592.00	
		3000. MACK CALI RLTY CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
57,432.00		56,700.00					732.00	
		3700. #REORG/MACROVISION SOLUTIONS CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
64,656.00		63,973.00					683.00	
		4000. MACYS INC COM STK					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
36,250.00		36,000.00					250.00	
		1400. MANITOWOC INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
6,728.00		6,342.00					386.00	
		3500. MANPOWER INC WIS COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
109,540.00		105,525.00					4,015.00	

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		900. MANTECH INTL CORP CL A CL A					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
36,177.00		35,361.00					816.00	
		6600. MARATHON OIL CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
177,567.00		174,042.00					3,525.00	
		3900. MARINER ENERGY INC COM STK					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
33,663.00		33,150.00					513.00	
		4800. MARSH & MCLENNAN COS INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
98,975.00		96,960.00					2,015.00	
		2500. MARSHALL & ILSLEY CORP NEW COM STK					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
15,250.00		13,875.00					1,375.00	
		2800. MARRIOTT INTL INC NEW CL A					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
49,744.00		48,440.00					1,304.00	
		1800. MARTIN MARIETTA MATLS INC COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
144,533.00		137,376.00					7,157.00	
		2200. #REORG/MARVEL ENTERTAINMENT CASH &					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
54,351.00		53,240.00					1,111.00	
		3500. MASCO CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
27,141.00		25,130.00					2,011.00	
		2100. MASIMO CORP COM STK					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
58,228.00		57,141.00					1,087.00	
		800. MASSEY ENERGY CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
9,804.00		9,672.00					132.00	

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		700. MASTERCARD INC CL A PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
114,385.00		114,016.00					369.00	
		3400. MATTEL INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
41,229.00		40,188.00					1,041.00	
		1300. MATTHEWS INTL CORP CL A PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
38,523.00		39,273.00					-750.00	
		1400. MCAFEE INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
46,185.00		46,480.00					-295.00	
		1200. MCCORMICK & CO INC NON-VTG PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
35,828.00		36,312.00					-484.00	
		3000. MCGRAW HILL COMPANIES INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
70,667.00		69,030.00					1,637.00	
		2600. MCKESSON HBOC INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
95,327.00		94,302.00					1,025.00	
		1700. MEADWESTVACO CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
21,516.00		21,012.00					504.00	
		4700. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
185,327.00		183,676.00					1,651.00	
		2600. MEDICIS PHARMACEUTICAL CORP CL A N PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
33,445.00		33,852.00					-407.00	
		10600. MEDTRONIC INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
307,634.00		311,746.00					-4,112.00	

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		4100. MENTOR GRAPHICS CORP COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
17,981.00		17,876.00					105.00	
		19900. MERCK & CO INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
550,620.00		551,429.00					-809.00	
		1600. MERCURY GEN CORP NEW COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
46,289.00		45,920.00					369.00	
		400. MEREDITH CORPORATION					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
7,412.00		6,980.00					432.00	
		2600. #REORG/METAVANTE-STK MERGR FIDELIT					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
50,013.00		49,192.00					821.00	
		7800. METLIFE INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
186,557.00		179,400.00					7,157.00	
		1500. METTLER-TOLEDO INTL INC COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
74,788.00		74,175.00					613.00	
		72300. MICROSOFT CORP COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
1309295.00		1294893.00					14,402.00	
		7400. MICRON TECHNOLOGY INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
27,853.00		27,306.00					547.00	
		2300. MILLER HERMAN INC COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
24,409.00		23,920.00					489.00	
		500. MILLIPORE CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
28,882.00		28,740.00					142.00	

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		1300. MINE SAFETY APPLIANCES CO COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
26,104.00		25,233.00					871.00	
		800. MINERALS TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
26,692.00		26,264.00					428.00	
		2500. MOHAWK INDS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
74,884.00		67,900.00					6,984.00	
		1300. MOLEX INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
18,217.00		17,836.00					381.00	
		1400. MOLSON COORS BREWING CO CL B CL B PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
48,927.00		49,252.00					-325.00	
		5300. MONSANTO CO COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
439,713.00		441,861.00					-2,148.00	
		1400. MONSTER WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
11,703.00		11,396.00					307.00	
		1800. MOODYS CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
39,770.00		38,952.00					818.00	
		10100. MORGAN STANLEY DEAN WITTER & CO N PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
259,267.00		253,005.00					6,262.00	
		21300. MOTOROLA INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
89,545.00		90,099.00					-554.00	
		1800. MURPHY OIL CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
89,020.00		90,000.00					-980.00	

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		3000. MYLAN LABS INC COM RTS EXP 11/14/2					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
40,082.00		40,560.00					-478.00	
		2600. NBTY INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
36,221.00		35,698.00					523.00	
		7100. NCR CORP NEW					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
67,746.00		67,450.00					296.00	
		300. N V R INC COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
124,848.00		126,660.00					-1,812.00	
		2600. NYSE EURONEXT COM STK					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
48,835.00		48,542.00					293.00	
		1300. NASDAQ OMX GROUP INVS					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
27,016.00		27,430.00					-414.00	
		3500. NATL FUEL GAS CO COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
109,315.00		107,905.00					1,410.00	
		2400. NATIONAL INSTRS CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
46,480.00		45,960.00					520.00	
		3900. NATIONAL-OILWELL INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
128,929.00		128,388.00					541.00	
		1800. NATIONAL SEMICONDUCTOR CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
18,495.00		18,666.00					-171.00	
		4500. NATIONWIDE HLTH PPTYS INC REIT					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
95,322.00		96,570.00					-1,248.00	

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		2000. NAVIGANT CONSULTING INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
26,624.00		25,840.00					784.00	
		3200. NETAPP INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
48,996.00		49,760.00					-764.00	
		1900. NETFLIX INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
79,203.00		82,536.00					-3,333.00	
		3400. NEUSTAR INC CL A PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
56,218.00		56,576.00					-358.00	
		15300. NEW YORK COMMUNITY BANCORP INC CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
171,985.00		169,371.00					2,614.00	
		1100. NEW YORK TIMES CO CL A PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
5,156.00		5,005.00					151.00	
		4800. NEWALLIANCE BANCSHARES INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
55,984.00		55,536.00					448.00	
		2600. NEWELL RUBBERMAID INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
16,628.00		17,212.00					-584.00	
		5900. NEWFIELD EXPL CO COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
147,537.00		146,143.00					1,394.00	
		4700. NEWMONT MINING CORP NEW COMMON STO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
213,319.00		206,142.00					7,177.00	
		21600. NEWS CORP CL A COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
148,875.00		145,152.00					3,723.00	

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		400. NICOR INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
13,198.00		13,360.00					-162.00	
		3700. NIKE INC CLASS B PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
171,648.00		168,720.00					2,928.00	
		2000. 99 CENTS ONLY STORES COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
18,984.00		18,940.00					44.00	
		2600. NISOURCE INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
26,108.00		26,000.00					108.00	
		1600. NOBLE ENERGY INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
86,900.00		87,760.00					-860.00	
		1500. NORDSON CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
43,924.00		42,795.00					1,129.00	
		1500. NORDSTROM INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
24,662.00		24,780.00					-118.00	
		3500. NORFOLK SOUTHN CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
119,053.00		119,560.00					-507.00	
		1500. NORTHEAST UTILITIES COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
32,637.00		32,445.00					192.00	
		23802.95 MFB NORTHN INSTL FDS U S TREAS PROPERTY TYPE: SECURITIES					02/24/2009	03/25/2009
556,275.00		560,070.00					-3,795.00	
		2583108.84 MFB NORTHN INSTL FDS U S TREA PROPERTY TYPE: SECURITIES					11/14/2007	03/25/2009
6036725100		5543351600					4933735.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2200. NORTHERN TRUST CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
137,265.00		134,530.00					2,735.00	
		3100. NORTHROP GRUMMAN CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
133,445.00		130,262.00					3,183.00	
		3200. NOVELL INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
13,746.00		13,696.00					50.00	
		900. NOVELLUS SYS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
13,599.00		13,212.00					387.00	
		4800. NSTAR PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
151,366.00		151,008.00					358.00	
		3000. NUCOR CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
119,195.00		120,090.00					-895.00	
		5200. NVIDIA CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
51,622.00		51,012.00					610.00	
		10300. NV ENERGY INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
102,369.00		101,352.00					1,017.00	
		4200. OGE ENERGY CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
100,155.00		99,456.00					699.00	
		2600. OSI PHARMACEUTICALS INC COM RIGHTS PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
97,996.00		98,280.00					-284.00	
		7800. OCCIDENTAL PETROLEUM CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
459,845.00		457,704.00					2,141.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2400. OCEANEERING INTERNATIONAL INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
94,598.00		92,040.00					2,558.00	
		2900. OFFICE DEPOT INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
4,199.00		4,118.00					81.00	
		10400. OLD REP INTL CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
111,838.00		108,992.00					2,846.00	
		3400. OLIN CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
49,302.00		47,736.00					1,566.00	
		4600. OMNICARE INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
110,883.00		109,204.00					1,679.00	
		2900. OMNICOM GRP INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
71,613.00		71,717.00					-104.00	
		3600. OMEGA HEALTHCARE INVS INC REIT PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
49,444.00		49,392.00					52.00	
		36500. ORACLE CORPORATION PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
662,041.00		655,905.00					6,136.00	
		3400. OSHKOSH CORPORATION TO OSHKOSH COR PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
26,006.00		24,888.00					1,118.00	
		1800. OWENS & MINOR INC NEW COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
61,577.00		61,038.00					539.00	
		1700. OWENS ILL INC COM NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
24,853.00		23,137.00					1,716.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3600. PG&E CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
145,780.00		145,044.00					736.00	
		4000. PNC BANK CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
130,403.00		127,040.00					3,363.00	
		3900. PNM RES INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
33,178.00		33,111.00					67.00	
		1600. PPG INDS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
59,512.00		58,544.00					968.00	
		3500. PPL CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
101,993.00		102,410.00					-417.00	
		3400. PACCAR INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
91,666.00		92,378.00					-712.00	
		4600. PACKAGING CORP AMER COM ISIN US695 PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
61,401.00		61,410.00					-9.00	
		1200. PACTIV CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
15,720.00		15,312.00					408.00	
		1000. PACWEST BANCORP DEL COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
14,077.00		13,910.00					167.00	
		1100. PALL CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
22,961.00		23,045.00					-84.00	
		5900. PALM INC NEW COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
50,252.00		49,737.00					515.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1400. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
75,406.00		75,208.00					198.00	
		5100. PARAMETRIC TECHNOLOGY CORP COM NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
50,541.00		49,572.00					969.00	
		1500. PARKER HANNIFIN CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
50,973.00		50,955.00					18.00	
		3000. PATRIOT COAL CORP-STOCK DISTRIBUTI PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
13,262.00		13,410.00					-148.00	
		900. PATTERSON COS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
17,129.00		16,992.00					137.00	
		6800. PATTERSON-UTI ENERGY INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
68,390.00		70,176.00					-1,786.00	
		3000. PAYCHEX INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
70,431.00		72,900.00					-2,469.00	
		2500. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
69,517.00		70,475.00					-958.00	
		2100. J C PENNEY INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
40,351.00		40,530.00					-179.00	
		4400. PENTAIR INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
93,235.00		94,292.00					-1,057.00	
		3400. PEOPLES UTD FINL INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
57,319.00		57,256.00					63.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2100. PEPCO HOLDINGS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
26,499.00		26,376.00					123.00	
		1300. PEPSI BOTTLING GROUP INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
27,288.00		26,923.00					365.00	
		2500. #REORG/PEPSIAMERICAS INC CASH & ST PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
41,883.00		41,325.00					558.00	
		15000. PEPSICO INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
784,508.00		772,950.00					11,558.00	
		1100. PERKINELMER INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
13,833.00		13,541.00					292.00	
		5700. PETSMART INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
117,769.00		117,648.00					121.00	
		64700. PFIZER INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
928,175.00		897,389.00					30,786.00	
		5300. PHARMACEUTICAL PROD DEV INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
124,858.00		123,755.00					1,103.00	
		19300. PHILIP MORRIS INTL INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
749,947.00		748,840.00					1,107.00	
		2200. PHILLIPS VAN HEUSEN CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
48,297.00		47,256.00					1,041.00	
		1000. PINNACLE WEST CAPITAL CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
26,653.00		26,630.00					23.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
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		1200. PIONEER NAT RES CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
22,177.00		21,684.00					493.00	
		2000. PITNEY BOWES INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
46,873.00		46,340.00					533.00	
		4800. PLAINS EXPL & PRODTN CO COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
91,919.00		91,248.00					671.00	
		2000. PLANTRONICS INC NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
19,964.00		19,500.00					464.00	
		1600. PLUM CREEK TIMBER CO INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
44,762.00		45,504.00					-742.00	
		600. POLO RALPH LAUREN CORP CL A PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
25,011.00		24,708.00					303.00	
		3800. POLYCOM INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
57,871.00		58,216.00					-345.00	
		1800. POTLATCH CORP NEW REIT PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
39,816.00		39,474.00					342.00	
		2900. PRAXAIR INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
195,750.00		192,473.00					3,277.00	
		1300. PRECISION CASTPARTS CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
80,002.00		79,612.00					390.00	
		2400. PRICE T ROWE GROUP INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
67,078.00		64,080.00					2,998.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1800. PRICELINE COM INC COM NEW STK					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
142,786.00		142,992.00					-206.00	
		7700. PRIDE INTL INC DEL COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
152,997.00		153,230.00					-233.00	
		2500. PRINCIPAL FINANCIAL GROUP INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
23,391.00		21,300.00					2,091.00	
		27900. PROCTER & GAMBLE CO					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
1343043.00		1309905.00					33,138.00	
		2600. PROGRESS ENERGY INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
92,474.00		91,962.00					512.00	
		6400. PROGRESSIVE CORP OHIO					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
85,650.00		83,584.00					2,066.00	
		2500. PROLOGIS SH BEN INT					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
14,073.00		14,575.00					-502.00	
		3000. PROTECTIVE LIFE CORPORATION					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
17,782.00		16,680.00					1,102.00	
		4100. PRUDENTIAL FINL INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
90,103.00		84,009.00					6,094.00	
		2500. PSYCHIATRIC SOLUTIONS INC COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
39,528.00		39,625.00					-97.00	
		4800. PUBLIC SVC ENTERPRISE GROUP INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
140,022.00		139,152.00					870.00	

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		1200. PUB STORAGE INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
64,958.00		64,416.00					542.00	
		2100. PULTE HOMES INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
24,446.00		22,638.00					1,808.00	
		1100. QLOGIC CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
12,753.00		12,804.00					-51.00	
		16000. QUALCOMM INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
617,350.00		609,280.00					8,070.00	
		8700. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
192,328.00		185,223.00					7,105.00	
		1500. QUEST DIAGNOSTICS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
69,973.00		69,240.00					733.00	
		1700. QUESTAR CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
54,050.00		54,383.00					-333.00	
		13800. QWEST COMMUNICATIONS INTL INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
52,605.00		52,026.00					579.00	
		5600. RPM INTL INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
70,575.00		68,880.00					1,695.00	
		11700. RF MICRO DEVICES INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
12,972.00		12,753.00					219.00	
		1300. RADIOSHACK CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
12,132.00		11,921.00					211.00	

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		1500. RANGE RES CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
65,511.00		66,225.00					-714.00	
		4400. RAYMOND JAMES FINANCIAL INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
84,229.00		81,356.00					2,873.00	
		3500. RAYONIER INC REIT PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
103,273.00		102,270.00					1,003.00	
		3900. RAYTHEON CO NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
144,136.00		140,361.00					3,775.00	
		4600. RLTY INC CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
80,661.00		79,442.00					1,219.00	
		3100. REGENCY CTRS CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
82,906.00		82,026.00					880.00	
		2000. REGIS CORP MINN PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
29,586.00		29,580.00					6.00	
		7000. REGIONS FINL CORP NEW COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
33,120.00		30,380.00					2,740.00	
		3200. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
100,632.00		96,640.00					3,992.00	
		2900. RELIANCE STL & ALUM CO COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
79,322.00		77,053.00					2,269.00	
		2900. RENT A CENTER INC NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
54,407.00		54,201.00					206.00	

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		3000. REPUBLIC SVCS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
52,701.00		51,990.00					711.00	
		3400. RESMED INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
110,261.00		108,188.00					2,073.00	
		1600. REYNOLDS AMERICAN INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
60,867.00		59,424.00					1,443.00	
		1500. ROBERT HALF INTL INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
26,489.00		26,280.00					209.00	
		1300. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
31,376.00		31,902.00					-526.00	
		1500. ROCKWELL COLLINS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
50,736.00		49,680.00					1,056.00	
		1200. ROHM & HAAS CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
94,365.00		94,188.00					177.00	
		1700. ROLLINS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
28,759.00		28,951.00					-192.00	
		4000. ROPER INDS INC NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
171,839.00		173,760.00					-1,921.00	
		5700. ROSS STORES INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
197,048.00		200,241.00					-3,193.00	
		1100. ROWAN COS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
15,767.00		15,587.00					180.00	

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		1700. RUDDICK CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
38,346.00		38,403.00					-57.00	
		500. RYDER SYS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
13,494.00		13,275.00					219.00	
		1900. RYLAND GROUP INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
33,464.00		31,996.00					1,468.00	
		5900. SEI INVESTMENTS CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
70,688.00		68,204.00					2,484.00	
		2500. SL GREEN RLTY CORP COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
29,717.00		30,025.00					-308.00	
		4700. SLM CORPORATION SECURITIES PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
18,102.00		18,612.00					-510.00	
		2200. SPX CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
113,913.00		114,664.00					-751.00	
		1800. SRA INTL INC CL A PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
25,735.00		25,308.00					427.00	
		1500. SVB FINL GROUP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
31,304.00		30,750.00					554.00	
		3300. ST JUDE MEDICAL INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
120,761.00		124,674.00					-3,913.00	
		6100. SAKS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
10,890.00		11,224.00					-334.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1000. SALESFORCE COM INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
33,330.00		34,920.00					-1,590.00	
		2300. SANDISK CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
28,544.00		26,956.00					1,588.00	
		6800. SARA LEE CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
56,574.00		57,460.00					-886.00	
		1100. SCANA CORP. PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
33,545.00		33,528.00					17.00	
		4000. SCHEIN HENRY INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
157,771.00		153,400.00					4,371.00	
		15500. SCHERING PLOUGH CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
377,565.00		376,495.00					1,070.00	
		11500. SCHLUMBERGER LTD ISIN #AN80685710 PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
524,204.00		529,115.00					-4,911.00	
		1200. SCHOLASTIC CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
15,851.00		15,732.00					119.00	
		8800. CHARLES SCHWAB CORP NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
132,321.00		129,800.00					2,521.00	
		2900. SCIENTIFIC GAMES CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
38,874.00		40,919.00					-2,045.00	
		900. SCRIPPS NETWORKS INTERACTIVE INC CL PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
19,773.00		19,692.00					81.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	•
		1500. SEALED AIR CORP NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
20,731.00		20,625.00					106.00	
		600. SEARS HLDGS CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
26,572.00		26,424.00					148.00	
		2600. SEMTECH CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
32,259.00		34,138.00					-1,879.00	
		2300. SEMPRA ENERGY INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
99,924.00		100,763.00					-839.00	
		2100. SENSIENT TECHNOLOGIES CORP COMMON PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
49,620.00		49,581.00					39.00	
		4800. SEPRACOR INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
67,085.00		64,944.00					2,141.00	
		11000. SERVICE CORP INTERNATIONAL PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
35,665.00		35,200.00					465.00	
		3700. SHAW GROUP INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
107,147.00		106,153.00					994.00	
		1000. SHERWIN WILLIAMS CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
51,556.00		50,200.00					1,356.00	
		1200. SIGMA ALDRICH CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
46,119.00		45,180.00					939.00	
		1000. SILICON LABORATORIES INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
26,300.00		27,110.00					-810.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2400. SIMON PPTY GROUP INC NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
85,198.00		84,000.00					1,198.00	
		2100. SMITH INTERNATIONAL INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
53,192.00		52,437.00					755.00	
		5400. SMITHFIELD FOODS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
52,209.00		51,030.00					1,179.00	
		1100. SMUCKER JM CO NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
39,976.00		40,513.00					-537.00	
		600. SNAP ON INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
16,261.00		16,104.00					157.00	
		4400. SONOCO PROD CO COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
93,664.00		92,928.00					736.00	
		7700. SOUTHERN CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
236,071.00		236,390.00					-319.00	
		5600. SOUTHERN UN CO NEW COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
86,975.00		86,912.00					63.00	
		7000. SOUTHWEST AIRLINES CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
42,914.00		41,440.00					1,474.00	
		3200. SOUTHWESTERN ENERGY CO COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
106,552.00		105,472.00					1,080.00	
		5700. SPECTRA ENERGY CORP COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
83,080.00		81,282.00					1,798.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		26900. SPRINT CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
99,481.00		98,454.00					1,027.00	
		2200. STANCORP FINL GROUP INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
51,162.00		49,588.00					1,574.00	
		800. STANLEY WORKS PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
24,185.00		23,632.00					553.00	
		6700. STAPLES INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
123,606.00		118,188.00					5,418.00	
		6900. STARBUCKS CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
77,205.00		78,591.00					-1,386.00	
		1900. STARWOOD HOTELS & RESORTS WORLDWID PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
26,383.00		25,783.00					600.00	
		4100. STATE STREET CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
123,998.00		118,080.00					5,918.00	
		7200. STEEL DYNAMICS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
66,263.00		65,016.00					1,247.00	
		800. STERICYCLE INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
37,535.00		37,840.00					-305.00	
		2600. STERIS CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
58,093.00		56,836.00					1,257.00	
		600. STRAYER ED INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
104,748.00		102,918.00					1,830.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2300. STRYKER CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
77,315.00		75,601.00					1,714.00	
		7100. #REORG/SUNMICROSYSTEMS INC CASH ME PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
56,572.00		57,581.00					-1,009.00	
		1100. SUNOCO INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
30,289.00		30,008.00					281.00	
		3400. SUNTRUST BANKS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
45,107.00		43,248.00					1,859.00	
		3400. SUPERIOR ENERGY SVCS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
53,183.00		53,040.00					143.00	
		2100. SUPER VALU INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
31,739.00		32,088.00					-349.00	
		3700. SYBASE INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
112,562.00		111,407.00					1,155.00	
		8000. SYMANTEC CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
118,691.00		114,480.00					4,211.00	
		6400. SYNOPSYS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
130,551.00		129,024.00					1,527.00	
		12800. SYNOVUS FINANCIAL CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
42,294.00		40,832.00					1,462.00	
		2300. SYNIVERSE HLDGS INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
38,311.00		38,709.00					-398.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

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		5600. SYSCO CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
131,742.00		129,752.00					1,990.00	
		5100. TCF FNCL CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
65,390.00		63,189.00					2,201.00	
		2000. TECO ENERGY INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
22,093.00		22,280.00					-187.00	
		4000. TJX COS INC NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
103,472.00		103,760.00					-288.00	
		7300. TARGET CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
243,953.00		240,243.00					3,710.00	
		2200. TECH DATA CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
47,617.00		47,036.00					581.00	
		1600. TECHNE CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
85,393.00		85,632.00					-239.00	
		1700. TELEFLEX INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
67,043.00		66,504.00					539.00	
		4500. TEL & DATA SYS INC COM STK NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
122,350.00		119,655.00					2,695.00	
		3700. TELLABS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
16,178.00		15,651.00					527.00	
		4500. TEMPLE INLAND INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
24,027.00		24,210.00					-183.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
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		4100. TENET HEALTHCARE CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
4,635.00		4,633.00					2.00	
		1700. TERADATA CORP DEL COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
27,727.00		28,492.00					-765.00	
		1600. TERADYNE INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
7,117.00		7,120.00					-3.00	
		4200. TEREX CORP NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
44,089.00		43,932.00					157.00	
		1400. TESORO PETE CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
20,706.00		20,398.00					308.00	
		12200. TEXAS INSTRUMENTS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
204,841.00		203,130.00					1,711.00	
		2400. TEXTRON INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
15,994.00		15,312.00					682.00	
		2400. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
83,961.00		82,440.00					1,521.00	
		2400. THOMAS & BETTS CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
59,369.00		57,552.00					1,817.00	
		1500. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
23,229.00		22,440.00					789.00	
		2500. THORATEC CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
59,586.00		60,225.00					-639.00	

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		17800. #REORG/3COM CORP CASH MERGER EFF					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
51,460.00		50,908.00					552.00	
		6700. 3M CO					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
334,047.00		324,012.00					10,035.00	
		2300. TIDEWATER INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
88,676.00		87,446.00					1,230.00	
		1200. TIFFANY & CO NEW					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
27,220.00		27,804.00					-584.00	
		2000. TIMBERLAND CO CL A					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
23,806.00		23,500.00					306.00	
		33700. TIME WARNER INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
287,338.00		286,787.00					551.00	
		3700. TIMKEN CO					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
54,205.00		52,836.00					1,369.00	
		900. TITANIUM METALS CORP COM NEW					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
5,165.00		5,211.00					-46.00	
		5700. TOLL BROS INC COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
110,987.00		105,735.00					5,252.00	
		1200. TOOTSIE ROLL INDS INC COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
26,075.00		25,932.00					143.00	
		900. TORCHMARK CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
25,407.00		24,732.00					675.00	

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		1700. TOTAL SYSTEMS SERVICE PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
22,901.00		22,559.00					342.00	
		5800. TRAVELERS COS INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
227,382.00		224,112.00					3,270.00	
		5300. TRIMBLE NAVIGATION LTD PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
79,610.00		79,394.00					216.00	
		2200. TRUSTMARK CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
40,788.00		40,282.00					506.00	
		2800. TUPPERWARE CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
43,996.00		41,748.00					2,248.00	
		2700. TYSON FOODS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
26,729.00		26,676.00					53.00	
		6700. UDR INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
52,006.00		51,590.00					416.00	
		4700. UGI CORP NEW COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
110,448.00		110,074.00					374.00	
		16500. US BANCORP DEL NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
255,544.00		241,725.00					13,819.00	
		3800. URS CORP NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
155,218.00		152,570.00					2,648.00	
		1600. UNDER ARMOUR INC CL A PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
26,041.00		26,128.00					-87.00	

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		4900. UNION PAC CORP COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
203,350.00		206,584.00					-3,234.00	
		2100. UNIT CORP COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
46,496.00		46,536.00					-40.00	
		9500. UNITED PARCEL SERVICE INC CL B					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
459,123.00		448,780.00					10,343.00	
		2500. UNITED RENTALS INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
9,105.00		9,400.00					-295.00	
		1000000. UNITED STATES TREAS BDS 8 1/8%					03/25/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
1468631.00		1478594.00					-9,963.00	
		1500000. UNITED STATES TREAS BDS 8% 11/1					03/25/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
2200370.00		2214141.00					-13,771.00	
		1000000. UNITED STATES TREAS BDS DTD 08/					03/25/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
1416621.00		1427969.00					-11,348.00	
		1500000. UNITED STATES TREAS BDS DTD 11/					03/25/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
1983894.00		2007422.00					-23,528.00	
		1500000. UNITED STATES TREAS BDS BD DTD					03/25/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
1810994.00		1834688.00					-23,694.00	
		1300000. UNITED STATES TREAS BDS 00203 5					03/25/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
1577244.00		1603672.00					-26,428.00	
		3000000. UNITED STATES TREAS NTS NT 4.25					03/25/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
3376461.00		3391875.00					-15,414.00	

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		2000000. UNITED STATES TREAS NTS DTD 000					03/25/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
2241291.00		2252812.00					-11,521.00	
		2000000. US TSY 4.50 15FEB16 DUE 02-15-2					03/25/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
2293457.00		2308282.00					-14,825.00	
		3000000. &&&US TREAS NTS 4.625 DUE 08-31					03/25/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
3253464.00		3258984.00					-5,520.00	
		3000000. UNITED STATES TREAS NTS DTD 001					03/25/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
3286732.00		3294375.00					-7,643.00	
		3500000. UNITED STATES TREAS NTS 4.75 DU					03/25/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
4079696.00		4107306.00					-27,610.00	
		4400000. UNITED STATES TREAS NTS UNITED					03/25/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
4708694.00		4738936.00					-30,242.00	
		4000000. UNITED STATES TREAS NTS 2.75 DU					03/25/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
4187543.00		4202188.00					-14,645.00	
		1000000. UNITED STATES TREAS NTS TR NT W					03/25/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
1015141.00		1015898.00					-757.00	
		3500000. UNITED STATES TREAS NTS US TREA					03/25/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
3591258.00		3594609.00					-3,351.00	
		5000000. UNITED STATES TREAS NTS 0 NTS 3					03/25/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
5131150.00		5135940.00					-4,790.00	
		4000000. UNITED STATES TREAS NTS UNITED					03/25/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
4300467.00		4316248.00					-15,781.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2000000. UNITED STATES TREAS NTS .875% D PROPERTY TYPE: SECURITIES					03/25/2009	03/25/2009
1998419.00		2000468.00					-2,049.00	
		5500000. UNITED STATES TREAS NTS NT 1.87 PROPERTY TYPE: SECURITIES					03/25/2009	03/25/2009
5520994.00		5546860.00					-25,866.00	
		1300. UNITED STATES STL CORP NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
31,595.00		30,030.00					1,565.00	
		8900. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
393,437.00		384,658.00					8,779.00	
		1000. UTD THERAPEUTICS CORP DEL COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
65,543.00		64,780.00					763.00	
		11700. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
244,800.00		247,104.00					-2,304.00	
		2100. UNITRIN INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
28,997.00		28,140.00					857.00	
		1200. UNVL CORP VA COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
37,812.00		37,020.00					792.00	
		2200. UNIVERSAL HEALTH SVCS INC CLASS B PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
82,076.00		79,970.00					2,106.00	
		3100. UNUMPROVIDENT CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
40,119.00		38,719.00					1,400.00	
		5100. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
81,323.00		86,853.00					-5,530.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3700. VCA ANTECH INC COM STK					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
78,668.00		78,218.00					450.00	
		800. V F CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
46,373.00		46,496.00					-123.00	
		3600. VALEANT PHARMACEUTICALS INTL COM S					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
62,670.00		61,380.00					1,290.00	
		4900. VALERO ENERGY CORP NEW					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
91,469.00		89,229.00					2,240.00	
		5900. VAL NATL BANCORP COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
69,120.00		67,909.00					1,211.00	
		4500. VALSPAR CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
88,122.00		87,075.00					1,047.00	
		3900. VALUECLICK INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
31,191.00		30,810.00					381.00	
		1200. VARIAN INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
28,392.00		27,984.00					408.00	
		1200. VARIAN MED SYS INC					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
35,174.00		35,280.00					-106.00	
		3500. VECTREN CORP COM					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
71,423.00		70,630.00					793.00	
		1400. VENTAS INC REIT					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
32,725.00		32,676.00					49.00	

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		1800. VERISIGN INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
34,514.00		36,324.00					-1,810.00	
		8300. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
251,216.00		253,399.00					-2,183.00	
		7700. VERTEX PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
226,182.00		226,611.00					-429.00	
		5800. VIACOM INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
106,605.00		104,748.00					1,857.00	
		8000. VISHAY INTERTECHNOLOGY INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
25,882.00		24,160.00					1,722.00	
		1300. VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
44,549.00		45,422.00					-873.00	
		1100. VULCAN MATERIALS CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
47,137.00		45,254.00					1,883.00	
		2300. WGL HLDGS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
76,337.00		76,038.00					299.00	
		2100. WABTEC CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
56,427.00		56,196.00					231.00	
		3800. WADDELL & REED FINL INC CL A COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
72,395.00		67,944.00					4,451.00	
		21300. WAL MART STORES INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
1099905.00		1087365.00					12,540.00	

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		9300. WALGREEN CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
251,200.00		244,497.00					6,703.00	
		2100. WARNACO GROUP INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
48,142.00		47,250.00					892.00	
		4000. WASH FED INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
52,102.00		51,600.00					502.00	
		100. WASH POST CO CL B COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
38,603.00		37,364.00					1,239.00	
		3600. WASTE CONNECTIONS INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
89,000.00		88,200.00					800.00	
		4600. WASTE MGMT INC DEL PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
119,659.00		118,542.00					1,117.00	
		1000. WATERS CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
32,484.00		32,480.00					4.00	
		1900. #REORG/WATSON WYATT STOCK MERGER T PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
91,593.00		93,214.00					-1,621.00	
		2300. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
10,218.00		10,074.00					144.00	
		3300. WEINGARTEN RLTY INVS COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
31,440.00		31,053.00					387.00	
		1800. WELLCARE HLTH PLANS INC COM PLANS PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
19,808.00		19,008.00					800.00	

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		4800. WELLPOINT INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
175,111.00		173,040.00					2,071.00	
		40600. WELLS FARGO & CO NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
677,582.00		629,300.00					48,282.00	
		2000. WERNER ENTERPRISES INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
27,806.00		28,020.00					-214.00	
		1300. WESTAMERICA BANCORPORATION PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
59,732.00		58,851.00					881.00	
		4900. WESTAR ENERGY INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
86,907.00		86,632.00					275.00	
		9900. WESTERN DIGITAL CORP COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
188,727.00		189,387.00					-660.00	
		6700. WESTERN UNION CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
82,002.00		83,817.00					-1,815.00	
		2000. WEYERHAEUSER CO PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
58,520.00		56,800.00					1,720.00	
		700. WHIRLPOOL CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
21,753.00		20,258.00					1,495.00	
		1300. WHOLE FOODS MKT INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
22,384.00		21,788.00					596.00	
		1900. JOHN WILEY & SONS INC CLASS A PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
58,785.00		58,064.00					721.00	

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		5400. WILLIAMS COS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
65,664.00		64,152.00					1,512.00	
		3800. WILLIAMS SONOMA INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
41,627.00		42,522.00					-895.00	
		3000. WILMINGTON TR CORP NEW COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
30,231.00		29,550.00					681.00	
		2900. #REORG/WIND RIVER SYSTEMS INC CASH PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
18,769.00		18,879.00					-110.00	
		4100. WINDSTREAM CORP COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
33,596.00		34,112.00					-516.00	
		1100. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
44,071.00		44,396.00					-325.00	
		2500. WOODWARD GOVERNOR CO COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
24,974.00		23,750.00					1,224.00	
		2900. WORTHINGTON INDUSTRIES INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
27,077.00		26,071.00					1,006.00	
		12700. WYETH LABS PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
547,809.00		538,734.00					9,075.00	
		1900. WYNDHAM WORLDWIDE CORP COM STK PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
8,186.00		8,493.00					-307.00	
		600. WYNN RESORTS LTD COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
12,804.00		13,560.00					-756.00	

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		5400. XTO ENERGY CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
182,054.00		182,304.00					-250.00	
		4200. XCEL ENERGY INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
76,062.00		76,104.00					-42.00	
		2600. XILINX INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
51,801.00		51,246.00					555.00	
		8100. XEROX CORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
39,968.00		37,665.00					2,303.00	
		2600. YRC WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
8,730.00		8,658.00					72.00	
		13000. YAHOO INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
177,912.00		177,060.00					852.00	
		4300. YUM! BRANDS INC PROPERTY TYPE: SECURITIES				C	03/24/2009	03/25/2009
120,784.00		120,916.00					-132.00	
		2700. ZEBRA TECHNOLOGIES CORP CL A PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
53,890.00		54,918.00					-1,028.00	
		2100. ZIMMER HLDGS INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
76,492.00		76,146.00					346.00	
		1100. ZIONS BANCORP PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
11,589.00		11,484.00					105.00	
		1600. COOPER INDUSTRIES INC COM PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2009
40,968.00		40,608.00					360.00	

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		4700. #REORG/COVIDEN LTD PLAN OF REORG T					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
152,320.00		150,729.00					1,591.00	
		2700. EVEREST RE GROUP LTD					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
185,826.00		187,569.00					-1,743.00	
		3000. INGERSOLLRAND CO CL A					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
45,351.00		44,850.00					501.00	
		3800. INVESCO LTD COM STK USD0.10					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
52,098.00		51,300.00					798.00	
		2800. NABORS INDUSTRIES LTD					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
31,122.00		30,632.00					490.00	
		2500. NOBLE CORP					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
65,138.00		65,375.00					-237.00	
		4300. #REORG/TYCO MAND EXCH/REDOMESTICAT					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
47,502.00		46,096.00					1,406.00	
		3000. XL CAP LTD CL A					03/24/2009	03/25/2009
		PROPERTY TYPE: SECURITIES						
17,368.00		15,810.00					1,558.00	
		598.71 MFB NORTHN MID CAP INDEX FD FD					03/25/2009	03/26/2009
		PROPERTY TYPE: SECURITIES						
4,029.00		3,880.00					149.00	
		654.44 MFB NORTHERN INSTL FDS EQUITY IND					03/25/2009	03/26/2009
		PROPERTY TYPE: SECURITIES						
5,412.00		5,288.00					124.00	
		82.73 MFB NORTHERN INSTL FDS SMALL CO IN					03/25/2009	03/26/2009
		PROPERTY TYPE: SECURITIES						
817.00		783.00					34.00	

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		319.33 MFB NORTHN INSTL FDS U S TREAS IN					03/25/2009	03/26/2009
		PROPERTY TYPE: SECURITIES						
7,418.00		7,396.00					22.00	
		1495082.92 MFB NORTHN MID CAP INDEX FD F					02/24/2009	03/27/2009
		PROPERTY TYPE: SECURITIES						
9568531.00		1184772700					-227919600	
		2808512.97 MFB NORTHN MID CAP INDEX FD F					01/15/2008	03/27/2009
		PROPERTY TYPE: SECURITIES						
1797448300		3530583500					1733135200	
		2557929.86 MFB NORTHERN INSTL FDS EQUITY					02/24/2009	03/27/2009
		PROPERTY TYPE: SECURITIES						
2046343900		2706160800					-659816900	
		5985211.38 MFB NORTHERN INSTL FDS EQUITY					03/10/2008	03/27/2009
		PROPERTY TYPE: SECURITIES						
4788169100		0115929700					5327760600	
		300. ARRIS GROUP INC COM					03/25/2009	04/01/2009
		PROPERTY TYPE: SECURITIES						
2,294.00		2,281.00					13.00	
		3000. ASSISTED LIVING CONCEPTS INC NEV N					03/25/2009	04/01/2009
		PROPERTY TYPE: SECURITIES						
40,299.00		44,800.00					-4,501.00	
		300. CHATTEM INC					03/25/2009	04/01/2009
		PROPERTY TYPE: SECURITIES						
16,654.00		17,722.00					-1,068.00	
		940. #REORG/EMBARQ CORPORATION STOCK MER					03/25/2009	04/01/2009
		PROPERTY TYPE: SECURITIES						
35,958.00		35,069.00					889.00	
		1110. GRANITE CONST INC COM					03/25/2009	04/01/2009
		PROPERTY TYPE: SECURITIES						
41,719.00		44,634.00					-2,915.00	
		2700. ADR ICON PUB LTD CO					03/25/2009	04/01/2009
		PROPERTY TYPE: SECURITIES						
44,089.00		43,173.00					916.00	

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		200. #REORG/METAVANTE-STK MERGR FIDELITY PROPERTY TYPE: SECURITIES					03/24/2009	04/01/2009
4,324.00		3,784.00					540.00	
		100. #REORG/METAVANTE-STK MERGR FIDELITY PROPERTY TYPE: SECURITIES					03/24/2009	04/01/2009
2,167.00		1,892.00					275.00	
		800. MICROCHIP TECHNOLOGY INC. PROPERTY TYPE: SECURITIES					03/25/2009	04/01/2009
17,145.00		17,018.00					127.00	
		2310. ONEOK INC NEW PROPERTY TYPE: SECURITIES					03/25/2009	04/01/2009
53,293.00		53,766.00					-473.00	
		1900. #REORG/TERRA CASH & STK MRGR CF IN PROPERTY TYPE: SECURITIES					03/25/2009	04/01/2009
54,126.00		53,506.00					620.00	
		300. ARRIS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/02/2009
2,390.00		2,281.00					109.00	
		1100. BJS WHOLESALE CLUB INC PROPERTY TYPE: SECURITIES					03/25/2009	04/02/2009
36,850.00		34,309.00					2,541.00	
		600. CHATTEM INC PROPERTY TYPE: SECURITIES					03/25/2009	04/02/2009
32,312.00		35,445.00					-3,133.00	
		300. CHATTEM INC PROPERTY TYPE: SECURITIES					03/25/2009	04/02/2009
16,399.00		17,722.00					-1,323.00	
		1400. CROWN HLDGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/02/2009
32,008.00		29,413.00					2,595.00	
		200. CROWN HLDGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/02/2009
4,614.00		4,202.00					412.00	

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		1600. CROWN HLDGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/02/2009
36,613.00		33,615.00					2,998.00	
		3900000. FHLB DISC NT 04-03-2009 PROPERTY TYPE: SECURITIES					03/31/2009	04/02/2009
3899968.00		3899968.00						
		3000000. FNMA DISC NT 04-03-2009 PROPERTY TYPE: SECURITIES					03/31/2009	04/02/2009
2999975.00		2999975.00						
		2720. GOLDCORP INC NEW COMMON PROPERTY TYPE: SECURITIES					03/25/2009	04/02/2009
89,082.00		94,645.00					-5,563.00	
		9974. ADR HIMAX TECHNOLOGIES INC SPONSOR PROPERTY TYPE: SECURITIES					03/25/2009	04/02/2009
28,579.00		30,287.00					-1,708.00	
		100. ADR ICON PUB LTD CO PROPERTY TYPE: SECURITIES					03/25/2009	04/02/2009
1,668.00		1,599.00					69.00	
		100. ADR ICON PUB LTD CO PROPERTY TYPE: SECURITIES					03/25/2009	04/02/2009
1,682.00		1,599.00					83.00	
		600. #REORG/METAVANTE-STK MERGR FIDELITY PROPERTY TYPE: SECURITIES					03/24/2009	04/02/2009
13,627.00		11,352.00					2,275.00	
		500. #REORG/METAVANTE-STK MERGR FIDELITY PROPERTY TYPE: SECURITIES					03/24/2009	04/02/2009
11,338.00		9,460.00					1,878.00	
		2600. MICROCHIP TECHNOLOGY INC. PROPERTY TYPE: SECURITIES					03/25/2009	04/02/2009
56,985.00		55,310.00					1,675.00	
		245. ADR NTT DOCOMO INC SPONSORED ADR PROPERTY TYPE: SECURITIES					03/25/2009	04/02/2009
3,524.00		3,602.00					-78.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		123. ADR NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES					03/25/2009	04/02/2009
5,842.00		5,974.00					-132.00	
		176. ADR PETROLEO BRASILEIRO SA PETROBRA PROPERTY TYPE: SECURITIES					03/25/2009	04/02/2009
6,097.00		5,996.00					101.00	
		968. ADR RYANAIR HLDGS PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					03/25/2009	04/02/2009
24,639.00		22,129.00					2,510.00	
		200. SILGAN HLDGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/02/2009
10,546.00		10,073.00					473.00	
		100. SILGAN HLDGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/02/2009
5,213.00		5,036.00					177.00	
		2000. #REORG/TERRA CASH & STK MRGR CF IN PROPERTY TYPE: SECURITIES					03/25/2009	04/02/2009
55,212.00		56,323.00					-1,111.00	
		254. TIM HORTONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/02/2009
6,750.00		6,586.00					164.00	
		6700000. UNITED STATES TREAS BILLS 04-09 PROPERTY TYPE: SECURITIES					03/31/2009	04/02/2009
6699805.00		6699950.00					-145.00	
		48000000. UNITED STATES TREAS NTS DTD 00 PROPERTY TYPE: SECURITIES					03/30/2009	04/02/2009
5221771200		5220187500					15,837.00	
		442. COPA HOLDINGS SA COM STK PROPERTY TYPE: SECURITIES					03/25/2009	04/02/2009
14,012.00		11,894.00					2,118.00	
		300. ARRIS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/03/2009
2,396.00		2,281.00					115.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1700. BJS WHOLESALE CLUB INC					03/25/2009	04/03/2009
		PROPERTY TYPE: SECURITIES						
56,178.00		53,024.00					3,154.00	
		600. CHATTEM INC					03/25/2009	04/03/2009
		PROPERTY TYPE: SECURITIES						
31,239.00		35,445.00					-4,206.00	
		2600. CROWN HLDGS INC COM					03/25/2009	04/03/2009
		PROPERTY TYPE: SECURITIES						
58,201.00		54,624.00					3,577.00	
		11695. ADR NTT DOCOMO INC SPONSORED ADR					03/25/2009	04/03/2009
		PROPERTY TYPE: SECURITIES						
162,519.00		171,936.00					-9,417.00	
		296. RESEARCH IN MOTION LTD					04/02/2009	04/03/2009
		PROPERTY TYPE: SECURITIES						
17,695.00		14,446.00					3,249.00	
		1263. RESEARCH IN MOTION LTD					04/02/2009	04/03/2009
		PROPERTY TYPE: SECURITIES						
75,865.00		61,639.00					14,226.00	
		100. SILGAN HLDGS INC COM					03/25/2009	04/03/2009
		PROPERTY TYPE: SECURITIES						
5,109.00		5,036.00					73.00	
		1600. #REORG/TERRA CASH & STK MRGR CF IN					03/25/2009	04/03/2009
		PROPERTY TYPE: SECURITIES						
44,771.00		45,058.00					-287.00	
		3200. VERIZON COMMUNICATIONS					03/24/2009	04/03/2009
		PROPERTY TYPE: SECURITIES						
104,575.00		97,696.00					6,879.00	
		100. ARRIS GROUP INC COM					03/25/2009	04/06/2009
		PROPERTY TYPE: SECURITIES						
797.00		760.00					37.00	
		700. BJS WHOLESALE CLUB INC					03/25/2009	04/06/2009
		PROPERTY TYPE: SECURITIES						
23,113.00		21,833.00					1,280.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. CHATTEM INC PROPERTY TYPE: SECURITIES					03/25/2009	04/06/2009
37,040.00		41,352.00					-4,312.00	
		200. CHATTEM INC PROPERTY TYPE: SECURITIES					03/25/2009	04/06/2009
10,583.00		11,815.00					-1,232.00	
		2200. CROWN HLDGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/06/2009
49,056.00		46,220.00					2,836.00	
		1200. MICROCHIP TECHNOLOGY INC. PROPERTY TYPE: SECURITIES					03/25/2009	04/06/2009
26,990.00		25,528.00					1,462.00	
		2000. #REORG/TERRA CASH & STK MRGR CF IN PROPERTY TYPE: SECURITIES					03/25/2009	04/06/2009
54,166.00		56,323.00					-2,157.00	
		3200. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES					03/24/2009	04/06/2009
104,293.00		97,696.00					6,597.00	
		100. ARRIS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/07/2009
798.00		760.00					38.00	
		100. CHATTEM INC PROPERTY TYPE: SECURITIES					03/25/2009	04/07/2009
5,179.00		5,907.00					-728.00	
		600. CROWN HLDGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/07/2009
13,243.00		12,605.00					638.00	
		500. MICROCHIP TECHNOLOGY INC. PROPERTY TYPE: SECURITIES					03/25/2009	04/07/2009
11,242.00		10,637.00					605.00	
		1300. #REORG/TERRA CASH & STK MRGR CF IN PROPERTY TYPE: SECURITIES					03/25/2009	04/07/2009
34,692.00		36,610.00					-1,918.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1600. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES					03/24/2009	04/07/2009
50,557.00		48,848.00					1,709.00	
		200. ARRIS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/08/2009
1,636.00		1,521.00					115.00	
		300. ARRIS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/08/2009
2,472.00		2,281.00					191.00	
		1300. BJS WHOLESALE CLUB INC PROPERTY TYPE: SECURITIES					03/25/2009	04/08/2009
43,965.00		40,467.00					3,498.00	
		1900. CROWN HLDGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/08/2009
41,982.00		39,917.00					2,065.00	
		193525.34 DAIMLERCHRYSLER AUTO TR 2008-A PROPERTY TYPE: SECURITIES					03/31/2009	04/08/2009
193,525.00		193,307.00					218.00	
		8000000. GEN ELEC CAP CRP MED TRM SR NTS PROPERTY TYPE: SECURITIES					03/30/2009	04/08/2009
8066560.00		8069920.00					-3,360.00	
		1600. MICROCHIP TECHNOLOGY INC. PROPERTY TYPE: SECURITIES					03/25/2009	04/08/2009
36,066.00		34,037.00					2,029.00	
		1300. #REORG/TERRA CASH & STK MRGR CF IN PROPERTY TYPE: SECURITIES					03/25/2009	04/08/2009
35,366.00		36,610.00					-1,244.00	
		900. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES					03/24/2009	04/08/2009
28,766.00		27,477.00					1,289.00	
		300. ARRIS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/09/2009
2,635.00		2,281.00					354.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2300. BJS WHOLESALE CLUB INC					03/24/2009	04/09/2009
		PROPERTY TYPE: SECURITIES						
73,944.00		71,277.00					2,667.00	
		700. CROWN HLDGS INC COM					03/25/2009	04/09/2009
		PROPERTY TYPE: SECURITIES						
15,511.00		14,706.00					805.00	
		1710. DISCOVERY COMMUNICATIONS INC NEW C					03/25/2009	04/09/2009
		PROPERTY TYPE: SECURITIES						
30,550.00		27,476.00					3,074.00	
		1600. MICROCHIP TECHNOLOGY INC.					03/25/2009	04/09/2009
		PROPERTY TYPE: SECURITIES						
37,096.00		34,037.00					3,059.00	
		100. NAVIGATORS GROUP INC COM					04/02/2009	04/09/2009
		PROPERTY TYPE: SECURITIES						
4,783.00		4,821.00					-38.00	
		1300. #REORG/TERRA CASH & STK MRGR CF IN					03/25/2009	04/09/2009
		PROPERTY TYPE: SECURITIES						
36,026.00		36,145.00					-119.00	
		1300. VERIZON COMMUNICATIONS					03/24/2009	04/09/2009
		PROPERTY TYPE: SECURITIES						
41,592.00		39,689.00					1,903.00	
		400. ARRIS GROUP INC COM					03/25/2009	04/13/2009
		PROPERTY TYPE: SECURITIES						
3,547.00		3,042.00					505.00	
		1300. CROWN HLDGS INC COM					03/25/2009	04/13/2009
		PROPERTY TYPE: SECURITIES						
28,591.00		27,312.00					1,279.00	
		1100. CROWN HLDGS INC COM					03/25/2009	04/13/2009
		PROPERTY TYPE: SECURITIES						
24,166.00		23,110.00					1,056.00	
		3400000. FHLB DISC NT 04-22-2009					04/03/2009	04/13/2009
		PROPERTY TYPE: SECURITIES						
3399677.00		3399677.00						

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. NAVIGATORS GROUP INC COM PROPERTY TYPE: SECURITIES					04/02/2009	04/13/2009
9,546.00		9,641.00					-95.00	
		600. #REORG/TERRA CASH & STK MRGR CF IND PROPERTY TYPE: SECURITIES					03/24/2009	04/13/2009
16,721.00		16,548.00					173.00	
		503. TEVA PHARMACEUTICALS INDS LTD ADR PROPERTY TYPE: SECURITIES					03/25/2009	04/13/2009
23,122.00		23,023.00					99.00	
		1600. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES					03/24/2009	04/13/2009
50,622.00		48,848.00					1,774.00	
		700. ARRIS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/14/2009
6,143.00		5,323.00					820.00	
		1050. DISCOVERY COMMUNICATIONS INC NEW C PROPERTY TYPE: SECURITIES					03/25/2009	04/14/2009
17,931.00		16,871.00					1,060.00	
		2071. ADR NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES					03/25/2009	04/14/2009
87,347.00		100,579.00					-13,232.00	
		2865. ADR ROCHE HLDG LTD SPONSORED ADR I PROPERTY TYPE: SECURITIES					04/02/2009	04/14/2009
92,138.00		95,880.00					-3,742.00	
		700. #REORG/TERRA CASH & STK MRGR CF IND PROPERTY TYPE: SECURITIES					03/24/2009	04/14/2009
20,145.00		19,306.00					839.00	
		1100. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES					03/24/2009	04/14/2009
34,198.00		33,583.00					615.00	
		100. AARON RENTS INC CL B PROPERTY TYPE: SECURITIES					03/25/2009	04/15/2009
2,893.00		2,347.00					546.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. ARRIS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/15/2009
6,253.00		5,323.00					930.00	
		164322.34 PVTPL CAP AUTO RECEIVABLES AST PROPERTY TYPE: SECURITIES					03/31/2009	04/15/2009
164,322.00		163,809.00					513.00	
		2600. DISCOVERY COMMUNICATIONS INC NEW C PROPERTY TYPE: SECURITIES					03/25/2009	04/15/2009
43,800.00		41,776.00					2,024.00	
		26167.9 FORD CR AUTO OWNER TR 2008-C ASS PROPERTY TYPE: SECURITIES					03/31/2009	04/15/2009
26,168.00		26,064.00					104.00	
		500. NAVIGATORS GROUP INC COM PROPERTY TYPE: SECURITIES					04/07/2009	04/15/2009
23,196.00		24,101.00					-905.00	
		900. #REORG/TERRA CASH & STK MRGR CF IND PROPERTY TYPE: SECURITIES					03/24/2009	04/15/2009
26,330.00		24,822.00					1,508.00	
		1500. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES					03/24/2009	04/15/2009
47,235.00		45,795.00					1,440.00	
		100. AARON RENTS INC CL B PROPERTY TYPE: SECURITIES					03/25/2009	04/16/2009
2,918.00		2,347.00					571.00	
		700. ARRIS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/16/2009
6,453.00		5,323.00					1,130.00	
		1100. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES					04/07/2009	04/16/2009
32,839.00		32,300.00					539.00	
		9000. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES					04/07/2009	04/16/2009
268,047.00		264,270.00					3,777.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2900. MICROCHIP TECHNOLOGY INC. PROPERTY TYPE: SECURITIES					03/25/2009	04/16/2009
66,130.00		61,692.00					4,438.00	
		100. SILGAN HLDGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/16/2009
5,238.00		5,036.00					202.00	
		1400. #REORG/TERRA CASH & STK MRGR CF IN PROPERTY TYPE: SECURITIES					03/24/2009	04/16/2009
40,865.00		38,612.00					2,253.00	
		1500. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES					03/24/2009	04/16/2009
47,328.00		45,795.00					1,533.00	
		100. AARON RENTS INC CL B PROPERTY TYPE: SECURITIES					03/25/2009	04/17/2009
2,980.00		2,347.00					633.00	
		200. ARRIS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/17/2009
1,872.00		1,521.00					351.00	
		2610. DISCOVERY COMMUNICATIONS INC NEW C PROPERTY TYPE: SECURITIES					03/25/2009	04/17/2009
47,443.00		41,937.00					5,506.00	
		800. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES					03/25/2009	04/17/2009
22,644.00		21,429.00					1,215.00	
		2300. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES					04/07/2009	04/17/2009
64,994.00		64,991.00					3.00	
		1700. MICROCHIP TECHNOLOGY INC. PROPERTY TYPE: SECURITIES					03/25/2009	04/17/2009
39,083.00		36,164.00					2,919.00	
		3900. NUANCE COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/17/2009
53,454.00		40,867.00					12,587.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1300. VERIZON COMMUNICATIONS					03/24/2009	04/17/2009
		PROPERTY TYPE: SECURITIES						
41,616.00		39,689.00					1,927.00	
		7000000. FNMA 30 YEAR PASS-THROUGHS 5.5%					04/16/2009	04/20/2009
		PROPERTY TYPE: SECURITIES						
7260859.00		7273438.00					-12,579.00	
		200. ARRIS GROUP INC COM					03/25/2009	04/20/2009
		PROPERTY TYPE: SECURITIES						
1,836.00		1,521.00					315.00	
		97240.07 FRANKLIN AUTO TR 2008-A AUTO LN					03/31/2009	04/20/2009
		PROPERTY TYPE: SECURITIES						
97,240.00		96,459.00					781.00	
		4200000. GEN ELEC CAP CRP MED TRM SR NTS					03/30/2009	04/20/2009
		PROPERTY TYPE: SECURITIES						
4251828.00		4236708.00					15,120.00	
		600. VERIZON COMMUNICATIONS					03/24/2009	04/20/2009
		PROPERTY TYPE: SECURITIES						
18,489.00		18,318.00					171.00	
		100. AARON RENTS INC CL B					03/25/2009	04/21/2009
		PROPERTY TYPE: SECURITIES						
2,829.00		2,347.00					482.00	
		7000000. FNMA 30 YEAR PASS-THROUGHS 5.5%					04/16/2009	04/21/2009
		PROPERTY TYPE: SECURITIES						
7260859.00		7273438.00					-12,579.00	
		400. ARRIS GROUP INC COM					03/25/2009	04/21/2009
		PROPERTY TYPE: SECURITIES						
3,727.00		3,042.00					685.00	
		200000. FHLB DISC NT 04-22-2009					04/03/2009	04/21/2009
		PROPERTY TYPE: SECURITIES						
199,981.00		199,981.00						
		700. VERIZON COMMUNICATIONS					03/24/2009	04/21/2009
		PROPERTY TYPE: SECURITIES						
21,698.00		21,371.00					327.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. AARON RENTS INC CL B PROPERTY TYPE: SECURITIES					03/25/2009	04/22/2009
2,912.00		2,347.00					565.00	
		300. ARRIS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/22/2009
2,822.00		2,281.00					541.00	
		4840. GREAT PLAINS ENERGY INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/22/2009
70,766.00		65,318.00					5,448.00	
		2500. MICROCHIP TECHNOLOGY INC. PROPERTY TYPE: SECURITIES					03/25/2009	04/22/2009
56,617.00		53,183.00					3,434.00	
		2500. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES					03/25/2009	04/22/2009
51,774.00		52,277.00					-503.00	
		100. AARON RENTS INC CL B PROPERTY TYPE: SECURITIES					03/25/2009	04/23/2009
2,788.00		2,347.00					441.00	
		200. ARRIS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/23/2009
1,878.00		1,521.00					357.00	
		1426. BEST BUY INC PROPERTY TYPE: SECURITIES					04/01/2009	04/23/2009
55,999.00		55,231.00					768.00	
		359. BEST BUY INC PROPERTY TYPE: SECURITIES					04/01/2009	04/23/2009
13,977.00		13,311.00					666.00	
		2950. GREAT PLAINS ENERGY INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/23/2009
42,263.00		39,811.00					2,452.00	
		1700. MICROCHIP TECHNOLOGY INC. PROPERTY TYPE: SECURITIES					03/25/2009	04/23/2009
37,411.00		36,164.00					1,247.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1645. ADR NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES					03/25/2009	04/23/2009
78,935.00		79,890.00					-955.00	
		630. POTASH CORP. OF SASKATCHEWAN INC PROPERTY TYPE: SECURITIES					04/13/2009	04/23/2009
49,862.00		54,560.00					-4,698.00	
		628. POTASH CORP. OF SASKATCHEWAN INC PROPERTY TYPE: SECURITIES					04/13/2009	04/23/2009
49,858.00		54,387.00					-4,529.00	
		457. RESEARCH IN MOTION LTD PROPERTY TYPE: SECURITIES					04/02/2009	04/23/2009
31,352.00		20,835.00					10,517.00	
		1243. ADR RYANAIR HLDGS PLC SPONSORED AD PROPERTY TYPE: SECURITIES					03/25/2009	04/23/2009
35,142.00		28,416.00					6,726.00	
		1400. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES					03/25/2009	04/23/2009
28,147.00		29,275.00					-1,128.00	
		900. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES					03/25/2009	04/23/2009
17,938.00		18,820.00					-882.00	
		1400. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					04/07/2009	04/23/2009
45,006.00		49,450.00					-4,444.00	
		900. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					03/24/2009	04/23/2009
28,651.00		30,915.00					-2,264.00	
		200. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					03/24/2009	04/23/2009
6,465.00		6,870.00					-405.00	
		566. COPA HOLDINGS SA COM STK PROPERTY TYPE: SECURITIES					03/25/2009	04/23/2009
18,405.00		15,230.00					3,175.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. AARON RENTS INC CL B PROPERTY TYPE: SECURITIES					03/25/2009	04/24/2009
2,836.00		2,347.00					489.00	
		200. ARRIS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/24/2009
1,876.00		1,521.00					355.00	
		1700. MICROCHIP TECHNOLOGY INC. PROPERTY TYPE: SECURITIES					03/25/2009	04/24/2009
37,836.00		36,164.00					1,672.00	
		1400. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES					03/25/2009	04/24/2009
28,457.00		29,275.00					-818.00	
		2100. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES					03/25/2009	04/24/2009
42,439.00		43,913.00					-1,474.00	
		100. ARRIS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/27/2009
948.00		760.00					188.00	
		2300. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES					03/25/2009	04/27/2009
47,561.00		48,095.00					-534.00	
		700. SCOTTS CO CL A PROPERTY TYPE: SECURITIES					03/25/2009	04/27/2009
26,422.00		24,241.00					2,181.00	
		200. AARON RENTS INC CL B PROPERTY TYPE: SECURITIES					03/25/2009	04/28/2009
6,566.00		4,695.00					1,871.00	
		100. AARON RENTS INC CL B PROPERTY TYPE: SECURITIES					03/25/2009	04/28/2009
3,332.00		2,347.00					985.00	
		200. AARON RENTS INC CL B PROPERTY TYPE: SECURITIES					03/25/2009	04/28/2009
6,653.00		4,695.00					1,958.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. ARRIS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/28/2009
1,903.00		1,521.00					382.00	
		1300. BURGER KING HLDGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/28/2009
22,543.00		29,818.00					-7,275.00	
		1600. BURGER KING HLDGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/28/2009
27,689.00		36,699.00					-9,010.00	
		2600. BURGER KING HLDGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/28/2009
44,825.00		59,636.00					-14,811.00	
		2200. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES					03/25/2009	04/28/2009
45,537.00		46,004.00					-467.00	
		900. SCOTTS CO CL A PROPERTY TYPE: SECURITIES					03/25/2009	04/28/2009
30,735.00		31,168.00					-433.00	
		900. SCOTTS CO CL A PROPERTY TYPE: SECURITIES					03/25/2009	04/28/2009
30,814.00		31,168.00					-354.00	
		1000. ABBOTT LABORATORIES PROPERTY TYPE: SECURITIES					03/24/2009	04/29/2009
42,646.00		46,670.00					-4,024.00	
		500. ABBOTT LABORATORIES PROPERTY TYPE: SECURITIES					03/24/2009	04/29/2009
21,371.00		23,335.00					-1,964.00	
		500. ABBOTT LABORATORIES PROPERTY TYPE: SECURITIES					03/24/2009	04/29/2009
21,297.00		23,335.00					-2,038.00	
		200. ARRIS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/29/2009
1,974.00		1,521.00					453.00	

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		1100. BURGER KING HLDGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/29/2009
19,470.00		25,231.00					-5,761.00	
		2100. BURGER KING HLDGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/29/2009
35,737.00		48,167.00					-12,430.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					04/02/2009	04/29/2009
1,753.00		1,559.00					194.00	
		200. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					04/02/2009	04/29/2009
3,480.00		3,117.00					363.00	
		2950. GREAT PLAINS ENERGY INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/29/2009
42,326.00		39,811.00					2,515.00	
		1700. MICROCHIP TECHNOLOGY INC. PROPERTY TYPE: SECURITIES					03/25/2009	04/29/2009
38,461.00		36,164.00					2,297.00	
		1700. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES					03/25/2009	04/29/2009
36,150.00		35,549.00					601.00	
		300. SCOTTS CO CL A PROPERTY TYPE: SECURITIES					03/25/2009	04/29/2009
10,036.00		10,389.00					-353.00	
		900000. AT&T INC 6.3% DUE 01-15-2038 BEO PROPERTY TYPE: SECURITIES					04/07/2009	04/30/2009
836,281.00		793,048.00					43,233.00	
		400. ABBOTT LABORATORIES PROPERTY TYPE: SECURITIES					03/24/2009	04/30/2009
17,023.00		18,668.00					-1,645.00	
		600. ABBOTT LABORATORIES PROPERTY TYPE: SECURITIES					03/24/2009	04/30/2009
25,472.00		28,002.00					-2,530.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
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		1500. ABBOTT LABORATORIES					03/24/2009	04/30/2009
		PROPERTY TYPE: SECURITIES						
62,372.00		70,005.00					-7,633.00	
		2400. ABBOTT LABORATORIES					03/24/2009	04/30/2009
		PROPERTY TYPE: SECURITIES						
101,021.00		112,008.00					-10,987.00	
		1300000. AMERN EXPRESS CO 7% DUE 03-19-2					04/01/2009	04/30/2009
		PROPERTY TYPE: SECURITIES						
1220778.00		1152559.00					68,219.00	
		800. ARRIS GROUP INC COM					03/25/2009	04/30/2009
		PROPERTY TYPE: SECURITIES						
8,877.00		6,084.00					2,793.00	
		3400. BURGER KING HLDGS INC COM					03/25/2009	04/30/2009
		PROPERTY TYPE: SECURITIES						
55,954.00		77,985.00					-22,031.00	
		900. BURGER KING HLDGS INC COM					03/25/2009	04/30/2009
		PROPERTY TYPE: SECURITIES						
15,192.00		20,643.00					-5,451.00	
		300. BURGER KING HLDGS INC COM					03/25/2009	04/30/2009
		PROPERTY TYPE: SECURITIES						
5,072.00		6,881.00					-1,809.00	
		100. CALGON CARBON CORP					03/25/2009	04/30/2009
		PROPERTY TYPE: SECURITIES						
1,721.00		1,448.00					273.00	
		1900. CALGON CARBON CORP					04/02/2009	04/30/2009
		PROPERTY TYPE: SECURITIES						
33,337.00		28,505.00					4,832.00	
		1200000. CATERPILLAR FINL SVCS CORP MEDI					04/07/2009	04/30/2009
		PROPERTY TYPE: SECURITIES						
1135381.00		1124804.00					10,577.00	
		1400000. CITIGROUP INC SR NT FLTG RATE D					04/16/2009	04/30/2009
		PROPERTY TYPE: SECURITIES						
938,000.00		876,533.00					61,467.00	

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		1300000. DOMINION RES INC VA NEW DOMINIO					04/16/2009	04/30/2009
		PROPERTY TYPE: SECURITIES						
1266335.00		1266285.00					50.00	
		1300. EXPRESS SCRIPTS INC CL A					03/25/2009	04/30/2009
		PROPERTY TYPE: SECURITIES						
84,275.00		60,463.00					23,812.00	
		500000. GOLDMAN SACHS 6.15% DUE 04-01-20					04/01/2009	04/30/2009
		PROPERTY TYPE: SECURITIES						
475,030.00		463,602.00					11,428.00	
		400000. MERRILL LYNCH & CO INC MEDIUM TE					04/07/2009	04/30/2009
		PROPERTY TYPE: SECURITIES						
365,108.00		342,932.00					22,176.00	
		1000000. MERRILL LYNCH & CO INC MEDIUM T					04/16/2009	04/30/2009
		PROPERTY TYPE: SECURITIES						
835,300.00		828,350.00					6,950.00	
		2100. MICROCHIP TECHNOLOGY INC.					03/25/2009	04/30/2009
		PROPERTY TYPE: SECURITIES						
48,423.00		44,673.00					3,750.00	
		650000. MORGAN STANLEY GLOBAL NT 5.3 DUE					04/07/2009	04/30/2009
		PROPERTY TYPE: SECURITIES						
635,343.00		626,237.00					9,106.00	
		500. SAFEWAY INC COM NEW					03/25/2009	04/30/2009
		PROPERTY TYPE: SECURITIES						
9,880.00		10,455.00					-575.00	
		500. SCOTTS CO CL A					03/25/2009	04/30/2009
		PROPERTY TYPE: SECURITIES						
17,025.00		17,051.00					-26.00	
		100. TETRA TECH INC NEW COM					04/22/2009	04/30/2009
		PROPERTY TYPE: SECURITIES						
2,507.00		2,190.00					317.00	
		400. TETRA TECH INC NEW COM					04/22/2009	04/30/2009
		PROPERTY TYPE: SECURITIES						
10,077.00		8,761.00					1,316.00	

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		200. TETRA TECH INC NEW COM PROPERTY TYPE: SECURITIES					04/20/2009	04/30/2009
5,010.00		4,322.00					688.00	
		1871. ADR VEOLIA ENVIRONNEMENT SPONSORED PROPERTY TYPE: SECURITIES					03/25/2009	04/30/2009
51,585.00		44,013.00					7,572.00	
		1200000. VA ELEC & PWR CO 5.4% DUE 04-30 PROPERTY TYPE: SECURITIES					04/01/2009	04/30/2009
1226550.00		1206014.00					20,536.00	
		2700. ABBOTT LABORATORIES PROPERTY TYPE: SECURITIES					03/24/2009	05/01/2009
111,903.00		126,009.00					-14,106.00	
		800. ABBOTT LABORATORIES PROPERTY TYPE: SECURITIES					03/24/2009	05/01/2009
33,150.00		37,336.00					-4,186.00	
		600. BRINKER INTL INC PROPERTY TYPE: SECURITIES					04/15/2009	05/01/2009
10,390.00		10,635.00					-245.00	
		400. BRINKER INTL INC PROPERTY TYPE: SECURITIES					04/15/2009	05/01/2009
6,967.00		7,090.00					-123.00	
		100. BRINKER INTL INC PROPERTY TYPE: SECURITIES					04/15/2009	05/01/2009
1,779.00		1,772.00					7.00	
		4100. BURGER KING HLDGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	05/01/2009
68,660.00		94,041.00					-25,381.00	
		1800000. GOLDEN ST TOB SECURITIZATION CO PROPERTY TYPE: SECURITIES					04/16/2009	05/01/2009
1032336.00		1018133.00					14,203.00	
		1300. MICROCHIP TECHNOLOGY INC. PROPERTY TYPE: SECURITIES					03/25/2009	05/01/2009
29,922.00		27,655.00					2,267.00	

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		8330. QUICKSILVER RES INC COM					03/25/2009	05/01/2009
		PROPERTY TYPE: SECURITIES						
69,817.00		53,340.00					16,477.00	
		2600. SAFEWAY INC COM NEW					03/25/2009	05/01/2009
		PROPERTY TYPE: SECURITIES						
50,078.00		54,368.00					-4,290.00	
		900. SCOTTS CO CL A					03/24/2009	05/01/2009
		PROPERTY TYPE: SECURITIES						
29,609.00		30,573.00					-964.00	
		300. TETRA TECH INC NEW COM					04/21/2009	05/01/2009
		PROPERTY TYPE: SECURITIES						
7,438.00		6,472.00					966.00	
		100. TETRA TECH INC NEW COM					04/21/2009	05/01/2009
		PROPERTY TYPE: SECURITIES						
2,480.00		2,155.00					325.00	
		1185000. TOBACCO SETTLEMENT FIN AUTH WES					04/16/2009	05/01/2009
		PROPERTY TYPE: SECURITIES						
666,598.00		612,858.00					53,740.00	
		3300. ABBOTT LABORATORIES					04/02/2009	05/04/2009
		PROPERTY TYPE: SECURITIES						
141,213.00		152,270.00					-11,057.00	
		1215. BEST BUY INC					03/30/2009	05/04/2009
		PROPERTY TYPE: SECURITIES						
48,459.00		44,526.00					3,933.00	
		400. BRINKER INTL INC					04/03/2009	05/04/2009
		PROPERTY TYPE: SECURITIES						
6,946.00		6,532.00					414.00	
		500. BRINKER INTL INC					04/15/2009	05/04/2009
		PROPERTY TYPE: SECURITIES						
8,643.00		8,583.00					60.00	
		1800. BURGER KING HLDGS INC COM					03/25/2009	05/04/2009
		PROPERTY TYPE: SECURITIES						
32,339.00		41,286.00					-8,947.00	

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		2410. GREAT PLAINS ENERGY INC COM PROPERTY TYPE: SECURITIES					03/25/2009	05/04/2009
34,721.00		32,381.00					2,340.00	
		3200. MICROCHIP TECHNOLOGY INC. PROPERTY TYPE: SECURITIES					03/25/2009	05/04/2009
75,496.00		67,972.00					7,524.00	
		2200. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES					03/25/2009	05/04/2009
44,008.00		46,004.00					-1,996.00	
		100. SCOTTS CO CL A PROPERTY TYPE: SECURITIES					03/24/2009	05/04/2009
3,284.00		3,397.00					-113.00	
		100. TETRA TECH INC NEW COM PROPERTY TYPE: SECURITIES					04/21/2009	05/04/2009
2,495.00		2,150.00					345.00	
		100. TETRA TECH INC NEW COM PROPERTY TYPE: SECURITIES					04/21/2009	05/04/2009
2,478.00		2,150.00					328.00	
		6730. WENDYS / ARBYS GROUP INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	05/04/2009
33,587.00		35,735.00					-2,148.00	
		2640. WINN DIXIE STORES INC COM NEW STK PROPERTY TYPE: SECURITIES					03/25/2009	05/04/2009
31,662.00		26,125.00					5,537.00	
		2600. ABBOTT LABORATORIES PROPERTY TYPE: SECURITIES					04/02/2009	05/05/2009
113,382.00		119,456.00					-6,074.00	
		8000000. FNMA 30 YEAR PASS-THROUGHS 5.5% PROPERTY TYPE: SECURITIES					04/21/2009	05/05/2009
8285625.00		8299922.00					-14,297.00	
		1500. BURGER KING HLDGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	05/05/2009
27,848.00		34,405.00					-6,557.00	

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		1300. MICROCHIP TECHNOLOGY INC. PROPERTY TYPE: SECURITIES					03/24/2009	05/05/2009
29,738.00		27,326.00					2,412.00	
		512. ADR NTT DOCOMO INC SPONSORED ADR PROPERTY TYPE: SECURITIES					03/25/2009	05/05/2009
7,109.00		7,527.00					-418.00	
		800. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES					03/25/2009	05/05/2009
16,145.00		16,729.00					-584.00	
		200. SCOTTS CO CL A PROPERTY TYPE: SECURITIES					03/24/2009	05/05/2009
6,527.00		6,794.00					-267.00	
		1300. BURGER KING HLDGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	05/06/2009
24,080.00		29,818.00					-5,738.00	
		11088. ADR NTT DOCOMO INC SPONSORED ADR PROPERTY TYPE: SECURITIES					03/25/2009	05/06/2009
154,476.00		163,012.00					-8,536.00	
		800. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES					03/25/2009	05/06/2009
15,854.00		16,729.00					-875.00	
		400. SCOTTS CO CL A PROPERTY TYPE: SECURITIES					03/24/2009	05/06/2009
12,344.00		13,588.00					-1,244.00	
		8000000. FNMA 30 YEAR PASS-THROUGHS 5.5% PROPERTY TYPE: SECURITIES					05/07/2009	05/07/2009
8285625.00		8285625.00						
		500. ASHLAND INC NEW COM PROPERTY TYPE: SECURITIES					04/17/2009	05/07/2009
12,001.00		8,829.00					3,172.00	
		2300. BURGER KING HLDGS INC COM PROPERTY TYPE: SECURITIES					04/15/2009	05/07/2009
40,764.00		47,636.00					-6,872.00	

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		1000000.65 FNMA POOL #991107 5.5% 12-01-					05/05/2009	05/07/2009
		PROPERTY TYPE: SECURITIES						
1032383.00		1033126.00					-743.00	
		500000.32 FNMA POOL #991107 5.5% 12-01-2					05/05/2009	05/07/2009
		PROPERTY TYPE: SECURITIES						
516,192.00		516,563.00					-371.00	
		600. ASHLAND INC NEW COM					04/21/2009	05/08/2009
		PROPERTY TYPE: SECURITIES						
15,240.00		9,888.00					5,352.00	
		177600.17 DAIMLERCHRYSLER AUTO TR 2008-A					03/31/2009	05/08/2009
		PROPERTY TYPE: SECURITIES						
177,600.00		177,475.00					125.00	
		5400. NVIDIA CORP					04/17/2009	05/08/2009
		PROPERTY TYPE: SECURITIES						
50,751.00		63,233.00					-12,482.00	
		3300. NVIDIA CORP					04/09/2009	05/08/2009
		PROPERTY TYPE: SECURITIES						
31,477.00		39,383.00					-7,906.00	
		3200. NVIDIA CORP					04/09/2009	05/08/2009
		PROPERTY TYPE: SECURITIES						
30,637.00		38,199.00					-7,562.00	
		5900. QUICKSILVER RES INC COM					03/25/2009	05/08/2009
		PROPERTY TYPE: SECURITIES						
59,574.00		37,202.00					22,372.00	
		1711. RITCHIE BROS AUCTIONEERS INC COM I					03/25/2009	05/08/2009
		PROPERTY TYPE: SECURITIES						
41,924.00		32,020.00					9,904.00	
		1400. SAFEWAY INC COM NEW					03/25/2009	05/08/2009
		PROPERTY TYPE: SECURITIES						
27,220.00		29,275.00					-2,055.00	
		700. SAFEWAY INC COM NEW					03/25/2009	05/08/2009
		PROPERTY TYPE: SECURITIES						
13,540.00		14,638.00					-1,098.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. AMERISOURCE BERGEN CORP PROPERTY TYPE: SECURITIES					04/16/2009	05/11/2009
25,011.00		23,469.00					1,542.00	
		1600. AMERISOURCE BERGEN CORP PROPERTY TYPE: SECURITIES					04/16/2009	05/11/2009
57,101.00		53,239.00					3,862.00	
		100. AMERIGROUP CORP PROPERTY TYPE: SECURITIES					03/25/2009	05/11/2009
3,125.00		2,692.00					433.00	
		300. ASHLAND INC NEW COM PROPERTY TYPE: SECURITIES					04/21/2009	05/11/2009
7,384.00		4,944.00					2,440.00	
		4298. ADR BAE SYS PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					03/25/2009	05/11/2009
91,362.00		86,480.00					4,882.00	
		3310. GREAT PLAINS ENERGY INC COM PROPERTY TYPE: SECURITIES					03/24/2009	05/11/2009
50,206.00		44,453.00					5,753.00	
		3073. NESTLE S A SPONSORED ADR REPSTG RE PROPERTY TYPE: SECURITIES					03/25/2009	05/11/2009
108,805.00		105,727.00					3,078.00	
		2200. NVIDIA CORP PROPERTY TYPE: SECURITIES					04/16/2009	05/11/2009
20,640.00		25,467.00					-4,827.00	
		5400. NVIDIA CORP PROPERTY TYPE: SECURITIES					04/17/2009	05/11/2009
51,082.00		62,990.00					-11,908.00	
		1100. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES					03/25/2009	05/11/2009
21,102.00		23,002.00					-1,900.00	
		1400. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES					03/25/2009	05/11/2009
26,886.00		29,275.00					-2,389.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		75000. TRANSOCEAN INC SR NT CONV SER A 1 PROPERTY TYPE: SECURITIES					03/31/2009	05/11/2009
70,359.00		69,112.00					1,247.00	
		25298. UCBH HOLDINGS INC PROPERTY TYPE: SECURITIES					03/25/2009	05/11/2009
65,275.00		38,380.00					26,895.00	
		23562. UCBH HOLDINGS INC PROPERTY TYPE: SECURITIES					03/25/2009	05/11/2009
54,976.00		35,746.00					19,230.00	
		1543. ACCENTURE LTD BERMUDA CL A PROPERTY TYPE: SECURITIES					03/25/2009	05/11/2009
45,115.00		48,473.00					-3,358.00	
		1500. AMERISOURCE BERGEN CORP PROPERTY TYPE: SECURITIES					03/25/2009	05/12/2009
54,020.00		48,770.00					5,250.00	
		600. AMERIGROUP CORP PROPERTY TYPE: SECURITIES					03/25/2009	05/12/2009
17,890.00		16,154.00					1,736.00	
		400. ASHLAND INC NEW COM PROPERTY TYPE: SECURITIES					04/21/2009	05/12/2009
9,363.00		6,592.00					2,771.00	
		2145. ADR E ON AG SPONSORED ADR PROPERTY TYPE: SECURITIES					04/02/2009	05/12/2009
71,355.00		63,131.00					8,224.00	
		7000. NVIDIA CORP PROPERTY TYPE: SECURITIES					04/16/2009	05/12/2009
62,378.00		81,007.00					-18,629.00	
		1000. NVIDIA CORP PROPERTY TYPE: SECURITIES					04/16/2009	05/12/2009
8,966.00		11,572.00					-2,606.00	
		2700. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES					03/25/2009	05/12/2009
51,714.00		56,459.00					-4,745.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		7150. ADR VODAFONE GROUP PLC NEW SPONSOR					03/25/2009	05/12/2009
		PROPERTY TYPE: SECURITIES						
134,003.00		125,076.00					8,927.00	
		1100. AMERISOURCE BERGEN CORP					03/25/2009	05/13/2009
		PROPERTY TYPE: SECURITIES						
39,253.00		35,765.00					3,488.00	
		800. AMERIGROUP CORP					03/25/2009	05/13/2009
		PROPERTY TYPE: SECURITIES						
23,316.00		21,539.00					1,777.00	
		600. ASHLAND INC NEW COM					04/20/2009	05/13/2009
		PROPERTY TYPE: SECURITIES						
13,700.00		9,428.00					4,272.00	
		300. CALGON CARBON CORP					05/06/2009	05/13/2009
		PROPERTY TYPE: SECURITIES						
3,857.00		4,345.00					-488.00	
		200. CALGON CARBON CORP					05/06/2009	05/13/2009
		PROPERTY TYPE: SECURITIES						
2,559.00		2,897.00					-338.00	
		400. EXPRESS SCRIPTS INC CL A					03/25/2009	05/13/2009
		PROPERTY TYPE: SECURITIES						
24,084.00		18,604.00					5,480.00	
		100. NAVIGATORS GROUP INC COM					04/07/2009	05/13/2009
		PROPERTY TYPE: SECURITIES						
4,649.00		4,819.00					-170.00	
		3000. NVIDIA CORP					04/28/2009	05/13/2009
		PROPERTY TYPE: SECURITIES						
25,210.00		33,391.00					-8,181.00	
		1600. NVIDIA CORP					04/30/2009	05/13/2009
		PROPERTY TYPE: SECURITIES						
13,427.00		18,509.00					-5,082.00	
		900. NVIDIA CORP					04/16/2009	05/13/2009
		PROPERTY TYPE: SECURITIES						
7,570.00		10,415.00					-2,845.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		8500. NVIDIA CORP PROPERTY TYPE: SECURITIES					04/30/2009	05/13/2009
71,906.00		95,514.00					-23,608.00	
		3500. PRICE T ROWE GROUP INC PROPERTY TYPE: SECURITIES					04/01/2009	05/13/2009
131,176.00		99,514.00					31,662.00	
		1600. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES					03/25/2009	05/13/2009
30,960.00		33,305.00					-2,345.00	
		800. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES					03/25/2009	05/13/2009
15,473.00		16,729.00					-1,256.00	
		1100. AMERISOURCE BERGEN CORP PROPERTY TYPE: SECURITIES					03/25/2009	05/14/2009
39,320.00		35,765.00					3,555.00	
		1300. ASHLAND INC NEW COM PROPERTY TYPE: SECURITIES					04/20/2009	05/14/2009
30,818.00		20,428.00					10,390.00	
		100. ASHLAND INC NEW COM PROPERTY TYPE: SECURITIES					04/20/2009	05/14/2009
2,384.00		1,571.00					813.00	
		300. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					05/06/2009	05/14/2009
3,862.00		4,345.00					-483.00	
		500000. FHLMC TRANCHE # TR 00592 05-04-2 PROPERTY TYPE: SECURITIES					05/13/2009	05/14/2009
500,245.00		500,208.00					37.00	
		1400000. FHLB DISC NT 05-27-2009 PROPERTY TYPE: SECURITIES					05/08/2009	05/14/2009
1399867.00		1399867.00						
		100000. FHLMC DISC NT 05-28-2009 PROPERTY TYPE: SECURITIES					04/03/2009	05/14/2009
99,966.00		99,966.00						

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. NAVIGATORS GROUP INC COM PROPERTY TYPE: SECURITIES					04/07/2009	05/14/2009
9,293.00		9,638.00					-345.00	
		6100. NVIDIA CORP PROPERTY TYPE: SECURITIES					04/21/2009	05/14/2009
51,861.00		67,519.00					-15,658.00	
		800. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES					03/24/2009	05/14/2009
15,687.00		16,424.00					-737.00	
		1400. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES					03/24/2009	05/14/2009
27,322.00		28,742.00					-1,420.00	
		400. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES					03/24/2009	05/14/2009
7,818.00		8,212.00					-394.00	
		1722. ADR TENARIS S A SPONSORED ADR PROPERTY TYPE: SECURITIES					04/13/2009	05/14/2009
45,446.00		39,889.00					5,557.00	
		9940. UCBH HOLDINGS INC PROPERTY TYPE: SECURITIES					03/25/2009	05/14/2009
16,766.00		15,080.00					1,686.00	
		700. AMERISOURCE BERGEN CORP PROPERTY TYPE: SECURITIES					03/25/2009	05/15/2009
24,588.00		22,759.00					1,829.00	
		200. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					05/06/2009	05/15/2009
2,555.00		2,897.00					-342.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					05/06/2009	05/15/2009
1,289.00		1,448.00					-159.00	
		146056.31 PVTPL CAP AUTO RECEIVABLES AST PROPERTY TYPE: SECURITIES					03/31/2009	05/15/2009
146,056.00		145,600.00					456.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		24268.27 FORD CR AUTO OWNER TR 2008-C AS PROPERTY TYPE: SECURITIES					03/31/2009	05/15/2009
24,268.00		24,190.00					78.00	
		1000. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES					03/24/2009	05/15/2009
19,414.00		20,530.00					-1,116.00	
		200. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					05/06/2009	05/18/2009
2,598.00		2,897.00					-299.00	
		200. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					05/06/2009	05/18/2009
2,586.00		2,897.00					-311.00	
		4030. WENDYS / ARBYS GROUP INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	05/18/2009
17,109.00		21,398.00					-4,289.00	
		1500. AMERISOURCE BERGEN CORP PROPERTY TYPE: SECURITIES					03/25/2009	05/19/2009
54,013.00		48,770.00					5,243.00	
		600. AMERISOURCE BERGEN CORP PROPERTY TYPE: SECURITIES					03/25/2009	05/19/2009
21,587.00		19,508.00					2,079.00	
		600. AMERISOURCE BERGEN CORP PROPERTY TYPE: SECURITIES					03/25/2009	05/19/2009
21,596.00		19,508.00					2,088.00	
		500. AMERIGROUP CORP PROPERTY TYPE: SECURITIES					03/25/2009	05/19/2009
15,020.00		13,462.00					1,558.00	
		200. AMERIGROUP CORP PROPERTY TYPE: SECURITIES					03/25/2009	05/19/2009
6,030.00		5,385.00					645.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					05/06/2009	05/19/2009
1,276.00		1,448.00					-172.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		400. CALGON CARBON CORP					05/06/2009	05/19/2009
		PROPERTY TYPE: SECURITIES						
5,121.00		5,793.00					-672.00	
		200000. FHLMC DISC NT 05-28-2009					04/03/2009	05/19/2009
		PROPERTY TYPE: SECURITIES						
199,933.00		199,933.00						
		1200. WENDYS / ARBYS GROUP INC COM STK					03/25/2009	05/19/2009
		PROPERTY TYPE: SECURITIES						
5,378.00		6,205.00					-827.00	
		2000. AMERISOURCE BERGEN CORP					03/25/2009	05/20/2009
		PROPERTY TYPE: SECURITIES						
73,842.00		64,980.00					8,862.00	
		300. AMERISOURCE BERGEN CORP					03/25/2009	05/20/2009
		PROPERTY TYPE: SECURITIES						
11,059.00		9,754.00					1,305.00	
		200. AMERIGROUP CORP					03/25/2009	05/20/2009
		PROPERTY TYPE: SECURITIES						
6,201.00		5,385.00					816.00	
		100. CALGON CARBON CORP					03/25/2009	05/20/2009
		PROPERTY TYPE: SECURITIES						
1,296.00		1,448.00					-152.00	
		86610.98 FRANKLIN AUTO TR 2008-A AUTO LN					03/31/2009	05/20/2009
		PROPERTY TYPE: SECURITIES						
86,611.00		86,003.00					608.00	
		300. SOUTH JERSEY INDUSTRIES INC					04/02/2009	05/20/2009
		PROPERTY TYPE: SECURITIES						
10,197.00		10,728.00					-531.00	
		4370. WENDYS / ARBYS GROUP INC COM STK					03/24/2009	05/20/2009
		PROPERTY TYPE: SECURITIES						
19,414.00		22,418.00					-3,004.00	
		1400. AMERISOURCE BERGEN CORP					03/24/2009	05/21/2009
		PROPERTY TYPE: SECURITIES						
50,887.00		44,870.00					6,017.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. AMERIGROUP CORP PROPERTY TYPE: SECURITIES					03/25/2009	05/21/2009
21,035.00		18,847.00					2,188.00	
		200. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					03/25/2009	05/21/2009
2,405.00		2,896.00					-491.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					03/25/2009	05/21/2009
1,229.00		1,448.00					-219.00	
		2200. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES					03/25/2009	05/21/2009
49,840.00		57,959.00					-8,119.00	
		4600. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES					03/25/2009	05/21/2009
102,875.00		121,187.00					-18,312.00	
		1200. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES					03/25/2009	05/21/2009
26,937.00		31,614.00					-4,677.00	
		800. HASBRO INC PROPERTY TYPE: SECURITIES					04/22/2009	05/21/2009
18,042.00		22,378.00					-4,336.00	
		2300. HASBRO INC PROPERTY TYPE: SECURITIES					05/05/2009	05/21/2009
51,708.00		65,541.00					-13,833.00	
		2600. WATSON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					03/25/2009	05/21/2009
77,762.00		74,607.00					3,155.00	
		200. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					03/25/2009	05/22/2009
2,530.00		2,896.00					-366.00	
		900. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES					03/25/2009	05/22/2009
20,439.00		23,711.00					-3,272.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		500. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES					03/25/2009	05/22/2009
11,398.00		13,173.00					-1,775.00	
		1000. HASBRO INC PROPERTY TYPE: SECURITIES					05/06/2009	05/22/2009
22,778.00		27,901.00					-5,123.00	
		600. HASBRO INC PROPERTY TYPE: SECURITIES					04/22/2009	05/22/2009
13,650.00		16,779.00					-3,129.00	
		400. HASBRO INC PROPERTY TYPE: SECURITIES					04/28/2009	05/22/2009
9,147.00		11,170.00					-2,023.00	
		200. IMMUCOR INC COM STK PROPERTY TYPE: SECURITIES					04/08/2009	05/22/2009
2,869.00		4,625.00					-1,756.00	
		200. SHAW GROUP INC PROPERTY TYPE: SECURITIES					04/30/2009	05/22/2009
5,203.00		6,848.00					-1,645.00	
		1000. SHAW GROUP INC PROPERTY TYPE: SECURITIES					04/30/2009	05/22/2009
26,003.00		34,238.00					-8,235.00	
		400. WATSON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					03/25/2009	05/22/2009
11,928.00		11,478.00					450.00	
		1800. WATSON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					03/25/2009	05/22/2009
53,668.00		51,651.00					2,017.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					05/08/2009	05/26/2009
1,254.00		1,417.00					-163.00	
		200. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					05/08/2009	05/26/2009
2,523.00		2,835.00					-312.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		180138.13 FNMA POOL #735141 5.5% 01-01-2 PROPERTY TYPE: SECURITIES					04/07/2009	05/26/2009
180,138.00		187,850.00					-7,712.00	
		299457.03 FNMA POOL #995018 5.5% 06-01-2 PROPERTY TYPE: SECURITIES					04/01/2009	05/26/2009
299,457.00		311,389.00					-11,932.00	
		166570.75 FNMA POOL #995023 5.5% 08-01-2 PROPERTY TYPE: SECURITIES					04/01/2009	05/26/2009
166,571.00		173,364.00					-6,793.00	
		300. HASBRO INC PROPERTY TYPE: SECURITIES					05/04/2009	05/26/2009
7,029.00		8,247.00					-1,218.00	
		700. HASBRO INC PROPERTY TYPE: SECURITIES					05/04/2009	05/26/2009
16,414.00		19,264.00					-2,850.00	
		1600. HASBRO INC PROPERTY TYPE: SECURITIES					05/06/2009	05/26/2009
37,568.00		44,463.00					-6,895.00	
		600. IMMUCOR INC COM STK PROPERTY TYPE: SECURITIES					04/08/2009	05/26/2009
8,679.00		13,874.00					-5,195.00	
		100. IMMUCOR INC COM STK PROPERTY TYPE: SECURITIES					04/08/2009	05/26/2009
1,437.00		2,312.00					-875.00	
		2400. SHAW GROUP INC PROPERTY TYPE: SECURITIES					04/30/2009	05/26/2009
64,092.00		81,277.00					-17,185.00	
		1300. SHAW GROUP INC PROPERTY TYPE: SECURITIES					04/30/2009	05/26/2009
34,602.00		44,502.00					-9,900.00	
		400. SOUTH JERSEY INDUSTRIES INC PROPERTY TYPE: SECURITIES					04/02/2009	05/26/2009
13,422.00		14,171.00					-749.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		4000. WATSON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					03/25/2009	05/26/2009
119,779.00		114,780.00					4,999.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					05/08/2009	05/27/2009
1,244.00		1,417.00					-173.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					05/08/2009	05/27/2009
1,232.00		1,417.00					-185.00	
		500. HASBRO INC PROPERTY TYPE: SECURITIES					04/21/2009	05/27/2009
11,584.00		13,153.00					-1,569.00	
		2600. HASBRO INC PROPERTY TYPE: SECURITIES					05/04/2009	05/27/2009
60,244.00		69,802.00					-9,558.00	
		400. IMMUCOR INC COM STK PROPERTY TYPE: SECURITIES					04/08/2009	05/27/2009
5,737.00		9,249.00					-3,512.00	
		1000. SHAW GROUP INC PROPERTY TYPE: SECURITIES					05/15/2009	05/27/2009
27,291.00		28,796.00					-1,505.00	
		100. SOUTH JERSEY INDUSTRIES INC PROPERTY TYPE: SECURITIES					03/25/2009	05/27/2009
3,347.00		3,510.00					-163.00	
		2500. WATSON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					03/25/2009	05/27/2009
75,705.00		71,737.00					3,968.00	
		210000. AMGEN INC SR NT CONV .375% DUE 0 PROPERTY TYPE: SECURITIES					04/03/2009	05/28/2009
188,475.00		190,313.00					-1,838.00	
		200. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					05/08/2009	05/28/2009
2,336.00		2,835.00					-499.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1000. EXPRESS SCRIPTS INC CL A					03/25/2009	05/28/2009
		PROPERTY TYPE: SECURITIES						
64,115.00		46,510.00					17,605.00	
		2300. HASBRO INC					05/01/2009	05/28/2009
		PROPERTY TYPE: SECURITIES						
53,649.00		60,492.00					-6,843.00	
		900. IMMUCOR INC COM STK					04/08/2009	05/28/2009
		PROPERTY TYPE: SECURITIES						
12,958.00		20,806.00					-7,848.00	
		1700. LIFE TECHNOLOGIES CORP COM STK					03/25/2009	05/28/2009
		PROPERTY TYPE: SECURITIES						
64,346.00		55,991.00					8,355.00	
		700. LIFE TECHNOLOGIES CORP COM STK					03/25/2009	05/28/2009
		PROPERTY TYPE: SECURITIES						
26,508.00		23,055.00					3,453.00	
		1200. WATSON PHARMACEUTICALS INC					03/25/2009	05/28/2009
		PROPERTY TYPE: SECURITIES						
35,850.00		34,099.00					1,751.00	
		2000. EXPRESS SCRIPTS INC CL A					03/25/2009	05/29/2009
		PROPERTY TYPE: SECURITIES						
127,610.00		93,020.00					34,590.00	
		1200. IMMUCOR INC COM STK					04/09/2009	05/29/2009
		PROPERTY TYPE: SECURITIES						
17,569.00		27,672.00					-10,103.00	
		700. LIFE TECHNOLOGIES CORP COM STK					03/25/2009	05/29/2009
		PROPERTY TYPE: SECURITIES						
26,527.00		23,055.00					3,472.00	
		1400. LIFE TECHNOLOGIES CORP COM STK					03/25/2009	05/29/2009
		PROPERTY TYPE: SECURITIES						
53,293.00		46,110.00					7,183.00	
		200. NAVIGATORS GROUP INC COM					03/25/2009	05/29/2009
		PROPERTY TYPE: SECURITIES						
8,611.00		9,507.00					-896.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. NAVIGATORS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	05/29/2009
4,302.00		4,754.00					-452.00	
		200. PERRIGO CO COM PROPERTY TYPE: SECURITIES					04/02/2009	05/29/2009
5,347.00		4,896.00					451.00	
		800. PERRIGO CO COM PROPERTY TYPE: SECURITIES					04/07/2009	05/29/2009
21,401.00		19,248.00					2,153.00	
		600. SOUTH JERSEY INDUSTRIES INC PROPERTY TYPE: SECURITIES					03/25/2009	05/29/2009
19,970.00		21,058.00					-1,088.00	
		6400. ALTERA CORP PROPERTY TYPE: SECURITIES					04/17/2009	06/01/2009
112,291.00		114,262.00					-1,971.00	
		300. BUCKLE INC COM PROPERTY TYPE: SECURITIES					05/13/2009	06/01/2009
10,954.00		9,290.00					1,664.00	
		500. BUCKLE INC COM PROPERTY TYPE: SECURITIES					03/25/2009	06/01/2009
18,233.00		15,224.00					3,009.00	
		500. BUCKLE INC COM PROPERTY TYPE: SECURITIES					05/13/2009	06/01/2009
18,299.00		15,483.00					2,816.00	
		1600. EXPRESS SCRIPTS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	06/01/2009
102,741.00		74,416.00					28,325.00	
		1100. IMMUCOR INC COM STK PROPERTY TYPE: SECURITIES					04/07/2009	06/01/2009
17,163.00		25,314.00					-8,151.00	
		500. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					03/25/2009	06/01/2009
19,392.00		16,468.00					2,924.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		400. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					03/25/2009	06/01/2009
15,556.00		13,174.00					2,382.00	
		300. NAVIGATORS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	06/01/2009
13,348.00		14,261.00					-913.00	
		600. PERRIGO CO COM PROPERTY TYPE: SECURITIES					04/07/2009	06/01/2009
16,221.00		14,218.00					2,003.00	
		200. PERRIGO CO COM PROPERTY TYPE: SECURITIES					03/25/2009	06/01/2009
5,437.00		4,694.00					743.00	
		400. SAIC INC COM STK USD0.0001 PROPERTY TYPE: SECURITIES					04/02/2009	06/01/2009
7,090.00		7,469.00					-379.00	
		200. SOUTH JERSEY INDUSTRIES INC PROPERTY TYPE: SECURITIES					03/25/2009	06/01/2009
6,742.00		7,019.00					-277.00	
		3800. ALTERA CORP PROPERTY TYPE: SECURITIES					04/20/2009	06/02/2009
63,211.00		66,530.00					-3,319.00	
		100. AMERIGROUP CORP PROPERTY TYPE: SECURITIES					03/25/2009	06/02/2009
2,997.00		2,692.00					305.00	
		200. BUCKLE INC COM PROPERTY TYPE: SECURITIES					03/25/2009	06/02/2009
7,238.00		6,090.00					1,148.00	
		300. BUCKLE INC COM PROPERTY TYPE: SECURITIES					03/25/2009	06/02/2009
10,887.00		9,134.00					1,753.00	
		700. EXPRESS SCRIPTS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	06/02/2009
45,001.00		32,557.00					12,444.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2100. IMMUCOR INC COM STK					04/13/2009	06/02/2009
		PROPERTY TYPE: SECURITIES						
34,024.00		48,152.00					-14,128.00	
		100. NAVIGATORS GROUP INC COM					03/25/2009	06/02/2009
		PROPERTY TYPE: SECURITIES						
4,527.00		4,754.00					-227.00	
		1300. PERRIGO CO COM					03/25/2009	06/02/2009
		PROPERTY TYPE: SECURITIES						
34,868.00		30,511.00					4,357.00	
		400. PERRIGO CO COM					03/25/2009	06/02/2009
		PROPERTY TYPE: SECURITIES						
10,740.00		9,388.00					1,352.00	
		1000. SAIC INC COM STK USD0.0001					04/07/2009	06/02/2009
		PROPERTY TYPE: SECURITIES						
17,637.00		18,402.00					-765.00	
		300. SOUTH JERSEY INDUSTRIES INC					03/25/2009	06/02/2009
		PROPERTY TYPE: SECURITIES						
10,186.00		10,529.00					-343.00	
		2400. WENDYS / ARBYS GROUP INC COM STK					03/25/2009	06/02/2009
		PROPERTY TYPE: SECURITIES						
9,971.00		12,744.00					-2,773.00	
		2600. WENDYS / ARBYS GROUP INC COM STK					03/25/2009	06/02/2009
		PROPERTY TYPE: SECURITIES						
10,920.00		13,805.00					-2,885.00	
		3200. ALTERA CORP					04/21/2009	06/03/2009
		PROPERTY TYPE: SECURITIES						
53,248.00		55,585.00					-2,337.00	
		100. AMERIGROUP CORP					03/25/2009	06/03/2009
		PROPERTY TYPE: SECURITIES						
2,966.00		2,692.00					274.00	
		200. BUCKLE INC COM					03/25/2009	06/03/2009
		PROPERTY TYPE: SECURITIES						
7,218.00		6,090.00					1,128.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		400. BUCKLE INC COM					03/25/2009	06/03/2009
		PROPERTY TYPE: SECURITIES						
14,420.00		12,179.00					2,241.00	
		300. EXPRESS SCRIPTS INC CL A					03/25/2009	06/03/2009
		PROPERTY TYPE: SECURITIES						
18,929.00		13,953.00					4,976.00	
		1100. IMMUCOR INC COM STK					04/17/2009	06/03/2009
		PROPERTY TYPE: SECURITIES						
17,774.00		24,869.00					-7,095.00	
		400. NAVIGATORS GROUP INC COM					03/25/2009	06/03/2009
		PROPERTY TYPE: SECURITIES						
17,999.00		19,014.00					-1,015.00	
		1700. PERRIGO CO COM					03/25/2009	06/03/2009
		PROPERTY TYPE: SECURITIES						
44,813.00		39,262.00					5,551.00	
		1500. SAIC INC COM STK USD0.0001					04/07/2009	06/03/2009
		PROPERTY TYPE: SECURITIES						
26,234.00		26,780.00					-546.00	
		100. SOUTH JERSEY INDUSTRIES INC					03/25/2009	06/03/2009
		PROPERTY TYPE: SECURITIES						
3,405.00		3,510.00					-105.00	
		4900. WENDYS / ARBYS GROUP INC COM STK					03/25/2009	06/03/2009
		PROPERTY TYPE: SECURITIES						
19,669.00		26,018.00					-6,349.00	
		2500000. FNMA 30 YR PASS-THROUGHS 6 SETT					05/19/2009	06/04/2009
		PROPERTY TYPE: SECURITIES						
2623828.00		2613945.00					9,883.00	
		4500. ALTERA CORP					04/21/2009	06/04/2009
		PROPERTY TYPE: SECURITIES						
75,352.00		77,583.00					-2,231.00	
		300. BAXTER INTL INC					03/24/2009	06/04/2009
		PROPERTY TYPE: SECURITIES						
13,876.00		15,153.00					-1,277.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. EXPRESS SCRIPTS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	06/04/2009
43,600.00		32,557.00					11,043.00	
		1400. IMMUCOR INC COM STK PROPERTY TYPE: SECURITIES					04/20/2009	06/04/2009
22,626.00		30,953.00					-8,327.00	
		200. NAVIGATORS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	06/04/2009
9,001.00		9,507.00					-506.00	
		20.83 MFB NORTHN MID CAP INDEX FD FD PROPERTY TYPE: SECURITIES					04/24/2009	06/04/2009
164.00		151.00					13.00	
		24.07 MFB NORTHERN INSTL FDS EQUITY INDE PROPERTY TYPE: SECURITIES					05/22/2009	06/04/2009
225.00		207.00					18.00	
		11.69 MFB NORTHN INSTL FDS U S TREAS IND PROPERTY TYPE: SECURITIES					05/22/2009	06/04/2009
261.00		268.00					-7.00	
		1300. PERRIGO CO COM PROPERTY TYPE: SECURITIES					03/24/2009	06/04/2009
34,290.00		29,874.00					4,416.00	
		200. SOUTH JERSEY INDUSTRIES INC PROPERTY TYPE: SECURITIES					03/25/2009	06/04/2009
6,804.00		7,019.00					-215.00	
		100. SOUTH JERSEY INDUSTRIES INC PROPERTY TYPE: SECURITIES					03/25/2009	06/04/2009
3,401.00		3,510.00					-109.00	
		1600. WENDYS / ARBYS GROUP INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	06/04/2009
6,421.00		8,496.00					-2,075.00	
		1200. WENDYS / ARBYS GROUP INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	06/04/2009
4,829.00		6,372.00					-1,543.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		4900. WENDYS / ARBYS GROUP INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	06/04/2009
19,660.00		26,018.00					-6,358.00	
		5300. WENDYS / ARBYS GROUP INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	06/04/2009
21,457.00		28,142.00					-6,685.00	
		6500000. FNMA TBA POOL 5.5% 30 YR JUN 06 PROPERTY TYPE: SECURITIES					05/05/2009	06/05/2009
6665547.00		6715313.00					-49,766.00	
		1900. BAXTER INTL INC PROPERTY TYPE: SECURITIES					03/24/2009	06/05/2009
90,217.00		95,969.00					-5,752.00	
		1500. EXPRESS SCRIPTS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	06/05/2009
93,168.00		69,765.00					23,403.00	
		1300. EXPRESS SCRIPTS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	06/05/2009
80,582.00		60,463.00					20,119.00	
		1100. IMMUCOR INC COM STK PROPERTY TYPE: SECURITIES					04/16/2009	06/05/2009
17,406.00		24,217.00					-6,811.00	
		300. NAVIGATORS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	06/05/2009
13,594.00		14,261.00					-667.00	
		126. NIKE INC CLASS B PROPERTY TYPE: SECURITIES					04/01/2009	06/05/2009
7,411.00		5,877.00					1,534.00	
		3874. NIKE INC CLASS B PROPERTY TYPE: SECURITIES					04/01/2009	06/05/2009
227,959.00		178,593.00					49,366.00	
		800. PERRIGO CO COM PROPERTY TYPE: SECURITIES					03/24/2009	06/05/2009
21,120.00		18,384.00					2,736.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. SOUTH JERSEY INDUSTRIES INC PROPERTY TYPE: SECURITIES					03/25/2009	06/05/2009
3,444.00		3,510.00					-66.00	
		400. SOUTH JERSEY INDUSTRIES INC PROPERTY TYPE: SECURITIES					03/25/2009	06/05/2009
13,734.00		14,038.00					-304.00	
		360000. TRANSOCEAN INC SR NT CONV SER A PROPERTY TYPE: SECURITIES					03/31/2009	06/05/2009
338,850.00		331,784.00					7,066.00	
		600. WATERS CORP PROPERTY TYPE: SECURITIES					05/14/2009	06/05/2009
28,054.00		26,682.00					1,372.00	
		7600. WENDYS / ARBYS GROUP INC COM STK PROPERTY TYPE: SECURITIES					04/07/2009	06/05/2009
30,582.00		39,919.00					-9,337.00	
		427. ACCENTURE LTD BERMUDA CL A PROPERTY TYPE: SECURITIES					04/01/2009	06/05/2009
13,027.00		11,885.00					1,142.00	
		219. ACCENTURE LTD BERMUDA CL A PROPERTY TYPE: SECURITIES					04/01/2009	06/05/2009
6,708.00		6,096.00					612.00	
		310. ACCENTURE LTD BERMUDA CL A PROPERTY TYPE: SECURITIES					04/01/2009	06/05/2009
9,477.00		8,629.00					848.00	
		1000000. FNMA 30 YR PASS-THROUGHS 6 SETT PROPERTY TYPE: SECURITIES					05/07/2009	06/08/2009
1044297.00		1043984.00					313.00	
		3800. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES					04/07/2009	06/08/2009
537,585.00		434,801.00					102,784.00	
		300. BAXTER INTL INC PROPERTY TYPE: SECURITIES					03/24/2009	06/08/2009
14,012.00		15,153.00					-1,141.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		163477.97 DAIMLERCHRYSLER AUTO TR 2008-A PROPERTY TYPE: SECURITIES					03/31/2009	06/08/2009
163,478.00		163,409.00					69.00	
		2000009.47 FNMA POOL #735141 5.5% 01-01- PROPERTY TYPE: SECURITIES					04/07/2009	06/08/2009
2056885.00		2085636.00					-28,751.00	
		40000. TRANSOCEAN INC SR NT CONV SER A 1 PROPERTY TYPE: SECURITIES					03/31/2009	06/08/2009
37,650.00		36,866.00					784.00	
		600. WATERS CORP PROPERTY TYPE: SECURITIES					05/15/2009	06/08/2009
27,447.00		26,516.00					931.00	
		2200. WENDYS / ARBYS GROUP INC COM STK PROPERTY TYPE: SECURITIES					04/07/2009	06/08/2009
8,710.00		11,363.00					-2,653.00	
		1600. WENDYS / ARBYS GROUP INC COM STK PROPERTY TYPE: SECURITIES					04/07/2009	06/08/2009
6,352.00		8,232.00					-1,880.00	
		3445. ACCENTURE LTD BERMUDA CL A PROPERTY TYPE: SECURITIES					04/01/2009	06/08/2009
102,313.00		95,575.00					6,738.00	
		32. ACCENTURE LTD BERMUDA CL A PROPERTY TYPE: SECURITIES					03/30/2009	06/08/2009
948.00		885.00					63.00	
		300. BAXTER INTL INC PROPERTY TYPE: SECURITIES					03/24/2009	06/09/2009
14,092.00		15,153.00					-1,061.00	
		1000. WENDYS / ARBYS GROUP INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	06/09/2009
4,076.00		5,130.00					-1,054.00	
		1000. WENDYS / ARBYS GROUP INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	06/09/2009
4,104.00		5,130.00					-1,026.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1317. ACCENTURE LTD BERMUDA CL A PROPERTY TYPE: SECURITIES					03/30/2009	06/09/2009
39,660.00		36,408.00					3,252.00	
		600. BAXTER INTL INC PROPERTY TYPE: SECURITIES					03/24/2009	06/10/2009
27,844.00		30,306.00					-2,462.00	
		2700. LENNAR CORP PROPERTY TYPE: SECURITIES					05/20/2009	06/10/2009
23,353.00		28,095.00					-4,742.00	
		1100. LENNAR CORP PROPERTY TYPE: SECURITIES					05/20/2009	06/10/2009
9,535.00		11,088.00					-1,553.00	
		2800. PALL CORP PROPERTY TYPE: SECURITIES					04/23/2009	06/10/2009
76,522.00		68,486.00					8,036.00	
		3300. WENDYS / ARBYS GROUP INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	06/10/2009
13,105.00		16,929.00					-3,824.00	
		2700. ADR BAE SYS PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					03/25/2009	06/11/2009
58,028.00		54,326.00					3,702.00	
		700. CEPHALON INC CON PROPERTY TYPE: SECURITIES					04/29/2009	06/11/2009
39,990.00		47,217.00					-7,227.00	
		400. KROGER CO PROPERTY TYPE: SECURITIES					04/02/2009	06/11/2009
8,738.00		8,811.00					-73.00	
		1800. LENNAR CORP PROPERTY TYPE: SECURITIES					05/07/2009	06/11/2009
14,839.00		18,107.00					-3,268.00	
		600. LENNAR CORP PROPERTY TYPE: SECURITIES					05/07/2009	06/11/2009
4,906.00		6,036.00					-1,130.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2300. LENNAR CORP PROPERTY TYPE: SECURITIES					05/07/2009	06/11/2009
18,921.00		23,136.00					-4,215.00	
		3900. PALL CORP PROPERTY TYPE: SECURITIES					04/21/2009	06/11/2009
107,273.00		92,401.00					14,872.00	
		7000. WENDYS / ARBYS GROUP INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	06/11/2009
26,970.00		35,910.00					-8,940.00	
		500. AMERIGROUP CORP PROPERTY TYPE: SECURITIES					03/25/2009	06/12/2009
13,881.00		13,462.00					419.00	
		300. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES					04/06/2009	06/12/2009
19,173.00		20,932.00					-1,759.00	
		400. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES					04/06/2009	06/12/2009
25,589.00		27,909.00					-2,320.00	
		2600. ADR BAE SYS PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					03/25/2009	06/12/2009
55,580.00		52,314.00					3,266.00	
		700. CEPHALON INC CON PROPERTY TYPE: SECURITIES					03/25/2009	06/12/2009
40,009.00		47,168.00					-7,159.00	
		500. ITT EDL SVCS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	06/12/2009
46,335.00		60,318.00					-13,983.00	
		300. ITT EDL SVCS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	06/12/2009
27,663.00		36,191.00					-8,528.00	
		4000. ILLINOIS TOOL WORKS INC PROPERTY TYPE: SECURITIES					04/01/2009	06/12/2009
150,811.00		122,873.00					27,938.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		500. KROGER CO					04/02/2009	06/12/2009
		PROPERTY TYPE: SECURITIES						
10,771.00		10,791.00					-20.00	
		1500. LENNAR CORP					05/26/2009	06/12/2009
		PROPERTY TYPE: SECURITIES						
11,940.00		14,856.00					-2,916.00	
		2300. LENNAR CORP					05/07/2009	06/12/2009
		PROPERTY TYPE: SECURITIES						
18,295.00		23,136.00					-4,841.00	
		1300. PALL CORP					04/20/2009	06/12/2009
		PROPERTY TYPE: SECURITIES						
35,069.00		30,553.00					4,516.00	
		400. AMERIGROUP CORP					04/01/2009	06/15/2009
		PROPERTY TYPE: SECURITIES						
10,954.00		10,667.00					287.00	
		3400. ADR BAE SYS PLC SPONSORED ADR					03/25/2009	06/15/2009
		PROPERTY TYPE: SECURITIES						
70,980.00		68,411.00					2,569.00	
		141195.66 PVTPL CAP AUTO RECEIVABLES AST					03/31/2009	06/15/2009
		PROPERTY TYPE: SECURITIES						
141,196.00		140,754.00					442.00	
		500. CORINTHIAN COLLEGES INC COM STK					03/25/2009	06/15/2009
		PROPERTY TYPE: SECURITIES						
7,541.00		10,008.00					-2,467.00	
		22297.61 FORD CR AUTO OWNER TR 2008-C AS					03/31/2009	06/15/2009
		PROPERTY TYPE: SECURITIES						
22,298.00		22,239.00					59.00	
		10000. INGERSOLL-RAND GLOBAL HLDG CO LTD					04/01/2009	06/15/2009
		PROPERTY TYPE: SECURITIES						
14,017.00		10,875.00					3,142.00	
		500. LENNAR CORP					05/26/2009	06/15/2009
		PROPERTY TYPE: SECURITIES						
3,842.00		4,882.00					-1,040.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		600. LENNAR CORP PROPERTY TYPE: SECURITIES					05/14/2009	06/15/2009
4,562.00		5,425.00					-863.00	
		2000. LENNAR CORP PROPERTY TYPE: SECURITIES					05/27/2009	06/15/2009
15,272.00		19,114.00					-3,842.00	
		600. UNIVERSAL HEALTH SVCS INC CLASS B PROPERTY TYPE: SECURITIES					04/28/2009	06/15/2009
30,801.00		29,376.00					1,425.00	
		300. AMERIGROUP CORP PROPERTY TYPE: SECURITIES					04/01/2009	06/16/2009
8,386.00		7,923.00					463.00	
		1772. ADR BAE SYS PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					03/25/2009	06/16/2009
37,683.00		35,654.00					2,029.00	
		400. CORINTHIAN COLLEGES INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	06/16/2009
6,170.00		8,006.00					-1,836.00	
		20000. INGERSOLL-RAND GLOBAL HLDG CO LTD PROPERTY TYPE: SECURITIES					04/01/2009	06/16/2009
27,838.00		20,875.00					6,963.00	
		2300. LENNAR CORP PROPERTY TYPE: SECURITIES					05/28/2009	06/16/2009
17,915.00		20,492.00					-2,577.00	
		1200. LENNAR CORP PROPERTY TYPE: SECURITIES					05/28/2009	06/16/2009
9,401.00		10,825.00					-1,424.00	
		500. AMERIGROUP CORP PROPERTY TYPE: SECURITIES					04/01/2009	06/17/2009
14,249.00		13,205.00					1,044.00	
		390000. AMGEN INC SR NT CONV .375% DUE 0 PROPERTY TYPE: SECURITIES					04/03/2009	06/17/2009
348,075.00		353,438.00					-5,363.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	•
		700. BAXTER INTL INC					03/25/2009	06/17/2009
		PROPERTY TYPE: SECURITIES						
34,410.00		35,041.00					-631.00	
		1500. BAXTER INTL INC					03/25/2009	06/17/2009
		PROPERTY TYPE: SECURITIES						
73,298.00		75,720.00					-2,422.00	
		1000. BAXTER INTL INC					03/24/2009	06/17/2009
		PROPERTY TYPE: SECURITIES						
49,274.00		50,510.00					-1,236.00	
		700. CORINTHIAN COLLEGES INC COM STK					03/25/2009	06/17/2009
		PROPERTY TYPE: SECURITIES						
11,386.00		14,011.00					-2,625.00	
		647. RESEARCH IN MOTION LTD					03/25/2009	06/17/2009
		PROPERTY TYPE: SECURITIES						
50,615.00		27,585.00					23,030.00	
		300. BIG LOTS INC					06/08/2009	06/18/2009
		PROPERTY TYPE: SECURITIES						
6,263.00		7,288.00					-1,025.00	
		700. BIG LOTS INC					06/09/2009	06/18/2009
		PROPERTY TYPE: SECURITIES						
14,510.00		16,846.00					-2,336.00	
		600. BIG LOTS INC					06/09/2009	06/18/2009
		PROPERTY TYPE: SECURITIES						
12,528.00		14,559.00					-2,031.00	
		500. BIG LOTS INC					06/08/2009	06/18/2009
		PROPERTY TYPE: SECURITIES						
10,505.00		12,158.00					-1,653.00	
		3400. COMCAST CORP NEW-CL A COM CLS'A' U					03/25/2009	06/18/2009
		PROPERTY TYPE: SECURITIES						
47,134.00		47,852.00					-718.00	
		30000. INGERSOLL-RAND GLOBAL HLDG CO LTD					03/31/2009	06/18/2009
		PROPERTY TYPE: SECURITIES						
40,654.00		30,000.00					10,654.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1539. ADR MITSUBISHI CORP SPONSORED ADR PROPERTY TYPE: SECURITIES					04/03/2009	06/18/2009
57,000.00		45,115.00					11,885.00	
		700. BIG LOTS INC PROPERTY TYPE: SECURITIES					06/03/2009	06/19/2009
14,316.00		16,735.00					-2,419.00	
		2500. BIG LOTS INC PROPERTY TYPE: SECURITIES					06/03/2009	06/19/2009
50,839.00		59,943.00					-9,104.00	
		1700. COMCAST CORP NEW-CL A COM CLS'A' U PROPERTY TYPE: SECURITIES					03/25/2009	06/19/2009
23,474.00		23,926.00					-452.00	
		1500. COMCAST CORP NEW-CL A COM CLS'A' U PROPERTY TYPE: SECURITIES					03/25/2009	06/19/2009
20,939.00		21,111.00					-172.00	
		4400. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					05/06/2009	06/19/2009
29,609.00		26,542.00					3,067.00	
		6000. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					05/06/2009	06/19/2009
40,509.00		36,262.00					4,247.00	
		800. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					05/05/2009	06/19/2009
5,371.00		4,824.00					547.00	
		1500. BIG LOTS INC PROPERTY TYPE: SECURITIES					06/11/2009	06/22/2009
30,959.00		35,024.00					-4,065.00	
		1500. BIG LOTS INC PROPERTY TYPE: SECURITIES					06/10/2009	06/22/2009
30,873.00		35,619.00					-4,746.00	
		600. CHILDRENS PL RETAIL STORES INC COM PROPERTY TYPE: SECURITIES					05/28/2009	06/22/2009
15,914.00		21,133.00					-5,219.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
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		79459.85 FRANKLIN AUTO TR 2008-A AUTO LN PROPERTY TYPE: SECURITIES					03/31/2009	06/22/2009
79,460.00		78,982.00					478.00	
		900. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					05/05/2009	06/22/2009
5,735.00		5,427.00					308.00	
		1500. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					05/01/2009	06/22/2009
9,421.00		8,432.00					989.00	
		1500. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					05/05/2009	06/22/2009
9,554.00		8,677.00					877.00	
		1500. BIG LOTS INC PROPERTY TYPE: SECURITIES					06/11/2009	06/23/2009
30,276.00		34,484.00					-4,208.00	
		1100. BIG LOTS INC PROPERTY TYPE: SECURITIES					06/11/2009	06/23/2009
22,179.00		25,144.00					-2,965.00	
		600. CHILDRENS PL RETAIL STORES INC COM PROPERTY TYPE: SECURITIES					05/21/2009	06/23/2009
15,432.00		20,538.00					-5,106.00	
		8610000. FHLMC PREASSIGN 00050 2.5 04-23 PROPERTY TYPE: SECURITIES					05/01/2009	06/23/2009
8416275.00		8584859.00					-168584.00	
		1200. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					05/01/2009	06/23/2009
7,376.00		6,732.00					644.00	
		1700. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					05/01/2009	06/23/2009
10,548.00		9,556.00					992.00	
		4500. QUALCOMM INC PROPERTY TYPE: SECURITIES					04/01/2009	06/23/2009
198,652.00		173,318.00					25,334.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		800. BIG LOTS INC PROPERTY TYPE: SECURITIES					04/08/2009	06/24/2009
16,191.00		18,105.00					-1,914.00	
		800. BIG LOTS INC PROPERTY TYPE: SECURITIES					05/29/2009	06/24/2009
16,162.00		18,104.00					-1,942.00	
		400. CHILDRENS PL RETAIL STORES INC COM PROPERTY TYPE: SECURITIES					05/21/2009	06/24/2009
10,448.00		13,538.00					-3,090.00	
		4100. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					04/30/2009	06/24/2009
26,519.00		22,476.00					4,043.00	
		100. TECHNE CORP COM PROPERTY TYPE: SECURITIES					05/27/2009	06/24/2009
6,350.00		5,998.00					352.00	
		400. BIG LOTS INC PROPERTY TYPE: SECURITIES					05/29/2009	06/25/2009
8,337.00		9,051.00					-714.00	
		900. BIG LOTS INC PROPERTY TYPE: SECURITIES					06/12/2009	06/25/2009
18,745.00		20,245.00					-1,500.00	
		300. CHILDRENS PL RETAIL STORES INC COM PROPERTY TYPE: SECURITIES					05/11/2009	06/25/2009
7,824.00		10,114.00					-2,290.00	
		3100. DARDEN RESTAURANTS INC PROPERTY TYPE: SECURITIES					05/27/2009	06/25/2009
101,046.00		112,097.00					-11,051.00	
		185945.44 FNMA POOL #735141 5.5% 01-01-2 PROPERTY TYPE: SECURITIES					04/07/2009	06/25/2009
185,945.00		193,906.00					-7,961.00	
		313758.83 FNMA POOL #995018 5.5% 06-01-2 PROPERTY TYPE: SECURITIES					04/01/2009	06/25/2009
313,759.00		326,260.00					-12,501.00	

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		183888.81 FNMA POOL #995023 5.5% 08-01-2					04/01/2009	06/25/2009
		PROPERTY TYPE: SECURITIES						
183,889.00		191,388.00					-7,499.00	
		900. KROGER CO					03/25/2009	06/25/2009
		PROPERTY TYPE: SECURITIES						
19,896.00		19,324.00					572.00	
		300. TECHNE CORP COM					05/11/2009	06/25/2009
		PROPERTY TYPE: SECURITIES						
19,247.00		17,972.00					1,275.00	
		200. TECHNE CORP COM					05/29/2009	06/25/2009
		PROPERTY TYPE: SECURITIES						
12,834.00		11,944.00					890.00	
		300. BIG LOTS INC					04/08/2009	06/26/2009
		PROPERTY TYPE: SECURITIES						
6,331.00		6,738.00					-407.00	
		500. CHILDRENS PL RETAIL STORES INC COM					05/15/2009	06/26/2009
		PROPERTY TYPE: SECURITIES						
13,018.00		16,543.00					-3,525.00	
		1140. COMSTOCK RES INC NEW					03/25/2009	06/26/2009
		PROPERTY TYPE: SECURITIES						
37,799.00		37,707.00					92.00	
		2900. DARDEN RESTAURANTS INC					06/09/2009	06/26/2009
		PROPERTY TYPE: SECURITIES						
93,530.00		102,195.00					-8,665.00	
		200. TECHNE CORP COM					05/29/2009	06/26/2009
		PROPERTY TYPE: SECURITIES						
12,779.00		11,937.00					842.00	
		200. CHILDRENS PL RETAIL STORES INC COM					05/15/2009	06/29/2009
		PROPERTY TYPE: SECURITIES						
5,289.00		6,512.00					-1,223.00	
		1130. COMSTOCK RES INC NEW					03/25/2009	06/29/2009
		PROPERTY TYPE: SECURITIES						
37,299.00		37,286.00					13.00	

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		400. COVANCE INC					03/25/2009	06/29/2009
		PROPERTY TYPE: SECURITIES						
19,489.00		14,965.00					4,524.00	
		500000. GEN ELEC CAP CRP MED TRM SR NTS					03/30/2009	06/29/2009
		PROPERTY TYPE: SECURITIES						
505,440.00		504,370.00					1,070.00	
		300. LIFE TECHNOLOGIES CORP COM STK					03/25/2009	06/29/2009
		PROPERTY TYPE: SECURITIES						
12,541.00		9,881.00					2,660.00	
		1100. LIFE TECHNOLOGIES CORP COM STK					03/25/2009	06/29/2009
		PROPERTY TYPE: SECURITIES						
46,014.00		36,229.00					9,785.00	
		300. TECHNE CORP COM					05/14/2009	06/29/2009
		PROPERTY TYPE: SECURITIES						
19,254.00		17,904.00					1,350.00	
		200. CHILDRENS PL RETAIL STORES INC COM					05/12/2009	06/30/2009
		PROPERTY TYPE: SECURITIES						
5,284.00		6,491.00					-1,207.00	
		1800. COVANCE INC					03/25/2009	06/30/2009
		PROPERTY TYPE: SECURITIES						
88,166.00		67,345.00					20,821.00	
		531625.05 FNMA POOL #735141 5.5% 01-01-2					04/07/2009	06/30/2009
		PROPERTY TYPE: SECURITIES						
551,478.00		554,386.00					-2,908.00	
		275239.25 FNMA POOL #883137 5.5% 07-01-2					06/05/2009	06/30/2009
		PROPERTY TYPE: SECURITIES						
284,013.00		281,260.00					2,753.00	
		499999.66 FNMA POOL #930484 5.5% 01-01-2					06/30/2009	06/30/2009
		PROPERTY TYPE: SECURITIES						
515,937.00		516,562.00					-625.00	
		362944.88 FNMA POOL #974386 5.5% DUE 04-					06/05/2009	06/30/2009
		PROPERTY TYPE: SECURITIES						
374,514.00		370,884.00					3,630.00	

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		361816.19 FNMA POOL #985496 5.5% 08-01-2					06/05/2009	06/30/2009
		PROPERTY TYPE: SECURITIES						
373,349.00		369,731.00					3,618.00	
		4200. LIFE TECHNOLOGIES CORP COM STK					03/25/2009	06/30/2009
		PROPERTY TYPE: SECURITIES						
175,303.00		138,330.00					36,973.00	
		870. COPA HOLDINGS SA COM STK					03/25/2009	06/30/2009
		PROPERTY TYPE: SECURITIES						
35,483.00		23,411.00					12,072.00	
		1190. ANDERSONS INC COM					03/25/2009	07/01/2009
		PROPERTY TYPE: SECURITIES						
37,056.00		16,642.00					20,414.00	
		1000. BAXTER INTL INC					03/25/2009	07/01/2009
		PROPERTY TYPE: SECURITIES						
52,759.00		50,058.00					2,701.00	
		400. CHILDRENS PL RETAIL STORES INC COM					05/12/2009	07/01/2009
		PROPERTY TYPE: SECURITIES						
10,791.00		12,982.00					-2,191.00	
		100. CHILDRENS PL RETAIL STORES INC COM					05/13/2009	07/01/2009
		PROPERTY TYPE: SECURITIES						
2,694.00		3,179.00					-485.00	
		400. COVANCE INC					03/25/2009	07/01/2009
		PROPERTY TYPE: SECURITIES						
19,594.00		14,965.00					4,629.00	
		400. LIFE TECHNOLOGIES CORP COM STK					03/25/2009	07/01/2009
		PROPERTY TYPE: SECURITIES						
16,748.00		13,174.00					3,574.00	
		100. TECHNE CORP COM					05/12/2009	07/01/2009
		PROPERTY TYPE: SECURITIES						
6,357.00		5,967.00					390.00	
		300. CHILDRENS PL RETAIL STORES INC COM					05/13/2009	07/02/2009
		PROPERTY TYPE: SECURITIES						
7,544.00		9,537.00					-1,993.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. CHILDRENS PL RETAIL STORES INC COM PROPERTY TYPE: SECURITIES					05/13/2009	07/02/2009
2,524.00		3,179.00					-655.00	
		4300. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					03/25/2009	07/02/2009
174,303.00		141,624.00					32,679.00	
		1700. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					03/25/2009	07/02/2009
68,730.00		55,991.00					12,739.00	
		300. MARINER ENERGY INC COM STK PROPERTY TYPE: SECURITIES					06/05/2009	07/02/2009
3,399.00		4,452.00					-1,053.00	
		100. TECHNE CORP COM PROPERTY TYPE: SECURITIES					05/13/2009	07/02/2009
6,192.00		5,891.00					301.00	
		1000000. GEN ELEC CAP CORP MED TERM NTS PROPERTY TYPE: SECURITIES					04/01/2009	07/06/2009
961,380.00		876,186.00					85,194.00	
		700. MARINER ENERGY INC COM STK PROPERTY TYPE: SECURITIES					06/08/2009	07/06/2009
7,098.00		10,220.00					-3,122.00	
		900. MARINER ENERGY INC COM STK PROPERTY TYPE: SECURITIES					06/08/2009	07/06/2009
9,135.00		13,199.00					-4,064.00	
		900. SEPRACOR INC COM PROPERTY TYPE: SECURITIES					07/01/2009	07/06/2009
13,097.00		16,172.00					-3,075.00	
		400. SEPRACOR INC COM PROPERTY TYPE: SECURITIES					07/01/2009	07/06/2009
5,859.00		7,185.00					-1,326.00	
		100. TECHNE CORP COM PROPERTY TYPE: SECURITIES					05/13/2009	07/06/2009
6,119.00		5,891.00					228.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	•
		3400. WINN DIXIE STORES INC COM NEW STK					03/25/2009	07/06/2009
		PROPERTY TYPE: SECURITIES						
43,357.00		33,646.00					9,711.00	
		400000. CALIFORNIA EDL FACS AUTH REV 5%					04/01/2009	07/07/2009
		PROPERTY TYPE: SECURITIES						
398,112.00		391,420.00					6,692.00	
		350000. COMPUTER ASSOC INTL INC SR NT CO					04/02/2009	07/07/2009
		PROPERTY TYPE: SECURITIES						
357,438.00		374,500.00					-17,062.00	
		1560. COMSTOCK RES INC NEW					03/24/2009	07/07/2009
		PROPERTY TYPE: SECURITIES						
46,082.00		51,340.00					-5,258.00	
		2000. MARINER ENERGY INC COM STK					06/05/2009	07/07/2009
		PROPERTY TYPE: SECURITIES						
20,452.00		29,184.00					-8,732.00	
		1300. SEPRACOR INC COM					07/01/2009	07/07/2009
		PROPERTY TYPE: SECURITIES						
19,110.00		22,767.00					-3,657.00	
		5500000. FNMA 30 YEAR PASS-THROUGHS 5.5%					06/08/2009	07/08/2009
		PROPERTY TYPE: SECURITIES						
5700664.00		5619688.00					80,976.00	
		2000000. FNMA 30 YEAR PASS-THROUGHS 5.5%					06/05/2009	07/08/2009
		PROPERTY TYPE: SECURITIES						
2072969.00		2043750.00					29,219.00	
		2500000. FNMA 30 YEARS SINGLE FAMILY MTG					06/08/2009	07/08/2009
		PROPERTY TYPE: SECURITIES						
2623242.00		2609766.00					13,476.00	
		1000000. FNMA 30 YEARS SINGLE FAMILY MTG					06/04/2009	07/08/2009
		PROPERTY TYPE: SECURITIES						
1049219.00		1046094.00					3,125.00	
		185093.12 DAIMLERCHRYSLER AUTO TR 2008-A					03/31/2009	07/08/2009
		PROPERTY TYPE: SECURITIES						
185,093.00		185,052.00					41.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		600. MARINER ENERGY INC COM STK					06/04/2009	07/08/2009
		PROPERTY TYPE: SECURITIES						
5,866.00		8,700.00					-2,834.00	
		500. MARINER ENERGY INC COM STK					06/04/2009	07/08/2009
		PROPERTY TYPE: SECURITIES						
4,890.00		7,250.00					-2,360.00	
		700. SEPRACOR INC COM					06/30/2009	07/08/2009
		PROPERTY TYPE: SECURITIES						
10,351.00		11,974.00					-1,623.00	
		300. AFFILIATED COMPUTER SVCS INC CL A					03/25/2009	07/09/2009
		PROPERTY TYPE: SECURITIES						
12,983.00		14,121.00					-1,138.00	
		900. ANDERSONS INC COM					03/25/2009	07/09/2009
		PROPERTY TYPE: SECURITIES						
25,969.00		12,586.00					13,383.00	
		1800. BAXTER INTL INC					03/25/2009	07/09/2009
		PROPERTY TYPE: SECURITIES						
95,093.00		90,104.00					4,989.00	
		145000. CARNIVAL CORP SR NT DTD 04/25/20					04/14/2009	07/09/2009
		PROPERTY TYPE: SECURITIES						
140,831.00		137,161.00					3,670.00	
		500. CEPHALON INC CON					03/25/2009	07/09/2009
		PROPERTY TYPE: SECURITIES						
26,913.00		33,692.00					-6,779.00	
		500. CONCHO RES INC COM STK					06/11/2009	07/09/2009
		PROPERTY TYPE: SECURITIES						
13,390.00		16,624.00					-3,234.00	
		200. CONCHO RES INC COM STK					06/11/2009	07/09/2009
		PROPERTY TYPE: SECURITIES						
5,396.00		6,650.00					-1,254.00	
		590000. CONNECTICUT ST HEALTH & EDL FACS					05/12/2009	07/09/2009
		PROPERTY TYPE: SECURITIES						
602,148.00		604,172.00					-2,024.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. CORINTHIAN COLLEGES INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	07/09/2009
2,915.00		4,003.00					-1,088.00	
		500. CORINTHIAN COLLEGES INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	07/09/2009
7,296.00		10,008.00					-2,712.00	
		1770. COSTCO WHSL CORP NEW PROPERTY TYPE: SECURITIES					03/30/2009	07/09/2009
80,693.00		81,846.00					-1,153.00	
		1730. COSTCO WHSL CORP NEW PROPERTY TYPE: SECURITIES					04/01/2009	07/09/2009
78,840.00		79,775.00					-935.00	
		400. MARINER ENERGY INC COM STK PROPERTY TYPE: SECURITIES					06/04/2009	07/09/2009
4,151.00		5,800.00					-1,649.00	
		800. MARINER ENERGY INC COM STK PROPERTY TYPE: SECURITIES					06/04/2009	07/09/2009
8,210.00		11,600.00					-3,390.00	
		200. MARINER ENERGY INC COM STK PROPERTY TYPE: SECURITIES					06/04/2009	07/09/2009
2,114.00		2,900.00					-786.00	
		800. SAIC INC COM STK USD0.0001 PROPERTY TYPE: SECURITIES					03/25/2009	07/09/2009
13,750.00		14,183.00					-433.00	
		200. SAIC INC COM STK USD0.0001 PROPERTY TYPE: SECURITIES					03/25/2009	07/09/2009
3,438.00		3,546.00					-108.00	
		400. TJX COS INC NEW PROPERTY TYPE: SECURITIES					06/02/2009	07/09/2009
12,808.00		12,320.00					488.00	
		400. TJX COS INC NEW PROPERTY TYPE: SECURITIES					06/02/2009	07/09/2009
12,784.00		12,320.00					464.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		400. TJX COS INC NEW					06/02/2009	07/09/2009
		PROPERTY TYPE: SECURITIES						
12,830.00		12,320.00					510.00	
		1200. AFFILIATED COMPUTER SVCS INC CL A					03/25/2009	07/10/2009
		PROPERTY TYPE: SECURITIES						
51,605.00		56,485.00					-4,880.00	
		600. CEPHALON INC CON					03/25/2009	07/10/2009
		PROPERTY TYPE: SECURITIES						
32,065.00		40,430.00					-8,365.00	
		900. CONCHO RES INC COM STK					06/11/2009	07/10/2009
		PROPERTY TYPE: SECURITIES						
24,101.00		29,239.00					-5,138.00	
		200. CORINTHIAN COLLEGES INC COM STK					03/25/2009	07/10/2009
		PROPERTY TYPE: SECURITIES						
2,956.00		4,003.00					-1,047.00	
		400. CORINTHIAN COLLEGES INC COM STK					03/25/2009	07/10/2009
		PROPERTY TYPE: SECURITIES						
5,890.00		8,006.00					-2,116.00	
		1933182. FNMA POOL #735141 5.5% 01-01-20					04/07/2009	07/10/2009
		PROPERTY TYPE: SECURITIES						
2015342.00		2015947.00					-605.00	
		900. MARINER ENERGY INC COM STK					06/19/2009	07/10/2009
		PROPERTY TYPE: SECURITIES						
9,180.00		12,631.00					-3,451.00	
		1300. SAIC INC COM STK USD0.0001					03/25/2009	07/10/2009
		PROPERTY TYPE: SECURITIES						
22,506.00		23,048.00					-542.00	
		700. SAIC INC COM STK USD0.0001					03/25/2009	07/10/2009
		PROPERTY TYPE: SECURITIES						
12,006.00		12,410.00					-404.00	
		200. SAIC INC COM STK USD0.0001					03/25/2009	07/10/2009
		PROPERTY TYPE: SECURITIES						
3,421.00		3,546.00					-125.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. TJX COS INC NEW PROPERTY TYPE: SECURITIES					06/02/2009	07/10/2009
6,332.00		6,160.00					172.00	
		200. TJX COS INC NEW PROPERTY TYPE: SECURITIES					06/02/2009	07/10/2009
6,366.00		6,154.00					212.00	
		700. TJX COS INC NEW PROPERTY TYPE: SECURITIES					06/02/2009	07/10/2009
22,359.00		21,518.00					841.00	
		1100. AFFILIATED COMPUTER SVCS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	07/13/2009
47,375.00		51,778.00					-4,403.00	
		2071. ADR BNP PARIBAS SPONSORED ADR REPS PROPERTY TYPE: SECURITIES					05/20/2009	07/13/2009
64,883.00		65,707.00					-824.00	
		.9 CENTURYTEL INC PROPERTY TYPE: SECURITIES					03/25/2009	07/13/2009
26.00		25.00					1.00	
		1300. CONCHO RES INC COM STK PROPERTY TYPE: SECURITIES					06/12/2009	07/13/2009
34,410.00		41,326.00					-6,916.00	
		700. CONCHO RES INC COM STK PROPERTY TYPE: SECURITIES					06/12/2009	07/13/2009
18,492.00		22,282.00					-3,790.00	
		200. CORINTHIAN COLLEGES INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	07/13/2009
2,942.00		4,003.00					-1,061.00	
		400. CORINTHIAN COLLEGES INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	07/13/2009
5,828.00		8,006.00					-2,178.00	
		500. CORINTHIAN COLLEGES INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	07/13/2009
7,299.00		10,008.00					-2,709.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1000. MARINER ENERGY INC COM STK					06/23/2009	07/13/2009
		PROPERTY TYPE: SECURITIES						
9,971.00		12,976.00					-3,005.00	
		100. CEPHALON INC CON					03/25/2009	07/14/2009
		PROPERTY TYPE: SECURITIES						
5,420.00		6,738.00					-1,318.00	
		900. CONCHO RES INC COM STK					06/15/2009	07/14/2009
		PROPERTY TYPE: SECURITIES						
24,896.00		28,350.00					-3,454.00	
		700. CORINTHIAN COLLEGES INC COM STK					03/25/2009	07/14/2009
		PROPERTY TYPE: SECURITIES						
10,281.00		14,011.00					-3,730.00	
		200. CORINTHIAN COLLEGES INC COM STK					03/25/2009	07/14/2009
		PROPERTY TYPE: SECURITIES						
2,933.00		4,003.00					-1,070.00	
		200. CORINTHIAN COLLEGES INC COM STK					03/25/2009	07/14/2009
		PROPERTY TYPE: SECURITIES						
2,934.00		4,003.00					-1,069.00	
		1100000. GEN ELEC CAP CORP MEDIUM TERM N					04/07/2009	07/14/2009
		PROPERTY TYPE: SECURITIES						
1078539.00		1020837.00					57,702.00	
		300. LIFE TECHNOLOGIES CORP COM STK					03/25/2009	07/14/2009
		PROPERTY TYPE: SECURITIES						
12,060.00		9,881.00					2,179.00	
		2600. LIFE TECHNOLOGIES CORP COM STK					03/25/2009	07/14/2009
		PROPERTY TYPE: SECURITIES						
104,301.00		85,633.00					18,668.00	
		200. SANDERSON FARMS INC COM					06/09/2009	07/14/2009
		PROPERTY TYPE: SECURITIES						
9,080.00		9,719.00					-639.00	
		700. BAXTER INTL INC					03/25/2009	07/15/2009
		PROPERTY TYPE: SECURITIES						
37,015.00		35,041.00					1,974.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		152759.23 PVTPL CAP AUTO RECEIVABLES AST					03/31/2009	07/15/2009
		PROPERTY TYPE: SECURITIES						
152,759.00		152,282.00					477.00	
		1200. CEPHALON INC CON					03/25/2009	07/15/2009
		PROPERTY TYPE: SECURITIES						
65,191.00		80,860.00					-15,669.00	
		1900. CONCHO RES INC COM STK					06/19/2009	07/15/2009
		PROPERTY TYPE: SECURITIES						
54,371.00		58,429.00					-4,058.00	
		1300. CORINTHIAN COLLEGES INC COM STK					03/25/2009	07/15/2009
		PROPERTY TYPE: SECURITIES						
19,271.00		26,020.00					-6,749.00	
		600. CORINTHIAN COLLEGES INC COM STK					03/25/2009	07/15/2009
		PROPERTY TYPE: SECURITIES						
8,796.00		12,009.00					-3,213.00	
		24367.96 FORD CR AUTO OWNER TR 2008-C AS					03/31/2009	07/15/2009
		PROPERTY TYPE: SECURITIES						
24,368.00		24,317.00					51.00	
		5100. K12 INC COM STOCK USD.0001					03/25/2009	07/15/2009
		PROPERTY TYPE: SECURITIES						
98,956.00		68,037.00					30,919.00	
		1000. LIFE TECHNOLOGIES CORP COM STK					03/25/2009	07/15/2009
		PROPERTY TYPE: SECURITIES						
40,200.00		32,936.00					7,264.00	
		1900. LIFE TECHNOLOGIES CORP COM STK					03/25/2009	07/15/2009
		PROPERTY TYPE: SECURITIES						
76,421.00		62,578.00					13,843.00	
		1300. LIFE TECHNOLOGIES CORP COM STK					03/25/2009	07/15/2009
		PROPERTY TYPE: SECURITIES						
52,264.00		42,816.00					9,448.00	
		135000. MEDTRONIC INC SR NT CONV 1.625%					04/21/2009	07/15/2009
		PROPERTY TYPE: SECURITIES						
128,925.00		121,789.00					7,136.00	

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		200. SANDERSON FARMS INC COM PROPERTY TYPE: SECURITIES					06/08/2009	07/15/2009
9,187.00		9,700.00					-513.00	
		300. SYNAPTICS INC COM PROPERTY TYPE: SECURITIES					05/06/2009	07/15/2009
9,747.00		9,173.00					574.00	
		200. BIOMARIN PHARMACEUTICAL INC COM ISI PROPERTY TYPE: SECURITIES					06/25/2009	07/16/2009
2,896.00		3,085.00					-189.00	
		800. BIOMARIN PHARMACEUTICAL INC COM ISI PROPERTY TYPE: SECURITIES					06/24/2009	07/16/2009
11,626.00		12,037.00					-411.00	
		2200. BIOMARIN PHARMACEUTICAL INC COM IS PROPERTY TYPE: SECURITIES					06/25/2009	07/16/2009
31,779.00		33,575.00					-1,796.00	
		700. CONCHO RES INC COM STK PROPERTY TYPE: SECURITIES					06/19/2009	07/16/2009
20,294.00		20,471.00					-177.00	
		100. CORINTHIAN COLLEGES INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	07/16/2009
1,500.00		2,002.00					-502.00	
		300. CORINTHIAN COLLEGES INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	07/16/2009
4,504.00		6,005.00					-1,501.00	
		1800. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					03/25/2009	07/16/2009
72,686.00		59,284.00					13,402.00	
		1300. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					03/25/2009	07/16/2009
52,347.00		42,816.00					9,531.00	
		1000. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					03/25/2009	07/16/2009
40,353.00		32,936.00					7,417.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,660.00		100. SANDERSON FARMS INC COM PROPERTY TYPE: SECURITIES 4,836.00					06/09/2009 -176.00	07/16/2009
9,320.00		200. SANDERSON FARMS INC COM PROPERTY TYPE: SECURITIES 9,623.00					06/05/2009 -303.00	07/16/2009
3,258.00		100. SYNAPTICS INC COM PROPERTY TYPE: SECURITIES 3,058.00					05/06/2009 200.00	07/16/2009
3,248.00		100. SYNAPTICS INC COM PROPERTY TYPE: SECURITIES 3,058.00					05/06/2009 190.00	07/16/2009
24,098.00		1700. BIOMARIN PHARMACEUTICAL INC COM IS PROPERTY TYPE: SECURITIES 25,325.00					06/15/2009 -1,227.00	07/17/2009
5,722.00		400. BIOMARIN PHARMACEUTICAL INC COM ISI PROPERTY TYPE: SECURITIES 5,967.00					06/15/2009 -245.00	07/17/2009
2,954.00		100. CONCHO RES INC COM STK PROPERTY TYPE: SECURITIES 2,921.00					06/17/2009 33.00	07/17/2009
9,252.00		600. CORINTHIAN COLLEGES INC COM STK PROPERTY TYPE: SECURITIES 12,009.00					03/25/2009 -2,757.00	07/17/2009
106,443.00		8401. DELL INC PROPERTY TYPE: SECURITIES 78,976.00					04/01/2009 27,467.00	07/17/2009
8,792.00		691. DELL INC PROPERTY TYPE: SECURITIES 6,482.00					04/01/2009 2,310.00	07/17/2009
35,981.00		900. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES 29,642.00					03/25/2009 6,339.00	07/17/2009

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		900. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					03/25/2009	07/17/2009
35,948.00		29,642.00					6,306.00	
		300. NETFLIX INC COM STK PROPERTY TYPE: SECURITIES					07/16/2009	07/17/2009
13,252.00		12,122.00					1,130.00	
		100. SANDERSON FARMS INC COM PROPERTY TYPE: SECURITIES					06/05/2009	07/17/2009
4,625.00		4,812.00					-187.00	
		200. SYNAPTICS INC COM PROPERTY TYPE: SECURITIES					05/06/2009	07/17/2009
6,694.00		6,115.00					579.00	
		300. BIOMARIN PHARMACEUTICAL INC COM ISI PROPERTY TYPE: SECURITIES					06/12/2009	07/20/2009
4,219.00		4,462.00					-243.00	
		400. BIOMARIN PHARMACEUTICAL INC COM ISI PROPERTY TYPE: SECURITIES					06/16/2009	07/20/2009
5,659.00		5,945.00					-286.00	
		300. BIOMARIN PHARMACEUTICAL INC COM ISI PROPERTY TYPE: SECURITIES					06/16/2009	07/20/2009
4,228.00		4,459.00					-231.00	
		400. CORINTHIAN COLLEGES INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	07/20/2009
6,085.00		8,006.00					-1,921.00	
		1311. CREDIT SUISSE GROUP SPONSORED ADR PROPERTY TYPE: SECURITIES					04/02/2009	07/20/2009
63,168.00		44,402.00					18,766.00	
		6908. DELL INC PROPERTY TYPE: SECURITIES					04/01/2009	07/20/2009
88,586.00		64,797.00					23,789.00	
		400. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					04/02/2009	07/20/2009
16,498.00		13,137.00					3,361.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	•
		3200. LIFE TECHNOLOGIES CORP COM STK					04/02/2009	07/20/2009
		PROPERTY TYPE: SECURITIES						
131,852.00		104,995.00					26,857.00	
		800. LIFE TECHNOLOGIES CORP COM STK					03/25/2009	07/20/2009
		PROPERTY TYPE: SECURITIES						
32,911.00		26,349.00					6,562.00	
		400. NETFLIX INC COM STK					05/29/2009	07/20/2009
		PROPERTY TYPE: SECURITIES						
17,808.00		15,565.00					2,243.00	
		200. SANDERSON FARMS INC COM					06/10/2009	07/20/2009
		PROPERTY TYPE: SECURITIES						
8,321.00		9,568.00					-1,247.00	
		100. SYNAPTICS INC COM					05/06/2009	07/20/2009
		PROPERTY TYPE: SECURITIES						
3,483.00		3,058.00					425.00	
		1470. ANDERSONS INC COM					03/25/2009	07/21/2009
		PROPERTY TYPE: SECURITIES						
42,886.00		20,557.00					22,329.00	
		932. BHP LTD SPONSORED ADR					06/26/2009	07/21/2009
		PROPERTY TYPE: SECURITIES						
55,963.00		51,137.00					4,826.00	
		300. BIOMARIN PHARMACEUTICAL INC COM ISI					06/18/2009	07/21/2009
		PROPERTY TYPE: SECURITIES						
4,187.00		4,454.00					-267.00	
		1000. BIOMARIN PHARMACEUTICAL INC COM IS					06/22/2009	07/21/2009
		PROPERTY TYPE: SECURITIES						
13,980.00		14,857.00					-877.00	
		200. CORINTHIAN COLLEGES INC COM STK					04/02/2009	07/21/2009
		PROPERTY TYPE: SECURITIES						
3,032.00		3,984.00					-952.00	
		499999.83 FNMA POOL #995018 5.5% 06-01-2					04/01/2009	07/21/2009
		PROPERTY TYPE: SECURITIES						
519,160.00		519,922.00					-762.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					04/02/2009	07/21/2009
12,511.00		9,843.00					2,668.00	
		100. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					04/02/2009	07/21/2009
4,144.00		3,281.00					863.00	
		300. NETFLIX INC COM STK PROPERTY TYPE: SECURITIES					06/10/2009	07/21/2009
13,230.00		11,448.00					1,782.00	
		500. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					07/16/2009	07/21/2009
3,757.00		3,773.00					-16.00	
		800. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					07/16/2009	07/21/2009
5,993.00		6,036.00					-43.00	
		1000. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					07/16/2009	07/21/2009
7,511.00		6,089.00					1,422.00	
		200. SANDERSON FARMS INC COM PROPERTY TYPE: SECURITIES					06/02/2009	07/21/2009
8,249.00		9,151.00					-902.00	
		200. SANDERSON FARMS INC COM PROPERTY TYPE: SECURITIES					06/10/2009	07/21/2009
8,244.00		9,512.00					-1,268.00	
		100. SILGAN HLDGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	07/21/2009
5,013.00		5,036.00					-23.00	
		100. SYNAPTICS INC COM PROPERTY TYPE: SECURITIES					05/06/2009	07/21/2009
3,448.00		3,058.00					390.00	
		200. BIOMARIN PHARMACEUTICAL INC COM ISI PROPERTY TYPE: SECURITIES					06/18/2009	07/22/2009
2,822.00		2,970.00					-148.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		400. LIFE TECHNOLOGIES CORP COM STK					03/24/2009	07/22/2009
		PROPERTY TYPE: SECURITIES						
16,714.00		12,896.00					3,818.00	
		500. LIFE TECHNOLOGIES CORP COM STK					04/02/2009	07/22/2009
		PROPERTY TYPE: SECURITIES						
20,926.00		16,177.00					4,749.00	
		2900. ON SEMICONDUCTOR CORP COM					05/01/2009	07/22/2009
		PROPERTY TYPE: SECURITIES						
22,276.00		15,347.00					6,929.00	
		1211. RESEARCH IN MOTION LTD					06/22/2009	07/22/2009
		PROPERTY TYPE: SECURITIES						
89,848.00		81,402.00					8,446.00	
		100. SANDERSON FARMS INC COM					05/28/2009	07/22/2009
		PROPERTY TYPE: SECURITIES						
4,080.00		4,465.00					-385.00	
		200. SANDERSON FARMS INC COM					06/02/2009	07/22/2009
		PROPERTY TYPE: SECURITIES						
8,211.00		9,040.00					-829.00	
		200. SANDERSON FARMS INC COM					06/02/2009	07/22/2009
		PROPERTY TYPE: SECURITIES						
8,238.00		9,151.00					-913.00	
		100. SYNAPTICS INC COM					05/06/2009	07/22/2009
		PROPERTY TYPE: SECURITIES						
3,422.00		3,058.00					364.00	
		200. BAXTER INTL INC					03/25/2009	07/23/2009
		PROPERTY TYPE: SECURITIES						
10,816.00		10,012.00					804.00	
		200. BAXTER INTL INC					03/25/2009	07/23/2009
		PROPERTY TYPE: SECURITIES						
10,828.00		10,012.00					816.00	
		200. BIOMARIN PHARMACEUTICAL INC COM ISI					05/20/2009	07/23/2009
		PROPERTY TYPE: SECURITIES						
2,799.00		2,966.00					-167.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3800. BIOMARIN PHARMACEUTICAL INC COM IS PROPERTY TYPE: SECURITIES					06/23/2009	07/23/2009
53,532.00		54,205.00					-673.00	
		700. BIOMARIN PHARMACEUTICAL INC COM ISI PROPERTY TYPE: SECURITIES					06/23/2009	07/23/2009
9,809.00		10,319.00					-510.00	
		300. CORINTHIAN COLLEGES INC COM STK PROPERTY TYPE: SECURITIES					04/02/2009	07/23/2009
4,845.00		5,976.00					-1,131.00	
		500. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES					07/16/2009	07/23/2009
8,837.00		7,913.00					924.00	
		6400. MCDONALDS CORP PROPERTY TYPE: SECURITIES					03/25/2009	07/23/2009
358,171.00		346,067.00					12,104.00	
		200. MCDONALDS CORP PROPERTY TYPE: SECURITIES					03/24/2009	07/23/2009
11,236.00		10,696.00					540.00	
		2600. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					04/17/2009	07/23/2009
19,982.00		13,136.00					6,846.00	
		300. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					04/14/2009	07/23/2009
2,313.00		1,490.00					823.00	
		800. SAIC INC COM STK USD0.0001 PROPERTY TYPE: SECURITIES					03/25/2009	07/23/2009
14,332.00		14,183.00					149.00	
		100. SANDERSON FARMS INC COM PROPERTY TYPE: SECURITIES					05/28/2009	07/23/2009
4,061.00		4,465.00					-404.00	
		400. SANDERSON FARMS INC COM PROPERTY TYPE: SECURITIES					05/28/2009	07/23/2009
16,190.00		17,859.00					-1,669.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. SYNAPTICS INC COM PROPERTY TYPE: SECURITIES					05/06/2009	07/23/2009
3,390.00		3,058.00					332.00	
		600. ADR VESTAS WIND SYS A/S UTD KINGDOM PROPERTY TYPE: SECURITIES					04/29/2009	07/23/2009
14,168.00		12,689.00					1,479.00	
		1700. AK STL HLDG CORP COM STK PAR $0.01 PROPERTY TYPE: SECURITIES					07/16/2009	07/24/2009
32,182.00		32,256.00					-74.00	
		800. AK STL HLDG CORP COM STK PAR $0.01 PROPERTY TYPE: SECURITIES					06/16/2009	07/24/2009
15,112.00		15,015.00					97.00	
		1400. AK STL HLDG CORP COM STK PAR $0.01 PROPERTY TYPE: SECURITIES					06/25/2009	07/24/2009
26,584.00		26,003.00					581.00	
		500. AK STL HLDG CORP COM STK PAR $0.01 PROPERTY TYPE: SECURITIES					06/25/2009	07/24/2009
9,432.00		9,232.00					200.00	
		300. BAXTER INTL INC PROPERTY TYPE: SECURITIES					03/25/2009	07/24/2009
16,170.00		15,017.00					1,153.00	
		2200. BIOMARIN PHARMACEUTICAL INC COM IS PROPERTY TYPE: SECURITIES					06/03/2009	07/24/2009
31,543.00		30,797.00					746.00	
		200. COOPER TIRE & RUBBER CO COM, NO PAR PROPERTY TYPE: SECURITIES					07/16/2009	07/24/2009
2,663.00		2,436.00					227.00	
		100. COOPER TIRE & RUBBER CO COM, NO PAR PROPERTY TYPE: SECURITIES					07/16/2009	07/24/2009
1,338.00		1,218.00					120.00	
		400. CORINTHIAN COLLEGES INC COM STK PROPERTY TYPE: SECURITIES					04/02/2009	07/24/2009
6,373.00		7,896.00					-1,523.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. CORINTHIAN COLLEGES INC COM STK PROPERTY TYPE: SECURITIES					04/02/2009	07/24/2009
4,782.00		5,976.00					-1,194.00	
		2300. ITT EDL SVCS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	07/24/2009
226,848.00		277,462.00					-50,614.00	
		200. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/11/2009	07/24/2009
3,503.00		3,114.00					389.00	
		2900. MCDONALDS CORP PROPERTY TYPE: SECURITIES					03/24/2009	07/24/2009
162,393.00		155,092.00					7,301.00	
		1800. MCDONALDS CORP PROPERTY TYPE: SECURITIES					03/24/2009	07/24/2009
100,777.00		96,264.00					4,513.00	
		5200. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					04/20/2009	07/24/2009
38,939.00		25,825.00					13,114.00	
		800. SAIC INC COM STK USD0.0001 PROPERTY TYPE: SECURITIES					03/25/2009	07/24/2009
14,327.00		14,117.00					210.00	
		100. SANDERSON FARMS INC COM PROPERTY TYPE: SECURITIES					05/28/2009	07/24/2009
4,082.00		4,465.00					-383.00	
		300. SANDERSON FARMS INC COM PROPERTY TYPE: SECURITIES					05/28/2009	07/24/2009
12,276.00		13,394.00					-1,118.00	
		273. ADR VESTAS WIND SYS A/S UTD KINGDOM PROPERTY TYPE: SECURITIES					04/29/2009	07/24/2009
6,494.00		5,774.00					720.00	
		1800. AK STL HLDG CORP COM STK PAR $0.01 PROPERTY TYPE: SECURITIES					06/25/2009	07/27/2009
34,575.00		33,156.00					1,419.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. BIOMARIN PHARMACEUTICAL INC COM ISI					06/08/2009	07/27/2009
		PROPERTY TYPE: SECURITIES						
10,553.00		9,723.00					830.00	
		200. COOPER TIRE & RUBBER CO COM, NO PAR					06/02/2009	07/27/2009
		PROPERTY TYPE: SECURITIES						
2,692.00		2,214.00					478.00	
		400. CORINTHIAN COLLEGES INC COM STK					03/24/2009	07/27/2009
		PROPERTY TYPE: SECURITIES						
6,145.00		7,824.00					-1,679.00	
		300. CORINTHIAN COLLEGES INC COM STK					03/24/2009	07/27/2009
		PROPERTY TYPE: SECURITIES						
4,638.00		5,868.00					-1,230.00	
		131137.03 FNMA POOL #735141 5.5% 01-01-2					04/07/2009	07/27/2009
		PROPERTY TYPE: SECURITIES						
131,137.00		136,751.00					-5,614.00	
		309153.39 FNMA POOL #995018 5.5% 06-01-2					04/01/2009	07/27/2009
		PROPERTY TYPE: SECURITIES						
309,153.00		321,471.00					-12,318.00	
		193454.87 FNMA POOL #995023 5.5% 08-01-2					04/01/2009	07/27/2009
		PROPERTY TYPE: SECURITIES						
193,455.00		201,344.00					-7,889.00	
		700. ITT EDL SVCS INC COM					03/25/2009	07/27/2009
		PROPERTY TYPE: SECURITIES						
66,952.00		84,445.00					-17,493.00	
		1100. ITT EDL SVCS INC COM					03/25/2009	07/27/2009
		PROPERTY TYPE: SECURITIES						
104,709.00		132,699.00					-27,990.00	
		300. KROGER CO					03/25/2009	07/27/2009
		PROPERTY TYPE: SECURITIES						
6,338.00		6,441.00					-103.00	
		500. MKS INSTRS INC COM					07/16/2009	07/27/2009
		PROPERTY TYPE: SECURITIES						
9,675.00		8,413.00					1,262.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		600. MKS INSTRS INC COM PROPERTY TYPE: SECURITIES					07/14/2009	07/27/2009
11,530.00		9,710.00					1,820.00	
		600. MCDONALDS CORP PROPERTY TYPE: SECURITIES					03/24/2009	07/27/2009
33,535.00		32,088.00					1,447.00	
		1700. MCDONALDS CORP PROPERTY TYPE: SECURITIES					03/24/2009	07/27/2009
94,870.00		90,916.00					3,954.00	
		600. MCDONALDS CORP PROPERTY TYPE: SECURITIES					03/24/2009	07/27/2009
33,545.00		32,088.00					1,457.00	
		1800. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					04/20/2009	07/27/2009
13,431.00		8,908.00					4,523.00	
		500. SAIC INC COM STK USD0.0001 PROPERTY TYPE: SECURITIES					03/24/2009	07/27/2009
8,981.00		8,700.00					281.00	
		700. SANDERSON FARMS INC COM PROPERTY TYPE: SECURITIES					05/29/2009	07/27/2009
27,864.00		31,048.00					-3,184.00	
		1300. AK STL HLDG CORP COM STK PAR $0.01 PROPERTY TYPE: SECURITIES					06/24/2009	07/28/2009
24,431.00		23,889.00					542.00	
		400. AK STL HLDG CORP COM STK PAR $0.01 PROPERTY TYPE: SECURITIES					06/24/2009	07/28/2009
7,601.00		7,363.00					238.00	
		810. ANDERSONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	07/28/2009
26,468.00		11,327.00					15,141.00	
		1200. COMMSCOPE INC COM PROPERTY TYPE: SECURITIES					06/25/2009	07/28/2009
31,581.00		30,013.00					1,568.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. COMMSCOPE INC COM PROPERTY TYPE: SECURITIES					06/25/2009	07/28/2009
7,897.00		7,503.00					394.00	
		400. CORINTHIAN COLLEGES INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	07/28/2009
6,170.00		7,824.00					-1,654.00	
		200. CORINTHIAN COLLEGES INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	07/28/2009
3,101.00		3,912.00					-811.00	
		200. CRACKER BARREL OLD CTRY STORE INC C PROPERTY TYPE: SECURITIES					05/26/2009	07/28/2009
5,975.00		6,315.00					-340.00	
		700. ITT EDL SVCS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	07/28/2009
67,760.00		84,445.00					-16,685.00	
		700. ITT EDL SVCS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	07/28/2009
67,862.00		84,445.00					-16,583.00	
		500. KROGER CO PROPERTY TYPE: SECURITIES					03/25/2009	07/28/2009
10,579.00		10,591.00					-12.00	
		1700. MCDONALDS CORP PROPERTY TYPE: SECURITIES					03/24/2009	07/28/2009
95,603.00		90,916.00					4,687.00	
		1000. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					04/20/2009	07/28/2009
7,374.00		4,949.00					2,425.00	
		1600. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					04/23/2009	07/28/2009
11,746.00		7,915.00					3,831.00	
		400. SAIC INC COM STK USD0.0001 PROPERTY TYPE: SECURITIES					03/24/2009	07/28/2009
7,239.00		6,960.00					279.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. SAIC INC COM STK USD0.0001					03/24/2009	07/28/2009
		PROPERTY TYPE: SECURITIES						
3,629.00		3,480.00					149.00	
		300. SANDERSON FARMS INC COM					05/27/2009	07/28/2009
		PROPERTY TYPE: SECURITIES						
11,955.00		12,537.00					-582.00	
		1800. AK STL HLDG CORP COM STK PAR $0.01					06/15/2009	07/29/2009
		PROPERTY TYPE: SECURITIES						
32,605.00		32,887.00					-282.00	
		1100. COMMSCOPE INC COM					06/25/2009	07/29/2009
		PROPERTY TYPE: SECURITIES						
28,329.00		27,436.00					893.00	
		100. COOPER TIRE & RUBBER CO COM, NO PAR					06/03/2009	07/29/2009
		PROPERTY TYPE: SECURITIES						
1,349.00		1,085.00					264.00	
		300. CORINTHIAN COLLEGES INC COM STK					03/24/2009	07/29/2009
		PROPERTY TYPE: SECURITIES						
4,643.00		5,868.00					-1,225.00	
		100. CORINTHIAN COLLEGES INC COM STK					03/24/2009	07/29/2009
		PROPERTY TYPE: SECURITIES						
1,552.00		1,956.00					-404.00	
		100. CRACKER BARREL OLD CTRY STORE INC C					05/22/2009	07/29/2009
		PROPERTY TYPE: SECURITIES						
2,948.00		2,909.00					39.00	
		1930. EDWARDS LIFESCIENCES CORP					04/30/2009	07/29/2009
		PROPERTY TYPE: SECURITIES						
128,959.00		123,607.00					5,352.00	
		1400. ITT EDL SVCS INC COM					03/25/2009	07/29/2009
		PROPERTY TYPE: SECURITIES						
135,564.00		168,890.00					-33,326.00	
		2600. ON SEMICONDUCTOR CORP COM					04/23/2009	07/29/2009
		PROPERTY TYPE: SECURITIES						
18,838.00		12,838.00					6,000.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	•
		400. SAIC INC COM STK USD0.0001 PROPERTY TYPE: SECURITIES					03/24/2009	07/29/2009
7,257.00		6,960.00					297.00	
		240000. SYBASE INC SUB NT CONV 1.75% DUE PROPERTY TYPE: SECURITIES					03/31/2009	07/29/2009
343,680.00		306,000.00					37,680.00	
		1700. AK STL HLDG CORP COM STK PAR $0.01 PROPERTY TYPE: SECURITIES					06/23/2009	07/30/2009
31,692.00		30,919.00					773.00	
		400. BUCKLE INC COM PROPERTY TYPE: SECURITIES					07/20/2009	07/30/2009
12,379.00		12,746.00					-367.00	
		400. BUCKLE INC COM PROPERTY TYPE: SECURITIES					07/20/2009	07/30/2009
12,374.00		12,746.00					-372.00	
		1100. COMMSCOPE INC COM PROPERTY TYPE: SECURITIES					06/24/2009	07/30/2009
27,475.00		27,342.00					133.00	
		2000. COMMSCOPE INC COM PROPERTY TYPE: SECURITIES					07/06/2009	07/30/2009
49,904.00		49,481.00					423.00	
		500. COOPER TIRE & RUBBER CO COM, NO PAR PROPERTY TYPE: SECURITIES					06/03/2009	07/30/2009
7,167.00		5,400.00					1,767.00	
		300. CORINTHIAN COLLEGES INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	07/30/2009
4,694.00		5,868.00					-1,174.00	
		1400. ITT EDL SVCS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	07/30/2009
136,237.00		167,116.00					-30,879.00	
		200. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/29/2009	07/30/2009
3,495.00		3,094.00					401.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. ICONIX BRAND GROUP INC COM					06/12/2009	07/30/2009
		PROPERTY TYPE: SECURITIES						
3,498.00		3,080.00					418.00	
		2900. ON SEMICONDUCTOR CORP COM					04/28/2009	07/30/2009
		PROPERTY TYPE: SECURITIES						
20,726.00		13,984.00					6,742.00	
		400. SAIC INC COM STK USD0.0001					03/24/2009	07/30/2009
		PROPERTY TYPE: SECURITIES						
7,374.00		6,960.00					414.00	
		300. SAIC INC COM STK USD0.0001					03/24/2009	07/30/2009
		PROPERTY TYPE: SECURITIES						
5,523.00		5,220.00					303.00	
		10000. SYBASE INC SUB NT CONV 1.75% DUE					03/31/2009	07/30/2009
		PROPERTY TYPE: SECURITIES						
14,613.00		12,750.00					1,863.00	
		2400. SYMANTEC CORP					07/24/2009	07/30/2009
		PROPERTY TYPE: SECURITIES						
35,755.00		41,520.00					-5,765.00	
		800. SYMANTEC CORP					07/24/2009	07/30/2009
		PROPERTY TYPE: SECURITIES						
11,923.00		13,977.00					-2,054.00	
		600. TJX COS INC NEW					06/02/2009	07/30/2009
		PROPERTY TYPE: SECURITIES						
22,007.00		18,444.00					3,563.00	
		200. TJX COS INC NEW					06/02/2009	07/30/2009
		PROPERTY TYPE: SECURITIES						
7,328.00		6,142.00					1,186.00	
		1118. TEVA PHARMACEUTICALS INDS LTD ADR					03/25/2009	07/30/2009
		PROPERTY TYPE: SECURITIES						
59,487.00		51,172.00					8,315.00	
		3442. ADR VESTAS WIND SYS A/S UTD KINGDO					04/29/2009	07/30/2009
		PROPERTY TYPE: SECURITIES						
77,786.00		72,794.00					4,992.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. YAHOO INC					06/01/2009	07/30/2009
		PROPERTY TYPE: SECURITIES						
10,035.00		11,559.00					-1,524.00	
		8300. YAHOO INC					06/05/2009	07/30/2009
		PROPERTY TYPE: SECURITIES						
120,425.00		137,747.00					-17,322.00	
		700. YAHOO INC					06/01/2009	07/30/2009
		PROPERTY TYPE: SECURITIES						
9,987.00		11,559.00					-1,572.00	
		1500. AK STL HLDG CORP COM STK PAR $0.01					06/23/2009	07/31/2009
		PROPERTY TYPE: SECURITIES						
28,619.00		25,703.00					2,916.00	
		1940. ANDERSONS INC COM					03/25/2009	07/31/2009
		PROPERTY TYPE: SECURITIES						
61,963.00		27,130.00					34,833.00	
		700. BUCKLE INC COM					07/17/2009	07/31/2009
		PROPERTY TYPE: SECURITIES						
21,789.00		21,717.00					72.00	
		300. BUCKLE INC COM					07/20/2009	07/31/2009
		PROPERTY TYPE: SECURITIES						
9,310.00		9,531.00					-221.00	
		900. COMMSCOPE INC COM					07/14/2009	07/31/2009
		PROPERTY TYPE: SECURITIES						
22,946.00		21,829.00					1,117.00	
		200. CORINTHIAN COLLEGES INC COM STK					03/24/2009	07/31/2009
		PROPERTY TYPE: SECURITIES						
3,105.00		3,912.00					-807.00	
		100. HURON CONSULTING GROUP INC COM STK					06/24/2009	07/31/2009
		PROPERTY TYPE: SECURITIES						
1,905.00		4,864.00					-2,959.00	
		1000. ITT EDL SVCS INC COM					03/24/2009	07/31/2009
		PROPERTY TYPE: SECURITIES						
98,125.00		116,200.00					-18,075.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. ICONIX BRAND GROUP INC COM					06/12/2009	07/31/2009
		PROPERTY TYPE: SECURITIES						
3,495.00		3,052.00					443.00	
		400. ICONIX BRAND GROUP INC COM					06/04/2009	07/31/2009
		PROPERTY TYPE: SECURITIES						
6,966.00		6,048.00					918.00	
		2500. ON SEMICONDUCTOR CORP COM					04/13/2009	07/31/2009
		PROPERTY TYPE: SECURITIES						
18,046.00		11,929.00					6,117.00	
		700000. PVTPL ROCHE HLDGS INC GTD NT 144					07/08/2009	07/31/2009
		PROPERTY TYPE: SECURITIES						
751,855.00		746,031.00					5,824.00	
		300. SAIC INC COM STK USD0.0001					03/24/2009	07/31/2009
		PROPERTY TYPE: SECURITIES						
5,464.00		5,220.00					244.00	
		800. SYMANTEC CORP					07/29/2009	07/31/2009
		PROPERTY TYPE: SECURITIES						
11,766.00		13,771.00					-2,005.00	
		2400. SYMANTEC CORP					07/29/2009	07/31/2009
		PROPERTY TYPE: SECURITIES						
36,064.00		41,330.00					-5,266.00	
		200. TJX COS INC NEW					06/01/2009	07/31/2009
		PROPERTY TYPE: SECURITIES						
7,300.00		6,136.00					1,164.00	
		9700. YAHOO INC					07/16/2009	07/31/2009
		PROPERTY TYPE: SECURITIES						
140,162.00		157,522.00					-17,360.00	
		1147. ADR BG PLC ADR FINAL INSTMT NEW					04/02/2009	08/03/2009
		PROPERTY TYPE: SECURITIES						
100,360.00		91,205.00					9,155.00	
		800. BUCKLE INC COM					03/25/2009	08/03/2009
		PROPERTY TYPE: SECURITIES						
25,041.00		24,358.00					683.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		360. CAPITOL FED FINL COM ISIN #US14057C PROPERTY TYPE: SECURITIES					04/30/2009	08/03/2009
13,123.00		14,200.00					-1,077.00	
		700. COMMSCOPE INC COM PROPERTY TYPE: SECURITIES					06/15/2009	08/03/2009
18,086.00		16,917.00					1,169.00	
		300. COOPER TIRE & RUBBER CO COM, NO PAR PROPERTY TYPE: SECURITIES					05/27/2009	08/03/2009
4,485.00		3,219.00					1,266.00	
		400. CORINTHIAN COLLEGES INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	08/03/2009
6,187.00		7,824.00					-1,637.00	
		1523. ADR E ON AG SPONSORED ADR PROPERTY TYPE: SECURITIES					03/25/2009	08/03/2009
58,572.00		44,799.00					13,773.00	
		1200. HURON CONSULTING GROUP INC COM STK PROPERTY TYPE: SECURITIES					07/02/2009	08/03/2009
15,994.00		56,669.00					-40,675.00	
		200. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/04/2009	08/03/2009
3,596.00		3,024.00					572.00	
		1344. ITAU UNIBANCO HOLDINGS S.A REPSTG PROPERTY TYPE: SECURITIES					04/02/2009	08/03/2009
24,702.00		16,539.00					8,163.00	
		500. SAIC INC COM STK USD0.0001 PROPERTY TYPE: SECURITIES					03/24/2009	08/03/2009
8,939.00		8,700.00					239.00	
		6600. SYMANTEC CORP PROPERTY TYPE: SECURITIES					07/28/2009	08/03/2009
99,323.00		113,496.00					-14,173.00	
		400. TJX COS INC NEW PROPERTY TYPE: SECURITIES					06/01/2009	08/03/2009
14,594.00		12,273.00					2,321.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	•
		1643. ADR VEOLIA ENVIRONNEMENT SPONSORED PROPERTY TYPE: SECURITIES					03/25/2009	08/03/2009
56,170.00		38,650.00					17,520.00	
		8300. YAHOO INC PROPERTY TYPE: SECURITIES					07/01/2009	08/03/2009
119,269.00		129,292.00					-10,023.00	
		500. BUCKLE INC COM PROPERTY TYPE: SECURITIES					07/13/2009	08/04/2009
15,611.00		15,087.00					524.00	
		900. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES					03/24/2009	08/04/2009
53,294.00		46,629.00					6,665.00	
		200. COMMSCOPE INC COM PROPERTY TYPE: SECURITIES					06/15/2009	08/04/2009
5,262.00		4,833.00					429.00	
		900. COMMSCOPE INC COM PROPERTY TYPE: SECURITIES					07/10/2009	08/04/2009
23,726.00		21,528.00					2,198.00	
		300. COOPER TIRE & RUBBER CO COM, NO PAR PROPERTY TYPE: SECURITIES					05/27/2009	08/04/2009
4,594.00		3,212.00					1,382.00	
		500. CORINTHIAN COLLEGES INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	08/04/2009
7,804.00		9,780.00					-1,976.00	
		800. COVANCE INC PROPERTY TYPE: SECURITIES					07/27/2009	08/04/2009
45,006.00		37,999.00					7,007.00	
		400. HURON CONSULTING GROUP INC COM STK PROPERTY TYPE: SECURITIES					07/16/2009	08/04/2009
5,663.00		17,931.00					-12,268.00	
		300. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/04/2009	08/04/2009
5,251.00		4,512.00					739.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		325000. INVITROGEN CORP SR NT CONV 2% DU					04/08/2009	08/04/2009
		PROPERTY TYPE: SECURITIES						
444,468.00		359,938.00					84,530.00	
		400. SAIC INC COM STK USD0.0001					03/24/2009	08/04/2009
		PROPERTY TYPE: SECURITIES						
7,155.00		6,960.00					195.00	
		5900. SYMANTEC CORP					07/28/2009	08/04/2009
		PROPERTY TYPE: SECURITIES						
91,194.00		101,458.00					-10,264.00	
		2400. YAHOO INC					07/02/2009	08/04/2009
		PROPERTY TYPE: SECURITIES						
34,780.00		36,147.00					-1,367.00	
		2800. YAHOO INC					07/02/2009	08/04/2009
		PROPERTY TYPE: SECURITIES						
40,559.00		42,451.00					-1,892.00	
		1000. BUCKLE INC COM					07/08/2009	08/05/2009
		PROPERTY TYPE: SECURITIES						
31,048.00		30,144.00					904.00	
		500. CHURCH & DWIGHT INC					03/24/2009	08/05/2009
		PROPERTY TYPE: SECURITIES						
29,109.00		25,905.00					3,204.00	
		700. CHURCH & DWIGHT INC					03/24/2009	08/05/2009
		PROPERTY TYPE: SECURITIES						
40,931.00		36,267.00					4,664.00	
		300. COMMSCOPE INC COM					06/22/2009	08/05/2009
		PROPERTY TYPE: SECURITIES						
7,720.00		6,736.00					984.00	
		1100. COMMSCOPE INC COM					06/23/2009	08/05/2009
		PROPERTY TYPE: SECURITIES						
28,147.00		25,792.00					2,355.00	
		300. COOPER TIRE & RUBBER CO COM, NO PAR					05/27/2009	08/05/2009
		PROPERTY TYPE: SECURITIES						
4,656.00		3,206.00					1,450.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. CORINTHIAN COLLEGES INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	08/05/2009
3,145.00		3,912.00					-767.00	
		1400. COVANCE INC PROPERTY TYPE: SECURITIES					07/23/2009	08/05/2009
77,166.00		53,384.00					23,782.00	
		900. GILEAD SCIENCES INC PROPERTY TYPE: SECURITIES					03/24/2009	08/05/2009
42,388.00		40,140.00					2,248.00	
		2500. GILEAD SCIENCES INC PROPERTY TYPE: SECURITIES					03/24/2009	08/05/2009
117,339.00		111,500.00					5,839.00	
		300. SAIC INC COM STK USD0.0001 PROPERTY TYPE: SECURITIES					03/24/2009	08/05/2009
5,299.00		5,220.00					79.00	
		3900. SYMANTEC CORP PROPERTY TYPE: SECURITIES					07/28/2009	08/05/2009
59,154.00		67,006.00					-7,852.00	
		772. ADR VEOLIA ENVIRONNEMENT SPONSORED PROPERTY TYPE: SECURITIES					03/25/2009	08/05/2009
27,062.00		18,160.00					8,902.00	
		500000. FNMA 30 YR PASS-THROUGHS 5.5 30 PROPERTY TYPE: SECURITIES					07/21/2009	08/06/2009
515,117.00		518,281.00					-3,164.00	
		500000. FNMA 30 YEAR PASS-THROUGHS 6% 30 PROPERTY TYPE: SECURITIES					07/08/2009	08/06/2009
522,148.00		522,930.00					-782.00	
		1700. BRINKER INTL INC PROPERTY TYPE: SECURITIES					07/16/2009	08/06/2009
25,796.00		28,884.00					-3,088.00	
		3300. BRINKER INTL INC PROPERTY TYPE: SECURITIES					07/16/2009	08/06/2009
50,775.00		56,725.00					-5,950.00	

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		1700. BUCKLE INC COM PROPERTY TYPE: SECURITIES					07/09/2009	08/06/2009
45,488.00		49,854.00					-4,366.00	
		1200. BUCKLE INC COM PROPERTY TYPE: SECURITIES					07/10/2009	08/06/2009
31,530.00		36,031.00					-4,501.00	
		300. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES					03/24/2009	08/06/2009
17,300.00		15,543.00					1,757.00	
		300. COMMSCOPE INC COM PROPERTY TYPE: SECURITIES					05/21/2009	08/06/2009
7,689.00		6,600.00					1,089.00	
		200. COOPER TIRE & RUBBER CO COM, NO PAR PROPERTY TYPE: SECURITIES					05/27/2009	08/06/2009
3,029.00		2,137.00					892.00	
		100. CORINTHIAN COLLEGES INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	08/06/2009
1,573.00		1,956.00					-383.00	
		200. CORINTHIAN COLLEGES INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	08/06/2009
3,151.00		3,912.00					-761.00	
		2000000. FHLMC NT 5.5 08-23-2017 PROPERTY TYPE: SECURITIES					04/02/2009	08/06/2009
2229470.00		2292650.00					-63,180.00	
		1000000.04 FNMA POOL #934433 6% 09-01-20 PROPERTY TYPE: SECURITIES					07/08/2009	08/06/2009
1044453.00		1045859.00					-1,406.00	
		1000000.04 FNMA POOL #934433 6% 09-01-20 PROPERTY TYPE: SECURITIES					07/08/2009	08/06/2009
1044453.00		1045859.00					-1,406.00	
		500000.2 FNMA POOL #AA1821 6% 01-01-2039 PROPERTY TYPE: SECURITIES					07/08/2009	08/06/2009
522,227.00		522,891.00					-664.00	

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		3200. GILEAD SCIENCES INC PROPERTY TYPE: SECURITIES					03/24/2009	08/06/2009
146,223.00		142,720.00					3,503.00	
		710000. PFIZER INC NT DUE 03-15-2011 REG PROPERTY TYPE: SECURITIES					06/05/2009	08/06/2009
731,165.00		732,010.00					-845.00	
		700. SAIC INC COM STK USD0.0001 PROPERTY TYPE: SECURITIES					03/24/2009	08/06/2009
12,203.00		12,180.00					23.00	
		3900. SYMANTEC CORP PROPERTY TYPE: SECURITIES					07/27/2009	08/06/2009
59,184.00		66,898.00					-7,714.00	
		3400. TJX COS INC NEW PROPERTY TYPE: SECURITIES					06/12/2009	08/06/2009
119,717.00		102,793.00					16,924.00	
		2700. BRINKER INTL INC PROPERTY TYPE: SECURITIES					05/22/2009	08/07/2009
40,620.00		44,432.00					-3,812.00	
		300. COOPER TIRE & RUBBER CO COM, NO PAR PROPERTY TYPE: SECURITIES					05/26/2009	08/07/2009
4,238.00		3,196.00					1,042.00	
		600. COOPER TIRE & RUBBER CO COM, NO PAR PROPERTY TYPE: SECURITIES					05/28/2009	08/07/2009
8,808.00		6,371.00					2,437.00	
		200. COOPER TIRE & RUBBER CO COM, NO PAR PROPERTY TYPE: SECURITIES					05/29/2009	08/07/2009
2,836.00		2,115.00					721.00	
		100. CORINTHIAN COLLEGES INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	08/07/2009
1,592.00		1,956.00					-364.00	
		3600. GILEAD SCIENCES INC PROPERTY TYPE: SECURITIES					03/25/2009	08/07/2009
165,639.00		160,067.00					5,572.00	

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		200. ICONIX BRAND GROUP INC COM					06/03/2009	08/07/2009
		PROPERTY TYPE: SECURITIES						
3,496.00		3,000.00					496.00	
		500. SAIC INC COM STK USD0.0001					03/24/2009	08/07/2009
		PROPERTY TYPE: SECURITIES						
8,766.00		8,700.00					66.00	
		2000. SYMANTEC CORP					07/22/2009	08/07/2009
		PROPERTY TYPE: SECURITIES						
31,128.00		33,769.00					-2,641.00	
		4300. SYMANTEC CORP					07/27/2009	08/07/2009
		PROPERTY TYPE: SECURITIES						
66,606.00		72,739.00					-6,133.00	
		500. ADVANCED AUTO PARTS INC					04/01/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
23,073.00		20,260.00					2,813.00	
		800. AFFILIATED COMPUTER SVCS INC CL A					03/25/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
35,851.00		37,657.00					-1,806.00	
		500000. FNMA 30 YEAR PASS-THROUGHS 6% 30					07/08/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
521,934.00		522,891.00					-957.00	
		200. APOLLO GROUP INC CL A					04/06/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
13,559.00		13,955.00					-396.00	
		400. ATHEROS COMMUNICATIONS INC COM					05/05/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
9,602.00		7,169.00					2,433.00	
		200. AUTOZONE INC					05/26/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
29,622.00		32,108.00					-2,486.00	
		200. BAXTER INTL INC					03/25/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
11,039.00		10,012.00					1,027.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		500. BRINKER INTL INC					05/12/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
7,323.00		8,112.00					-789.00	
		1300. BRINKER INTL INC					05/12/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
19,084.00		21,115.00					-2,031.00	
		1700. BRINKER INTL INC					05/12/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
24,866.00		27,502.00					-2,636.00	
		400. CEPHALON INC CON					03/25/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
22,676.00		26,953.00					-4,277.00	
		1225. ADR CHINA LIFE INS CO LTD SPONSORE					04/02/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
79,481.00		65,812.00					13,669.00	
		700. CHURCH & DWIGHT INC					03/24/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
40,070.00		36,267.00					3,803.00	
		400. COLLECTIVE BRANDS INC COM STK					05/08/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
6,329.00		6,171.00					158.00	
		2200. COMCAST CORP NEW-CL A COM CLS'A' U					03/25/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
32,712.00		30,963.00					1,749.00	
		400. COOPER TIRE & RUBBER CO COM, NO PAR					05/29/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
5,714.00		4,099.00					1,615.00	
		300. COVANCE INC					03/25/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
16,509.00		11,224.00					5,285.00	
		1400. CROWN HLDGS INC COM					07/16/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
33,967.00		34,525.00					-558.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		172822.91 DAIMLERCHRYSLER AUTO TR 2008-A					03/31/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
172,823.00		172,810.00					13.00	
		400. DISCOVERY COMMUNICATIONS INC NEW CO					07/15/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
10,146.00		9,423.00					723.00	
		2100. DOLLAR TREE INC COM STK					05/07/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
96,909.00		92,490.00					4,419.00	
		200. EXCO RES INC COM					07/16/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
2,769.00		2,536.00					233.00	
		200. EXPRESS SCRIPTS INC CL A					03/25/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
13,570.00		9,302.00					4,268.00	
		600. FTI CONSULTING INC					05/01/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
27,380.00		33,382.00					-6,002.00	
		1000000.62 FNMA POOL #947751 5.5% DUE 11					07/08/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
1029063.00		1033126.00					-4,063.00	
		234308.98 FNMA POOL #947751 5.5% DUE 11-					07/08/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
241,119.00		242,070.00					-951.00	
		1000000.62 FNMA POOL #947751 5.5% DUE 11					07/08/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
1029063.00		1033126.00					-4,063.00	
		1000000.34 FNMA POOL #993892 5.5% 12-01-					07/08/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
1029063.00		1033125.00					-4,062.00	
		765691.43 FNMA POOL #993892 5.5% 12-01-2					07/08/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
787,944.00		791,055.00					-3,111.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1000000.34 FNMA POOL #993892 5.5% 12-01-					07/08/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
1029063.00		1033125.00					-4,062.00	
		1000000.17 FNMA POOL #994294 5.5% 01-01-					07/10/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
1029063.00		1036875.00					-7,812.00	
		400. FLOWERS FOODS INC					04/07/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
9,773.00		9,555.00					218.00	
		300. FREEPORT MCMORAN C & G CL B COM STK					08/03/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
18,616.00		19,437.00					-821.00	
		1200. GAMESTOP CORP NEW CL A					08/04/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
28,905.00		29,278.00					-373.00	
		3100. GILEAD SCIENCES INC					03/25/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
141,930.00		137,305.00					4,625.00	
		200. GREEN MTN COFFEE ROASTERS					07/31/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
13,597.00		14,218.00					-621.00	
		200. ADR ICON PUB LTD CO					04/17/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
4,679.00		3,702.00					977.00	
		1490. JEFFERIES GROUP INC NEW					03/25/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
33,755.00		21,095.00					12,660.00	
		200. KROGER CO					03/24/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
4,179.00		4,222.00					-43.00	
		5700. LSI LOGIC CORP					07/23/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
28,923.00		31,662.00					-2,739.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					07/27/2009	08/10/2009
9,033.00		8,591.00					442.00	
		200. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/19/2009	08/10/2009
1,969.00		2,438.00					-469.00	
		1300. MAXIM INTEGRATED PRODS INC PROPERTY TYPE: SECURITIES					07/16/2009	08/10/2009
22,561.00		22,227.00					334.00	
		300. NBTY INC PROPERTY TYPE: SECURITIES					07/01/2009	08/10/2009
11,128.00		8,618.00					2,510.00	
		1200. NUANCE COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	08/10/2009
16,962.00		12,574.00					4,388.00	
		1000. O REILLY AUTOMOTIVE INC PROPERTY TYPE: SECURITIES					07/16/2009	08/10/2009
38,174.00		40,554.00					-2,380.00	
		4700. PALM INC NEW COM PROPERTY TYPE: SECURITIES					08/03/2009	08/10/2009
65,227.00		74,349.00					-9,122.00	
		700. PALM INC NEW COM PROPERTY TYPE: SECURITIES					07/31/2009	08/10/2009
9,877.00		11,076.00					-1,199.00	
		300. PALM INC NEW COM PROPERTY TYPE: SECURITIES					07/31/2009	08/10/2009
4,229.00		4,747.00					-518.00	
		100. PAPA JOHNS INTL INC COM PROPERTY TYPE: SECURITIES					05/08/2009	08/10/2009
2,698.00		2,829.00					-131.00	
		100. PROASSURANCE CORP COM PROPERTY TYPE: SECURITIES					04/02/2009	08/10/2009
5,162.00		4,821.00					341.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		600. RALCORP HLDGS INC NEW COM					03/24/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
37,748.00		33,876.00					3,872.00	
		400. SAIC INC COM STK USD0.0001					03/24/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
7,024.00		6,960.00					64.00	
		100. SILICON LABORATORIES INC					07/16/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
4,102.00		3,881.00					221.00	
		100. SILGAN HLDGS INC COM					03/25/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
5,019.00		5,036.00					-17.00	
		1800. STEEL DYNAMICS INC COM					06/11/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
29,816.00		29,262.00					554.00	
		300. TCF FNCL CORP COM					06/01/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
4,530.00		4,324.00					206.00	
		500. TJX COS INC NEW					05/27/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
17,502.00		14,760.00					2,742.00	
		600. TEVA PHARMACEUTICALS INDS LTD ADR					03/25/2009	08/10/2009
		PROPERTY TYPE: SECURITIES						
30,920.00		27,463.00					3,457.00	
		1200. AFFILIATED COMPUTER SVCS INC CL A					03/25/2009	08/11/2009
		PROPERTY TYPE: SECURITIES						
54,211.00		56,485.00					-2,274.00	
		600. AFFILIATED COMPUTER SVCS INC CL A					03/25/2009	08/11/2009
		PROPERTY TYPE: SECURITIES						
27,108.00		28,243.00					-1,135.00	
		2000. BRINKER INTL INC					06/16/2009	08/11/2009
		PROPERTY TYPE: SECURITIES						
28,386.00		32,130.00					-3,744.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES					03/25/2009	08/11/2009
40,133.00		35,102.00					5,031.00	
		100. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES					03/25/2009	08/11/2009
5,750.00		5,015.00					735.00	
		700. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					05/08/2009	08/11/2009
10,552.00		10,800.00					-248.00	
		300. COOPER TIRE & RUBBER CO COM, NO PAR PROPERTY TYPE: SECURITIES					05/22/2009	08/11/2009
4,199.00		3,020.00					1,179.00	
		86478.91 MFO DODGE & COX STOCK FD OPEN E PROPERTY TYPE: SECURITIES					06/25/2009	08/11/2009
7400000.00		5656385.00					1743615.00	
		2300. GILEAD SCIENCES INC PROPERTY TYPE: SECURITIES					03/25/2009	08/11/2009
104,995.00		101,872.00					3,123.00	
		4500. PALM INC NEW COM PROPERTY TYPE: SECURITIES					07/30/2009	08/11/2009
62,486.00		69,619.00					-7,133.00	
		500. SAIC INC COM STK USD0.0001 PROPERTY TYPE: SECURITIES					03/24/2009	08/11/2009
8,780.00		8,700.00					80.00	
		100. SIMS METAL MGMT LTD PROPERTY TYPE: SECURITIES					07/24/2009	08/11/2009
2,188.00		2,301.00					-113.00	
		100. SIMS METAL MGMT LTD PROPERTY TYPE: SECURITIES					07/24/2009	08/11/2009
2,188.00		2,301.00					-113.00	
		4150. ADC TELECOMMUNICATIONS INC COM NEW PROPERTY TYPE: SECURITIES					03/25/2009	08/12/2009
35,467.00		14,197.00					21,270.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		600. AFFILIATED COMPUTER SVCS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	08/12/2009
27,110.00		28,243.00					-1,133.00	
		600. AFFILIATED COMPUTER SVCS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	08/12/2009
27,133.00		28,243.00					-1,110.00	
		500. BRINKER INTL INC PROPERTY TYPE: SECURITIES					05/13/2009	08/12/2009
7,096.00		7,703.00					-607.00	
		2000. BRINKER INTL INC PROPERTY TYPE: SECURITIES					06/16/2009	08/12/2009
28,422.00		31,344.00					-2,922.00	
		700. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES					03/25/2009	08/12/2009
40,383.00		35,102.00					5,281.00	
		700. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					05/08/2009	08/12/2009
10,714.00		10,800.00					-86.00	
		600. COOPER TIRE & RUBBER CO COM, NO PAR PROPERTY TYPE: SECURITIES					05/21/2009	08/12/2009
8,469.00		6,018.00					2,451.00	
		175000. GILEAD SCIENCES INC SR NT CONV . PROPERTY TYPE: SECURITIES					04/03/2009	08/12/2009
224,956.00		227,719.00					-2,763.00	
		300. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/03/2009	08/12/2009
5,244.00		4,500.00					744.00	
		482. ITAU UNIBANCO HOLDINGS S.A REPSTG 5 PROPERTY TYPE: SECURITIES					04/02/2009	08/12/2009
8,979.00		5,932.00					3,047.00	
		400. MKS INSTRS INC COM PROPERTY TYPE: SECURITIES					07/14/2009	08/12/2009
7,436.00		6,199.00					1,237.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		190000. MEDTRONIC INC SR NT CONV 1.625%					04/22/2009	08/12/2009
		PROPERTY TYPE: SECURITIES						
184,538.00		171,281.00					13,257.00	
		5000. PALM INC NEW COM					08/07/2009	08/12/2009
		PROPERTY TYPE: SECURITIES						
66,883.00		75,394.00					-8,511.00	
		600. SAIC INC COM STK USD0.0001					03/24/2009	08/12/2009
		PROPERTY TYPE: SECURITIES						
10,588.00		10,440.00					148.00	
		500. SIMS METAL MGMT LTD					07/27/2009	08/12/2009
		PROPERTY TYPE: SECURITIES						
11,352.00		11,497.00					-145.00	
		900. AFFILIATED COMPUTER SVCS INC CL A					03/25/2009	08/13/2009
		PROPERTY TYPE: SECURITIES						
40,764.00		42,364.00					-1,600.00	
		200000. APOGENT TECHNOLOGIES INC SR DEB					03/31/2009	08/13/2009
		PROPERTY TYPE: SECURITIES						
311,500.00		254,000.00					57,500.00	
		320000. CHES ENERGY CORP SR CONTINGENT C					04/07/2009	08/13/2009
		PROPERTY TYPE: SECURITIES						
264,000.00		224,344.00					39,656.00	
		700. CHURCH & DWIGHT INC					03/25/2009	08/13/2009
		PROPERTY TYPE: SECURITIES						
40,180.00		35,102.00					5,078.00	
		200. COLLECTIVE BRANDS INC COM STK					05/27/2009	08/13/2009
		PROPERTY TYPE: SECURITIES						
2,987.00		3,034.00					-47.00	
		300. COLLECTIVE BRANDS INC COM STK					05/19/2009	08/13/2009
		PROPERTY TYPE: SECURITIES						
4,491.00		4,605.00					-114.00	
		300. COOPER TIRE & RUBBER CO COM, NO PAR					05/22/2009	08/13/2009
		PROPERTY TYPE: SECURITIES						
4,181.00		2,986.00					1,195.00	

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		999999.24 FNMA POOL #889996 5.5% DUE 06-					08/10/2009	08/13/2009
		PROPERTY TYPE: SECURITIES						
1032226.00		1027890.00					4,336.00	
		500. ICONIX BRAND GROUP INC COM					06/03/2009	08/13/2009
		PROPERTY TYPE: SECURITIES						
8,744.00		7,500.00					1,244.00	
		200. ICONIX BRAND GROUP INC COM					06/03/2009	08/13/2009
		PROPERTY TYPE: SECURITIES						
3,498.00		3,000.00					498.00	
		391. ITAU UNIBANCO HOLDINGS S.A REPSTG 5					04/02/2009	08/13/2009
		PROPERTY TYPE: SECURITIES						
7,265.00		4,812.00					2,453.00	
		6684. ITAU UNIBANCO HOLDINGS S.A REPSTG					04/02/2009	08/13/2009
		PROPERTY TYPE: SECURITIES						
123,759.00		82,254.00					41,505.00	
		500. MKS INSTRS INC COM					07/10/2009	08/13/2009
		PROPERTY TYPE: SECURITIES						
9,247.00		7,491.00					1,756.00	
		500. SAIC INC COM STK USD0.0001					03/24/2009	08/13/2009
		PROPERTY TYPE: SECURITIES						
8,803.00		8,700.00					103.00	
		200. SIMS METAL MGMT LTD					07/27/2009	08/13/2009
		PROPERTY TYPE: SECURITIES						
4,510.00		4,598.00					-88.00	
		100. SIMS METAL MGMT LTD					07/27/2009	08/13/2009
		PROPERTY TYPE: SECURITIES						
2,253.00		2,299.00					-46.00	
		400. TCF FNCL CORP COM					05/27/2009	08/13/2009
		PROPERTY TYPE: SECURITIES						
5,741.00		5,714.00					27.00	
		1900. AFFILIATED COMPUTER SVCS INC CL A					03/25/2009	08/14/2009
		PROPERTY TYPE: SECURITIES						
85,133.00		89,435.00					-4,302.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	•
		1400. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES					03/25/2009	08/14/2009
79,667.00		70,204.00					9,463.00	
		200. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					05/27/2009	08/14/2009
2,863.00		3,034.00					-171.00	
		500. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					05/27/2009	08/14/2009
7,182.00		7,523.00					-341.00	
		300. COOPER TIRE & RUBBER CO COM, NO PAR PROPERTY TYPE: SECURITIES					05/13/2009	08/14/2009
4,055.00		2,887.00					1,168.00	
		300. SAIC INC COM STK USD0.0001 PROPERTY TYPE: SECURITIES					03/24/2009	08/14/2009
5,270.00		5,220.00					50.00	
		200. SIMS METAL MGMT LTD PROPERTY TYPE: SECURITIES					07/27/2009	08/14/2009
4,441.00		4,598.00					-157.00	
		500. TCF FNCL CORP COM PROPERTY TYPE: SECURITIES					05/26/2009	08/14/2009
7,027.00		7,139.00					-112.00	
		400. TCF FNCL CORP COM PROPERTY TYPE: SECURITIES					05/27/2009	08/14/2009
5,629.00		5,714.00					-85.00	
		600. AFFILIATED COMPUTER SVCS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	08/17/2009
26,895.00		28,243.00					-1,348.00	
		152541.15 PVTPL CAP AUTO RECEIVABLES AST PROPERTY TYPE: SECURITIES					03/31/2009	08/17/2009
152,541.00		152,064.00					477.00	
		1000. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES					03/25/2009	08/17/2009
57,160.00		50,146.00					7,014.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		500. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					05/26/2009	08/17/2009
6,990.00		7,507.00					-517.00	
		200. COOPER TIRE & RUBBER CO COM, NO PAR PROPERTY TYPE: SECURITIES					05/13/2009	08/17/2009
2,688.00		1,924.00					764.00	
		24090.31 FORD CR AUTO OWNER TR 2008-C AS PROPERTY TYPE: SECURITIES					03/31/2009	08/17/2009
24,090.00		24,051.00					39.00	
		618852.51 PVTPL FORD CR AUTO OWN TR 09-C PROPERTY TYPE: SECURITIES					07/07/2009	08/17/2009
618,853.00		618,853.00						
		300. SAIC INC COM STK USD0.0001 PROPERTY TYPE: SECURITIES					03/24/2009	08/17/2009
5,277.00		5,220.00					57.00	
		700. TCF FNCL CORP COM PROPERTY TYPE: SECURITIES					05/26/2009	08/17/2009
9,425.00		9,995.00					-570.00	
		1300. TCF FNCL CORP COM PROPERTY TYPE: SECURITIES					05/28/2009	08/17/2009
17,478.00		18,447.00					-969.00	
		600. AFFILIATED COMPUTER SVCS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	08/18/2009
26,789.00		28,243.00					-1,454.00	
		300. AFFILIATED COMPUTER SVCS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	08/18/2009
13,342.00		14,121.00					-779.00	
		700. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES					03/25/2009	08/18/2009
39,906.00		35,102.00					4,804.00	
		1300. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					05/27/2009	08/18/2009
18,383.00		19,492.00					-1,109.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. COOPER TIRE & RUBBER CO COM, NO PAR					05/13/2009	08/18/2009
		PROPERTY TYPE: SECURITIES						
4,072.00		2,887.00					1,185.00	
		100. CRACKER BARREL OLD CTRY STORE INC C					05/22/2009	08/18/2009
		PROPERTY TYPE: SECURITIES						
2,654.00		2,909.00					-255.00	
		1400. JEFFERIES GROUP INC NEW					03/25/2009	08/18/2009
		PROPERTY TYPE: SECURITIES						
30,243.00		19,821.00					10,422.00	
		400. KROGER CO					04/07/2009	08/18/2009
		PROPERTY TYPE: SECURITIES						
8,414.00		8,107.00					307.00	
		6400. KROGER CO					04/07/2009	08/18/2009
		PROPERTY TYPE: SECURITIES						
133,728.00		134,346.00					-618.00	
		200. SAIC INC COM STK USD0.0001					03/24/2009	08/18/2009
		PROPERTY TYPE: SECURITIES						
3,540.00		3,480.00					60.00	
		400. SAIC INC COM STK USD0.0001					03/24/2009	08/18/2009
		PROPERTY TYPE: SECURITIES						
7,123.00		6,960.00					163.00	
		200. SIMS METAL MGMT LTD					07/27/2009	08/18/2009
		PROPERTY TYPE: SECURITIES						
4,098.00		4,551.00					-453.00	
		800. TCF FNCL CORP COM					05/28/2009	08/18/2009
		PROPERTY TYPE: SECURITIES						
10,571.00		11,219.00					-648.00	
		500. TCF FNCL CORP COM					05/22/2009	08/18/2009
		PROPERTY TYPE: SECURITIES						
6,601.00		6,941.00					-340.00	
		500. UMB FINL CORP COM STK					04/30/2009	08/18/2009
		PROPERTY TYPE: SECURITIES						
20,084.00		23,360.00					-3,276.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2240. ADC TELECOMMUNICATIONS INC COM NEW					03/25/2009	08/19/2009
		PROPERTY TYPE: SECURITIES						
20,359.00		7,663.00					12,696.00	
		1300. AFFILIATED COMPUTER SVCS INC CL A					03/25/2009	08/19/2009
		PROPERTY TYPE: SECURITIES						
57,725.00		61,192.00					-3,467.00	
		800. CHURCH & DWIGHT INC					03/25/2009	08/19/2009
		PROPERTY TYPE: SECURITIES						
46,156.00		40,117.00					6,039.00	
		700. COLLECTIVE BRANDS INC COM STK					05/29/2009	08/19/2009
		PROPERTY TYPE: SECURITIES						
9,838.00		10,189.00					-351.00	
		100. CRACKER BARREL OLD CTRY STORE INC C					05/22/2009	08/19/2009
		PROPERTY TYPE: SECURITIES						
2,719.00		2,909.00					-190.00	
		6800. ADR NINTENDO LTD					03/25/2009	08/19/2009
		PROPERTY TYPE: SECURITIES						
219,643.00		267,410.00					-47,767.00	
		400. SAIC INC COM STK USD0.0001					03/24/2009	08/19/2009
		PROPERTY TYPE: SECURITIES						
7,169.00		6,960.00					209.00	
		100. SAIC INC COM STK USD0.0001					03/24/2009	08/19/2009
		PROPERTY TYPE: SECURITIES						
1,801.00		1,740.00					61.00	
		500. SIMS METAL MGMT LTD					07/22/2009	08/19/2009
		PROPERTY TYPE: SECURITIES						
10,139.00		11,077.00					-938.00	
		400. TCF FNCL CORP COM					05/22/2009	08/19/2009
		PROPERTY TYPE: SECURITIES						
5,297.00		5,550.00					-253.00	
		300. TCF FNCL CORP COM					05/22/2009	08/19/2009
		PROPERTY TYPE: SECURITIES						
3,996.00		4,163.00					-167.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. AFFILIATED COMPUTER SVCS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	08/20/2009
31,362.00		32,950.00					-1,588.00	
		800. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					05/28/2009	08/20/2009
11,440.00		11,550.00					-110.00	
		200. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					05/28/2009	08/20/2009
2,866.00		2,853.00					13.00	
		79972.87 FRANKLIN AUTO TR 2008-A AUTO LN PROPERTY TYPE: SECURITIES					03/31/2009	08/20/2009
79,973.00		79,596.00					377.00	
		1966. ADR NINTENDO LTD PROPERTY TYPE: SECURITIES					04/02/2009	08/20/2009
63,327.00		77,039.00					-13,712.00	
		200. SAIC INC COM STK USD0.0001 PROPERTY TYPE: SECURITIES					03/24/2009	08/20/2009
3,598.00		3,480.00					118.00	
		1400. SIMS METAL MGMT LTD PROPERTY TYPE: SECURITIES					07/22/2009	08/20/2009
27,665.00		28,431.00					-766.00	
		300. TCF FNCL CORP COM PROPERTY TYPE: SECURITIES					05/22/2009	08/20/2009
3,968.00		4,162.00					-194.00	
		1000. TCF FNCL CORP COM PROPERTY TYPE: SECURITIES					05/21/2009	08/20/2009
13,172.00		13,874.00					-702.00	
		400. AFFILIATED COMPUTER SVCS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	08/21/2009
17,952.00		18,828.00					-876.00	
		1380. ANDERSONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	08/21/2009
38,840.00		19,299.00					19,541.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	.
		200. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					05/14/2009	08/21/2009
2,810.00		2,814.00					-4.00	
		800. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					05/28/2009	08/21/2009
11,395.00		11,294.00					101.00	
		100. CRACKER BARREL OLD CTRY STORE INC C PROPERTY TYPE: SECURITIES					05/22/2009	08/21/2009
2,833.00		2,909.00					-76.00	
		600. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES					08/18/2009	08/21/2009
13,832.00		14,747.00					-915.00	
		2600. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES					08/14/2009	08/21/2009
60,812.00		68,655.00					-7,843.00	
		4200. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES					08/18/2009	08/21/2009
98,332.00		106,540.00					-8,208.00	
		200. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/03/2009	08/21/2009
3,494.00		3,000.00					494.00	
		300. TCF FNCL CORP COM PROPERTY TYPE: SECURITIES					06/16/2009	08/21/2009
4,025.00		4,072.00					-47.00	
		100. TCF FNCL CORP COM PROPERTY TYPE: SECURITIES					06/16/2009	08/21/2009
1,354.00		1,357.00					-3.00	
		400. TCF FNCL CORP COM PROPERTY TYPE: SECURITIES					05/21/2009	08/21/2009
5,360.00		5,549.00					-189.00	
		200. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					05/14/2009	08/24/2009
2,751.00		2,814.00					-63.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		500. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					05/14/2009	08/24/2009
6,920.00		7,036.00					-116.00	
		700. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES					08/04/2009	08/24/2009
15,813.00		17,079.00					-1,266.00	
		3500. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES					08/04/2009	08/24/2009
79,055.00		84,341.00					-5,286.00	
		200. PROASSURANCE CORP COM PROPERTY TYPE: SECURITIES					04/02/2009	08/24/2009
10,725.00		9,643.00					1,082.00	
		1300. TCF FNCL CORP COM PROPERTY TYPE: SECURITIES					07/06/2009	08/24/2009
17,074.00		17,517.00					-443.00	
		.78 TAIWAN SEMICONDUCTOR MFG LT PROPERTY TYPE: SECURITIES					05/04/2009	08/24/2009
8.00		9.00					-1.00	
		1310. ADC TELECOMMUNICATIONS INC COM NEW PROPERTY TYPE: SECURITIES					03/25/2009	08/25/2009
11,855.00		4,482.00					7,373.00	
		600. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					05/21/2009	08/25/2009
8,468.00		8,388.00					80.00	
		46306.52 FNMA POOL #735141 5.5% 01-01-20 PROPERTY TYPE: SECURITIES					04/07/2009	08/25/2009
46,307.00		48,289.00					-1,982.00	
		223396.48 FNMA POOL #995018 5.5% 06-01-2 PROPERTY TYPE: SECURITIES					04/01/2009	08/25/2009
223,396.00		232,297.00					-8,901.00	
		161893.76 FNMA POOL #995023 5.5% 08-01-2 PROPERTY TYPE: SECURITIES					04/01/2009	08/25/2009
161,894.00		168,496.00					-6,602.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/03/2009	08/25/2009
5,260.00		4,500.00					760.00	
		100. PROASSURANCE CORP COM PROPERTY TYPE: SECURITIES					04/02/2009	08/25/2009
5,317.00		4,821.00					496.00	
		100. PROASSURANCE CORP COM PROPERTY TYPE: SECURITIES					04/02/2009	08/25/2009
5,303.00		4,821.00					482.00	
		600. TCF FNCL CORP COM PROPERTY TYPE: SECURITIES					06/25/2009	08/25/2009
7,734.00		7,809.00					-75.00	
		3460. ADC TELECOMMUNICATIONS INC COM NEW PROPERTY TYPE: SECURITIES					03/25/2009	08/26/2009
31,163.00		11,837.00					19,326.00	
		10050. CENTERPOINT ENERGY INC COM PROPERTY TYPE: SECURITIES					04/30/2009	08/26/2009
128,125.00		105,211.00					22,914.00	
		600. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					07/16/2009	08/26/2009
8,485.00		8,324.00					161.00	
		200. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					07/16/2009	08/26/2009
2,813.00		2,757.00					56.00	
		200. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/03/2009	08/26/2009
3,513.00		3,000.00					513.00	
		600. PROASSURANCE CORP COM PROPERTY TYPE: SECURITIES					03/25/2009	08/26/2009
31,645.00		27,766.00					3,879.00	
		300. PROASSURANCE CORP COM PROPERTY TYPE: SECURITIES					04/07/2009	08/26/2009
15,769.00		14,204.00					1,565.00	

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		500. TCF FNCL CORP COM PROPERTY TYPE: SECURITIES					06/24/2009	08/26/2009
6,591.00		6,402.00					189.00	
		.33 ALTISOURCE PORTFOLIO COMM STK PROPERTY TYPE: SECURITIES					07/23/2009	08/26/2009
2.00		4.00					-2.00	
		1000. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					05/13/2009	08/27/2009
15,226.00		13,648.00					1,578.00	
		100. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					05/13/2009	08/27/2009
1,549.00		1,365.00					184.00	
		115971.78 FNMA POOL #935238 6% 05-01-203 PROPERTY TYPE: SECURITIES					08/06/2009	08/27/2009
121,788.00		120,719.00					1,069.00	
		500000.52 FNMA POOL #985199 6% 06-01-203 PROPERTY TYPE: SECURITIES					08/06/2009	08/27/2009
525,079.00		520,391.00					4,688.00	
		500000.54 FNMA POOL #990227 6% 09-01-203 PROPERTY TYPE: SECURITIES					08/10/2009	08/27/2009
525,079.00		519,981.00					5,098.00	
		883928.24 FNMA POOL #992151 6% 10-01-203 PROPERTY TYPE: SECURITIES					08/06/2009	08/27/2009
928,263.00		920,114.00					8,149.00	
		999900.38 FNMA POOL #992151 6% 10-01-203 PROPERTY TYPE: SECURITIES					08/06/2009	08/27/2009
1050052.00		1040834.00					9,218.00	
		300. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/03/2009	08/27/2009
5,249.00		4,500.00					749.00	
		300. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/03/2009	08/27/2009
5,249.00		4,500.00					749.00	

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		700. PROASSURANCE CORP COM PROPERTY TYPE: SECURITIES					03/25/2009	08/27/2009
37,066.00		32,393.00					4,673.00	
		4140. CENTERPOINT ENERGY INC COM PROPERTY TYPE: SECURITIES					03/25/2009	08/28/2009
51,697.00		42,969.00					8,728.00	
		200. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/03/2009	08/28/2009
3,537.00		3,000.00					537.00	
		400. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/03/2009	08/28/2009
7,029.00		6,000.00					1,029.00	
		600. TJX COS INC NEW PROPERTY TYPE: SECURITIES					05/27/2009	08/28/2009
21,905.00		17,588.00					4,317.00	
		1100. TJX COS INC NEW PROPERTY TYPE: SECURITIES					05/27/2009	08/28/2009
40,217.00		32,471.00					7,746.00	
		100. TJX COS INC NEW PROPERTY TYPE: SECURITIES					05/27/2009	08/28/2009
3,691.00		2,952.00					739.00	
		1300. CEPHALON INC CON PROPERTY TYPE: SECURITIES					03/25/2009	08/31/2009
73,958.00		87,598.00					-13,640.00	
		300. CONCHO RES INC COM STK PROPERTY TYPE: SECURITIES					06/17/2009	08/31/2009
9,678.00		8,764.00					914.00	
		1520. INVESTORS BANCORP INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	08/31/2009
14,014.00		13,281.00					733.00	
		100. PROASSURANCE CORP COM PROPERTY TYPE: SECURITIES					03/25/2009	08/31/2009
5,256.00		4,628.00					628.00	

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		400. TJX COS INC NEW PROPERTY TYPE: SECURITIES					05/29/2009	08/31/2009
14,370.00		11,665.00					2,705.00	
		1000. TJX COS INC NEW PROPERTY TYPE: SECURITIES					05/26/2009	08/31/2009
36,029.00		29,273.00					6,756.00	
		1130. ANDERSONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	09/01/2009
36,983.00		15,802.00					21,181.00	
		2300. CEPHALON INC CON PROPERTY TYPE: SECURITIES					03/25/2009	09/01/2009
129,559.00		154,981.00					-25,422.00	
		900. CONCHO RES INC COM STK PROPERTY TYPE: SECURITIES					06/18/2009	09/01/2009
28,536.00		26,105.00					2,431.00	
		100. PROASSURANCE CORP COM PROPERTY TYPE: SECURITIES					03/25/2009	09/01/2009
5,190.00		4,628.00					562.00	
		4600. STEEL DYNAMICS INC COM PROPERTY TYPE: SECURITIES					07/16/2009	09/01/2009
73,340.00		73,952.00					-612.00	
		600. TJX COS INC NEW PROPERTY TYPE: SECURITIES					05/29/2009	09/01/2009
21,626.00		17,286.00					4,340.00	
		800. CEPHALON INC CON PROPERTY TYPE: SECURITIES					04/30/2009	09/02/2009
45,028.00		52,954.00					-7,926.00	
		700. CEPHALON INC CON PROPERTY TYPE: SECURITIES					04/27/2009	09/02/2009
39,447.00		47,099.00					-7,652.00	
		100. CONCHO RES INC COM STK PROPERTY TYPE: SECURITIES					06/18/2009	09/02/2009
3,200.00		2,898.00					302.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		5400. STEEL DYNAMICS INC COM PROPERTY TYPE: SECURITIES					07/16/2009	09/02/2009
85,524.00		86,278.00					-754.00	
		4100. ACTIVISION BLIZZARD INC COM STK PROPERTY TYPE: SECURITIES					08/06/2009	09/03/2009
46,964.00		52,554.00					-5,590.00	
		1200. ADVANCED AUTO PARTS INC PROPERTY TYPE: SECURITIES					04/01/2009	09/03/2009
49,847.00		48,623.00					1,224.00	
		1900. CEPHALON INC CON PROPERTY TYPE: SECURITIES					05/05/2009	09/03/2009
106,612.00		124,501.00					-17,889.00	
		2200. FAMILY DOLLAR STORES INC PROPERTY TYPE: SECURITIES					07/07/2009	09/03/2009
62,329.00		61,306.00					1,023.00	
		3400. STEEL DYNAMICS INC COM PROPERTY TYPE: SECURITIES					06/10/2009	09/03/2009
54,595.00		53,662.00					933.00	
		1400. STEEL DYNAMICS INC COM PROPERTY TYPE: SECURITIES					06/09/2009	09/03/2009
22,419.00		21,590.00					829.00	
		600. TJX COS INC NEW PROPERTY TYPE: SECURITIES					05/28/2009	09/03/2009
21,007.00		17,180.00					3,827.00	
		1500. TJX COS INC NEW PROPERTY TYPE: SECURITIES					05/28/2009	09/03/2009
53,112.00		42,924.00					10,188.00	
		1033. ALTISOURCE PORTFOLIO COMM STK PROPERTY TYPE: SECURITIES					07/23/2009	09/03/2009
14,031.00		11,993.00					2,038.00	
		3800. ACTIVISION BLIZZARD INC COM STK PROPERTY TYPE: SECURITIES					08/07/2009	09/04/2009
43,981.00		48,240.00					-4,259.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1400. ACTIVISION BLIZZARD INC COM STK PROPERTY TYPE: SECURITIES					08/06/2009	09/04/2009
16,248.00		17,934.00					-1,686.00	
		2700. ADVANCED AUTO PARTS INC PROPERTY TYPE: SECURITIES					04/01/2009	09/04/2009
111,323.00		108,310.00					3,013.00	
		1300. CEPHALON INC CON PROPERTY TYPE: SECURITIES					05/04/2009	09/04/2009
73,946.00		84,141.00					-10,195.00	
		999999.24 FNMA POOL #889996 5.5% DUE 06- PROPERTY TYPE: SECURITIES					08/10/2009	09/04/2009
1041562.00		1027890.00					13,672.00	
		500000.01 FNMA POOL #960392 5.5% 12-01-2 PROPERTY TYPE: SECURITIES					08/10/2009	09/04/2009
520,781.00		513,945.00					6,836.00	
		499999.39 FNMA POOL #982316 5.5% 06-01-2 PROPERTY TYPE: SECURITIES					08/06/2009	09/04/2009
520,781.00		513,359.00					7,422.00	
		999999.45 FNMA POOL #994637 5.5% 11-01-2 PROPERTY TYPE: SECURITIES					08/10/2009	09/04/2009
1041562.00		1025156.00					16,406.00	
		999999.45 FNMA POOL #994637 5.5% 11-01-2 PROPERTY TYPE: SECURITIES					08/10/2009	09/04/2009
1041562.00		1025156.00					16,406.00	
		999999.45 FNMA POOL #994637 5.5% 11-01-2 PROPERTY TYPE: SECURITIES					08/10/2009	09/04/2009
1041562.00		1025156.00					16,406.00	
		999999.45 FNMA POOL #994637 5.5% 11-01-2 PROPERTY TYPE: SECURITIES					08/10/2009	09/04/2009
1041562.00		1025156.00					16,406.00	
		999999.45 FNMA POOL #994637 5.5% 11-01-2 PROPERTY TYPE: SECURITIES					08/10/2009	09/04/2009
1041562.00		1025156.00					16,406.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		999999.45 FNMA POOL #994637 5.5% 11-01-2 PROPERTY TYPE: SECURITIES					08/10/2009	09/04/2009
1041562.00		1025156.00					16,406.00	
		100. NETGEAR INC COM PROPERTY TYPE: SECURITIES					08/28/2009	09/04/2009
1,927.00		1,749.00					178.00	
		4800. STEEL DYNAMICS INC COM PROPERTY TYPE: SECURITIES					06/16/2009	09/04/2009
78,499.00		73,878.00					4,621.00	
		600. TJX COS INC NEW PROPERTY TYPE: SECURITIES					05/28/2009	09/04/2009
21,474.00		17,164.00					4,310.00	
		1500. TJX COS INC NEW PROPERTY TYPE: SECURITIES					05/21/2009	09/04/2009
54,017.00		42,551.00					11,466.00	
		900. ACTIVISION BLIZZARD INC COM STK PROPERTY TYPE: SECURITIES					08/13/2009	09/08/2009
10,680.00		11,244.00					-564.00	
		2300. ACTIVISION BLIZZARD INC COM STK PROPERTY TYPE: SECURITIES					08/07/2009	09/08/2009
27,148.00		29,136.00					-1,988.00	
		1100. ACTIVISION BLIZZARD INC COM STK PROPERTY TYPE: SECURITIES					08/12/2009	09/08/2009
13,033.00		13,790.00					-757.00	
		2000. ADVANCED AUTO PARTS INC PROPERTY TYPE: SECURITIES					03/25/2009	09/08/2009
82,708.00		78,853.00					3,855.00	
		250000. BECKMAN COULTER INC SR NT CONV 2 PROPERTY TYPE: SECURITIES					04/23/2009	09/08/2009
286,250.00		244,375.00					41,875.00	
		500. CEPHALON INC CON PROPERTY TYPE: SECURITIES					05/01/2009	09/08/2009
28,494.00		32,207.00					-3,713.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. CEPHALON INC CON					05/01/2009	09/08/2009
		PROPERTY TYPE: SECURITIES						
39,867.00		45,108.00					-5,241.00	
		160066.24 DAIMLERCHRYSLER AUTO TR 2008-A					03/31/2009	09/08/2009
		PROPERTY TYPE: SECURITIES						
160,066.00		160,066.00						
		4100. STEEL DYNAMICS INC COM					06/24/2009	09/08/2009
		PROPERTY TYPE: SECURITIES						
70,132.00		62,628.00					7,504.00	
		1400. TJX COS INC NEW					05/13/2009	09/08/2009
		PROPERTY TYPE: SECURITIES						
50,423.00		39,153.00					11,270.00	
		1000. ACTIVISION BLIZZARD INC COM STK					08/13/2009	09/09/2009
		PROPERTY TYPE: SECURITIES						
11,628.00		12,442.00					-814.00	
		1300. ACTIVISION BLIZZARD INC COM STK					08/13/2009	09/09/2009
		PROPERTY TYPE: SECURITIES						
15,094.00		16,158.00					-1,064.00	
		800. ACTIVISION BLIZZARD INC COM STK					08/21/2009	09/09/2009
		PROPERTY TYPE: SECURITIES						
9,301.00		9,859.00					-558.00	
		1200. ACTIVISION BLIZZARD INC COM STK					08/21/2009	09/09/2009
		PROPERTY TYPE: SECURITIES						
13,996.00		14,667.00					-671.00	
		2300. ADVANCED AUTO PARTS INC					04/07/2009	09/09/2009
		PROPERTY TYPE: SECURITIES						
95,330.00		90,666.00					4,664.00	
		500000. FNMA SINGLE FAMILY MORTGAGE 6% 3					08/06/2009	09/09/2009
		PROPERTY TYPE: SECURITIES						
527,813.00		520,469.00					7,344.00	
		500. ATHEROS COMMUNICATIONS INC COM					05/05/2009	09/09/2009
		PROPERTY TYPE: SECURITIES						
13,823.00		8,961.00					4,862.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	.
		4170. CENTERPOINT ENERGY INC COM PROPERTY TYPE: SECURITIES					03/25/2009	09/09/2009
50,921.00		43,280.00					7,641.00	
		1500. CEPHALON INC CON PROPERTY TYPE: SECURITIES					05/06/2009	09/09/2009
87,022.00		96,282.00					-9,260.00	
		100. EMERGENCY MED SVCS CORP CL A COM ST PROPERTY TYPE: SECURITIES					08/06/2009	09/09/2009
4,806.00		4,000.00					806.00	
		100. EMERGENCY MED SVCS CORP CL A COM ST PROPERTY TYPE: SECURITIES					08/06/2009	09/09/2009
4,829.00		4,000.00					829.00	
		100. NETGEAR INC COM PROPERTY TYPE: SECURITIES					08/28/2009	09/09/2009
1,888.00		1,749.00					139.00	
		2700. STEEL DYNAMICS INC COM PROPERTY TYPE: SECURITIES					06/24/2009	09/09/2009
46,505.00		40,755.00					5,750.00	
		2000. TJX COS INC NEW PROPERTY TYPE: SECURITIES					05/14/2009	09/09/2009
72,249.00		54,977.00					17,272.00	
		1300. ACTIVISION BLIZZARD INC COM STK PROPERTY TYPE: SECURITIES					08/25/2009	09/10/2009
15,048.00		15,640.00					-592.00	
		2900. ACTIVISION BLIZZARD INC COM STK PROPERTY TYPE: SECURITIES					08/25/2009	09/10/2009
33,503.00		34,974.00					-1,471.00	
		500. ACTIVISION BLIZZARD INC COM STK PROPERTY TYPE: SECURITIES					08/24/2009	09/10/2009
5,797.00		6,101.00					-304.00	
		400. ADVANCED AUTO PARTS INC PROPERTY TYPE: SECURITIES					04/07/2009	09/10/2009
16,304.00		15,762.00					542.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1400. ADVANCED AUTO PARTS INC PROPERTY TYPE: SECURITIES					04/07/2009	09/10/2009
57,022.00		54,912.00					2,110.00	
		810. AGNICO-EAGLE MINES LTD COM PROPERTY TYPE: SECURITIES					03/25/2009	09/10/2009
55,087.00		46,673.00					8,414.00	
		1300. ATHEROS COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					05/05/2009	09/10/2009
35,884.00		23,069.00					12,815.00	
		300. EMERGENCY MED SVCS CORP CL A COM ST PROPERTY TYPE: SECURITIES					08/06/2009	09/10/2009
14,402.00		12,000.00					2,402.00	
		2100. FAIRCHILD SEMICONDUCTOR INTL INC C PROPERTY TYPE: SECURITIES					09/02/2009	09/10/2009
23,490.00		20,520.00					2,970.00	
		200. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/03/2009	09/10/2009
3,484.00		3,000.00					484.00	
		200. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/03/2009	09/10/2009
3,483.00		3,000.00					483.00	
		1400. STEEL DYNAMICS INC COM PROPERTY TYPE: SECURITIES					06/15/2009	09/10/2009
24,422.00		21,095.00					3,327.00	
		1100. TJX COS INC NEW PROPERTY TYPE: SECURITIES					05/14/2009	09/10/2009
39,792.00		30,101.00					9,691.00	
		300. ADVANCED AUTO PARTS INC PROPERTY TYPE: SECURITIES					03/24/2009	09/11/2009
11,488.00		11,745.00					-257.00	
		2900. ADVANCED AUTO PARTS INC PROPERTY TYPE: SECURITIES					03/24/2009	09/11/2009
112,061.00		113,535.00					-1,474.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1100. ATHEROS COMMUNICATIONS INC COM					04/30/2009	09/11/2009
		PROPERTY TYPE: SECURITIES						
29,925.00		19,361.00					10,564.00	
		800. FAIRCHILD SEMICONDUCTOR INTL INC CO					08/27/2009	09/11/2009
		PROPERTY TYPE: SECURITIES						
8,609.00		7,797.00					812.00	
		1500. F5 NETWORKS INC					09/02/2009	09/11/2009
		PROPERTY TYPE: SECURITIES						
58,469.00		52,479.00					5,990.00	
		200. ICONIX BRAND GROUP INC COM					06/03/2009	09/11/2009
		PROPERTY TYPE: SECURITIES						
3,395.00		3,000.00					395.00	
		200. ICONIX BRAND GROUP INC COM					06/03/2009	09/11/2009
		PROPERTY TYPE: SECURITIES						
3,453.00		3,000.00					453.00	
		3400. STEEL DYNAMICS INC COM					06/24/2009	09/11/2009
		PROPERTY TYPE: SECURITIES						
58,913.00		51,105.00					7,808.00	
		1200. TJX COS INC NEW					05/15/2009	09/11/2009
		PROPERTY TYPE: SECURITIES						
43,924.00		32,342.00					11,582.00	
		400. ATHEROS COMMUNICATIONS INC COM					04/30/2009	09/14/2009
		PROPERTY TYPE: SECURITIES						
10,796.00		6,972.00					3,824.00	
		100. EMERGENCY MED SVCS CORP CL A COM ST					08/06/2009	09/14/2009
		PROPERTY TYPE: SECURITIES						
4,801.00		4,000.00					801.00	
		900. FAIRCHILD SEMICONDUCTOR INTL INC CO					08/25/2009	09/14/2009
		PROPERTY TYPE: SECURITIES						
9,631.00		8,508.00					1,123.00	
		600. F5 NETWORKS INC					08/21/2009	09/14/2009
		PROPERTY TYPE: SECURITIES						
23,415.00		20,956.00					2,459.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/03/2009	09/14/2009
3,396.00		3,000.00					396.00	
		2800. STEEL DYNAMICS INC COM PROPERTY TYPE: SECURITIES					06/05/2009	09/14/2009
48,099.00		41,735.00					6,364.00	
		141509.29 PVTPL CAP AUTO RECEIVABLES AST PROPERTY TYPE: SECURITIES					03/31/2009	09/15/2009
141,509.00		141,067.00					442.00	
		600. FAIRCHILD SEMICONDUCTOR INTL INC CO PROPERTY TYPE: SECURITIES					08/25/2009	09/15/2009
6,619.00		5,672.00					947.00	
		1500. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					09/02/2009	09/15/2009
58,366.00		52,135.00					6,231.00	
		22298.25 FORD CR AUTO OWNER TR 2008-C AS PROPERTY TYPE: SECURITIES					03/31/2009	09/15/2009
22,298.00		22,270.00					28.00	
		226603.4 PVTPL FORD CR AUTO OWN TR 09-C PROPERTY TYPE: SECURITIES					07/07/2009	09/15/2009
226,603.00		226,603.00						
		100. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/24/2009	09/15/2009
1,698.00		1,378.00					320.00	
		300. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/25/2009	09/15/2009
5,097.00		4,356.00					741.00	
		3300. STEEL DYNAMICS INC COM PROPERTY TYPE: SECURITIES					06/24/2009	09/15/2009
57,473.00		48,466.00					9,007.00	
		600. FAIRCHILD SEMICONDUCTOR INTL INC CO PROPERTY TYPE: SECURITIES					08/25/2009	09/16/2009
6,589.00		5,672.00					917.00	

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		900. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					09/01/2009	09/16/2009
34,888.00		30,869.00					4,019.00	
		1530. GRANITE CONST INC COM PROPERTY TYPE: SECURITIES					03/25/2009	09/16/2009
51,676.00		61,522.00					-9,846.00	
		100. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/24/2009	09/16/2009
1,726.00		1,378.00					348.00	
		300. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/24/2009	09/16/2009
5,162.00		4,078.00					1,084.00	
		1800. LSI LOGIC CORP PROPERTY TYPE: SECURITIES					07/22/2009	09/16/2009
9,896.00		9,850.00					46.00	
		3100. LSI LOGIC CORP PROPERTY TYPE: SECURITIES					07/22/2009	09/16/2009
17,124.00		17,017.00					107.00	
		6200. LSI LOGIC CORP PROPERTY TYPE: SECURITIES					07/23/2009	09/16/2009
34,224.00		34,135.00					89.00	
		100. PHASE FORWARD INC COM PROPERTY TYPE: SECURITIES					07/13/2009	09/16/2009
1,520.00		1,422.00					98.00	
		2100. STEEL DYNAMICS INC COM PROPERTY TYPE: SECURITIES					06/22/2009	09/16/2009
37,712.00		30,551.00					7,161.00	
		100. EMERGENCY MED SVCS CORP CL A COM ST PROPERTY TYPE: SECURITIES					08/06/2009	09/17/2009
4,801.00		4,000.00					801.00	
		900. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					08/25/2009	09/17/2009
34,938.00		30,794.00					4,144.00	

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		400. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/22/2009	09/17/2009
7,031.00		5,287.00					1,744.00	
		6100. LSI LOGIC CORP PROPERTY TYPE: SECURITIES					07/20/2009	09/17/2009
33,212.00		33,103.00					109.00	
		100. PHASE FORWARD INC COM PROPERTY TYPE: SECURITIES					07/13/2009	09/17/2009
1,512.00		1,422.00					90.00	
		3400. STEEL DYNAMICS INC COM PROPERTY TYPE: SECURITIES					06/04/2009	09/17/2009
61,103.00		49,070.00					12,033.00	
		142. ANDERSONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	09/18/2009
5,132.00		1,986.00					3,146.00	
		152. ANDERSONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	09/18/2009
5,417.00		2,126.00					3,291.00	
		3920. CENTERPOINT ENERGY INC COM PROPERTY TYPE: SECURITIES					03/25/2009	09/18/2009
48,871.00		40,685.00					8,186.00	
		300. EMERGENCY MED SVCS CORP CL A COM ST PROPERTY TYPE: SECURITIES					08/06/2009	09/18/2009
14,400.00		12,000.00					2,400.00	
		1900. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					08/24/2009	09/18/2009
74,170.00		63,807.00					10,363.00	
		82160.97 FRANKLIN AUTO TR 2008-A AUTO LN PROPERTY TYPE: SECURITIES					03/31/2009	09/18/2009
82,161.00		81,841.00					320.00	
		400. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/23/2009	09/18/2009
6,951.00		5,248.00					1,703.00	

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		8300. LSI LOGIC CORP					07/21/2009	09/18/2009
		PROPERTY TYPE: SECURITIES						
44,826.00		44,841.00					-15.00	
		100. PHASE FORWARD INC COM					07/13/2009	09/18/2009
		PROPERTY TYPE: SECURITIES						
1,498.00		1,422.00					76.00	
		4500. STEEL DYNAMICS INC COM					06/23/2009	09/18/2009
		PROPERTY TYPE: SECURITIES						
79,231.00		63,616.00					15,615.00	
		546. ANDERSONS INC COM					03/25/2009	09/21/2009
		PROPERTY TYPE: SECURITIES						
19,059.00		7,636.00					11,423.00	
		200. EMERGENCY MED SVCS CORP CL A COM ST					08/06/2009	09/21/2009
		PROPERTY TYPE: SECURITIES						
9,600.00		8,000.00					1,600.00	
		500. F5 NETWORKS INC					07/09/2009	09/21/2009
		PROPERTY TYPE: SECURITIES						
19,469.00		16,557.00					2,912.00	
		72858.93 FRANKLIN AUTO TR 2008-A AUTO LN					03/31/2009	09/21/2009
		PROPERTY TYPE: SECURITIES						
72,859.00		72,581.00					278.00	
		200. ICONIX BRAND GROUP INC COM					06/23/2009	09/21/2009
		PROPERTY TYPE: SECURITIES						
3,444.00		2,618.00					826.00	
		6100. LSI LOGIC CORP					08/03/2009	09/21/2009
		PROPERTY TYPE: SECURITIES						
32,426.00		32,708.00					-282.00	
		200. NETGEAR INC COM					09/01/2009	09/21/2009
		PROPERTY TYPE: SECURITIES						
3,866.00		3,477.00					389.00	
		696. RESEARCH IN MOTION LTD					03/25/2009	09/21/2009
		PROPERTY TYPE: SECURITIES						
58,550.00		29,674.00					28,876.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2700. STEEL DYNAMICS INC COM					06/03/2009	09/21/2009
		PROPERTY TYPE: SECURITIES						
47,266.00		36,450.00					10,816.00	
		2062. ASSISTED LIVING CONCEPTS INC NEV N					03/25/2009	09/22/2009
		PROPERTY TYPE: SECURITIES						
44,706.00		30,793.00					13,913.00	
		4440. CENTERPOINT ENERGY INC COM					03/25/2009	09/22/2009
		PROPERTY TYPE: SECURITIES						
55,011.00		46,082.00					8,929.00	
		100. NETGEAR INC COM					08/31/2009	09/22/2009
		PROPERTY TYPE: SECURITIES						
1,939.00		1,709.00					230.00	
		200. NETGEAR INC COM					09/01/2009	09/22/2009
		PROPERTY TYPE: SECURITIES						
3,859.00		3,438.00					421.00	
		100. PROASSURANCE CORP COM					03/25/2009	09/22/2009
		PROPERTY TYPE: SECURITIES						
5,207.00		4,628.00					579.00	
		100. REGAL ENTERTAINMENT GROUP CL A COMM					07/23/2009	09/22/2009
		PROPERTY TYPE: SECURITIES						
1,292.00		1,424.00					-132.00	
		1800. STEEL DYNAMICS INC COM					06/03/2009	09/22/2009
		PROPERTY TYPE: SECURITIES						
31,916.00		24,300.00					7,616.00	
		2319. ADR SYNGENTA AG SPONSORED ADR					05/19/2009	09/22/2009
		PROPERTY TYPE: SECURITIES						
111,766.00		114,536.00					-2,770.00	
		500. ADR SYNGENTA AG SPONSORED ADR					05/19/2009	09/22/2009
		PROPERTY TYPE: SECURITIES						
24,246.00		24,695.00					-449.00	
		900. LEGGETT & PLATT INC					08/27/2009	09/23/2009
		PROPERTY TYPE: SECURITIES						
17,853.00		16,640.00					1,213.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. REGAL ENTERTAINMENT GROUP CL A COMM					07/23/2009	09/23/2009
		PROPERTY TYPE: SECURITIES						
3,812.00		4,271.00					-459.00	
		20000. SYBASE INC SUB NT CONV 1.75% DUE					03/31/2009	09/23/2009
		PROPERTY TYPE: SECURITIES						
29,300.00		25,500.00					3,800.00	
		1460. GRANITE CONST INC COM					03/25/2009	09/24/2009
		PROPERTY TYPE: SECURITIES						
43,983.00		58,707.00					-14,724.00	
		900. LEGGETT & PLATT INC					08/19/2009	09/24/2009
		PROPERTY TYPE: SECURITIES						
17,114.00		16,327.00					787.00	
		700. ADR MITSUBISHI ESTATE LTD ADR MITSU					09/11/2009	09/24/2009
		PROPERTY TYPE: SECURITIES						
116,807.00		129,779.00					-12,972.00	
		400. REGAL ENTERTAINMENT GROUP CL A COMM					07/24/2009	09/24/2009
		PROPERTY TYPE: SECURITIES						
4,944.00		5,695.00					-751.00	
		55000. SYBASE INC SUB NT CONV 1.75% DUE					03/31/2009	09/24/2009
		PROPERTY TYPE: SECURITIES						
81,036.00		70,125.00					10,911.00	
		600. WARNACO GROUP INC COM NEW COM NEW					08/14/2009	09/24/2009
		PROPERTY TYPE: SECURITIES						
25,933.00		23,194.00					2,739.00	
		3000. DOLLAR TREE INC COM STK					05/07/2009	09/25/2009
		PROPERTY TYPE: SECURITIES						
144,177.00		129,982.00					14,195.00	
		33519.76 FNMA POOL #735141 5.5% 01-01-20					04/07/2009	09/25/2009
		PROPERTY TYPE: SECURITIES						
33,520.00		34,955.00					-1,435.00	
		20441.97 FNMA POOL #901934 5.5% DUE 10-0					07/10/2009	09/25/2009
		PROPERTY TYPE: SECURITIES						
20,442.00		21,196.00					-754.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1376.9 FNMA POOL #919464 5.5% DUE 05-01- PROPERTY TYPE: SECURITIES					07/08/2009	09/25/2009
1,377.00		1,423.00					-46.00	
		5144.61 FNMA POOL #943612 5.5% DUE 08-01 PROPERTY TYPE: SECURITIES					07/10/2009	09/25/2009
5,145.00		5,334.00					-189.00	
		22685.74 FNMA POOL #947751 5.5% DUE 11-0 PROPERTY TYPE: SECURITIES					07/08/2009	09/25/2009
22,686.00		23,437.00					-751.00	
		175792.36 FNMA POOL #995018 5.5% 06-01-2 PROPERTY TYPE: SECURITIES					04/01/2009	09/25/2009
175,792.00		182,797.00					-7,005.00	
		131991.93 FNMA POOL #995023 5.5% 08-01-2 PROPERTY TYPE: SECURITIES					04/01/2009	09/25/2009
131,992.00		137,375.00					-5,383.00	
		700. LEGGETT & PLATT INC PROPERTY TYPE: SECURITIES					08/18/2009	09/25/2009
13,154.00		12,442.00					712.00	
		201. ADR MITSUBISHI ESTATE LTD ADR MITSU PROPERTY TYPE: SECURITIES					09/11/2009	09/25/2009
32,612.00		37,265.00					-4,653.00	
		300. O REILLY AUTOMOTIVE INC PROPERTY TYPE: SECURITIES					04/28/2009	09/25/2009
10,883.00		11,607.00					-724.00	
		700. O REILLY AUTOMOTIVE INC PROPERTY TYPE: SECURITIES					07/16/2009	09/25/2009
25,455.00		27,829.00					-2,374.00	
		400. REGAL ENTERTAINMENT GROUP CL A COMM PROPERTY TYPE: SECURITIES					07/24/2009	09/25/2009
4,824.00		5,692.00					-868.00	
		200. WARNACO GROUP INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/14/2009	09/25/2009
8,642.00		7,731.00					911.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		600. AFFILIATED COMPUTER SVCS INC CL A					03/25/2009	09/28/2009
		PROPERTY TYPE: SECURITIES						
32,389.00		28,243.00					4,146.00	
		3800. AFFILIATED COMPUTER SVCS INC CL A					03/25/2009	09/28/2009
		PROPERTY TYPE: SECURITIES						
202,752.00		178,870.00					23,882.00	
		800. CAPITOL FED FINL COM ISIN #US14057C					04/30/2009	09/28/2009
		PROPERTY TYPE: SECURITIES						
25,904.00		30,788.00					-4,884.00	
		1900. DOLLAR TREE INC COM STK					04/21/2009	09/28/2009
		PROPERTY TYPE: SECURITIES						
91,031.00		81,498.00					9,533.00	
		200. EMERGENCY MED SVCS CORP CL A COM ST					08/06/2009	09/28/2009
		PROPERTY TYPE: SECURITIES						
9,421.00		8,000.00					1,421.00	
		4100. MEDTRONIC INC					04/14/2009	09/28/2009
		PROPERTY TYPE: SECURITIES						
153,892.00		129,498.00					24,394.00	
		2200. NATIONAL SEMICONDUCTOR CORP					08/13/2009	09/28/2009
		PROPERTY TYPE: SECURITIES						
32,387.00		33,614.00					-1,227.00	
		2900. NATIONAL SEMICONDUCTOR CORP					08/03/2009	09/28/2009
		PROPERTY TYPE: SECURITIES						
42,660.00		44,617.00					-1,957.00	
		400. REGAL ENTERTAINMENT GROUP CL A COMM					07/29/2009	09/28/2009
		PROPERTY TYPE: SECURITIES						
4,805.00		5,614.00					-809.00	
		4660. CENTERPOINT ENERGY INC COM					03/25/2009	09/29/2009
		PROPERTY TYPE: SECURITIES						
58,389.00		48,366.00					10,023.00	
		300. EMERGENCY MED SVCS CORP CL A COM ST					08/06/2009	09/29/2009
		PROPERTY TYPE: SECURITIES						
13,813.00		12,000.00					1,813.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. NATIONAL SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES					07/30/2009	09/29/2009
4,290.00		4,490.00					-200.00	
		2700. NATIONAL SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES					08/13/2009	09/29/2009
38,582.00		40,815.00					-2,233.00	
		4500. NATIONAL SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES					07/30/2009	09/29/2009
64,676.00		67,346.00					-2,670.00	
		4100. NATIONAL SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES					08/05/2009	09/29/2009
58,813.00		61,622.00					-2,809.00	
		700. REGAL ENTERTAINMENT GROUP CL A COMM PROPERTY TYPE: SECURITIES					07/29/2009	09/29/2009
8,551.00		9,781.00					-1,230.00	
		5507. ADR SILICONWARE PRECISION INDS LTD PROPERTY TYPE: SECURITIES					08/28/2009	09/29/2009
39,620.00		34,904.00					4,716.00	
		400. WARNACO GROUP INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/18/2009	09/29/2009
17,601.00		15,415.00					2,186.00	
		700. WARNACO GROUP INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/14/2009	09/29/2009
31,063.00		26,992.00					4,071.00	
		377. ASSISTED LIVING CONCEPTS INC NEV NE PROPERTY TYPE: SECURITIES					03/25/2009	09/30/2009
7,820.00		5,630.00					2,190.00	
		4550. CENTERPOINT ENERGY INC COM PROPERTY TYPE: SECURITIES					03/25/2009	09/30/2009
56,466.00		47,224.00					9,242.00	
		3100. COMCAST CORP NEW-CL A COM CLS'A' U PROPERTY TYPE: SECURITIES					03/25/2009	09/30/2009
52,625.00		43,629.00					8,996.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. EMERGENCY MED SVCS CORP CL A COM ST PROPERTY TYPE: SECURITIES					08/06/2009	09/30/2009
13,874.00		12,000.00					1,874.00	
		4800. NATIONAL SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES					07/28/2009	09/30/2009
67,877.00		70,761.00					-2,884.00	
		3800. NATIONAL SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES					07/28/2009	09/30/2009
53,913.00		55,786.00					-1,873.00	
		1500. NATIONAL SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES					07/28/2009	09/30/2009
21,271.00		22,021.00					-750.00	
		3700. NATIONAL SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES					07/28/2009	09/30/2009
53,001.00		54,318.00					-1,317.00	
		700. REGAL ENTERTAINMENT GROUP CL A COMM PROPERTY TYPE: SECURITIES					07/21/2009	09/30/2009
8,668.00		9,634.00					-966.00	
		200. WARNACO GROUP INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/18/2009	09/30/2009
8,821.00		7,704.00					1,117.00	
		300. EMERGENCY MED SVCS CORP CL A COM ST PROPERTY TYPE: SECURITIES					08/06/2009	10/01/2009
14,273.00		12,000.00					2,273.00	
		2500000. GOLDMAN SACHS GROUP INC FDIC GT PROPERTY TYPE: SECURITIES					09/02/2009	10/01/2009
2541168.00		2541921.00					-753.00	
		4500. NATIONAL SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES					07/27/2009	10/01/2009
61,706.00		65,365.00					-3,659.00	
		5100. NATIONAL SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES					07/29/2009	10/01/2009
69,219.00		74,724.00					-5,505.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2600. NATIONAL SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES					07/29/2009	10/01/2009
34,881.00		37,935.00					-3,054.00	
		600. REGAL ENTERTAINMENT GROUP CL A COMM PROPERTY TYPE: SECURITIES					07/21/2009	10/01/2009
7,291.00		8,238.00					-947.00	
		300. COVANCE INC PROPERTY TYPE: SECURITIES					03/25/2009	10/02/2009
15,684.00		11,224.00					4,460.00	
		100. COVANCE INC PROPERTY TYPE: SECURITIES					03/25/2009	10/02/2009
5,227.00		3,741.00					1,486.00	
		1900. NATIONAL SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES					07/24/2009	10/02/2009
25,013.00		27,335.00					-2,322.00	
		1800. NATIONAL SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES					07/24/2009	10/02/2009
23,766.00		25,896.00					-2,130.00	
		100. NATIONAL SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES					07/24/2009	10/02/2009
1,319.00		1,439.00					-120.00	
		800. REGAL ENTERTAINMENT GROUP CL A COMM PROPERTY TYPE: SECURITIES					07/21/2009	10/02/2009
9,719.00		10,868.00					-1,149.00	
		1400. AFFILIATED COMPUTER SVCS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	10/05/2009
72,558.00		65,899.00					6,659.00	
		500. AUTOZONE INC PROPERTY TYPE: SECURITIES					07/16/2009	10/05/2009
72,510.00		79,001.00					-6,491.00	
		1200. COVANCE INC PROPERTY TYPE: SECURITIES					03/25/2009	10/05/2009
62,692.00		44,896.00					17,796.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					04/30/2009	10/05/2009
12,436.00		16,440.00					-4,004.00	
		700. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					05/01/2009	10/05/2009
29,050.00		38,945.00					-9,895.00	
		400. O REILLY AUTOMOTIVE INC PROPERTY TYPE: SECURITIES					04/28/2009	10/05/2009
14,317.00		15,476.00					-1,159.00	
		800. O REILLY AUTOMOTIVE INC PROPERTY TYPE: SECURITIES					05/04/2009	10/05/2009
28,630.00		30,649.00					-2,019.00	
		700. RALCORP HLDGS INC NEW COM PROPERTY TYPE: SECURITIES					03/24/2009	10/05/2009
40,621.00		39,522.00					1,099.00	
		600. REGAL ENTERTAINMENT GROUP CL A COMM PROPERTY TYPE: SECURITIES					07/07/2009	10/05/2009
7,447.00		7,784.00					-337.00	
		400. AFFILIATED COMPUTER SVCS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	10/06/2009
20,875.00		18,828.00					2,047.00	
		500. COVANCE INC PROPERTY TYPE: SECURITIES					03/25/2009	10/06/2009
26,410.00		18,707.00					7,703.00	
		200. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					04/30/2009	10/06/2009
8,382.00		10,960.00					-2,578.00	
		700. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					04/30/2009	10/06/2009
29,284.00		38,191.00					-8,907.00	
		500. FLOWERS FOODS INC PROPERTY TYPE: SECURITIES					04/07/2009	10/06/2009
12,800.00		11,943.00					857.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1529. INFOSYS TECHNOLOGIES LTD SPONSORED					03/25/2009	10/06/2009
		PROPERTY TYPE: SECURITIES						
75,581.00		40,993.00					34,588.00	
		3000. O REILLY AUTOMOTIVE INC					05/06/2009	10/06/2009
		PROPERTY TYPE: SECURITIES						
108,356.00		112,710.00					-4,354.00	
		1000. RALCORP HLDGS INC NEW COM					03/24/2009	10/06/2009
		PROPERTY TYPE: SECURITIES						
58,164.00		56,460.00					1,704.00	
		600. REGAL ENTERTAINMENT GROUP CL A COMM					06/15/2009	10/06/2009
		PROPERTY TYPE: SECURITIES						
7,536.00		7,542.00					-6.00	
		200. WARNACO GROUP INC COM NEW COM NEW					08/19/2009	10/06/2009
		PROPERTY TYPE: SECURITIES						
8,798.00		7,703.00					1,095.00	
		2100. AFFILIATED COMPUTER SVCS INC CL A					03/25/2009	10/07/2009
		PROPERTY TYPE: SECURITIES						
108,211.00		98,849.00					9,362.00	
		500000. FNMA 30 YEAR PASS-THROUGHS 6% 30					09/09/2009	10/07/2009
		PROPERTY TYPE: SECURITIES						
529,199.00		525,859.00					3,340.00	
		600. FTI CONSULTING INC					05/04/2009	10/07/2009
		PROPERTY TYPE: SECURITIES						
25,052.00		32,420.00					-7,368.00	
		300. FTI CONSULTING INC					05/04/2009	10/07/2009
		PROPERTY TYPE: SECURITIES						
12,536.00		16,210.00					-3,674.00	
		300. FLOWERS FOODS INC					04/07/2009	10/07/2009
		PROPERTY TYPE: SECURITIES						
7,549.00		7,166.00					383.00	
		300. FLOWERS FOODS INC					04/07/2009	10/07/2009
		PROPERTY TYPE: SECURITIES						
7,560.00		7,166.00					394.00	

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		3000. O REILLY AUTOMOTIVE INC PROPERTY TYPE: SECURITIES					03/25/2009	10/07/2009
105,088.00		101,667.00					3,421.00	
		400. O REILLY AUTOMOTIVE INC PROPERTY TYPE: SECURITIES					03/25/2009	10/07/2009
13,888.00		13,556.00					332.00	
		4100. O REILLY AUTOMOTIVE INC PROPERTY TYPE: SECURITIES					05/06/2009	10/07/2009
142,284.00		139,302.00					2,982.00	
		300. REGAL ENTERTAINMENT GROUP CL A COMM PROPERTY TYPE: SECURITIES					06/12/2009	10/07/2009
3,676.00		3,676.00						
		800. VERISK ANALYTICS INC CL A CL A PROPERTY TYPE: SECURITIES					10/06/2009	10/07/2009
22,064.00		17,600.00					4,464.00	
		400. WARNACO GROUP INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/19/2009	10/07/2009
17,654.00		15,403.00					2,251.00	
		2300. AFFILIATED COMPUTER SVCS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	10/08/2009
118,601.00		108,263.00					10,338.00	
		8000000. FNMA SINGLE FAMILY MORTGAGE 5.5 PROPERTY TYPE: SECURITIES					09/04/2009	10/08/2009
8408750.00		8303438.00					105,312.00	
		7987. ADR BANCO SANTANDER BRASIL S A ADS PROPERTY TYPE: SECURITIES					10/07/2009	10/08/2009
105,173.00		107,052.00					-1,879.00	
		3147.51 DAIMLERCHRYSLER AUTO TR 2008-A N PROPERTY TYPE: SECURITIES					03/31/2009	10/08/2009
3,148.00		3,144.00					4.00	
		200. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					07/16/2009	10/08/2009
8,496.00		10,762.00					-2,266.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		600. FTI CONSULTING INC					05/05/2009	10/08/2009
		PROPERTY TYPE: SECURITIES						
25,453.00		32,067.00					-6,614.00	
		1000. FTI CONSULTING INC					05/06/2009	10/08/2009
		PROPERTY TYPE: SECURITIES						
42,340.00		52,915.00					-10,575.00	
		400. FLOWERS FOODS INC					04/07/2009	10/08/2009
		PROPERTY TYPE: SECURITIES						
9,832.00		9,555.00					277.00	
		500. FLOWERS FOODS INC					04/07/2009	10/08/2009
		PROPERTY TYPE: SECURITIES						
12,287.00		11,943.00					344.00	
		3200. O REILLY AUTOMOTIVE INC					03/25/2009	10/08/2009
		PROPERTY TYPE: SECURITIES						
110,632.00		108,444.00					2,188.00	
		400. O REILLY AUTOMOTIVE INC					03/25/2009	10/08/2009
		PROPERTY TYPE: SECURITIES						
13,833.00		13,556.00					277.00	
		300. REGAL ENTERTAINMENT GROUP CL A COMM					06/04/2009	10/08/2009
		PROPERTY TYPE: SECURITIES						
3,657.00		3,629.00					28.00	
		1100. ALLIANCE DATA SYS CORP COM					08/07/2009	10/09/2009
		PROPERTY TYPE: SECURITIES						
66,757.00		62,878.00					3,879.00	
		1000. FTI CONSULTING INC					05/07/2009	10/09/2009
		PROPERTY TYPE: SECURITIES						
42,592.00		50,465.00					-7,873.00	
		8453690.08 FNMA POOL #995018 5.5% 06-01-					04/01/2009	10/09/2009
		PROPERTY TYPE: SECURITIES						
8845994.00		8790519.00					55,475.00	
		1000. FLOWERS FOODS INC					03/24/2009	10/09/2009
		PROPERTY TYPE: SECURITIES						
24,304.00		23,160.00					1,144.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. FLOWERS FOODS INC PROPERTY TYPE: SECURITIES					03/24/2009	10/09/2009
4,869.00		4,632.00					237.00	
		2600. O REILLY AUTOMOTIVE INC PROPERTY TYPE: SECURITIES					03/25/2009	10/09/2009
88,863.00		88,111.00					752.00	
		3000. O REILLY AUTOMOTIVE INC PROPERTY TYPE: SECURITIES					03/25/2009	10/09/2009
102,646.00		101,667.00					979.00	
		2100. RALCORP HLDGS INC NEW COM PROPERTY TYPE: SECURITIES					03/25/2009	10/09/2009
117,369.00		117,284.00					85.00	
		500. REGAL ENTERTAINMENT GROUP CL A COMM PROPERTY TYPE: SECURITIES					06/09/2009	10/09/2009
5,993.00		5,949.00					44.00	
		400. AFFILIATED COMPUTER SVCS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	10/12/2009
20,888.00		18,828.00					2,060.00	
		400. ALLIANCE DATA SYS CORP COM PROPERTY TYPE: SECURITIES					08/07/2009	10/12/2009
24,836.00		22,840.00					1,996.00	
		500. ALLIANCE DATA SYS CORP COM PROPERTY TYPE: SECURITIES					08/12/2009	10/12/2009
31,116.00		28,562.00					2,554.00	
		300. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					05/07/2009	10/12/2009
12,595.00		15,140.00					-2,545.00	
		600. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					05/07/2009	10/12/2009
25,220.00		30,279.00					-5,059.00	
		100. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					05/07/2009	10/12/2009
4,209.00		5,047.00					-838.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. FLOWERS FOODS INC PROPERTY TYPE: SECURITIES					03/24/2009	10/12/2009
7,329.00		6,948.00					381.00	
		500. FOOT LOCKER INC PROPERTY TYPE: SECURITIES					07/30/2009	10/12/2009
5,917.00		5,722.00					195.00	
		700. LSI LOGIC CORP PROPERTY TYPE: SECURITIES					08/03/2009	10/12/2009
3,997.00		3,736.00					261.00	
		3400. O REILLY AUTOMOTIVE INC PROPERTY TYPE: SECURITIES					03/24/2009	10/12/2009
119,261.00		113,662.00					5,599.00	
		1000. O REILLY AUTOMOTIVE INC PROPERTY TYPE: SECURITIES					03/25/2009	10/12/2009
34,992.00		33,889.00					1,103.00	
		200. O REILLY AUTOMOTIVE INC PROPERTY TYPE: SECURITIES					03/24/2009	10/12/2009
7,002.00		6,686.00					316.00	
		1400. RALCORP HLDGS INC NEW COM PROPERTY TYPE: SECURITIES					03/25/2009	10/12/2009
77,899.00		78,099.00					-200.00	
		300. REGAL ENTERTAINMENT GROUP CL A COMM PROPERTY TYPE: SECURITIES					06/09/2009	10/12/2009
3,592.00		3,566.00					26.00	
		1000. SYNAPTICS INC COM PROPERTY TYPE: SECURITIES					09/17/2009	10/12/2009
23,658.00		29,008.00					-5,350.00	
		300. SYNAPTICS INC COM PROPERTY TYPE: SECURITIES					09/11/2009	10/12/2009
7,107.00		8,646.00					-1,539.00	
		100. TECHNE CORP COM PROPERTY TYPE: SECURITIES					09/02/2009	10/12/2009
6,426.00		6,029.00					397.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. WARNACO GROUP INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/12/2009	10/12/2009
8,847.00		7,669.00					1,178.00	
		300. AFFILIATED COMPUTER SVCS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	10/13/2009
15,588.00		14,121.00					1,467.00	
		1200. ALLIANCE DATA SYS CORP COM PROPERTY TYPE: SECURITIES					08/10/2009	10/13/2009
73,834.00		68,150.00					5,684.00	
		800. BAXTER INTL INC PROPERTY TYPE: SECURITIES					03/25/2009	10/13/2009
46,106.00		40,046.00					6,060.00	
		585. BLACKROCK INC COM STK PROPERTY TYPE: SECURITIES					04/22/2009	10/13/2009
126,479.00		79,696.00					46,783.00	
		300. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					04/22/2009	10/13/2009
12,574.00		14,984.00					-2,410.00	
		400. FLOWERS FOODS INC PROPERTY TYPE: SECURITIES					03/24/2009	10/13/2009
9,586.00		9,264.00					322.00	
		1000. FOOT LOCKER INC PROPERTY TYPE: SECURITIES					07/30/2009	10/13/2009
11,713.00		11,443.00					270.00	
		155000. GILEAD SCIENCES INC SR NT CONV . PROPERTY TYPE: SECURITIES					04/03/2009	10/13/2009
198,175.00		201,694.00					-3,519.00	
		2500. LSI LOGIC CORP PROPERTY TYPE: SECURITIES					08/03/2009	10/13/2009
14,386.00		13,304.00					1,082.00	
		2389. NESTLE S A SPONSORED ADR REPSTG RE PROPERTY TYPE: SECURITIES					03/25/2009	10/13/2009
102,089.00		82,194.00					19,895.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2400. O REILLY AUTOMOTIVE INC PROPERTY TYPE: SECURITIES					03/24/2009	10/13/2009
82,754.00		80,232.00					2,522.00	
		1000. RALCORP HLDGS INC NEW COM PROPERTY TYPE: SECURITIES					03/25/2009	10/13/2009
55,725.00		55,785.00					-60.00	
		300. REGAL ENTERTAINMENT GROUP CL A COMM PROPERTY TYPE: SECURITIES					06/11/2009	10/13/2009
3,607.00		3,558.00					49.00	
		1953. ADR ROCHE HLDG LTD SPONSORED ADR I PROPERTY TYPE: SECURITIES					03/25/2009	10/13/2009
79,665.00		65,103.00					14,562.00	
		700. SYNAPTICS INC COM PROPERTY TYPE: SECURITIES					09/03/2009	10/13/2009
15,383.00		18,122.00					-2,739.00	
		3100. SYNAPTICS INC COM PROPERTY TYPE: SECURITIES					09/16/2009	10/13/2009
66,813.00		85,603.00					-18,790.00	
		100. TECHNE CORP COM PROPERTY TYPE: SECURITIES					09/02/2009	10/13/2009
6,403.00		6,029.00					374.00	
		1169. TEVA PHARMACEUTICALS INDS LTD ADR PROPERTY TYPE: SECURITIES					03/25/2009	10/13/2009
59,692.00		53,507.00					6,185.00	
		500. WARNACO GROUP INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/12/2009	10/13/2009
22,053.00		19,173.00					2,880.00	
		800. AFFILIATED COMPUTER SVCS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	10/14/2009
41,947.00		37,657.00					4,290.00	
		1500. ALLIANCE DATA SYS CORP COM PROPERTY TYPE: SECURITIES					08/11/2009	10/14/2009
93,920.00		84,071.00					9,849.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		9000000. FNMA 30 YEAR PASS-THROUGHS 5.5% PROPERTY TYPE: SECURITIES					10/09/2009	10/14/2009
9451406.00		9429063.00					22,343.00	
		8000000. FNMA 30 YEAR PASS-THROUGHS 5.5% PROPERTY TYPE: SECURITIES					10/09/2009	10/14/2009
8401250.00		8367500.00					33,750.00	
		300. AUTOZONE INC PROPERTY TYPE: SECURITIES					07/23/2009	10/14/2009
43,205.00		47,173.00					-3,968.00	
		500. BAXTER INTL INC PROPERTY TYPE: SECURITIES					03/25/2009	10/14/2009
28,673.00		25,029.00					3,644.00	
		800. BAXTER INTL INC PROPERTY TYPE: SECURITIES					03/25/2009	10/14/2009
45,972.00		40,046.00					5,926.00	
		300. COMMVAULT SYS INC COM STK PROPERTY TYPE: SECURITIES					07/21/2009	10/14/2009
6,540.00		5,379.00					1,161.00	
		400. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					04/22/2009	10/14/2009
16,802.00		19,967.00					-3,165.00	
		400. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					04/22/2009	10/14/2009
16,777.00		19,976.00					-3,199.00	
		400. FLOWERS FOODS INC PROPERTY TYPE: SECURITIES					03/24/2009	10/14/2009
9,558.00		9,264.00					294.00	
		1100. FOOT LOCKER INC PROPERTY TYPE: SECURITIES					08/14/2009	10/14/2009
12,930.00		12,465.00					465.00	
		7700. LSI LOGIC CORP PROPERTY TYPE: SECURITIES					08/03/2009	10/14/2009
45,596.00		40,554.00					5,042.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1335. NESTLE S A SPONSORED ADR REPSTG RE					03/25/2009	10/14/2009
		PROPERTY TYPE: SECURITIES						
57,241.00		45,931.00					11,310.00	
		700. RALCORP HLDGS INC NEW COM					03/25/2009	10/14/2009
		PROPERTY TYPE: SECURITIES						
38,917.00		39,050.00					-133.00	
		300. REGAL ENTERTAINMENT GROUP CL A COMM					06/11/2009	10/14/2009
		PROPERTY TYPE: SECURITIES						
3,493.00		3,554.00					-61.00	
		400. SEI INVESTMENTS CO					07/17/2009	10/14/2009
		PROPERTY TYPE: SECURITIES						
8,094.00		7,207.00					887.00	
		1500. SEI INVESTMENTS CO					07/17/2009	10/14/2009
		PROPERTY TYPE: SECURITIES						
30,290.00		27,039.00					3,251.00	
		1200. SYNAPTICS INC COM					09/02/2009	10/14/2009
		PROPERTY TYPE: SECURITIES						
25,334.00		30,712.00					-5,378.00	
		100. TECHNE CORP COM					09/02/2009	10/14/2009
		PROPERTY TYPE: SECURITIES						
6,482.00		6,029.00					453.00	
		200. WARNACO GROUP INC COM NEW COM NEW					08/12/2009	10/14/2009
		PROPERTY TYPE: SECURITIES						
8,853.00		7,669.00					1,184.00	
		200. WARNACO GROUP INC COM NEW COM NEW					08/11/2009	10/14/2009
		PROPERTY TYPE: SECURITIES						
8,834.00		7,662.00					1,172.00	
		600. AFFILIATED COMPUTER SVCS INC CL A					03/25/2009	10/15/2009
		PROPERTY TYPE: SECURITIES						
31,505.00		28,034.00					3,471.00	
		1874. ALLIANCE DATA SYS CORP COM					08/06/2009	10/15/2009
		PROPERTY TYPE: SECURITIES						
119,506.00		101,928.00					17,578.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		500. AUTOZONE INC PROPERTY TYPE: SECURITIES					07/23/2009	10/15/2009
72,199.00		78,610.00					-6,411.00	
		3500. BAXTER INTL INC PROPERTY TYPE: SECURITIES					03/25/2009	10/15/2009
191,487.00		175,203.00					16,284.00	
		142391.89 PVTPL CAP AUTO RECEIVABLES AST PROPERTY TYPE: SECURITIES					03/31/2009	10/15/2009
142,392.00		141,947.00					445.00	
		200. COMMVAULT SYS INC COM STK PROPERTY TYPE: SECURITIES					07/20/2009	10/15/2009
4,382.00		3,576.00					806.00	
		1100. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					04/22/2009	10/15/2009
46,268.00		54,910.00					-8,642.00	
		400. FLOWERS FOODS INC PROPERTY TYPE: SECURITIES					03/24/2009	10/15/2009
9,536.00		9,264.00					272.00	
		1300. FOOT LOCKER INC PROPERTY TYPE: SECURITIES					08/14/2009	10/15/2009
15,344.00		14,699.00					645.00	
		21969.11 FORD CR AUTO OWNER TR 2008-C AS PROPERTY TYPE: SECURITIES					03/31/2009	10/15/2009
21,969.00		21,949.00					20.00	
		208995.04 PVTPL FORD CR AUTO OWN TR 09-C PROPERTY TYPE: SECURITIES					07/07/2009	10/15/2009
208,995.00		208,995.00						
		8400. LSI LOGIC CORP PROPERTY TYPE: SECURITIES					07/30/2009	10/15/2009
48,156.00		44,180.00					3,976.00	
		2695. ADR NASPERS LTD SPONSORED ADR REPS PROPERTY TYPE: SECURITIES					03/25/2009	10/15/2009
99,649.00		45,802.00					53,847.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	.
		1700. RALCORP HLDGS INC NEW COM PROPERTY TYPE: SECURITIES					03/25/2009	10/15/2009
96,001.00		94,835.00					1,166.00	
		300. SEI INVESTMENTS CO PROPERTY TYPE: SECURITIES					07/17/2009	10/15/2009
6,011.00		5,405.00					606.00	
		900. SEI INVESTMENTS CO PROPERTY TYPE: SECURITIES					07/17/2009	10/15/2009
18,042.00		16,203.00					1,839.00	
		26825. ADR SUMITOMO TR & BKG LTD SPONSOR PROPERTY TYPE: SECURITIES					09/10/2009	10/15/2009
144,693.00		157,307.00					-12,614.00	
		200. TECHNE CORP COM PROPERTY TYPE: SECURITIES					09/03/2009	10/15/2009
13,000.00		12,037.00					963.00	
		500. AFFILIATED COMPUTER SVCS INC CL A PROPERTY TYPE: SECURITIES					03/24/2009	10/16/2009
26,073.00		23,275.00					2,798.00	
		200. AUTOZONE INC PROPERTY TYPE: SECURITIES					07/23/2009	10/16/2009
28,983.00		31,444.00					-2,461.00	
		300. AUTOZONE INC PROPERTY TYPE: SECURITIES					07/23/2009	10/16/2009
43,517.00		47,124.00					-3,607.00	
		300. COMMVAULT SYS INC COM STK PROPERTY TYPE: SECURITIES					07/20/2009	10/16/2009
6,328.00		5,257.00					1,071.00	
		600. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					04/21/2009	10/16/2009
25,127.00		29,780.00					-4,653.00	
		600. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					04/22/2009	10/16/2009
25,144.00		29,808.00					-4,664.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		400. FLOWERS FOODS INC PROPERTY TYPE: SECURITIES					03/24/2009	10/16/2009
9,519.00		9,264.00					255.00	
		1000. FOOT LOCKER INC PROPERTY TYPE: SECURITIES					08/06/2009	10/16/2009
11,950.00		11,233.00					717.00	
		1480. GRANITE CONST INC COM PROPERTY TYPE: SECURITIES					03/25/2009	10/16/2009
41,847.00		59,511.00					-17,664.00	
		4700. LSI LOGIC CORP PROPERTY TYPE: SECURITIES					07/31/2009	10/16/2009
26,424.00		24,622.00					1,802.00	
		900. RALCORP HLDGS INC NEW COM PROPERTY TYPE: SECURITIES					03/25/2009	10/16/2009
51,850.00		50,207.00					1,643.00	
		1100. SEI INVESTMENTS CO PROPERTY TYPE: SECURITIES					06/30/2009	10/16/2009
21,484.00		19,676.00					1,808.00	
		600. SEI INVESTMENTS CO PROPERTY TYPE: SECURITIES					06/30/2009	10/16/2009
11,706.00		10,736.00					970.00	
		844. ADR TENARIS S A SPONSORED ADR PROPERTY TYPE: SECURITIES					04/13/2009	10/16/2009
32,576.00		18,274.00					14,302.00	
		400. AUTOZONE INC PROPERTY TYPE: SECURITIES					07/22/2009	10/19/2009
57,300.00		62,804.00					-5,504.00	
		600. AUTOZONE INC PROPERTY TYPE: SECURITIES					07/22/2009	10/19/2009
86,171.00		94,160.00					-7,989.00	
		400. AUTOZONE INC PROPERTY TYPE: SECURITIES					05/27/2009	10/19/2009
57,126.00		62,583.00					-5,457.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. COMMVAULT SYS INC COM STK					07/15/2009	10/19/2009
		PROPERTY TYPE: SECURITIES						
6,303.00		5,019.00					1,284.00	
		600. FLOWERS FOODS INC					03/25/2009	10/19/2009
		PROPERTY TYPE: SECURITIES						
14,233.00		13,886.00					347.00	
		800. FOOT LOCKER INC					07/31/2009	10/19/2009
		PROPERTY TYPE: SECURITIES						
9,718.00		8,930.00					788.00	
		200. RALCORP HLDGS INC NEW COM					03/25/2009	10/19/2009
		PROPERTY TYPE: SECURITIES						
11,519.00		11,157.00					362.00	
		600. SEI INVESTMENTS CO					06/29/2009	10/19/2009
		PROPERTY TYPE: SECURITIES						
11,822.00		10,701.00					1,121.00	
		600. AUTOZONE INC					05/27/2009	10/20/2009
		PROPERTY TYPE: SECURITIES						
84,691.00		93,760.00					-9,069.00	
		500. AUTOZONE INC					07/21/2009	10/20/2009
		PROPERTY TYPE: SECURITIES						
70,757.00		77,636.00					-6,879.00	
		400. COMMVAULT SYS INC COM STK					07/14/2009	10/20/2009
		PROPERTY TYPE: SECURITIES						
8,411.00		6,501.00					1,910.00	
		400000. FHLMC FLOATING RATE NOTE 03-09-2					05/18/2009	10/20/2009
		PROPERTY TYPE: SECURITIES						
400,816.00		401,465.00					-649.00	
		700. FLOWERS FOODS INC					03/25/2009	10/20/2009
		PROPERTY TYPE: SECURITIES						
16,436.00		16,178.00					258.00	
		1000. FOOT LOCKER INC					08/03/2009	10/20/2009
		PROPERTY TYPE: SECURITIES						
11,914.00		11,141.00					773.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		69529.79 FRANKLIN AUTO TR 2008-A AUTO LN					03/31/2009	10/20/2009
		PROPERTY TYPE: SECURITIES						
69,530.00		69,306.00					224.00	
		100. PSS WORLD MEDICAL INC					09/02/2009	10/20/2009
		PROPERTY TYPE: SECURITIES						
2,242.00		2,090.00					152.00	
		200. PSS WORLD MEDICAL INC					09/02/2009	10/20/2009
		PROPERTY TYPE: SECURITIES						
4,463.00		4,180.00					283.00	
		800. RALCORP HLDGS INC NEW COM					03/25/2009	10/20/2009
		PROPERTY TYPE: SECURITIES						
45,304.00		44,628.00					676.00	
		1100. SEI INVESTMENTS CO					07/02/2009	10/20/2009
		PROPERTY TYPE: SECURITIES						
21,511.00		19,566.00					1,945.00	
		200. SILGAN HLDGS INC COM					03/25/2009	10/20/2009
		PROPERTY TYPE: SECURITIES						
10,905.00		10,073.00					832.00	
		100. TECHNE CORP COM					09/03/2009	10/20/2009
		PROPERTY TYPE: SECURITIES						
6,396.00		6,008.00					388.00	
		300. AUTOZONE INC					07/21/2009	10/21/2009
		PROPERTY TYPE: SECURITIES						
41,913.00		46,219.00					-4,306.00	
		100. COMMVAULT SYS INC COM STK					07/07/2009	10/21/2009
		PROPERTY TYPE: SECURITIES						
2,100.00		1,615.00					485.00	
		100. FLOWERS FOODS INC					03/25/2009	10/21/2009
		PROPERTY TYPE: SECURITIES						
2,352.00		2,311.00					41.00	
		400. FLOWERS FOODS INC					03/25/2009	10/21/2009
		PROPERTY TYPE: SECURITIES						
9,411.00		9,244.00					167.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		600. FOOT LOCKER INC					08/03/2009	10/21/2009
		PROPERTY TYPE: SECURITIES						
7,122.00		6,656.00					466.00	
		1700. GAMESTOP CORP NEW CL A					07/23/2009	10/21/2009
		PROPERTY TYPE: SECURITIES						
43,867.00		40,735.00					3,132.00	
		5700. GAMESTOP CORP NEW CL A					07/24/2009	10/21/2009
		PROPERTY TYPE: SECURITIES						
147,198.00		136,231.00					10,967.00	
		1900. GAMESTOP CORP NEW CL A					07/27/2009	10/21/2009
		PROPERTY TYPE: SECURITIES						
49,050.00		45,169.00					3,881.00	
		1000. JEFFERIES GROUP INC NEW					03/25/2009	10/21/2009
		PROPERTY TYPE: SECURITIES						
27,370.00		14,158.00					13,212.00	
		200. PSS WORLD MEDICAL INC					09/02/2009	10/21/2009
		PROPERTY TYPE: SECURITIES						
4,426.00		4,180.00					246.00	
		800. RALCORP HLDGS INC NEW COM					03/25/2009	10/21/2009
		PROPERTY TYPE: SECURITIES						
45,697.00		44,628.00					1,069.00	
		100. SEI INVESTMENTS CO					07/02/2009	10/21/2009
		PROPERTY TYPE: SECURITIES						
1,924.00		1,777.00					147.00	
		625. #REORG/SCHERING PLOUGH CORP PFD-N/C					04/02/2009	10/21/2009
		PROPERTY TYPE: SECURITIES						
157,096.00		131,875.00					25,221.00	
		100. SILGAN HLDGS INC COM					03/25/2009	10/21/2009
		PROPERTY TYPE: SECURITIES						
5,473.00		5,036.00					437.00	
		400. WARNACO GROUP INC COM NEW COM NEW					08/11/2009	10/21/2009
		PROPERTY TYPE: SECURITIES						
17,725.00		15,325.00					2,400.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. COMMVAULT SYS INC COM STK PROPERTY TYPE: SECURITIES					07/07/2009	10/22/2009
2,045.00		1,615.00					430.00	
		200. FLOWERS FOODS INC PROPERTY TYPE: SECURITIES					03/25/2009	10/22/2009
4,658.00		4,622.00					36.00	
		3000. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES					07/22/2009	10/22/2009
75,324.00		70,593.00					4,731.00	
		3500. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES					07/27/2009	10/22/2009
88,033.00		82,650.00					5,383.00	
		1290. JEFFERIES GROUP INC NEW PROPERTY TYPE: SECURITIES					03/25/2009	10/22/2009
35,415.00		18,263.00					17,152.00	
		300. PSS WORLD MEDICAL INC PROPERTY TYPE: SECURITIES					09/01/2009	10/22/2009
6,609.00		6,231.00					378.00	
		1400. RALCORP HLDGS INC NEW COM PROPERTY TYPE: SECURITIES					03/25/2009	10/22/2009
78,911.00		78,099.00					812.00	
		300. WARNACO GROUP INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/11/2009	10/22/2009
13,235.00		11,494.00					1,741.00	
		9400. COMCAST CORP NEW-CL A COM CLS'A' U PROPERTY TYPE: SECURITIES					03/25/2009	10/23/2009
141,671.00		132,296.00					9,375.00	
		300. COMMVAULT SYS INC COM STK PROPERTY TYPE: SECURITIES					07/10/2009	10/23/2009
6,076.00		4,800.00					1,276.00	
		1800. DOLLAR TREE INC COM STK PROPERTY TYPE: SECURITIES					04/21/2009	10/23/2009
85,408.00		77,208.00					8,200.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		500. FLOWERS FOODS INC PROPERTY TYPE: SECURITIES					03/25/2009	10/23/2009
11,674.00		11,556.00					118.00	
		600. FLOWERS FOODS INC PROPERTY TYPE: SECURITIES					03/25/2009	10/23/2009
13,938.00		13,867.00					71.00	
		1000. FREEPORT MCMORAN C & G CL B COM ST PROPERTY TYPE: SECURITIES					08/03/2009	10/23/2009
82,209.00		64,790.00					17,419.00	
		2600. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES					08/03/2009	10/23/2009
64,537.00		58,522.00					6,015.00	
		4300. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES					08/03/2009	10/23/2009
106,553.00		98,320.00					8,233.00	
		100. NETGEAR INC COM PROPERTY TYPE: SECURITIES					08/31/2009	10/23/2009
1,877.00		1,709.00					168.00	
		100. NETGEAR INC COM PROPERTY TYPE: SECURITIES					08/27/2009	10/23/2009
1,883.00		1,683.00					200.00	
		200. PSS WORLD MEDICAL INC PROPERTY TYPE: SECURITIES					09/01/2009	10/23/2009
4,360.00		4,154.00					206.00	
		900. QLOGIC CORP PROPERTY TYPE: SECURITIES					09/17/2009	10/23/2009
16,907.00		16,182.00					725.00	
		700. RALCORP HLDGS INC NEW COM PROPERTY TYPE: SECURITIES					03/25/2009	10/23/2009
38,913.00		39,050.00					-137.00	
		1200. TEVA PHARMACEUTICALS INDS LTD ADR PROPERTY TYPE: SECURITIES					03/25/2009	10/23/2009
60,376.00		54,925.00					5,451.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. WARNACO GROUP INC COM NEW COM NEW					08/11/2009	10/23/2009
		PROPERTY TYPE: SECURITIES						
4,403.00		3,831.00					572.00	
		100. COMMVAULT SYS INC COM STK					07/08/2009	10/26/2009
		PROPERTY TYPE: SECURITIES						
2,084.00		1,528.00					556.00	
		30037.37 FNMA POOL #735141 5.5% 01-01-20					04/07/2009	10/26/2009
		PROPERTY TYPE: SECURITIES						
30,037.00		31,323.00					-1,286.00	
		13063.94 FNMA POOL #901934 5.5% DUE 10-0					07/10/2009	10/26/2009
		PROPERTY TYPE: SECURITIES						
13,064.00		13,546.00					-482.00	
		50507.06 FNMA POOL #919464 5.5% DUE 05-0					07/08/2009	10/26/2009
		PROPERTY TYPE: SECURITIES						
50,507.00		52,180.00					-1,673.00	
		2541.82 FNMA POOL #943612 5.5% DUE 08-01					07/10/2009	10/26/2009
		PROPERTY TYPE: SECURITIES						
2,542.00		2,636.00					-94.00	
		15413.36 FNMA POOL #947751 5.5% DUE 11-0					07/08/2009	10/26/2009
		PROPERTY TYPE: SECURITIES						
15,413.00		15,924.00					-511.00	
		154068.13 FNMA POOL #995018 5.5% 06-01-2					04/01/2009	10/26/2009
		PROPERTY TYPE: SECURITIES						
154,068.00		160,207.00					-6,139.00	
		123437.32 FNMA POOL #995023 5.5% 08-01-2					04/01/2009	10/26/2009
		PROPERTY TYPE: SECURITIES						
123,437.00		128,471.00					-5,034.00	
		400. FLOWERS FOODS INC					03/25/2009	10/26/2009
		PROPERTY TYPE: SECURITIES						
9,364.00		9,244.00					120.00	
		2300. GAMESTOP CORP NEW CL A					07/30/2009	10/26/2009
		PROPERTY TYPE: SECURITIES						
55,727.00		51,218.00					4,509.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3700. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES					07/31/2009	10/26/2009
89,850.00		81,678.00					8,172.00	
		100. NETGEAR INC COM PROPERTY TYPE: SECURITIES					08/27/2009	10/26/2009
1,919.00		1,683.00					236.00	
		200. PSS WORLD MEDICAL INC PROPERTY TYPE: SECURITIES					08/26/2009	10/26/2009
4,368.00		4,058.00					310.00	
		3300. QLOGIC CORP PROPERTY TYPE: SECURITIES					09/17/2009	10/26/2009
61,554.00		58,710.00					2,844.00	
		400. RALCORP HLDGS INC NEW COM PROPERTY TYPE: SECURITIES					03/25/2009	10/26/2009
22,083.00		22,314.00					-231.00	
		100. SILGAN HLDGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	10/26/2009
5,560.00		5,036.00					524.00	
		200. WARNACO GROUP INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/11/2009	10/26/2009
8,865.00		7,662.00					1,203.00	
		1100. CARTER INC FORMERLY CARTER HLDGS I PROPERTY TYPE: SECURITIES					10/26/2009	10/27/2009
22,860.00		31,626.00					-8,766.00	
		2600. CARTER INC FORMERLY CARTER HLDGS I PROPERTY TYPE: SECURITIES					09/30/2009	10/27/2009
56,622.00		70,012.00					-13,390.00	
		2900. CARTER INC FORMERLY CARTER HLDGS I PROPERTY TYPE: SECURITIES					10/23/2009	10/27/2009
61,026.00		81,423.00					-20,397.00	
		1300. CARTER INC FORMERLY CARTER HLDGS I PROPERTY TYPE: SECURITIES					10/05/2009	10/27/2009
27,700.00		34,259.00					-6,559.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. COMMVAULT SYS INC COM STK					07/08/2009	10/27/2009
		PROPERTY TYPE: SECURITIES						
2,017.00		1,528.00					489.00	
		500. FLOWERS FOODS INC					03/25/2009	10/27/2009
		PROPERTY TYPE: SECURITIES						
11,796.00		11,556.00					240.00	
		500. GRAFTECH INTL LTD COM					08/14/2009	10/27/2009
		PROPERTY TYPE: SECURITIES						
6,744.00		7,518.00					-774.00	
		500. GRAFTECH INTL LTD COM					08/14/2009	10/27/2009
		PROPERTY TYPE: SECURITIES						
6,755.00		7,518.00					-763.00	
		2250. JEFFERIES GROUP INC NEW					03/25/2009	10/27/2009
		PROPERTY TYPE: SECURITIES						
60,143.00		31,854.00					28,289.00	
		500. PSS WORLD MEDICAL INC					08/21/2009	10/27/2009
		PROPERTY TYPE: SECURITIES						
10,588.00		10,089.00					499.00	
		1600. QLOGIC CORP					09/15/2009	10/27/2009
		PROPERTY TYPE: SECURITIES						
29,183.00		28,021.00					1,162.00	
		700. RALCORP HLDGS INC NEW COM					03/25/2009	10/27/2009
		PROPERTY TYPE: SECURITIES						
38,427.00		39,050.00					-623.00	
		1500. ASSISTED LIVING CONCEPTS INC NEV N					03/25/2009	10/28/2009
		PROPERTY TYPE: SECURITIES						
31,909.00		22,400.00					9,509.00	
		1200. CARTER INC FORMERLY CARTER HLDGS I					10/02/2009	10/28/2009
		PROPERTY TYPE: SECURITIES						
27,547.00		31,275.00					-3,728.00	
		3558. ADR E-HOUSE CHINA HLDGS LTD ADR					10/06/2009	10/28/2009
		PROPERTY TYPE: SECURITIES						
62,332.00		80,958.00					-18,626.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1100. FLOWERS FOODS INC PROPERTY TYPE: SECURITIES					03/25/2009	10/28/2009
26,087.00		25,422.00					665.00	
		1100. GRAFTECH INTL LTD COM PROPERTY TYPE: SECURITIES					08/12/2009	10/28/2009
13,835.00		16,492.00					-2,657.00	
		700. GRAFTECH INTL LTD COM PROPERTY TYPE: SECURITIES					09/29/2009	10/28/2009
8,815.00		10,510.00					-1,695.00	
		400. PSS WORLD MEDICAL INC PROPERTY TYPE: SECURITIES					08/12/2009	10/28/2009
8,385.00		7,981.00					404.00	
		1200. QLOGIC CORP PROPERTY TYPE: SECURITIES					09/14/2009	10/28/2009
21,021.00		20,842.00					179.00	
		700. RALCORP HLDGS INC NEW COM PROPERTY TYPE: SECURITIES					03/25/2009	10/28/2009
38,012.00		39,050.00					-1,038.00	
		200. COMMVAULT SYS INC COM STK PROPERTY TYPE: SECURITIES					07/08/2009	10/29/2009
3,914.00		3,056.00					858.00	
		500. FLOWERS FOODS INC PROPERTY TYPE: SECURITIES					03/25/2009	10/29/2009
11,839.00		11,556.00					283.00	
		400. GRAFTECH INTL LTD COM PROPERTY TYPE: SECURITIES					09/29/2009	10/29/2009
5,725.00		5,853.00					-128.00	
		800. GRAFTECH INTL LTD COM PROPERTY TYPE: SECURITIES					09/29/2009	10/29/2009
11,421.00		11,981.00					-560.00	
		600. PSS WORLD MEDICAL INC PROPERTY TYPE: SECURITIES					08/11/2009	10/29/2009
12,220.00		11,885.00					335.00	

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		800. QLOGIC CORP					09/10/2009	10/29/2009
		PROPERTY TYPE: SECURITIES						
14,438.00		13,853.00					585.00	
		600. RALCORP HLDGS INC NEW COM					03/25/2009	10/29/2009
		PROPERTY TYPE: SECURITIES						
32,840.00		33,471.00					-631.00	
		100. COMMVAULT SYS INC COM STK					07/08/2009	10/30/2009
		PROPERTY TYPE: SECURITIES						
1,999.00		1,528.00					471.00	
		500. FLOWERS FOODS INC					03/25/2009	10/30/2009
		PROPERTY TYPE: SECURITIES						
11,753.00		11,556.00					197.00	
		2400. FREEPORT MCMORAN C & G CL B COM ST					08/05/2009	10/30/2009
		PROPERTY TYPE: SECURITIES						
176,497.00		154,866.00					21,631.00	
		2100. GRAFTECH INTL LTD COM					08/27/2009	10/30/2009
		PROPERTY TYPE: SECURITIES						
28,363.00		30,266.00					-1,903.00	
		400. RALCORP HLDGS INC NEW COM					03/25/2009	10/30/2009
		PROPERTY TYPE: SECURITIES						
21,777.00		22,314.00					-537.00	
		500. SONIC AUTOMOTIVE INC CL A					10/26/2009	10/30/2009
		PROPERTY TYPE: SECURITIES						
4,614.00		6,397.00					-1,783.00	
		100. SONIC AUTOMOTIVE INC CL A					10/26/2009	10/30/2009
		PROPERTY TYPE: SECURITIES						
926.00		1,272.00					-346.00	
		2931. CHINA MOBILE HONG KONG LTD SPONSOR					04/02/2009	11/02/2009
		PROPERTY TYPE: SECURITIES						
138,303.00		132,543.00					5,760.00	
		100. COMMVAULT SYS INC COM STK					07/08/2009	11/02/2009
		PROPERTY TYPE: SECURITIES						
1,992.00		1,528.00					464.00	

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		1730. #REORG/ENCORE CSH & STK MEGR DENBU PROPERTY TYPE: SECURITIES					09/02/2009	11/02/2009
77,971.00		65,207.00					12,764.00	
		300. FLOWERS FOODS INC PROPERTY TYPE: SECURITIES					03/25/2009	11/02/2009
6,973.00		6,933.00					40.00	
		3700. FREEPORT MCMORAN C & G CL B COM ST PROPERTY TYPE: SECURITIES					08/07/2009	11/02/2009
274,763.00		234,660.00					40,103.00	
		1400. GRAFTECH INTL LTD COM PROPERTY TYPE: SECURITIES					08/19/2009	11/02/2009
19,108.00		20,061.00					-953.00	
		100. GRAFTECH INTL LTD COM PROPERTY TYPE: SECURITIES					08/05/2009	11/02/2009
1,380.00		1,438.00					-58.00	
		9314. ADR HIMAX TECHNOLOGIES INC SPONSOR PROPERTY TYPE: SECURITIES					03/25/2009	11/02/2009
24,993.00		28,283.00					-3,290.00	
		600. SONIC AUTOMOTIVE INC CL A PROPERTY TYPE: SECURITIES					10/27/2009	11/02/2009
5,155.00		6,674.00					-1,519.00	
		8000000. FNMA 30 YEAR PASS-THROUGHS 5.5% PROPERTY TYPE: SECURITIES					11/03/2009	11/03/2009
8401250.00		8401250.00						
		9000000. FNMA 30 YEAR PASS-THROUGHS 5.5% PROPERTY TYPE: SECURITIES					11/03/2009	11/03/2009
9451406.00		9451406.00						
		100. COMMVAULT SYS INC COM STK PROPERTY TYPE: SECURITIES					07/08/2009	11/03/2009
2,031.00		1,528.00					503.00	
		1000. FLOWERS FOODS INC PROPERTY TYPE: SECURITIES					03/25/2009	11/03/2009
23,195.00		23,111.00					84.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2400. FREEPORT MCMORAN C & G CL B COM ST					07/31/2009	11/03/2009
		PROPERTY TYPE: SECURITIES						
180,777.00		144,900.00					35,877.00	
		900. GRAFTECH INTL LTD COM					10/05/2009	11/03/2009
		PROPERTY TYPE: SECURITIES						
12,392.00		12,671.00					-279.00	
		23952. ADR HIMAX TECHNOLOGIES INC SPONSO					03/25/2009	11/03/2009
		PROPERTY TYPE: SECURITIES						
59,529.00		72,733.00					-13,204.00	
		100. SONIC AUTOMOTIVE INC CL A					10/27/2009	11/03/2009
		PROPERTY TYPE: SECURITIES						
854.00		1,112.00					-258.00	
		600. SONIC AUTOMOTIVE INC CL A					10/27/2009	11/03/2009
		PROPERTY TYPE: SECURITIES						
5,091.00		6,666.00					-1,575.00	
		200. SONIC AUTOMOTIVE INC CL A					10/27/2009	11/03/2009
		PROPERTY TYPE: SECURITIES						
1,708.00		2,225.00					-517.00	
		2800. COMCAST CORP NEW-CL A COM CLS'A' U					03/25/2009	11/04/2009
		PROPERTY TYPE: SECURITIES						
39,814.00		39,407.00					407.00	
		11100. COMCAST CORP NEW-CL A COM CLS'A'					03/25/2009	11/04/2009
		PROPERTY TYPE: SECURITIES						
157,645.00		156,221.00					1,424.00	
		2000. CROWN HLDGS INC COM					07/16/2009	11/04/2009
		PROPERTY TYPE: SECURITIES						
53,749.00		49,203.00					4,546.00	
		3700. CROWN HLDGS INC COM					05/15/2009	11/04/2009
		PROPERTY TYPE: SECURITIES						
99,355.00		89,055.00					10,300.00	
		900. GRAFTECH INTL LTD COM					10/05/2009	11/04/2009
		PROPERTY TYPE: SECURITIES						
12,451.00		12,237.00					214.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. PAPA JOHNS INTL INC COM PROPERTY TYPE: SECURITIES					05/08/2009	11/04/2009
6,941.00		8,488.00					-1,547.00	
		100. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					07/21/2009	11/04/2009
3,114.00		2,526.00					588.00	
		600. SONIC AUTOMOTIVE INC CL A PROPERTY TYPE: SECURITIES					10/27/2009	11/04/2009
5,325.00		6,666.00					-1,341.00	
		200. SONIC AUTOMOTIVE INC CL A PROPERTY TYPE: SECURITIES					10/27/2009	11/04/2009
1,775.00		2,222.00					-447.00	
		100. CASEYS GEN STORES INC PROPERTY TYPE: SECURITIES					06/24/2009	11/05/2009
3,211.00		2,544.00					667.00	
		100. CASEYS GEN STORES INC PROPERTY TYPE: SECURITIES					06/24/2009	11/05/2009
3,206.00		2,544.00					662.00	
		11900. COMCAST CORP NEW-CL A COM CLS'A' PROPERTY TYPE: SECURITIES					03/25/2009	11/05/2009
167,692.00		167,321.00					371.00	
		400. CROWN HLDGS INC COM PROPERTY TYPE: SECURITIES					05/15/2009	11/05/2009
10,629.00		9,628.00					1,001.00	
		900. CROWN HLDGS INC COM PROPERTY TYPE: SECURITIES					05/15/2009	11/05/2009
23,957.00		21,633.00					2,324.00	
		900. GRAFTECH INTL LTD COM PROPERTY TYPE: SECURITIES					07/31/2009	11/05/2009
12,504.00		11,254.00					1,250.00	
		100. NETGEAR INC COM PROPERTY TYPE: SECURITIES					08/27/2009	11/05/2009
1,897.00		1,683.00					214.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. PAPA JOHNS INTL INC COM PROPERTY TYPE: SECURITIES					05/08/2009	11/05/2009
2,326.00		2,829.00					-503.00	
		200. PAPA JOHNS INTL INC COM PROPERTY TYPE: SECURITIES					05/08/2009	11/05/2009
4,563.00		5,659.00					-1,096.00	
		100. PAPA JOHNS INTL INC COM PROPERTY TYPE: SECURITIES					05/08/2009	11/05/2009
2,302.00		2,829.00					-527.00	
		100. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					07/21/2009	11/05/2009
3,130.00		2,526.00					604.00	
		300. SONIC AUTOMOTIVE INC CL A PROPERTY TYPE: SECURITIES					10/27/2009	11/05/2009
2,667.00		3,333.00					-666.00	
		9000000. FNMA SINGLE FAMILY MORTGAGE 4.5 PROPERTY TYPE: SECURITIES					10/14/2009	11/06/2009
9101953.00		9093516.00					8,437.00	
		300. CASEYS GEN STORES INC PROPERTY TYPE: SECURITIES					06/12/2009	11/06/2009
9,485.00		7,567.00					1,918.00	
		7000. COMCAST CORP NEW-CL A COM CLS'A' U PROPERTY TYPE: SECURITIES					03/24/2009	11/06/2009
100,153.00		98,280.00					1,873.00	
		4000. COMCAST CORP NEW-CL A COM CLS'A' U PROPERTY TYPE: SECURITIES					03/24/2009	11/06/2009
58,416.00		56,160.00					2,256.00	
		1000. CROWN HLDGS INC COM PROPERTY TYPE: SECURITIES					04/16/2009	11/06/2009
26,235.00		23,930.00					2,305.00	
		1800. CROWN HLDGS INC COM PROPERTY TYPE: SECURITIES					04/17/2009	11/06/2009
47,142.00		43,133.00					4,009.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		790000. FHLMC PREASSIGN 00050 2.5 04-23- PROPERTY TYPE: SECURITIES					05/01/2009	11/06/2009
794,366.00		787,693.00					6,673.00	
		2000000. FHLMC NT 3 07-28-2014 PROPERTY TYPE: SECURITIES					06/23/2009	11/06/2009
2043542.00		1987062.00					56,480.00	
		600. GRAFTECH INTL LTD COM PROPERTY TYPE: SECURITIES					07/30/2009	11/06/2009
8,288.00		7,397.00					891.00	
		400. INTEGRATED DEVICE TECHNOLOGY INC PROPERTY TYPE: SECURITIES					07/30/2009	11/06/2009
2,328.00		2,754.00					-426.00	
		100. INTEGRATED DEVICE TECHNOLOGY INC PROPERTY TYPE: SECURITIES					07/30/2009	11/06/2009
582.00		688.00					-106.00	
		100. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					07/21/2009	11/06/2009
3,140.00		2,526.00					614.00	
		100. TREEHOUSE FOODS INC COM PROPERTY TYPE: SECURITIES					07/31/2009	11/06/2009
3,620.00		3,237.00					383.00	
		100. CASEYS GEN STORES INC PROPERTY TYPE: SECURITIES					05/27/2009	11/09/2009
3,236.00		2,505.00					731.00	
		4000. COMCAST CORP NEW-CL A COM CLS'A' U PROPERTY TYPE: SECURITIES					03/24/2009	11/09/2009
59,593.00		56,160.00					3,433.00	
		3200. COMCAST CORP NEW-CL A COM CLS'A' U PROPERTY TYPE: SECURITIES					03/24/2009	11/09/2009
47,613.00		44,928.00					2,685.00	
		5400. CROWN HLDGS INC COM PROPERTY TYPE: SECURITIES					04/22/2009	11/09/2009
144,636.00		128,346.00					16,290.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1500. DEVRY INC DEL COM PROPERTY TYPE: SECURITIES					08/18/2009	11/09/2009
79,489.00		76,595.00					2,894.00	
		1300. DEVRY INC DEL COM PROPERTY TYPE: SECURITIES					08/19/2009	11/09/2009
68,890.00		66,866.00					2,024.00	
		700. GRAFTECH INTL LTD COM PROPERTY TYPE: SECURITIES					07/30/2009	11/09/2009
10,282.00		8,629.00					1,653.00	
		500. INTEGRATED DEVICE TECHNOLOGY INC PROPERTY TYPE: SECURITIES					07/30/2009	11/09/2009
2,962.00		3,442.00					-480.00	
		500. MASSEY ENERGY CORP PROPERTY TYPE: SECURITIES					09/15/2009	11/09/2009
17,092.00		15,984.00					1,108.00	
		700. MASSEY ENERGY CORP PROPERTY TYPE: SECURITIES					09/15/2009	11/09/2009
23,850.00		22,377.00					1,473.00	
		400. PAPA JOHNS INTL INC COM PROPERTY TYPE: SECURITIES					05/26/2009	11/09/2009
9,192.00		11,267.00					-2,075.00	
		200. TREEHOUSE FOODS INC COM PROPERTY TYPE: SECURITIES					07/31/2009	11/09/2009
7,242.00		6,474.00					768.00	
		100. WARNACO GROUP INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/11/2009	11/09/2009
4,398.00		3,831.00					567.00	
		100. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES					04/06/2009	11/10/2009
5,441.00		6,977.00					-1,536.00	
		100. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES					04/06/2009	11/10/2009
5,454.00		6,977.00					-1,523.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. CASEYS GEN STORES INC PROPERTY TYPE: SECURITIES					05/29/2009	11/10/2009
9,620.00		7,402.00					2,218.00	
		4800. COMCAST CORP NEW-CL A COM CLS'A' U PROPERTY TYPE: SECURITIES					03/24/2009	11/10/2009
71,347.00		67,392.00					3,955.00	
		4500. CROWN HLDGS INC COM PROPERTY TYPE: SECURITIES					04/21/2009	11/10/2009
119,504.00		105,987.00					13,517.00	
		800. DEVRY INC DEL COM PROPERTY TYPE: SECURITIES					08/17/2009	11/10/2009
43,321.00		40,537.00					2,784.00	
		300. EXPRESS SCRIPTS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	11/10/2009
25,834.00		13,953.00					11,881.00	
		300. GRAFTECH INTL LTD COM PROPERTY TYPE: SECURITIES					07/30/2009	11/10/2009
4,407.00		3,698.00					709.00	
		400. INTEGRATED DEVICE TECHNOLOGY INC PROPERTY TYPE: SECURITIES					07/30/2009	11/10/2009
2,348.00		2,754.00					-406.00	
		3400. MASSEY ENERGY CORP PROPERTY TYPE: SECURITIES					09/18/2009	11/10/2009
117,173.00		103,300.00					13,873.00	
		100. PAPA JOHNS INTL INC COM PROPERTY TYPE: SECURITIES					05/26/2009	11/10/2009
2,278.00		2,779.00					-501.00	
		100. TREEHOUSE FOODS INC COM PROPERTY TYPE: SECURITIES					07/31/2009	11/10/2009
3,607.00		3,237.00					370.00	
		873. COPA HOLDINGS SA COM STK PROPERTY TYPE: SECURITIES					03/25/2009	11/10/2009
41,313.00		23,491.00					17,822.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES					04/06/2009	11/11/2009
5,468.00		6,977.00					-1,509.00	
		300. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES					04/06/2009	11/11/2009
16,350.00		20,932.00					-4,582.00	
		200. CASEYS GEN STORES INC PROPERTY TYPE: SECURITIES					05/28/2009	11/11/2009
6,377.00		4,873.00					1,504.00	
		1300. CROWN HLDGS INC COM PROPERTY TYPE: SECURITIES					05/06/2009	11/11/2009
34,389.00		30,595.00					3,794.00	
		900. DEVRY INC DEL COM PROPERTY TYPE: SECURITIES					08/03/2009	11/11/2009
48,250.00		45,164.00					3,086.00	
		400. INTEGRATED DEVICE TECHNOLOGY INC PROPERTY TYPE: SECURITIES					08/21/2009	11/11/2009
2,397.00		2,736.00					-339.00	
		100. PAPA JOHNS INTL INC COM PROPERTY TYPE: SECURITIES					05/26/2009	11/11/2009
2,227.00		2,779.00					-552.00	
		100. PAPA JOHNS INTL INC COM PROPERTY TYPE: SECURITIES					05/26/2009	11/11/2009
2,201.00		2,779.00					-578.00	
		100. WARNACO GROUP INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/11/2009	11/11/2009
4,413.00		3,831.00					582.00	
		200. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES					04/06/2009	11/12/2009
10,995.00		13,955.00					-2,960.00	
		200. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES					04/02/2009	11/12/2009
10,893.00		13,783.00					-2,890.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	•
		1000. CROWN HLDGS INC COM PROPERTY TYPE: SECURITIES					04/21/2009	11/12/2009
26,239.00		23,530.00					2,709.00	
		400. DEVRY INC DEL COM PROPERTY TYPE: SECURITIES					08/03/2009	11/12/2009
21,373.00		20,027.00					1,346.00	
		400. INTEGRATED DEVICE TECHNOLOGY INC PROPERTY TYPE: SECURITIES					08/21/2009	11/12/2009
2,385.00		2,695.00					-310.00	
		1775. MERCK & CO INC NEW PFD CONV 6% PROPERTY TYPE: SECURITIES					04/02/2009	11/12/2009
410,372.00		374,525.00					35,847.00	
		200. PAPA JOHNS INTL INC COM PROPERTY TYPE: SECURITIES					05/27/2009	11/12/2009
4,426.00		5,519.00					-1,093.00	
		300. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES					04/02/2009	11/13/2009
16,161.00		20,675.00					-4,514.00	
		300. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES					04/02/2009	11/13/2009
16,150.00		20,675.00					-4,525.00	
		2800. CROWN HLDGS INC COM PROPERTY TYPE: SECURITIES					04/21/2009	11/13/2009
73,425.00		65,864.00					7,561.00	
		500. DEVRY INC DEL COM PROPERTY TYPE: SECURITIES					07/31/2009	11/13/2009
26,528.00		24,940.00					1,588.00	
		300. INTEGRATED DEVICE TECHNOLOGY INC PROPERTY TYPE: SECURITIES					08/21/2009	11/13/2009
1,793.00		2,021.00					-228.00	
		600. PAPA JOHNS INTL INC COM PROPERTY TYPE: SECURITIES					05/15/2009	11/13/2009
13,266.00		16,364.00					-3,098.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. PAPA JOHNS INTL INC COM PROPERTY TYPE: SECURITIES					05/27/2009	11/13/2009
6,624.00		8,267.00					-1,643.00	
		200. TREEHOUSE FOODS INC COM PROPERTY TYPE: SECURITIES					07/31/2009	11/13/2009
7,128.00		6,474.00					654.00	
		500. AMAZON COM INC PROPERTY TYPE: SECURITIES					10/09/2009	11/16/2009
66,050.00		47,783.00					18,267.00	
		1500. AMAZON COM INC PROPERTY TYPE: SECURITIES					10/23/2009	11/16/2009
198,182.00		164,965.00					33,217.00	
		1700. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES					10/16/2009	11/16/2009
27,426.00		33,244.00					-5,818.00	
		3700. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES					10/19/2009	11/16/2009
59,769.00		72,871.00					-13,102.00	
		300. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES					04/02/2009	11/16/2009
17,362.00		20,675.00					-3,313.00	
		500. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES					04/02/2009	11/16/2009
28,846.00		34,459.00					-5,613.00	
		15944.54 PVTPL CAP AUTO RECEIVABLES AST PROPERTY TYPE: SECURITIES					03/31/2009	11/16/2009
15,945.00		15,895.00					50.00	
		500. CROWN HLDGS INC COM PROPERTY TYPE: SECURITIES					04/20/2009	11/16/2009
13,241.00		11,759.00					1,482.00	
		1800. CROWN HLDGS INC COM PROPERTY TYPE: SECURITIES					05/14/2009	11/16/2009
47,560.00		42,300.00					5,260.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		900. CROWN HLDGS INC COM					04/20/2009	11/16/2009
		PROPERTY TYPE: SECURITIES						
23,714.00		21,167.00					2,547.00	
		300. DEVRY INC DEL COM					07/30/2009	11/16/2009
		PROPERTY TYPE: SECURITIES						
16,364.00		14,729.00					1,635.00	
		600. DEVRY INC DEL COM					07/31/2009	11/16/2009
		PROPERTY TYPE: SECURITIES						
32,735.00		29,771.00					2,964.00	
		22055.29 FORD CR AUTO OWNER TR 2008-C AS					03/31/2009	11/16/2009
		PROPERTY TYPE: SECURITIES						
22,055.00		22,041.00					14.00	
		175959.42 PVTPL FORD CR AUTO OWN TR 09-C					07/07/2009	11/16/2009
		PROPERTY TYPE: SECURITIES						
175,959.00		175,959.00						
		100. INTEGRATED DEVICE TECHNOLOGY INC					08/21/2009	11/16/2009
		PROPERTY TYPE: SECURITIES						
612.00		674.00					-62.00	
		1800. MAXIM INTEGRATED PRODS INC					07/16/2009	11/16/2009
		PROPERTY TYPE: SECURITIES						
32,952.00		28,444.00					4,508.00	
		.11 MERCK & CO INC NEW COM					04/02/2009	11/16/2009
		PROPERTY TYPE: SECURITIES						
3.00		3.00						
		100. PAPA JOHNS INTL INC COM					05/22/2009	11/16/2009
		PROPERTY TYPE: SECURITIES						
2,254.00		2,646.00					-392.00	
		200. PAPA JOHNS INTL INC COM					05/22/2009	11/16/2009
		PROPERTY TYPE: SECURITIES						
4,515.00		5,292.00					-777.00	
		200. PHASE FORWARD INC COM					07/13/2009	11/16/2009
		PROPERTY TYPE: SECURITIES						
3,328.00		2,844.00					484.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		4351. ADR SILICONWARE PRECISION INDS LTD					11/05/2009	11/16/2009
		PROPERTY TYPE: SECURITIES						
33,235.00		30,089.00					3,146.00	
		200. TREEHOUSE FOODS INC COM					07/31/2009	11/16/2009
		PROPERTY TYPE: SECURITIES						
7,301.00		6,474.00					827.00	
		100. WARNACO GROUP INC COM NEW COM NEW					08/11/2009	11/16/2009
		PROPERTY TYPE: SECURITIES						
4,378.00		3,831.00					547.00	
		100. WARNACO GROUP INC COM NEW COM NEW					08/11/2009	11/16/2009
		PROPERTY TYPE: SECURITIES						
4,383.00		3,831.00					552.00	
		1100. AMAZON COM INC					10/13/2009	11/17/2009
		PROPERTY TYPE: SECURITIES						
143,337.00		104,329.00					39,008.00	
		2600. AMERICAN EAGLE OUTFITTERS INC NEW					10/16/2009	11/17/2009
		PROPERTY TYPE: SECURITIES						
40,328.00		50,529.00					-10,201.00	
		3600. AMERICAN EAGLE OUTFITTERS INC NEW					10/15/2009	11/17/2009
		PROPERTY TYPE: SECURITIES						
55,988.00		68,715.00					-12,727.00	
		100. APOLLO GROUP INC CL A					04/02/2009	11/17/2009
		PROPERTY TYPE: SECURITIES						
5,644.00		6,892.00					-1,248.00	
		100. APOLLO GROUP INC CL A					04/02/2009	11/17/2009
		PROPERTY TYPE: SECURITIES						
5,641.00		6,892.00					-1,251.00	
		.58 BANCO SANTANDER S.A.					11/06/2009	11/17/2009
		PROPERTY TYPE: SECURITIES						
9.00		10.00					-1.00	
		900. CROWN HLDGS INC COM					05/05/2009	11/17/2009
		PROPERTY TYPE: SECURITIES						
23,609.00		20,996.00					2,613.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. DEVRY INC DEL COM PROPERTY TYPE: SECURITIES					07/30/2009	11/17/2009
16,320.00		14,729.00					1,591.00	
		100. DRIL-QUIP INC COM PROPERTY TYPE: SECURITIES					11/02/2009	11/17/2009
5,790.00		4,925.00					865.00	
		100. DRIL-QUIP INC COM PROPERTY TYPE: SECURITIES					10/05/2009	11/17/2009
5,788.00		4,961.00					827.00	
		100. PAPA JOHNS INTL INC COM PROPERTY TYPE: SECURITIES					05/13/2009	11/17/2009
2,279.00		2,612.00					-333.00	
		100. TREEHOUSE FOODS INC COM PROPERTY TYPE: SECURITIES					08/06/2009	11/17/2009
3,629.00		3,190.00					439.00	
		2800. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES					10/13/2009	11/18/2009
42,453.00		53,154.00					-10,701.00	
		2600. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES					10/13/2009	11/18/2009
39,468.00		49,215.00					-9,747.00	
		1600. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES					10/12/2009	11/18/2009
24,384.00		30,166.00					-5,782.00	
		200. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES					04/02/2009	11/18/2009
11,225.00		13,783.00					-2,558.00	
		100. COINSTAR INC COM PROPERTY TYPE: SECURITIES					08/25/2009	11/18/2009
2,666.00		3,224.00					-558.00	
		100. COINSTAR INC COM PROPERTY TYPE: SECURITIES					08/25/2009	11/18/2009
2,659.00		3,224.00					-565.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	•
		1800. CROWN HLDGS INC COM PROPERTY TYPE: SECURITIES					05/05/2009	11/18/2009
46,865.00		41,949.00					4,916.00	
		200. DEVRY INC DEL COM PROPERTY TYPE: SECURITIES					07/30/2009	11/18/2009
10,857.00		9,789.00					1,068.00	
		800. MASSEY ENERGY CORP PROPERTY TYPE: SECURITIES					09/11/2009	11/18/2009
32,555.00		23,949.00					8,606.00	
		900. MASSEY ENERGY CORP PROPERTY TYPE: SECURITIES					09/10/2009	11/18/2009
35,531.00		26,698.00					8,833.00	
		200. PAPA JOHNS INTL INC COM PROPERTY TYPE: SECURITIES					05/13/2009	11/18/2009
4,501.00		5,224.00					-723.00	
		1800. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES					04/01/2009	11/18/2009
123,297.00		78,733.00					44,564.00	
		5600. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES					10/12/2009	11/19/2009
83,105.00		100,592.00					-17,487.00	
		500. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES					04/03/2009	11/19/2009
27,474.00		34,371.00					-6,897.00	
		6365. CAMERON INTL CORP COM STK PROPERTY TYPE: SECURITIES					08/14/2009	11/19/2009
246,394.00		140,341.00					106,053.00	
		583. CAMERON INTL CORP COM STK PROPERTY TYPE: SECURITIES					08/14/2009	11/19/2009
22,915.00		19,635.00					3,280.00	
		300. COINSTAR INC COM PROPERTY TYPE: SECURITIES					09/09/2009	11/19/2009
7,886.00		9,609.00					-1,723.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2300. CROWN HLDGS INC COM PROPERTY TYPE: SECURITIES					05/04/2009	11/19/2009
58,936.00		53,258.00					5,678.00	
		100. DEVRY INC DEL COM PROPERTY TYPE: SECURITIES					07/30/2009	11/19/2009
5,351.00		4,895.00					456.00	
		10000. INTEL CORP PROPERTY TYPE: SECURITIES					04/01/2009	11/19/2009
191,657.00		148,318.00					43,339.00	
		900. MASSEY ENERGY CORP PROPERTY TYPE: SECURITIES					08/14/2009	11/19/2009
33,921.00		26,533.00					7,388.00	
		300. PAPA JOHNS INTL INC COM PROPERTY TYPE: SECURITIES					05/13/2009	11/19/2009
6,585.00		7,837.00					-1,252.00	
		1800000. UTD STATES TREAS .875% DUE 04-3 PROPERTY TYPE: SECURITIES					10/01/2009	11/19/2009
1810547.00		1807242.00					3,305.00	
		700000. UTD STATES TREAS .875% DUE 04-30 PROPERTY TYPE: SECURITIES					10/01/2009	11/19/2009
703,938.00		702,816.00					1,122.00	
		2600. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES					09/30/2009	11/20/2009
37,978.00		44,028.00					-6,050.00	
		1900. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES					10/06/2009	11/20/2009
27,699.00		31,946.00					-4,247.00	
		400. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES					04/03/2009	11/20/2009
22,083.00		27,216.00					-5,133.00	
		1652. CAMERON INTL CORP COM STK PROPERTY TYPE: SECURITIES					03/30/2009	11/20/2009
62,505.00		36,369.00					26,136.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		600. COINSTAR INC COM					09/09/2009	11/20/2009
		PROPERTY TYPE: SECURITIES						
15,784.00		19,135.00					-3,351.00	
		300. CROWN HLDGS INC COM					05/01/2009	11/20/2009
		PROPERTY TYPE: SECURITIES						
7,699.00		6,795.00					904.00	
		900. CROWN HLDGS INC COM					05/01/2009	11/20/2009
		PROPERTY TYPE: SECURITIES						
23,138.00		20,465.00					2,673.00	
		74801.71 FRANKLIN AUTO TR 2008-A AUTO LN					03/31/2009	11/20/2009
		PROPERTY TYPE: SECURITIES						
74,802.00		74,602.00					200.00	
		3585. HONEYWELL INTL INC					04/01/2009	11/20/2009
		PROPERTY TYPE: SECURITIES						
136,038.00		100,536.00					35,502.00	
		415. HONEYWELL INTL INC					04/01/2009	11/20/2009
		PROPERTY TYPE: SECURITIES						
15,780.00		11,702.00					4,078.00	
		900. MASSEY ENERGY CORP					08/25/2009	11/20/2009
		PROPERTY TYPE: SECURITIES						
33,678.00		26,527.00					7,151.00	
		100. PAPA JOHNS INTL INC COM					05/13/2009	11/20/2009
		PROPERTY TYPE: SECURITIES						
2,195.00		2,612.00					-417.00	
		155000. PLACER DOME INC SR DEB CONV 2.75					08/27/2009	11/20/2009
		PROPERTY TYPE: SECURITIES						
278,498.00		213,417.00					65,081.00	
		839. ADR TENARIS S A SPONSORED ADR					03/25/2009	11/20/2009
		PROPERTY TYPE: SECURITIES						
33,931.00		17,473.00					16,458.00	
		100. TREEHOUSE FOODS INC COM					08/06/2009	11/20/2009
		PROPERTY TYPE: SECURITIES						
3,545.00		3,190.00					355.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1900. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES					10/07/2009	11/23/2009
27,427.00		31,797.00					-4,370.00	
		4900. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES					10/07/2009	11/23/2009
71,064.00		81,020.00					-9,956.00	
		300. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES					04/03/2009	11/23/2009
16,599.00		20,412.00					-3,813.00	
		200. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES					04/03/2009	11/23/2009
11,059.00		13,608.00					-2,549.00	
		100. COINSTAR INC COM PROPERTY TYPE: SECURITIES					09/08/2009	11/23/2009
2,660.00		3,171.00					-511.00	
		4400. CROWN HLDGS INC COM PROPERTY TYPE: SECURITIES					04/30/2009	11/23/2009
114,027.00		93,720.00					20,307.00	
		900. MASSEY ENERGY CORP PROPERTY TYPE: SECURITIES					09/24/2009	11/23/2009
34,373.00		26,263.00					8,110.00	
		100. PAPA JOHNS INTL INC COM PROPERTY TYPE: SECURITIES					07/16/2009	11/23/2009
2,261.00		2,609.00					-348.00	
		300. RYDER SYS INC COM PROPERTY TYPE: SECURITIES					10/20/2009	11/23/2009
12,668.00		13,824.00					-1,156.00	
		100. TREEHOUSE FOODS INC COM PROPERTY TYPE: SECURITIES					08/06/2009	11/23/2009
3,613.00		3,190.00					423.00	
		2500000. UNITED STATES TREAS NTS NT 1% D PROPERTY TYPE: SECURITIES					11/19/2009	11/23/2009
2512305.00		2513758.00					-1,453.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1000. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES					10/02/2009	11/24/2009
15,164.00		16,147.00					-983.00	
		200. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES					04/03/2009	11/24/2009
11,100.00		13,608.00					-2,508.00	
		200. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES					04/03/2009	11/24/2009
11,106.00		13,608.00					-2,502.00	
		500. COINSTAR INC COM PROPERTY TYPE: SECURITIES					09/08/2009	11/24/2009
12,936.00		15,854.00					-2,918.00	
		900. MASSEY ENERGY CORP PROPERTY TYPE: SECURITIES					08/26/2009	11/24/2009
33,979.00		25,874.00					8,105.00	
		100. PAPA JOHNS INTL INC COM PROPERTY TYPE: SECURITIES					07/16/2009	11/24/2009
2,264.00		2,609.00					-345.00	
		400. RYDER SYS INC COM PROPERTY TYPE: SECURITIES					10/20/2009	11/24/2009
16,598.00		18,431.00					-1,833.00	
		100. TREEHOUSE FOODS INC COM PROPERTY TYPE: SECURITIES					08/06/2009	11/24/2009
3,583.00		3,190.00					393.00	
		300. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES					07/16/2009	11/25/2009
16,633.00		19,963.00					-3,330.00	
		820. ASSISTED LIVING CONCEPTS INC NEV NE PROPERTY TYPE: SECURITIES					03/25/2009	11/25/2009
19,098.00		12,245.00					6,853.00	
		400. COINSTAR INC COM PROPERTY TYPE: SECURITIES					09/08/2009	11/25/2009
10,551.00		12,683.00					-2,132.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	.
		33896.58 FNMA POOL #735141 5.5% 01-01-20 PROPERTY TYPE: SECURITIES					04/07/2009	11/25/2009
33,897.00		35,348.00					-1,451.00	
		11731.37 FNMA POOL #901934 5.5% DUE 10-0 PROPERTY TYPE: SECURITIES					07/10/2009	11/25/2009
11,731.00		12,164.00					-433.00	
		1426.63 FNMA POOL #919464 5.5% DUE 05-01 PROPERTY TYPE: SECURITIES					07/08/2009	11/25/2009
1,427.00		1,474.00					-47.00	
		1506.16 FNMA POOL #943612 5.5% DUE 08-01 PROPERTY TYPE: SECURITIES					07/10/2009	11/25/2009
1,506.00		1,562.00					-56.00	
		29108.09 FNMA POOL #947751 5.5% DUE 11-0 PROPERTY TYPE: SECURITIES					07/08/2009	11/25/2009
29,108.00		30,072.00					-964.00	
		188019.89 FNMA POOL #995018 5.5% 06-01-2 PROPERTY TYPE: SECURITIES					04/01/2009	11/25/2009
188,020.00		195,511.00					-7,491.00	
		130359.08 FNMA POOL #995023 5.5% 08-01-2 PROPERTY TYPE: SECURITIES					04/01/2009	11/25/2009
130,359.00		135,675.00					-5,316.00	
		700. MASSEY ENERGY CORP PROPERTY TYPE: SECURITIES					08/28/2009	11/25/2009
27,153.00		19,796.00					7,357.00	
		500. RYDER SYS INC COM PROPERTY TYPE: SECURITIES					10/20/2009	11/25/2009
20,759.00		23,039.00					-2,280.00	
		13274.6 CMO WAMU MTG PASS-THRU CTFS SER PROPERTY TYPE: SECURITIES					10/23/2009	11/25/2009
13,275.00		9,378.00					3,897.00	
		100. COINSTAR INC COM PROPERTY TYPE: SECURITIES					09/08/2009	11/27/2009
2,629.00		3,171.00					-542.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		400. RYDER SYS INC COM PROPERTY TYPE: SECURITIES					10/20/2009	11/27/2009
16,163.00		18,348.00					-2,185.00	
		200. TREEHOUSE FOODS INC COM PROPERTY TYPE: SECURITIES					08/06/2009	11/27/2009
6,976.00		6,338.00					638.00	
		300. COINSTAR INC COM PROPERTY TYPE: SECURITIES					09/11/2009	11/30/2009
7,788.00		9,338.00					-1,550.00	
		100. DYNCORP INTL INC COM CL A COM CL A PROPERTY TYPE: SECURITIES					10/22/2009	11/30/2009
1,406.00		1,819.00					-413.00	
		500. MASSEY ENERGY CORP PROPERTY TYPE: SECURITIES					08/28/2009	11/30/2009
18,728.00		13,959.00					4,769.00	
		500. RYDER SYS INC COM PROPERTY TYPE: SECURITIES					10/21/2009	11/30/2009
20,282.00		22,804.00					-2,522.00	
		100. TREEHOUSE FOODS INC COM PROPERTY TYPE: SECURITIES					08/05/2009	11/30/2009
3,463.00		3,148.00					315.00	
		100. DYNCORP INTL INC COM CL A COM CL A PROPERTY TYPE: SECURITIES					10/22/2009	12/01/2009
1,321.00		1,819.00					-498.00	
		1400. MASSEY ENERGY CORP PROPERTY TYPE: SECURITIES					08/31/2009	12/01/2009
53,672.00		38,480.00					15,192.00	
		100. PHASE FORWARD INC COM PROPERTY TYPE: SECURITIES					07/31/2009	12/01/2009
1,551.00		1,418.00					133.00	
		400. RYDER SYS INC COM PROPERTY TYPE: SECURITIES					10/21/2009	12/01/2009
16,438.00		18,213.00					-1,775.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. TREEHOUSE FOODS INC COM					08/05/2009	12/01/2009
		PROPERTY TYPE: SECURITIES						
3,490.00		3,148.00					342.00	
		100. COVANCE INC					03/25/2009	12/02/2009
		PROPERTY TYPE: SECURITIES						
5,349.00		3,741.00					1,608.00	
		500. MASSEY ENERGY CORP					09/03/2009	12/02/2009
		PROPERTY TYPE: SECURITIES						
19,315.00		13,486.00					5,829.00	
		8396. MERCK & CO INC NEW COM					04/02/2009	12/02/2009
		PROPERTY TYPE: SECURITIES						
307,754.00		257,505.00					50,249.00	
		200. RYDER SYS INC COM					10/21/2009	12/02/2009
		PROPERTY TYPE: SECURITIES						
8,273.00		9,106.00					-833.00	
		100. TREEHOUSE FOODS INC COM					08/05/2009	12/02/2009
		PROPERTY TYPE: SECURITIES						
3,548.00		3,148.00					400.00	
		700. WARNACO GROUP INC COM NEW COM NEW					08/11/2009	12/02/2009
		PROPERTY TYPE: SECURITIES						
30,737.00		26,800.00					3,937.00	
		100. WARNACO GROUP INC COM NEW COM NEW					08/11/2009	12/02/2009
		PROPERTY TYPE: SECURITIES						
4,406.00		3,827.00					579.00	
		100. COVANCE INC					03/25/2009	12/03/2009
		PROPERTY TYPE: SECURITIES						
5,300.00		3,741.00					1,559.00	
		400. MASSEY ENERGY CORP					09/03/2009	12/03/2009
		PROPERTY TYPE: SECURITIES						
15,052.00		10,696.00					4,356.00	
		5270. REGIONS FINL CORP NEW COM					09/22/2009	12/03/2009
		PROPERTY TYPE: SECURITIES						
29,442.00		35,923.00					-6,481.00	

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		500. RYDER SYS INC COM PROPERTY TYPE: SECURITIES					10/21/2009	12/03/2009
20,597.00		22,690.00					-2,093.00	
		300. WARNACO GROUP INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/05/2009	12/03/2009
13,059.00		11,293.00					1,766.00	
		. ADR AXA SA SPONSORED ADR PROPERTY TYPE: SECURITIES						12/04/2009
3,394.00							3,394.00	
		400. COVANCE INC PROPERTY TYPE: SECURITIES					03/25/2009	12/04/2009
20,449.00		14,965.00					5,484.00	
		6610000. FHLMC NT 3 07-28-2014 PROPERTY TYPE: SECURITIES					06/23/2009	12/04/2009
6793672.00		6567240.00					226,432.00	
		500. MASSEY ENERGY CORP PROPERTY TYPE: SECURITIES					09/02/2009	12/04/2009
18,038.00		13,033.00					5,005.00	
		100. PHASE FORWARD INC COM PROPERTY TYPE: SECURITIES					07/31/2009	12/04/2009
1,546.00		1,418.00					128.00	
		800. RYDER SYS INC COM PROPERTY TYPE: SECURITIES					10/19/2009	12/04/2009
33,833.00		36,166.00					-2,333.00	
		300. WARNACO GROUP INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/05/2009	12/04/2009
13,018.00		11,293.00					1,725.00	
		1254. CANADIAN NATL RY CO COM PROPERTY TYPE: SECURITIES					03/25/2009	12/07/2009
69,454.00		45,390.00					24,064.00	
		300. COVANCE INC PROPERTY TYPE: SECURITIES					03/25/2009	12/07/2009
15,389.00		11,224.00					4,165.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. MASSEY ENERGY CORP PROPERTY TYPE: SECURITIES					09/02/2009	12/07/2009
7,203.00		5,209.00					1,994.00	
		100. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					07/15/2009	12/07/2009
3,682.00		2,517.00					1,165.00	
		3940. REGIONS FINL CORP NEW COM PROPERTY TYPE: SECURITIES					09/23/2009	12/07/2009
21,937.00		26,705.00					-4,768.00	
		500. RYDER SYS INC COM PROPERTY TYPE: SECURITIES					10/19/2009	12/07/2009
21,034.00		22,544.00					-1,510.00	
		400. COVANCE INC PROPERTY TYPE: SECURITIES					03/25/2009	12/08/2009
20,337.00		14,965.00					5,372.00	
		200. MASSEY ENERGY CORP PROPERTY TYPE: SECURITIES					09/02/2009	12/08/2009
7,168.00		5,209.00					1,959.00	
		918. ADR NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES					03/25/2009	12/08/2009
62,152.00		44,583.00					17,569.00	
		100. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					07/15/2009	12/08/2009
3,672.00		2,517.00					1,155.00	
		500. RYDER SYS INC COM PROPERTY TYPE: SECURITIES					10/22/2009	12/08/2009
20,751.00		22,374.00					-1,623.00	
		997. ADR AXA SA SPONSORED ADR PROPERTY TYPE: SECURITIES					10/15/2009	12/09/2009
23,124.00		29,019.00					-5,895.00	
		200. COVANCE INC PROPERTY TYPE: SECURITIES					03/25/2009	12/09/2009
10,055.00		7,483.00					2,572.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	•
		1122. ADR HSBC HLDGS PLC SPONSORED ADR N PROPERTY TYPE: SECURITIES					05/04/2009	12/09/2009
63,676.00		41,711.00					21,965.00	
		100. PHASE FORWARD INC COM PROPERTY TYPE: SECURITIES					07/31/2009	12/09/2009
1,481.00		1,418.00					63.00	
		400. RYDER SYS INC COM PROPERTY TYPE: SECURITIES					10/26/2009	12/09/2009
16,543.00		17,787.00					-1,244.00	
		2240. ADR ZURICH FINL SVCS SPONSORED ADR PROPERTY TYPE: SECURITIES					04/17/2009	12/09/2009
47,298.00		37,623.00					9,675.00	
		1400. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES					03/25/2009	12/10/2009
84,355.00		70,204.00					14,151.00	
		300. COVANCE INC PROPERTY TYPE: SECURITIES					03/25/2009	12/10/2009
15,296.00		11,224.00					4,072.00	
		500. RYDER SYS INC COM PROPERTY TYPE: SECURITIES					10/26/2009	12/10/2009
20,843.00		22,208.00					-1,365.00	
		200. BJS WHOLESALE CLUB INC PROPERTY TYPE: SECURITIES					09/15/2009	12/11/2009
6,516.00		7,140.00					-624.00	
		900. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES					03/25/2009	12/11/2009
54,436.00		45,131.00					9,305.00	
		200. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					07/14/2009	12/11/2009
7,192.00		4,751.00					2,441.00	
		700. RYDER SYS INC COM PROPERTY TYPE: SECURITIES					10/26/2009	12/11/2009
29,107.00		30,865.00					-1,758.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1000. BJS WHOLESALE CLUB INC PROPERTY TYPE: SECURITIES					09/15/2009	12/14/2009
33,045.00		35,650.00					-2,605.00	
		400. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES					03/25/2009	12/14/2009
24,137.00		20,058.00					4,079.00	
		1027. RESEARCH IN MOTION LTD PROPERTY TYPE: SECURITIES					09/29/2009	12/14/2009
65,693.00		70,162.00					-4,469.00	
		700. RYDER SYS INC COM PROPERTY TYPE: SECURITIES					10/16/2009	12/14/2009
29,881.00		30,773.00					-892.00	
		100. WARNACO GROUP INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/05/2009	12/14/2009
4,365.00		3,764.00					601.00	
		800. BJS WHOLESALE CLUB INC PROPERTY TYPE: SECURITIES					10/30/2009	12/15/2009
26,159.00		28,277.00					-2,118.00	
		800. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES					03/25/2009	12/15/2009
47,679.00		40,117.00					7,562.00	
		20710.01 FORD CR AUTO OWNER TR 2008-C AS PROPERTY TYPE: SECURITIES					03/31/2009	12/15/2009
20,710.00		20,702.00					8.00	
		155906.12 PVTPL FORD CR AUTO OWN TR 09-C PROPERTY TYPE: SECURITIES					07/07/2009	12/15/2009
155,906.00		155,906.00						
		1280. ADR NETEASE COM INC SPONSORED PROPERTY TYPE: SECURITIES					10/06/2009	12/15/2009
47,444.00		57,112.00					-9,668.00	
		300. RYDER SYS INC COM PROPERTY TYPE: SECURITIES					10/14/2009	12/15/2009
12,917.00		13,157.00					-240.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		25112. ADR SILICONWARE PRECISION INDS LT					11/24/2009	12/15/2009
		PROPERTY TYPE: SECURITIES						
162,772.00		162,208.00					564.00	
		1393. ACCENTURE PLC SHS CL A NEW					03/25/2009	12/15/2009
		PROPERTY TYPE: SECURITIES						
57,830.00		43,761.00					14,069.00	
		1300. BJS WHOLESALE CLUB INC					11/25/2009	12/16/2009
		PROPERTY TYPE: SECURITIES						
42,788.00		45,557.00					-2,769.00	
		60000. CHARLES RIV LABORATORIES INTL INC					05/29/2009	12/16/2009
		PROPERTY TYPE: SECURITIES						
57,372.00		55,010.00					2,362.00	
		400. CHURCH & DWIGHT INC					03/25/2009	12/16/2009
		PROPERTY TYPE: SECURITIES						
23,711.00		20,058.00					3,653.00	
		1100. CINEMARK HLDGS INC COM					07/16/2009	12/16/2009
		PROPERTY TYPE: SECURITIES						
14,871.00		11,487.00					3,384.00	
		1184. ADR MITSUBISHI CORP SPONSORED ADR					08/26/2009	12/16/2009
		PROPERTY TYPE: SECURITIES						
59,551.00		48,363.00					11,188.00	
		200. POWER INTEGRATIONS INC					07/06/2009	12/16/2009
		PROPERTY TYPE: SECURITIES						
7,061.00		4,696.00					2,365.00	
		300. RYDER SYS INC COM					10/15/2009	12/16/2009
		PROPERTY TYPE: SECURITIES						
12,907.00		13,142.00					-235.00	
		150000. US TREAS BDS 0 TREAS NT 15/11/20					11/12/2009	12/16/2009
		PROPERTY TYPE: SECURITIES						
146,273.00		147,682.00					-1,409.00	
		200. WARNACO GROUP INC COM NEW COM NEW					08/17/2009	12/16/2009
		PROPERTY TYPE: SECURITIES						
8,741.00		7,515.00					1,226.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		600. BJS WHOLESALE CLUB INC PROPERTY TYPE: SECURITIES					11/23/2009	12/17/2009
19,629.00		20,996.00					-1,367.00	
		30000. CHARLES RIV LABORATORIES INTL INC PROPERTY TYPE: SECURITIES					05/28/2009	12/17/2009
28,575.00		27,463.00					1,112.00	
		800. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES					03/25/2009	12/17/2009
46,498.00		40,117.00					6,381.00	
		700. CINEMARK HLDGS INC COM PROPERTY TYPE: SECURITIES					05/14/2009	12/17/2009
9,397.00		7,109.00					2,288.00	
		100. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					07/06/2009	12/17/2009
3,517.00		2,333.00					1,184.00	
		400. RYDER SYS INC COM PROPERTY TYPE: SECURITIES					10/15/2009	12/17/2009
17,165.00		17,512.00					-347.00	
		300000. US TREAS SEC 4.5 DUE 08-15-2039 PROPERTY TYPE: SECURITIES					09/10/2009	12/17/2009
301,266.00		313,238.00					-11,972.00	
		350000. US TREAS BDS 0 TREAS NT 15/11/20 PROPERTY TYPE: SECURITIES					11/12/2009	12/17/2009
344,695.00		344,592.00					103.00	
		1000. BJS WHOLESALE CLUB INC PROPERTY TYPE: SECURITIES					09/10/2009	12/18/2009
32,757.00		34,966.00					-2,209.00	
		110000. CHARLES RIV LABORATORIES INTL IN PROPERTY TYPE: SECURITIES					05/26/2009	12/18/2009
104,323.00		97,734.00					6,589.00	
		400. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES					03/25/2009	12/18/2009
23,140.00		20,058.00					3,082.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. CINEMARK HLDGS INC COM					05/14/2009	12/18/2009
		PROPERTY TYPE: SECURITIES						
1,346.00		1,016.00					330.00	
		3500. DISCOVERY COMMUNICATIONS INC NEW C					11/06/2009	12/18/2009
		PROPERTY TYPE: SECURITIES						
109,672.00		85,494.00					24,178.00	
		500. DISCOVERY COMMUNICATIONS INC NEW CO					06/05/2009	12/18/2009
		PROPERTY TYPE: SECURITIES						
15,606.00		11,491.00					4,115.00	
		100. POWER INTEGRATIONS INC					07/06/2009	12/18/2009
		PROPERTY TYPE: SECURITIES						
3,543.00		2,333.00					1,210.00	
		300. RYDER SYS INC COM					10/15/2009	12/18/2009
		PROPERTY TYPE: SECURITIES						
12,913.00		13,134.00					-221.00	
		278. AGNICO-EAGLE MINES LTD COM					03/25/2009	12/21/2009
		PROPERTY TYPE: SECURITIES						
14,797.00		16,019.00					-1,222.00	
		600. BJS WHOLESALE CLUB INC					09/10/2009	12/21/2009
		PROPERTY TYPE: SECURITIES						
19,909.00		20,942.00					-1,033.00	
		1500. CHURCH & DWIGHT INC					03/25/2009	12/21/2009
		PROPERTY TYPE: SECURITIES						
90,100.00		75,219.00					14,881.00	
		100. CINEMARK HLDGS INC COM					05/14/2009	12/21/2009
		PROPERTY TYPE: SECURITIES						
1,360.00		1,016.00					344.00	
		70514.7 FRANKLIN AUTO TR 2008-A AUTO LN					03/31/2009	12/21/2009
		PROPERTY TYPE: SECURITIES						
70,515.00		70,363.00					152.00	
		852. AGNICO-EAGLE MINES LTD COM					03/25/2009	12/22/2009
		PROPERTY TYPE: SECURITIES						
45,295.00		49,093.00					-3,798.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. BJS WHOLESALE CLUB INC PROPERTY TYPE: SECURITIES					09/09/2009	12/22/2009
23,376.00		24,424.00					-1,048.00	
		600. BRIGHAM EXPL CO COM PROPERTY TYPE: SECURITIES					10/23/2009	12/22/2009
8,398.00		6,338.00					2,060.00	
		1600. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES					03/25/2009	12/22/2009
97,427.00		80,233.00					17,194.00	
		100. DRIL-QUIP INC COM PROPERTY TYPE: SECURITIES					11/02/2009	12/22/2009
5,839.00		4,925.00					914.00	
		558. ADR RYANAIR HLDGS PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					03/25/2009	12/22/2009
15,762.00		12,756.00					3,006.00	
		361. ADR RYANAIR HLDGS PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					03/25/2009	12/22/2009
10,229.00		8,253.00					1,976.00	
		500. BJS WHOLESALE CLUB INC PROPERTY TYPE: SECURITIES					09/09/2009	12/23/2009
16,866.00		17,446.00					-580.00	
		200. BRIGHAM EXPL CO COM PROPERTY TYPE: SECURITIES					10/23/2009	12/23/2009
2,839.00		2,113.00					726.00	
		900. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES					03/25/2009	12/23/2009
55,358.00		45,131.00					10,227.00	
		300. DRIL-QUIP INC COM PROPERTY TYPE: SECURITIES					11/02/2009	12/23/2009
17,502.00		14,776.00					2,726.00	
		5350. ENSCO INTL INC PROPERTY TYPE: SECURITIES					05/13/2009	12/23/2009
153,922.00		153,922.00						

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		400. BJS WHOLESALE CLUB INC					09/09/2009	12/24/2009
		PROPERTY TYPE: SECURITIES						
13,582.00		13,957.00					-375.00	
		300. BRIGHAM EXPL CO COM					10/23/2009	12/24/2009
		PROPERTY TYPE: SECURITIES						
4,357.00		3,169.00					1,188.00	
		200. CHURCH & DWIGHT INC					03/25/2009	12/24/2009
		PROPERTY TYPE: SECURITIES						
12,394.00		10,029.00					2,365.00	
		300. BJS WHOLESALE CLUB INC					09/09/2009	12/28/2009
		PROPERTY TYPE: SECURITIES						
10,210.00		10,444.00					-234.00	
		200. BRIGHAM EXPL CO COM					10/23/2009	12/28/2009
		PROPERTY TYPE: SECURITIES						
2,895.00		2,113.00					782.00	
		300. CHURCH & DWIGHT INC					03/25/2009	12/28/2009
		PROPERTY TYPE: SECURITIES						
18,558.00		15,044.00					3,514.00	
		100. DRIL-QUIP INC COM					10/01/2009	12/28/2009
		PROPERTY TYPE: SECURITIES						
5,848.00		4,924.00					924.00	
		34057.47 FNMA POOL #735141 5.5% 01-01-20					04/07/2009	12/28/2009
		PROPERTY TYPE: SECURITIES						
34,057.00		35,516.00					-1,459.00	
		9183.24 FNMA POOL #901934 5.5% DUE 10-01					07/10/2009	12/28/2009
		PROPERTY TYPE: SECURITIES						
9,183.00		9,522.00					-339.00	
		1368.06 FNMA POOL #919464 5.5% DUE 05-01					07/08/2009	12/28/2009
		PROPERTY TYPE: SECURITIES						
1,368.00		1,413.00					-45.00	
		1672.45 FNMA POOL #943612 5.5% DUE 08-01					07/10/2009	12/28/2009
		PROPERTY TYPE: SECURITIES						
1,672.00		1,734.00					-62.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		21062.76 FNMA POOL #947751 5.5% DUE 11-0 PROPERTY TYPE: SECURITIES					07/08/2009	12/28/2009
21,063.00		21,760.00					-697.00	
		20727.68 FNMA POOL #986252 6% 07-01-2038 PROPERTY TYPE: SECURITIES					10/07/2009	12/28/2009
20,728.00		21,874.00					-1,146.00	
		115468.85 FNMA POOL #995023 5.5% 08-01-2 PROPERTY TYPE: SECURITIES					04/01/2009	12/28/2009
115,469.00		120,178.00					-4,709.00	
		6854.43 CMO GS MTG SECS CORP 2004-CW1 CL PROPERTY TYPE: SECURITIES					11/10/2009	12/28/2009
6,854.00		6,328.00					526.00	
		9743.43 CMO WAMU MTG PASS-THRU CTFS SER PROPERTY TYPE: SECURITIES					10/23/2009	12/28/2009
9,743.00		6,889.00					2,854.00	
		400. AVON PRODS INC PROPERTY TYPE: SECURITIES					10/19/2009	12/29/2009
12,891.00		13,613.00					-722.00	
		100. AVON PRODS INC PROPERTY TYPE: SECURITIES					10/19/2009	12/29/2009
3,222.00		3,404.00					-182.00	
		700. BJS WHOLESALE CLUB INC PROPERTY TYPE: SECURITIES					09/08/2009	12/29/2009
23,370.00		24,263.00					-893.00	
		100. BRIGHAM EXPL CO COM PROPERTY TYPE: SECURITIES					10/23/2009	12/29/2009
1,416.00		1,056.00					360.00	
		400. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES					03/25/2009	12/29/2009
24,867.00		20,058.00					4,809.00	
		1000. NUANCE COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	12/29/2009
16,130.00		10,479.00					5,651.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. SILGAN HLDGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	12/29/2009
5,876.00		5,036.00					840.00	
		200. AVON PRODS INC PROPERTY TYPE: SECURITIES					10/16/2009	12/30/2009
6,345.00		6,805.00					-460.00	
		800. AVON PRODS INC PROPERTY TYPE: SECURITIES					10/16/2009	12/30/2009
25,409.00		27,220.00					-1,811.00	
		700. BJS WHOLESALE CLUB INC PROPERTY TYPE: SECURITIES					09/08/2009	12/30/2009
23,154.00		24,263.00					-1,109.00	
		200. BRIGHAM EXPL CO COM PROPERTY TYPE: SECURITIES					10/23/2009	12/30/2009
2,763.00		2,113.00					650.00	
		200. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES					03/25/2009	12/30/2009
12,273.00		10,029.00					2,244.00	
		800. NUANCE COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	12/30/2009
12,705.00		8,383.00					4,322.00	
		100. RYDER SYS INC COM PROPERTY TYPE: SECURITIES					10/15/2009	12/30/2009
4,181.00		4,378.00					-197.00	
		100. SILGAN HLDGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	12/30/2009
5,784.00		5,036.00					748.00	
		600. BJS WHOLESALE CLUB INC PROPERTY TYPE: SECURITIES					12/01/2009	12/31/2009
19,693.00		20,683.00					-990.00	
		100. BRIGHAM EXPL CO COM PROPERTY TYPE: SECURITIES					10/23/2009	12/31/2009
1,399.00		1,056.00					343.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES					03/25/2009	12/31/2009
18,230.00		15,044.00					3,186.00	
		800. NUANCE COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	12/31/2009
12,520.00		8,383.00					4,137.00	
TOTAL GAIN(LOSS)							-73055384.	

Schedule B
(Form 990, 990-EZ, or 990-PF)
Department of the Treasury
Internal Revenue Service

Schedule of Contributors

▶ Attach to Form 990, 990-EZ, or 990-PF.

OMB No 1545-0047

2009

Name of the organization	Employer identification number
DOROTHY D AND JOSEPH A MOLLER FOUNDATION	74-6355685

Organization type (check one):

Filers of:	**Section:**
Form 990 or 990-EZ	☐ 501(c)( ) (enter number) organization
	☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation
	☐ 527 political organization
Form 990-PF	☒ 501(c)(3) exempt private foundation
	☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation
	☐ 501(c)(3) taxable private foundation

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

General Rule

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

Special Rules

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

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

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

Caution. An organization that is not covered by the General Rule and/or the Special Rules does not file Schedule B (Form 990, 990-EZ, or 990-PF), but it **must** answer "No" on Part IV, line 2 of its Form 990, or check the box on line H of its Form 990-EZ, or on line 2 of its Form 990-PF, to certify that it does not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF).

For Privacy Act and Paperwork Reduction Act Notice, see the Instructions for Form 990, 990-EZ, or 990-PF

Schedule B (Form 990, 990-EZ, or 990-PF) (2009)

Schedule B (Form 990, 990-EZ, or 990-PF) (2009)

Page ______ of ______ of Part I

Name of organization	Employer identification number
DOROTHY D AND JOSEPH A MOLLER	74-6355685

Part I **Contributors** (see instructions)

(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
1	ESTATE OF DOROTHY MOLLER P.O. BOX 803878 CHICAGO, IL 60680	$ 8,000,000.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)

(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)

(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)

(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)

(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)

(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)

FORM 990PF, PART I - OTHER INCOME

DESCRIPTION		REVENUE AND EXPENSES PER BOOKS
NET DEF/ACR. INCOME		-202,324.
	TOTALS	-202,324.

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

DESCRIPTION		REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
INVESTMENT FEES		1,328,383.	1,328,383.
	TOTALS	1,328,383.	1,328,383.

FORM 990PF, PART I - TAXES

DESCRIPTION		REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
FEDERAL BD. 2008		132,992.	
FOREIGN TAXES PAID		50,451.	50,451.
ESTIMATED TAXES 2009		63,500.	
	TOTALS	246,943.	50,451.

DOROTHY D AND JOSEPH A MOLLER 74-6355685

FORM 990PF, PART II - OTHER INVESTMENTS

DESCRIPTION	COST/ FMV C OR F	ENDING BOOK VALUE	ENDING FMV
SHORT TERM BILL/NOTE	C	999,944.	1,000,000.
TOTALS		999,944.	1,000,000.

STATE(S) WHERE THE FOUNDATION IS REGISTERED

MI

FORM 990PF, PART VII-A, LINE 14 - BOOKS ARE IN THE CARE OF

NAME: H KENNETH COLE
HCIF, TRUSTEE
ADDRESS: 33 EAST COLLEGE STREET
HILLSDALE, MI 49242

TELEPHONE NUMBER: (517)607-2239

STATEMENT 7

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

OFFICER NAME:
HCIF, TRUSTEE
ADDRESS:
33 E. COLLEGE STREET
HILLSDALE, MI 49242
TITLE:
TRUSTEE
AVERAGE HOURS PER WEEK DEVOTED TO POSITION: 10

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

NAME:
THE NORTHERN TRUST COMPANY
ADDRESS:
P.O. BOX 803878
CHICAGO, IL 60680
TYPE OF SERVICE:
INVESTMENT MANAGEMEN
COMPENSATION .... 584,808.
COMPENSATION EXPLANATION:
INVESTMENT MANAGEMENT SERVICES

NAME:
PACIFIC INVESTMENT COMPANY
ADDRESS:
840 NEWPORT CENTER DRIVE, STE. 100
NEWPORT BEACH, CA 82660
TYPE OF SERVICE:
INVESTMENT MANAGEMEN
COMPENSATION .... 154,526.
COMPENSATION EXPLANATION:
INVESTMENT MANAGEMENT SERVICES

NAME:
FRIESS ASSOCIATES LLC
ADDRESS:
P.O. BOX 576, 115 E SNOW KING DRV.
JACKSON, WY 83001
TYPE OF SERVICE:
INVESTMENT MANAGEMEN
COMPENSATION .... 126,781.
COMPENSATION EXPLANATION:
INVESTMENT MANAGEMENT SERVICES

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

NAME:
GRAYSTONE CONSULTING
ADDRESS:
2000 WESTCHESTER AVE.
PURCHASE, NY 10877
TYPE OF SERVICE:
INVESTMENT MANAGEMEN
COMPENSATION .... 181,805.
COMPENSATION EXPLANATION:
INVESTMENT MANAGEMENT SERVICES

NAME:
MORGAN STANLEY SMITH BARNEY
ADDRESS:
2000 WESTCHESTER AVE.
PURCHASE, NY 10877
COMPENSATION .... 113,824.
COMPENSATION EXPLANATION:
INVESTMENT MANAGEMENT SERVICES

TOTAL COMPENSATION: 1,161,744.

FORM 990PF, PART XV, LINE 3 - CONTRIBUTIONS, GIFTS, GRANTS PAID

RECIPIENT NAME:
SEE ATTACHED LIST
RELATIONSHIP:
N/A
PURPOSE OF GRANT:
GENERAL
FOUNDATION STATUS OF RECIPIENT:
P
AMOUNT OF GRANT PAID ....8,200,000.

TOTAL GRANTS PAID: 8,200,000.

THE DOROTHY D. AND JOSEPH A. MOLLER FOUNDATION
EIN: 74-6355685

990-PF – EXHIBIT 1

Grant Report Pursuant to IRC Section 4945(h)(3) and Treasury Regulation Section 53.4945-5(d)

Year Ending December 31, 2009

GRANTEE:	Daystar Foundation and Library, Inc. 3000 United Founders Boulevard Oklahoma City, Oklahoma 73112
FISCAL YEAR OF GRANTEE:	December 31st
PURPOSE OF ALL GRANTS:	General, charitable and educational
DATE OF REPORT RECEIVED FROM GRANTEE:	Various

Date of Grant	Amount	Amount Expended as of December 31, 2009	Balance
December 19, 2007	$ 531,667.00	$531,667.00	$0.00
June 4, 2008	$1,435,500.00	$1,435,500.00	$0.00
December 19, 2008	$1,116,500.00	$1,116,500.00	$0 00
June 29, 2009	$1,063,333.00	$432,146.55	$631,186.45
December 17, 2009	$1,116,500.00	$0.00	$1,116,500.00

Note 1: To the best knowledge of the Dorothy D. and Joseph A Moller Foundation, the Grantee has not diverted any portion of the grant funds from the purposes for which the grants were made.

THE DOROTHY D. AND JOSEPH A. MOLLER FOUNDATION
EIN: 74-6355685

990-PF – EXHIBIT 2

Grant Report Pursuant to IRC Section 4945(h)(3) and
Treasury Regulation Section 53.4945-5(d)

Year Ending December 31, 2009

GRANTEE:	390TH BOMB GROUP MEMORIAL AIR MUSEUM PARHAM AIRFIELD MUSEUM PARHAM, WOODBRIDGE IP13 9AF SUFFOLK ENGLAND
FISCAL YEAR OF GRANTEE:	October 31st
PURPOSE OF ALL GRANTS:	General, charitable and educational
DATE OF REPORT RECEIVED FROM GRANTEE:	Various

Date of Grant	Amount	Amount Expended as of October 31, 2009	Balance
December 26, 2007	£ 2,517.55	£ 2,517.55	£ 0 00
July 17, 2008	£ 6,672.52	£ 6,672.52	£ 0.00
December 19, 2008	£ 6,843.55	£ 4,610.47	£ 2,233.08
June 29, 2009	£ 5,991.52	£ 0.00	£ 5,991.52

Note 1: In addition to the foregoing, a grant was made by the Dorothy D. and Joseph A. Moller Foundation to the Grantee on December 17, 2009 in the amount of $10,500 00. Since this grant was made subsequent to the close of the Grantee's fiscal year, the Grantor has not yet received any reports from the Grantee regarding the expenditure of these grant funds.

Note 2: To the best knowledge of the Dorothy D. and Joseph A. Moller Foundation, the Grantee has not diverted any portion of the grant funds from the purposes for which the grants were made.

THE DOROTHY D. AND JOSEPH A. MOLLER FOUNDATION

2009 GRANTS AND CONTRIBUTIONS

FORM 990-PF, PART XV, LINE 3

Name and Address	Donee Relationship	Foundation Status	Purpose	Amount
Humane Society of Southern Arizona 3450 North Kelvin Boulevard Tucson, Arizona 85716	N/A	N/A	General	$ 123,000.00
Arizona Zoological Society 455 North Galvin Parkway Phoenix, Arizona 85008	N/A	N/A	General	123,000.00
Arizona Humane Society 1521 West Dobbins Road Phoenix, Arizona 85041	N/A	N/A	General	123,000.00
Arizona Animal Welfare League & SPCA30 North 40th Place Phoenix, Arizona 85034	N/A	N/A	General	123,000 00
National Right To Work Legal Defense and Education Foundation, Inc 8001 Braddock Road Springfield, Virginia 22160	N/A	N/A	General	61,500.00
Institute For Humane Studies 3301 North Fairfax Drive Suite 440 Arlington, Virginia 22201-4432	N/A	N/A	General	61,500 00
Washington Legal Foundation 2009 Massachusetts Avenue, N.W Washington, D C. 20036	N/A	N/A	General	61,500.00
Pacific Legal Foundation 3900 Lennane Drive Suite 200 Sacramento, California 95834	N/A	N/A	General	61,500 00
The Leadership Institute 1101 North Highland Street Arlington, Virginia 22201	N/A	N/A	General	61,500 00
Media Research Center 325 South Patrick Street Alexandria, Virginia 22314-3580	N/A	N/A	General	61,500 00
D E L.T A Rescue P.O Box 9 Glendale, California 91209	N/A	N/A	General	41,000 00
Wild Canid Survival & Research Center, Inc. P.O Box 760 Eureka, Missouri 63025	N/A	N/A	General	41,000.00

International Primate Protection League P.O. Box 766 Summerville, South Carolina 29484	N/A	N/A	General	41,000.00
Companion Animal Protection Society 759 CJC Highway #332 Cohasset, Massachusetts 02025	N/A	N/A	General	41,000.00
International Wolf Center French Regional Park 12615 County Road 9 #200 Minneapolis, Minnesota 55441	N/A	N/A	General	41,000.00
Santa Fe Animal Shelter and Humane Society. Inc 100 Caja del Rio Road Santa Fe, New Mexico 87507	N/A	N/A	General	41,000.00
Adventure Unlimited 5201 South Quebec Street Greenwood Village, Colorado 80111	N/A	N/A	General	25,625.00
First Church of Christ Scientist 6427 East Indian School Road Scottsdale, Arizona 85251	N/A	N/A	General	25,625.00
Hill Top Center 502 North Waukegan Road Lake Bluff, Illinois 60044	N/A	N/A	General	25,625 00
El Dorado Vista 4122 North 17th Street Phoenix, Arizona 85016-5999	N/A	N/A	General	25,625.00
390th Memorial Museum Foundation, Inc. 6000 Valencia Road Tucson, Arizona 85706	N/A	N/A	General	430,500.00
390th Bomb Group Memorial Fund Association Parham Airfield Museum Parham, Woodbridge Suffolk, IP139AF, England	N/A	N/A	General	20,500 00
Association of Graduates, USAFA 3116 Academy Drive USAF Academy, Colorado 80840-4475	N/A	N/A	General	2,179,833 00
Daystar Foundation and Library, Inc. 3000 United Founders Boulevard Oklahoma City, Oklahoma 73112	N/A	N/A	General	2,179,833.00
Hillsdale College 33 East College Street Hillsdale, Michigan 49242	N/A	N/A	General	2,179,834 00
			TOTAL·	$8,200,000.00

◆

Asset Detail by Account

2697613 - MOLLER FOUNDATION-CONTROL ACCT

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Cash and Cash Equivalents							
Short term investment funds							
MFB NORTHERN INSTL FDS GOVT SELECT PORTFOLIO CUSIP 665278701							
	1 00	67 05	4,250,558 52	4,250,558 52	0 00	0 00	0 00
Total short term investment funds - all currencies		67.05	4,250,558 52	4,250,558.52	0.00	0 00	0 00
Total short term investment funds - all countries		67 05	4,250,558 52	4,250,558.52	0.00	0 00	0 00
Total short term investment funds		**67.05**	**4,250,558.52**	**4,250,558.52**	**0.00**	**0.00**	**0.00**
Total cash and cash equivalents		**67.05**	**4,250,558.52**	**4,250,558.52**	**0.00**	**0.00**	**0.00**
Total 2697613		**67.05**	**4,250,558.52**	**4,250,558.52**	**0.00**	**0.00**	**0.00**

◆ Asset Detail by Account

2697719 - MOLLER-DODGE & COX

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Equities							
Common stock							
United States - USD							
MFO DODGE & COX STOCK FD OPEN END FD CUSIP 256219106							
174,914 640	96 14	0 00	16 816,293 49	11,353,885 04	5,462,408 45	0 00	5,462,408 45
Total USD		0 00	16,816,293 49	11,353,885 04	5,462,408 45	0.00	5,462,408.45
Total United States		0.00	16,816,293.49	11,353,885.04	5,462,408 45	0.00	5,462,408.45
Total common stock		**0.00**	**16,816,293.49**	**11,353,885.04**	**5,462,408.45**	**0.00**	**5,462,408.45**
Total equities		**0.00**	**16,816,293.49**	**11,353,885.04**	**5,462,408.45**	**0.00**	**5,462,408.45**
Cash and Cash Equivalents							
Short term investment funds							
MFB NORTHERN INSTL FDS GOVT SELECT PORTFOLIO CUSIP 665278701							
	1 00	0 00	19 89	19 89	0 00	0 00	0 00
Total short term investment funds - all currencies		0.00	19.89	19 89	0 00	0.00	0.00
Total short term investment funds - all countries		0 00	19 89	19 89	0 00	0.00	0 00
Total short term investment funds		**0.00**	**19.89**	**19.89**	**0.00**	**0.00**	**0.00**
Total cash and cash equivalents		**0.00**	**19.89**	**19.89**	**0.00**	**0.00**	**0.00**
Total 2697719		**0.00**	**16,816,313.38**	**11,353,904.93**	**5,462,408.45**	**0.00**	**5,462,408.45**

◆ Asset Detail by Account

2697720 - MOLLER-FRIESS

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Equities							
Common stock							
Ireland - USD							
ADR ICON PUB LTD CO CUSIP 45103T107							
6,000 000	21 73	0 00	130,380 00	99,226 05	31,153 95	0 00	31,153 95
Total USD		0.00	130,380 00	99,226 05	31,153 95	0 00	31,153 95
Total Ireland		0.00	130,380 00	99,226 05	31,153 95	0.00	31,153 95
Israel - USD							
ADR TEVA PHARMACEUTICAL INDS CUSIP 881624209							
16,900 000	56 18	0 00	949,442 00	773,533 28	175,908 72	0 00	175,908 72
Total USD		0.00	949,442 00	773,533 28	175,908.72	0 00	175,908 72
Total Israel		0.00	949,442 00	773,533 28	175,908.72	0 00	175,908 72
United Kingdom - USD							
SHIRE PLC ADR CUSIP 82481R106							
4,600 000	58 70	0 00	270,020 00	263,180 39	6,839 61	0 00	6 839 61
Total USD		0 00	270,020 00	263,180 39	6,839 61	0 00	6,839 61
Total United Kingdom		0.00	270,020.00	263,180.39	6,839 61	0 00	6,839 61
United States - USD							
ADR LONGTOP FINL TECHNOLOGIES LTD ADR CUSIP 54318P108							
2,300 000	37 02	0 00	85,146 00	71,875 00	13,271 00	0 00	13,271 00
AIRTRAN HLDGS INC COM CUSIP 00949P108							
11,600 000	5 22	0 00	60,552 00	60,767 75	-215 75	0 00	-215 75
ALBEMARLE CORP COM CUSIP 012653101							
3,400 000	36 37	0 00	123,658 00	122,845 17	812 83	0 00	812 83
ALTERA CORP COM CUSIP 021441100							
18,900 000	22 63	0 00	427,707 00	373,582 74	54,124 26	0 00	54,124 26

◆ Asset Detail by Account

2697720 - MOLLER-FRIESS

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
AMAZON COM INC COM CUSIP 023135106							
4,500 000	134 52	0 00	605,340 00	410,951 77	194,388 23	0 00	194,388 23
ARUBA NETWORKS INC COM CUSIP 043176106							
2,400 000	10 66	0 00	25,584 00	23 026 06	2,557 94	0 00	2,557 94
ATHEROS COMMUNICATIONS INC COM CUSIP 04743P108							
7,300 000	34 24	0 00	249,952 00	122,496 79	127,455 21	0 00	127,455 21
AVON PRODUCTS INC COM USD0 25 CUSIP 054303102							
17,700 000	31 50	0 00	557,550 00	588,444 90	-30,894 90	0 00	-30,894 90
BARE ESCENTUALS INC COM CUSIP 067511105							
2,600 000	12 23	0 00	31,798 00	32,407 58	-609 58	0 00	-609 58
BJS WHSL CLUB INC COM STK CUSIP 05548J106							
200 000	32 71	0 00	6,542 00	6,886 86	-344 86	0 00	-344 86
BRIGHAM EXPL CO COM CUSIP 109178103							
8,800 000	13 55	0 00	119,240 00	88,342 36	30,897 64	0 00	30,897 64
BUFFALO WILD WINGS INC COM STK CUSIP 119848109							
2,000 000	40 27	0 00	80,540 00	83,248 72	-2,708 72	0 00	-2,708 72
CACI INTL INC CL A CL A CUSIP 127190304							
2,200 000	48 85	0 00	107,470 00	79,054 91	28,415 09	0 00	28,415 09
CAVIUM NETWORKS INC COM CUSIP 14965A101							
5,200 000	23 83	0 00	123,916 00	111,475 20	12,440 80	0 00	12,440 80
CHICOS FAS INC COM CUSIP 168615102							
14,900 000	14 05	0 00	209,345 00	183,524 60	25,820 40	0 00	25,820 40
CHURCH & DWIGHT INC COM CUSIP 171340102							
1,100 000	60 45	0 00	66,495 00	55,160 49	11,334 51	0 00	11,334 51

◆ Asset Detail by Account

2697720 - MOLLER-FRIESS

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Equities							
Common stock							
United States - USD							
CISCO SYSTEMS INC CUSIP 17275R102							
25,100.000	23 94	0 00	600,894 00	560,101 62	40,792 38	0 00	40,792 38
COLLECTIVE BRANDS INC COM STK CUSIP 19421W100							
3,800 000	22 77	0 00	86,526 00	75,184 30	11,341 70	0.00	11 341 70
COVANCE INC COM CUSIP 222816100							
4,600 000	54 57	0 00	251,022 00	170,571 18	80,450.82	0 00	80,450 82
CYPRESS SEMICONDUCTOR CORP COM CUSIP 232806109							
26,400 000	10 56	0 00	278,784 00	266,873 71	11,910 29	0 00	11,910 29
DISCOVERY COMMUNICATIONS INC NEW COM SERA STK CUSIP 25470F104							
8,600 000	30 67	0 00	263,762 00	190,592 13	73,169 87	0 00	73,169 87
DOLLAR GEN CORP NEW COM CUSIP 256677105							
4,000 000	22 43	0 00	89,720 00	84 000 00	5,720 00	0 00	5,720 00
DOLLAR TREE INC COM STK CUSIP 256746108							
20,600 000	48 30	0 00	994,980 00	859,064 44	135,915 56	0 00	135,915 56
DRESS BARN INC COM CUSIP 261570105							
3,000 000	23 10	0 00	69,300 00	56 170 83	13,129 17	0 00	13,129 17
DRIL-QUIP INC COM CUSIP 262037104							
1,000 000	56 48	0 00	56,480 00	48 763 89	7,716 11	0 00	7 716 11
DYNCORP INTL INC COM CL A COM CL A CUSIP 26817C101							
1,400 000	14 35	0 00	20,090 00	25,385 45	-5,295 45	0 00	-5,295 45
ECLIPSYS CORP COM CUSIP 278856109							
6,600 000	18 52	0 00	122,232 00	115,006 38	7,225 62	0 00	7,225 62
EDUCATION MGMT CORP NEW COM CUSIP 28140M103							
5,900.000	22 01	0 00	129,859 00	106,200 00	23,659 00	0 00	23,659 00

◆ Asset Detail by Account

2697720 - MOLLER-FRIESS

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Equities							
Common stock							
United States - USD							
ENERSYS COM CUSIP 29275Y102							
7,300 000	21 87	0 00	159,651 00	170,137 24	-10,486 24	0 00	-10,486 24
EXCO RES INC COM CUSIP 269279402							
22,200 000	21 23	0 00	471,306 00	336,201 34	135,104 66	0 00	135,104 66
EXPRESS SCRIPTS INC COM CUSIP 302182100							
5,300 000	86 45	0 00	458,185 00	245,376 30	212,808 70	0 00	212,808 70
FEDEX CORP COM CUSIP 31428X106							
4,500 000	83 45	495 00	375,525 00	341,627 73	33,897 27	0 00	33,897 27
FTI CONSULTING INC COM CUSIP 302941109							
8,800 000	47 16	0 00	415,008 00	423,005 47	-7,997 47	0 00	-7,997 47
GEO GROUP INC COM STK CUSIP 36159R103							
900 000	21 88	0 00	19,692 00	18,033 72	1,658 28	0 00	1,658 28
GREEN MTN COFFEE ROASTERS CUSIP 393122106							
6,600 000	81 47	0 00	537,702 00	414,160 64	123,541 36	0 00	123,541 36
GREENHILL & CO INC COM CUSIP 395259104							
6,800 000	80 24	0 00	545,632 00	598,355 58	-52,723 58	0 00	-52,723 58
GREIF INC CUSIP 397624107							
4,600 000	53 98	1,748 00	248,308 00	253,295 97	-4,987 97	0 00	-4,987 97
HEWLETT PACKARD CO COM CUSIP 428236103							
10,100 000	51 51	808 00	520,251 00	489,513 04	30,737 96	0 00	30,737 96
HIBBETT SPORTS INC COM STK CUSIP 428567101							
1,300 000	21 99	0 00	28,587 00	25,137 46	3,449 54	0 00	3,449 54
HOME DEPOT INC COM CUSIP 437076102							
7,700 000	28 93	0 00	222,761 00	222,732 17	28 83	0 00	28 83

◆ Asset Detail by Account

2697720 - MOLLER-FRIESS

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
United States - USD							
HUB GROUP INC CL A CUSIP 443320106							
4,900 000	26 83	0 00	131,467 00	128,088 31	3,378 69	0 00	3,378 69
HUNT J B TRANS SVCS INC COM CUSIP 445658107							
18,649 000	32 27	0 00	601,803 23	499,083 12	102,720 11	0 00	102,720 11
ILLUMINA INC COM CUSIP 452327109							
12,900 000	30 65	0 00	395,385 00	366,751 97	28,633 03	0 00	28,633 03
INTEGRATED DEVICE TECHNOLOGY INC COM CUSIP 458118106							
10,600 000	6 47	0 00	68,582 00	70,072 00	-1,490 00	0 00	-1,490 00
INTREPID POTASH INC COM CUSIP 46121Y102							
4,800 000	29 17	0 00	140,016 00	139,885 92	130 08	0 00	130 08
INVERNESS MED INNOVATIONS INC COM CUSIP 46126P106							
17,400 000	41 51	0 00	722,274 00	664,560 33	57,713 67	0 00	57,713 67
IRIDIUM COMMUNICATIONS INC COM STK CUSIP 46269C102							
8,200 000	8 03	0 00	65,846 00	81,402 07	-15,556 07	0 00	-15,556 07
JDA SOFTWARE GROUP INC COM CUSIP 46612K108							
3,300 000	25 47	0 00	84,051 00	79,253 05	4,797 95	0 00	4,797 95
KENNAMETAL INC CAP CUSIP 489170100							
2,000 000	25 92	0 00	51,840 00	53,161 39	-1,321 39	0 00	-1,321 39
KOHLS CORP COM CUSIP 500255104							
11,400 000	53 93	0 00	614,802 00	657,795 91	-42,993 91	0 00	-42,993 91
LENDER PROCESSING SVCS INC COM STK CUSIP 52602E102							
18,700 000	40 66	0 00	760,342 00	742,991 03	17,350 97	0 00	17,350 97
LIFE TECHNOLOGIES CORP COM STK CUSIP 53217V109							
9,700 000	52 23	0 00	506,631 00	424,095 63	82,535 37	0 00	82,535 37

◆ Asset Detail by Account

2697720 - MOLLER-FRIESS

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Equities							
Common stock							
United States - USD							
LKQ CORP COM LKQ CORP CUSIP 501889208							
8,600 000	19 59	0 00	168,474 00	151,560 45	16,913 55	0 00	16,913 55
LSI CORP COM STK CUSIP 502161102							
102,600 000	6 01	0 00	616,626 00	488,660 26	127,965 74	0 00	127,965 74
LTD BRANDS CUSIP 532716107							
21,400 000	19 24	0 00	411,736 00	382,600 66	29,135 34	0 00	29,135 34
MASCO CORP COM CUSIP 574599106							
27,800 000	13 81	0 00	383,918 00	390,907 22	-6,989 22	0 00	-6 989 22
MASIMO CORP COM STK CUSIP 574795100							
900 000	30 42	0 00	27,378 00	22,776 14	4,601 86	0 00	4,601 86
MASTEC INC COM CUSIP 576323109							
7,000 000	12 50	0 00	87,500 00	84,364 98	3,135 02	0 00	3,135 02
MATTEL INC COM CUSIP 577081102							
30,200 000	19 98	0 00	603,396 00	550,542 30	52,853 70	0 00	52,853 70
MAXIM INTEGRATED PRODS INC COM CUSIP 57772K101							
34,900 000	20 30	0 00	708,470 00	494,754 36	213,715 64	0 00	213,715 64
MEDASSETS INC COM STK CUSIP 584045108							
6,200 000	21 21	0 00	131,502 00	124,062 01	7 439 99	0 00	7,439 99
MEDNAX INC COM CUSIP 58502B106							
6,300 000	60 11	0 00	378,693 00	327,975 97	50,717 03	0 00	50,717 03
NAVIGANT CONSULTING INC COM CUSIP 63935N107							
1,100 000	14 86	0 00	16,346 00	14,414 70	1,931 30	0 00	1,931 30
NBTY INC COM CUSIP 628782104							
11,500 000	43 54	0 00	500,710 00	332,629 53	168,080 47	0 00	168,080 47

◆ Asset Detail by Account

2697720 - MOLLER-FRIESS

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Equities							
Common stock							
United States - USD							
NETAPP INC COM STK CUSIP 64110D104							
14,300 000	34 39	0 00	491,777 00	432,626 98	59,150 02	0 00	59,150 02
NOVELLUS SYS INC COM CUSIP 670008101							
17,800 000	23 34	0 00	415,452 00	389 824 53	25,627 47	0 00	25,627 47
NUANCE COMMUNICATIONS INC COM CUSIP 67020Y100							
32,400 000	15 54	0 00	503,496 00	339,509 88	163,986 12	0 00	163,986 12
NVIDIA CORP COM CUSIP 67066G104							
29,400 000	18 68	0 00	549,192 00	397,998 78	151,193 22	0 00	151,193 22
OCWEN FINL CORP COM NEW COM NEW CUSIP 675746309							
7,100 000	9 57	0 00	67,947 00	66,728 03	1,218 97	0 00	1,218 97
ON SEMICONDUCTOR CORP COM CUSIP 682189105							
61,700 000	8 81	0 00	543,577 00	487,451 29	56,125 71	0 00	56,125 71
ORION MARINE GROUP INC COM STK CUSIP 68628V308							
2,500 000	21 06	0 00	52,650 00	48,618 81	4,031 19	0 00	4 031 19
PHASE FORWARD INC COM CUSIP 71721R406							
600 000	15 35	0 00	9,210 00	7,891 43	1,318 57	0 00	1 318 57
PLANTRONICS INC NEW COM CUSIP 727493108							
200 000	25 98	0 00	5,196 00	5,259 35	-63 35	0 00	-63 35
POWER INTEGRATIONS INC COM CUSIP 739276103							
300 000	36 36	0 00	10,908 00	6,762 48	4,145 52	0 00	4 145 52
PSS WORLD MED INC COM CUSIP 69366A100							
600 000	22 57	0 00	13,542 00	11 745 83	1,796 17	0 00	1 796 17
QLOGIC CORP COM CUSIP 747277101							
15,200 000	18 87	0 00	286,824 00	253,622 07	33,201 93	0 00	33,201 93

◆ Asset Detail by Account

2697720 - MOLLER-FRIESS

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Equities							
Common stock							
United States - USD							
RYDER SYS INC COM CUSIP 783549108							
5,700 000	41 17	0 00	234,669 00	240,103 20	-5,434 20	0 00	-5,434 20
SEI INVTS CO COM CUSIP 784117103							
27,400 000	17 52	2,466 00	480,048 00	482,725 35	-2,677 35	0 00	-2,677 35
SIGMA-ALDRICH CORP COM CUSIP 826552101							
13,900 000	50 53	0 00	702,367 00	756,936 69	-54,569 69	0 00	-54,569 69
SILGAN HLDGS INC COM CUSIP 827048109							
1,400 000	57 88	0 00	81,032 00	70,510 86	10,521 14	0 00	10,521 14
SILICON LABORATORIES INC COM CUSIP 826919102							
3,800 000	48 34	0 00	183,692 00	136,922 21	46,769 79	0 00	46,769 79
SMITH INTL INC COM CUSIP 832110100							
11,600 000	27 17	1,392 00	315,172 00	311,784 16	3,387 84	0 00	3,387 84
STEEL DYNAMICS INC COM CUSIP 858119100							
8,700 000	17 72	652 50	154,164 00	154,402 48	-238 48	0 00	-238 48
SUCCESSFACTORS INC COM STK CUSIP 864596101							
7,200 000	16 58	0 00	119,376 00	113,796 58	5,579 42	0 00	5,579 42
TALEO CORP COM CL A COM CL A CUSIP 87424N104							
1,900 000	23 52	0 00	44,688 00	39,128 21	5,559 79	0 00	5,559 79
TEMPUR-PEDIC INTL INC COM CUSIP 88023U101							
4,300 000	23 63	0 00	101,609 00	82,132 51	19,476 49	0 00	19,476 49
TERADYNE INC COM CUSIP 880770102							
14,000 000	10 73	0 00	150,220 00	151,636 44	-1,416 44	0 00	-1,416 44
THERMO FISHER CORP CUSIP 883556102							
10,500 000	47 69	0 00	500,745 00	495,893 02	4,851 98	0 00	4,851 98

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Asset Detail by Account

2697720 - MOLLER-FRIESS

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Equities							
Common stock							
United States - USD							
THOR INDS INC COM STK CUSIP 885160101							
9,800 000	31 40	686 00	307,720 00	267,712 76	40,007 24	0 00	40,007 24
URBAN OUTFITTERS INC COM CUSIP 917047102							
7,100 000	34 99	0 00	248,429 00	236,420 82	12,008 18	0 00	12,008 18
VISA INC COM CL A STK CUSIP 92826C839							
3,600 000	87 46	0 00	314,856 00	248,019 30	66,836 70	0 00	66,836 70
VMWARE INC CL A COM CL A COM CUSIP 928563402							
8,200 000	42 38	0 00	347,516 00	345,809 65	1,706 35	0 00	1,706 35
WARNACO GROUP INC COM NEW COM NEW CUSIP 934390402							
700 000	42 19	0 00	29,533 00	26,301 52	3,231 48	0 00	3,231 48
Total USD		8,247.50	25,290,487 23	22,390,246 02	2,900,241.21	0.00	2,900,241 21
Total United States		8,247.50	25,290,487 23	22,390,246 02	2,900,241 21	0 00	2,900,241 21
Total common stock		**8,247.50**	**26,640,329.23**	**23,526,185.74**	**3,114,143.49**	**0.00**	**3,114,143.49**
Total equities		**8,247.50**	**26,640,329.23**	**23,526,185.74**	**3,114,143.49**	**0.00**	**3,114,143.49**
Cash and Cash Equivalents							
Short term investment funds							
MFB NORTHERN INSTL FDS GOVT SELECT PORTFOLIO CUSIP 665278701							
	1 00	14 91	826,479 07	826,479 07	0 00	0 00	0 00
Total short term investment funds - all currencies		14 91	826,479 07	826,479 07	0.00	0 00	0.00
Total short term investment funds - all countries		14.91	826,479 07	826,479 07	0 00	0 00	0 00
Total short term investment funds		**14.91**	**826,479.07**	**826,479.07**	**0.00**	**0.00**	**0.00**
Total cash and cash equivalents		**14.91**	**826,479.07**	**826,479.07**	**0.00**	**0.00**	**0.00**

Adjustments To Cash

◆ Asset Detail by Account

2697720 - MOLLER-FRIESS

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending trade purchases							
USD - United States dollar							
	1 00	0 00	-267,343 59	-267,343 59	0 00	0 00	0 00
Total pending trade purchases - all currencies		0 00	-267,343.59	-267,343 59	0 00	0.00	0 00
Total pending trade purchases - all countries		0 00	-267,343 59	-267,343.59	0.00	0.00	0 00
Total pending trade purchases		**0.00**	**-267,343.59**	**-267,343.59**	**0.00**	**0.00**	**0.00**
Pending trade sales							
USD - United States dollar							
	1 00	0 00	232,228 43	232,228 43	0 00	0 00	0 00
Total pending trade sales - all currencies		0 00	232,228 43	232,228.43	0 00	0 00	0 00
Total pending trade sales - all countries		0.00	232,228.43	232,228.43	0 00	0 00	0 00
Total pending trade sales		**0.00**	**232,228.43**	**232,228.43**	**0.00**	**0.00**	**0.00**
Total adjustments to cash		**0.00**	**-35,115.16**	**-35,115.16**	**0.00**	**0.00**	**0.00**
Total 2697720		**8,262.41**	**27,431,693.14**	**24,317,549.65**	**3,114,143.49**	**0.00**	**3,114,143.49**

◆ Asset Detail by Account

2697721 - MOLLER-ADVISORY RESEARCH

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
United States - USD							
#REORG/ENCORE CSH & STK MEGR DENBURY RESINC HLDG CO COM NW 2255553 EFF 3/9/10 CUSIP 29255W100							
3,750 000	48 02	0 00	180,075 00	100,067 14	80,007 86	0 00	80,007 86
5TH 3RD BANCORP COM CUSIP 316773100							
15,200 000	9 75	152 00	148,200 00	158,532 28	-10,332 28	0 00	-10,332 28
ADC TELECOMMUNICATIONS INC COM NEW CUSIP 000886309							
26,640 000	6 21	0 00	165,434 40	90 721 34	74,713 06	0 00	74,713 06
ALLEGHENY TECHNOLOGIES INC COM CUSIP 01741R102							
8,470 000	44 77	0 00	379,201 90	211,374 47	167,827 43	0 00	167,827 43
AMERCO COM CUSIP 023586100							
2,690 000	49 72	0 00	133,746 80	85,483 63	48,263 17	0 00	48,263 17
AMERICREDIT CORP COM CUSIP 03060R101							
15,660 000	19 04	0 00	298,166 40	205,458 50	92,707 90	0 00	92,707 90
AMERON INTL CORP DEL COM CUSIP 030710107							
3,480 000	63 46	0 00	220,840 80	165,805 53	55,035 27	0 00	55 035 27
ASSISTED LIVING CONCEPTS INC NEV NEW CL A NEW CL A NEW CUSIP 04544X300							
7,341 000	26 37	0 00	193,582 17	109,626 09	83,956 08	0 00	83 956 08
AVNET INC COM CUSIP 053807103							
14,700 000	30 16	0 00	443,352 00	271,289 40	172,062 60	0 00	172,062 60
BERKLEY W R CORP COM CUSIP 084423102							
4,460 000	24 64	267 60	109,894 40	98 714 90	11,179 50	0 00	11,179 50
BRINKS HOME SEC HLDGS INC COM STK CUSIP 109699108							
7,320 000	32 64	0 00	238,924 80	181,608 97	57,315 83	0 00	57,315 83
CABOT OIL & GAS CORP COM CUSIP 127097103							
7,550 000	43 59	0 00	329,104 50	247,164 46	81,940 04	0 00	81 940 04

◆ Asset Detail by Account

2697721 - MOLLER-ADVISORY RESEARCH

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Total
Equities							
Common stock							
United States - USD							
CAPITOL FED FINL COM ISIN #US14057C1062 CUSIP 14057C106							
8,580 000	31 46	0 00	269,926 80	319,609 29	-49,682 49	0 00	-49,682 49
CASEYS GEN STORES INC COM CUSIP 147528103							
7,450 000	31 92	0 00	237,804 00	200,591 07	37,212 93	0 00	37,212 93
CENTURYTEL INC COM STK CUSIP 156700106							
11,877 000	36 21	0 00	430,066 17	322,718 83	107,347 34	0 00	107,347 34
CNX GAS CORP COM STK CUSIP 12618H309							
8,480 000	29 52	0 00	250,329 60	214,449 87	35,879 73	0 00	35,879 73
COML METALS CO COM CUSIP 201723103							
14,210 000	15 65	0 00	222,386 50	166,022 73	56,363 77	0 00	56,363 77
DENBURY RES INC HLDG CO COM NEW CUSIP 247916208							
11,040 000	14 80	0 00	163,392 00	179,882 57	-16,490 57	0 00	-16,490 57
ENCORE WIRE CORP COM CUSIP 292562105							
12,190 000	21 07	0 00	256,843 30	271,032 46	-14,189 16	0 00	-14,189 16
FOOT LOCKER INC COM CUSIP 344849104							
22,470 000	11 14	0 00	250,315 80	239,829 69	10,486 11	0 00	10,486 11
GRANITE CONST INC COM CUSIP 387328107							
3,900 000	33 66	507 00	131,274 00	145,296 90	-14,022 90	0 00	-14,022 90
HUDSON CITY BANCORP INC COM STK CUSIP 443683107							
23,630 000	13 73	0 00	324,439 90	277,513 96	46,925 94	0 00	46,925 94
INVESTORS BANCORP INC COM STK CUSIP 46146P102							
26,930 000	10 94	0 00	294,614 20	235,303 57	59,310 63	0 00	59,310 63
JEFFERIES GROUP INC NEW COM CUSIP 472319102							
10,450 000	23 73	0 00	247,978 50	145,853 37	102,125 13	0 00	102,125 13

◆ Asset Detail by Account

2697721 - MOLLER-ADVISORY RESEARCH

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
United States - USD							
KAISER ALUM CORP COM PAR $0 01 COM PAR $0 01 CUSIP 483007704							
4,410 000	41 62	0 00	183,544 20	104,485 14	79,059 06	0 00	79,059 06
LEUCADIA NATL CORP COM CUSIP 527288104							
18,250 000	23 79	0 00	434,167 50	256,568 72	177,598 78	0 00	177,598 78
MEN S WEARHOUSE INC COMMOM CUSIP 587118100							
10,840 000	21 06	0 00	228,290 40	164,971 74	63,318 66	0 00	63,318 66
MOLEX INC CL A CUSIP 608554200							
9,270 000	19 13	1,413 67	177,335 10	138,394 02	38,941 08	0 00	38,941 08
ONEOK INC COM STK CUSIP 682680103							
10,880 000	44 57	0 00	484,921 60	251,370 26	233,551 34	0 00	233,551 34
OVERSEAS SHIPHOLDING GROUP INC COM CUSIP 690368105							
9,050 000	43 95	0 00	397,747 50	228,091 93	169,655 57	0 00	169,655 57
RAYMOND JAMES FNCL INC COM STK CUSIP 754730109							
9,520 000	23 77	1,047 20	226,290 40	212,535 43	13,754 97	0 00	13,754 97
REGIONS FINL CORP NEW COM CUSIP 7591EP100							
29,520 000	5 29	295 20	156,160 80	191,446 37	-35,285 57	0 00	-35,285 57
SCHNITZER STL INDS INC CL A CUSIP 806882106							
6,530 000	47 70	0 00	311,481 00	217,716 10	93,764 90	0 00	93,764 90
SOTHEBYS HLDGS INC CL A (DE) CUSIP 835898107							
12,900 000	22 48	0 00	289,992 00	155,259 08	134,732 92	0 00	134,732 92
TELLABS INC COM CUSIP 879664100							
31,640 000	5 68	0 00	179,715 20	220,745 59	-41,030 39	0 00	-41,030 39
TFS FINL CORP COM STK CUSIP 87240R107							
10,500 000	12 14	0 00	127,470 00	129,177 30	-1 707 30	0 00	-1,707 30

◆ Asset Detail by Account

2697721 - MOLLER-ADVISORY RESEARCH

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Equities							
Common stock							
United States - USD							
TRINITY IND INC COM CUSIP 896522109							
17,820 000	17 44	0 00	310,780 80	174,894 05	135,886 75	0 00	135,886 75
UMB FINL CORP COM STK CUSIP 902788108							
8,700 000	39 35	1,609 50	342,345 00	372,963 27	-30,618 27	0 00	-30,618 27
VAIL RESORTS INC COM CUSIP 91879Q109							
10,040 000	37 80	0 00	379,512 00	229,323 36	150,188 64	0 00	150,188 64
WHITE MOUNTAINS INSURANCE GROUP WHITE MOUNTAIN COM STOCK CUSIP G9618E107							
1,430 000	332 66	0 00	475,703 80	254,113 00	221,590 80	0 00	221,590 80
WINN DIXIE STORES INC COM NEW STK CUSIP 974280307							
20,420 000	10 04	0 00	205,016 80	202,072 24	2,944 56	0 00	2,944 56
Total USD		5,292.17	10,830,368.04	8,148,078.62	2,682,289 42	0 00	2,682,289 42
Total United States		5,292 17	10,830,368 04	8,148,078 62	2,682,289 42	0 00	2,682,289 42
Total common stock		**5,292.17**	**10,830,368.04**	**8,148,078.62**	**2,682,289.42**	**0.00**	**2,682,289.42**
Total equities		**5,292.17**	**10,830,368.04**	**8,148,078.62**	**2,682,289.42**	**0.00**	**2,682,289.42**
Cash and Cash Equivalents							
Short term investment funds							
MFB NORTHERN INSTL FDS GOVT SELECT PORTFOLIO CUSIP 665278701							
	1.00	15 73	765,313 51	765,313 51	0 00	0 00	0 00
Total short term investment funds - all currencies		15 73	765,313 51	765,313.51	0 00	0 00	0 00
Total short term investment funds - all countries		15 73	765,313 51	765,313 51	0 00	0 00	0 00
Total short term investment funds		**15.73**	**765,313.51**	**765,313.51**	**0.00**	**0.00**	**0.00**
Total cash and cash equivalents		**15.73**	**765,313.51**	**765,313.51**	**0.00**	**0.00**	**0.00**
Total 2697721		**5,307.90**	**11,595,681.55**	**8,913,392.13**	**2,682,289.42**	**0.00**	**2,682,289.42**

◆ Asset Detail by Account

2697722 - MOLLER-CALAMOS

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Equities							
Common stock							
Canada - USD							
SUNCOR ENERGY INC NEW COM STK CUSIP 867224107							
5,140 000	35 31	0 00	181,493 40	170,703 00	10,790 40	0 00	10,790 40
Total USD		0.00	181,493 40	170,703 00	10,790 40	0 00	10,790 40
Total Canada		0 00	181,493.40	170,703 00	10,790.40	0 00	10,790 40
Switzerland - USD							
ALCON INC COM CHF0 20 CUSIP H01301102							
1,600 000	164 35	0 00	262,960 00	146,454 32	116,505 68	0 00	116,505 68
TRANSOCEAN LTD CUSIP H8817H100							
3,000 000	82 80	0 00	248,400 00	177,750 75	70,649 25	0 00	70,649 25
Total USD		0 00	511,360 00	324,205 07	187,154.93	0 00	187,154.93
Total Switzerland		0 00	511,360 00	324,205 07	187,154 93	0 00	187,154 93
United Kingdom - USD							
ADR ANGLO AMERN PLC ADR NEW CUSIP 03485P201							
13,300 000	21 68	0 00	288,344 00	173,506 48	114,837 52	0 00	114,837 52
ADR ENSCO INTL PLC SPONSORED ADR CUSIP 29358Q109							
5,350 000	39 94	0 00	213,679 00	153,921 81	59,757 19	0 00	59,757 19
Total USD		0.00	502,023 00	327,428 29	174,594.71	0 00	174,594 71
Total United Kingdom		0 00	502,023 00	327,428 29	174,594 71	0 00	174,594 71
United States - USD							
AMAZON COM INC COM CUSIP 023135106							
1,550 000	134 52	0 00	208,506 00	111,810 83	96,695 17	0 00	96,695 17
APACHE CORP COM CUSIP 037411105							
2,300 000	103 17	0 00	237,291 00	189,099 16	48,191 84	0 00	48,191 84

◆ Asset Detail by Account

2697722 - MOLLER-CALAMOS

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Equities							
Common stock							
United States - USD							
BLACKROCK INC COM STK CUSIP 09247X101							
1,000 000	232 20	0 00	232,200 00	128,438 12	103,761 88	0 00	103,761 88
CARNIVAL CORP COM PAIRED CUSIP 143658300							
5,000 000	31 69	0 00	158,450 00	127,741 50	30,708 50	0 00	30,708 50
CISCO SYSTEMS INC CUSIP 17275R102							
9,000 000	23 94	0 00	215,460 00	150,997 00	64,463 00	0 00	64,463 00
DEVON ENERGY CORP NEW COM CUSIP 25179M103							
3,200 000	73 50	0 00	235,200 00	221,382 14	13,817 86	0 00	13,817 86
EATON CORP COM CUSIP 278058102							
3,500 000	63 62	0 00	222,670 00	226,299 50	-3,629 50	0 00	-3,629 50
EBAY INC COM CUSIP 278642103							
7,500 000	23 54	0 00	176,550 00	95,610 75	80,939 25	0 00	80,939 25
GOLDMAN SACHS GROUP INC COM CUSIP 38141G104							
675 000	168 84	0 00	113,967 00	109,615 95	4,351 05	0 00	4,351 05
HALLIBURTON CO COM CUSIP 406216101							
6,500 000	30 09	0 00	195,585 00	196,631 50	-1,046 50	0 00	-1,046 50
L-3 COMMUNICATIONS HLDG CORP COM CUSIP 502424104							
2,600 000	86 95	0 00	226,070 00	196,853 02	29,216 98	0 00	29,216 98
NOBLE CORPORATION (SWITZERLAND) COM USD0 10 CUSIP H5833N103							
6,000 000	40 70	0 00	244,200 00	144,817 50	99,382 50	0 00	99,382 50
NOBLE ENERGY INC COM CUSIP 655044105							
4,950 000	71 22	0 00	352,539 00	308,315 14	44,223 86	0 00	44,223 86
UNITED TECHNOLOGIES CORP COM CUSIP 913017109							
3,200 000	69 41	0 00	222,112 00	136,392 70	85,719 30	0 00	85,719 30

◆ Asset Detail by Account

2697722 - MOLLER-CALAMOS

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Equities							
Common stock							
Total USD		0.00	3,040,800 00	2,344,004.81	696,795 19	0 00	696,795 19
Total United States		0 00	3,040,800 00	2,344,004.81	696,795 19	0 00	696,795 19
Total common stock		**0.00**	**4,235,676.40**	**3,166,341.17**	**1,069,335.23**	**0.00**	**1,069,335.23**
Preferred stock							
Brazil - USD							
VALE CAP II GTD NT SER VALE P 2012 CONV INTO PFD ADS CUSIP 91912F300							
3,200 000	82 75	0 00	264,800 00	201,587.20	63,212 80	0 00	63,212 80
Total USD		0.00	264,800 00	201,587 20	63,212 80	0 00	63,212.80
Total Brazil		0.00	264,800 00	201,587 20	63,212 80	0 00	63,212 80
Cayman Islands - USD							
VALE CAP II GTD NT SER VALE 2012 CONV INTO COM ADS CUSIP 91912F201							
3,500 000	83 75	0 00	293,125 00	175,291 68	117 833 32	0 00	117,833 32
Total USD		0.00	293,125 00	175,291.68	117,833 32	0 00	117,833 32
Total Cayman Islands		0 00	293,125 00	175,291.68	117,833 32	0 00	117,833 32
Total preferred stock		**0.00**	**557,925.00**	**376,878.88**	**181,046.12**	**0.00**	**181,046.12**
Convertible equity							
United States - USD							
AMG CAP TR I TR PFD SECS CONV PFD STK CUSIP 00169X203							
12,100 000	39 75	7,713 75	480,975 00	378,850 75	102,124 25	0 00	102,124 25
ARCHER DANIELS MIDLAND CO CORPORATE UNITCONV PFD STK CUSIP 039483201							
10,000 000	43 61	0 00	436,100 00	354,050 00	82,050 00	0 00	82,050 00
BANK AMER CORP NON CUMULATIVE PERP CONV PFD SER L NON CUM PERP CONV PFD SER L CUSIP 060505682							
435 000	879.00	7,884 37	382 365 00	222,633 90	159,731 10	0 00	159,731 10
BUNGE LTD CONV PFD STK CUSIP G16962204							
5,000 000	91 25	0 00	456,250 00	381,100 00	75,150 00	0 00	75,150 00

◆ Asset Detail by Account

2697722 - MOLLER-CALAMOS

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Convertible equity							
United States - USD							
FREEPORT-MCMORAN COPPER & GOLD INC MANDATORY PFD CONV STK 6 75 CONV PFD STK CUSIP 35671D782							
3,675 000	115 20	0 00	423,360 00	373,826 43	49,533 57	0 00	49,533 57
MYLAN INC FORMERLY MYLAN LABS INC TO 10/01/2007 PFD CONV CUSIP 628530206 -							
225 000	1,144 36	0 00	257,481 00	209,906 50	47,574 50	0 00	47,574 50
REINSURANCE GROUP AMER INC UNIT 1 TR PFDINCOME EQUITY CUSIP 759351307							
4,000 000	62 96	0 00	251,840 00	188,062 47	63,777 53	0 00	63,777 53
STANLEY WKS EQUITY UNIT CUSIP 854616208							
200 000	790 00	0 00	158,000 00	152,600 00	5,400 00	0 00	5 400 00
WELLS FARGO & CO NEW PERP PFD CONV CL A 7 5% CUSIP 949746804							
275 000	918 00	0 00	252,450 00	239,722 75	12,727 25	0 00	12,727 25
Total USD		15,598.12	3,098,821 00	2,500,752.80	598,068 20	0 00	598,068.20
Total United States		15,598 12	3,098,821 00	2,500,752.80	598,068.20	0 00	598,068 20
Total convertible equity		**15,598.12**	**3,098,821.00**	**2,500,752.80**	**598,068.20**	**0.00**	**598,068.20**
Corporate convertible bonds							
Canada - USD							
GOLDCORP INC NEW 2% DUE 08-01-2014 CUSIP 380956AA0							
185,000 000	114 625	2,117 22	212,056 25	223,700 89	-11,644 64	0 00	-11,644 64
PVTPL BIOVAIL CORP SR NT CONV 144A 5 375% DUE 08-01-2014 BEO CUSIP 09067JAC3							
175,000 000	116 25	5,251 82	203,437 50	191,513 33	11,924 17	0 00	11,924 17
Total USD		7,369 04	415,493 75	415,214 22	279.53	0 00	279 53
Total Canada		7,369.04	415,493 75	415,214.22	279 53	0 00	279 53
India - USD							
STERLITE INDS 4% DUE 10-30-2014 CUSIP 859737AB4							
180,000 000	105 625	1,240 00	190,125 00	183,591 03	6,533 97	0 00	6,533 97

◆ Asset Detail by Account

2697722 - MOLLER-CALAMOS

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Corporate convertible bonds							
Total USD		1,240.00	190,125 00	183,591.03	6,533 97	0 00	6,533 97
Total India		1,240.00	190,125 00	183,591 03	6,533 97	0 00	6,533.97
Israel - USD							
TEVA PHARMACEUTICAL FIN CO B V GTD SR DEB CONV INTO ADR TEVA 1 75 2-1-2026 REG CUSIP 88165FAA0							
575,000 000	122 50	4,192 71	704,375 00	620,281 25	84,093 75	0 00	84,093 75
Total USD		4,192 71	704,375 00	620,281 25	84,093 75	0 00	84,093 75
Total Israel		4,192.71	704,375 00	620,281 25	84,093 75	0 00	84,093.75
North America Region - USD							
SCHLUMBERGER LTD SR NT CONV SER B 2 125 DUE 06-01-2023/06-06-2010 REG PUT CUSIP 806857AD0							
140,000 000	162 50	247 91	227,500 00	212,662 50	14,837 50	0 00	14,837 50
Total USD		247.91	227,500 00	212,662 50	14,837 50	0 00	14,837 50
Total North America Region		247 91	227,500 00	212,662 50	14,837 50	*0 00*	*14,837 50*
United States - USD							
ACTUANT CORP SR SUB DEB CONV 2 DUE 11-15-2023/11-20-2010 BEO PUT CUSIP 00508XAB0							
200,000 000	107 25	511 11	214,500 00	208,102 70	6,397 30	0 00	6,397 30
ALLEGY 4 25% DUE 06-01-2014 CUSIP 01741RAD4							
325,000 000	137 875	1,151 04	448,093 75	360,683 34	87,410 41	0 00	87,410 41
ALLIANT TECHSYSTEMS INC SR SUB NT CONV 2 75 DUE 09-15-2011 BEO CUSIP 018804AN4							
325,000 000	105 50	2,631 59	342,875 00	329,677 94	13,197 06	0 00	13,197 06
ANIXTER INTL INC SR NT CONV 1 DUE 02-15-2013 REG CUSIP 035290AJ4							
175,000 000	98 375	661 11	168,656 25	142,944 70	25,711 55	0 00	25,711 55
APOGENT TECHNOLOGIES INC SR DEB CONV FLTG RATE DUE 12-15-2033/03-15-2010 REG CUSIP 03760AAK7							
250,000 000	162.50	0 00	406,250 00	317,500 00	88,750 00	0 00	88,750 00
ARCHER DANIELS MIDLAND CO SR NT CONV 875% DUE 02-15-2014 REG CUSIP 039483AW2							
355,000 000	105 125	1,173 47	373,193 75	336,787 50	36,406 25	0 00	36,406 25

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Asset Detail by Account

2697722 - MOLLER-CALAMOS

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Equities							
Corporate convertible bonds							
United States - USD							
BECKMAN COULTER INC SR NT CONV 2 5 DUE 12-15-2036 BEO CUSIP 075811AD1							
350,000 000	116 375	388 88	407,312 50	342,125 00	65,187 50	0 00	65,187 50
BEST BUY INC SUB DEB CONV 2 25% DUE 01-15-2022/01-15-2010 BEO CUSIP 086516AF8							
425,000 000	105 75	4,409 37	449,437 50	418,625 00	30,812 50	0 00	30,812 50
CACI INTL INC 2.125% DUE 05-01-2014 BEO CUSIP 127190AD8							
350,000 000	106 875	1,239 58	374,062 50	307,314 00	66,748 50	0 00	66,748 50
CAMERON INTL CORP SR DEB CONV 2 5% DUE 06-15-2026/06-20-2011 REG CUSIP 13342BAB1							
300,000 000	133 375	333 33	400,125 00	329,375 15	70,749 85	0 00	70,749 85
CARNIVAL CORP SR NT DTD 04/25/2001 2% DUE 04-15-2021/04-15-2009 BEO CUSIP 143658AN2							
180,000 000	102 625	759 99	184,725 00	170,100 00	14,625 00	0 00	14,625 00
CHES ENERGY CORP CONTINGENT SR NT CONV 2 5 DUE 05-15-2037 REG CUSIP 165167BZ9							
475,000 000	88 25	1 517 35	419,187 50	348,018 53	71,168 97	0 00	71,168 97
DANAHER CORP LIQUID YIELD OPT NT 0% DUE 01-22-2021/01-22-2010 BEO CUSIP 235851AF9							
550,000 000	110 25	0 00	606,375 00	478,859 92	127,515 08	0 00	127,515 08
DST SYS INC DEL SR DEB CONV SER C 4 125%DUE 08-15-2023/08-15-2013 REG CUSIP 233326AE7							
400,000 000	108 00	3 895 83	432,000 00	400,513 70	31,486 30	0 00	31,486 30
EMC CORP SR NT CONV 1 75 DUE 12-01-2013 BEO CUSIP 268648AM4							
735,000 000	125 125	1 071 87	919,668 75	733,566 10	186,102 65	0 00	186,102 65
ENDO 1 75% DUE 04-15-2015 CUSIP 29264FAA4							
325,000 000	92 00	1 200 69	299,000 00	315,081 73	-16,081 73	0 00	-16,081 73
HEALTH CARE REIT INC SR NT CONV 4 75% DUE 07-15-2027/07-15-2012 REG CUSIP 42217KAQ9							
600,000 000	110 75	13,141 66	664,500 00	519,750 00	144,750 00	0 00	144,750 00
INTEL CORP JR SUB DEB CONV 2 95 DUE 12-15-2035 REG CUSIP 458140AD2							
575,000 000	96 875	753 88	557,031 25	469,792 25	87,239 00	0 00	87,239 00

◆ Asset Detail by Account

2697722 - MOLLER-CALAMOS

Description / Asset ID Investment Mgr ID	Exchange rate/	Accrued			Unrealized gain/loss		
Shares/PAR value	local market price	income/expense	Market value	Cost	Market	Translation	Total
Equities							
Corporate convertible bonds							
United States - USD							
INTERNATIONAL GAME TECHNOLOGY NT CONV 144A 3.25% DUE 05-01-2014 BEO CUSIP 459902AQ5							
90,000 000	121 875	487 50	109,687 50	93,450 13	16,237 37	0 00	16,237 37
INVITROGEN CORP SR NT CONV 1 5% DUE 02-15-2024/02-15-2012 REG CUSIP 46185RAK6							
175,000 000	115 25	991 66	201,687 50	189,317 15	12,370 35	0 00	12,370 35
L-3 COMMUNICATIONS CORP CONV CONTINGENT DEBT SECS- CODES 3 08-01-35/02-01-11 RG CUSIP 502413AW7							
185,000 000	104 25	2 312 50	192,862 50	183,175 00	9,687 50	0 00	9,687 50
LINEAR TECHNOLOGY CORP SR NT CONV 3% DUE05-01-2027/05-01-2014 REG CUSIP 535678AC0							
225,000 000	100 50	1,125 00	226,125 00	210,269 45	15,855 55	0 00	15,855 55
MAXTOR CORP NT CONV 2 375% DUE 08-15-2012/08-20-2010 BEO CUSIP 577729AE6							
100,000 000	118 875	897 22	118,875 00	107,203 40	11,671 60	0 00	11,671 60
MEDTRONIC INC SR NT CONV 1 625% DUE 04-15-2013 REG CUSIP 585055AM8							
200,000 000	104 625	686 11	209,250 00	208,500 00	750 00	0 00	750 00
MOLSON COORS BREWING CO SR NT CONV 2 5 DUE 07-30-2013 REG CUSIP 60871RAA8							
160,000 000	110 875	1,677 77	177,400 00	173,278 88	4,121 12	0 00	4,121 12
MYLAN INC CUSIP 628530AG2							
215,000 000	103 25	791 32	221,987 50	217,874 85	4,112 65	0 00	4,112 65
NETAPP INC SR NT CONV 1 75% DUE 06-01-2013 REG CUSIP 64110DAB0							
450,000 000	123 875	656 24	557,437 50	403,423 50	154,014 00	0 00	154,014 00
NEWMONT MNG CORP SR NT CONV 1 25% DUE 07-15-2014 REG CUSIP 651639AH9							
475 000 000	124 375	2,737 84	590,781 25	548,085 00	42,696 25	0 00	42,696 25
ON SEMICONDUCTOR CORP SR SUB NT CONV 2 625% DUE 12-15-2026/12-20-2013 REG CUSIP 682189AG0							
225,000 000	111 625	262 50	251,156 25	227,464 06	23,692 19	0 00	23,692 19
PVTPL KINETIC CONCEPTS INC SR NT CONV 144A 3 25% DUE 04-15-2015 BEO CUSIP 49460WAF6							
200 000 000	97 625	1,372 22	195,250 00	179,199 48	16,050 52	0 00	16,050 52

◆ Asset Detail by Account

2697722 - MOLLER-CALAMOS

Equities

Corporate convertible bonds

United States - USD

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
SYBASE INC 3 5% DUE 08-15-2029 CUSIP 871130AC4							
295,000 000	119 00	4,216 04	351,050 00	304,602 40	46,447 60	0 00	46,447 60
SYMANTEC CORP SR NT CONV 1 DUE 06-15-2013 REG CUSIP 871503AF5							
700,000 000	111 875	311 10	783,125 00	721,241 50	61,883 50	0 00	61,883 50
TECH DATA CORP SR DEB CONV 2 75 DUE 12-15-2026 REG CUSIP 878237AE6							
225,000 000	109 125	292.57	245,531 25	243,923 72	1,607 53	0 00	1,607 53
TRANSOCEAN INC SR NT CONV SER C 1 5% DUE12-15-2037/12-21-2012 REG CUSIP 893830AW9							
445,000 000	95 875	296 66	426,643 75	394,381 25	32,262 50	0 00	32,262 50
VERISIGN INC JR SUB CONV DEB 3 25% DUE 08-15-2037 REG CUSIP 92343EAD4							
250,000 000	89 875	3,069 44	224,687 50	178,022 94	46,664 56	0 00	46,664 56
Total USD		57,024 44	12,750,531 25	11,112,230 27	1,638,300 98	0 00	1,638,300 98
Total United States		57,024 44	12,750,531 25	11,112,230 27	1,638,300 98	0 00	1,638,300 98
Total corporate convertible bonds		**70,074.10**	**14,288,025.00**	**12,543,979.27**	**1,744,045.73**	**0.00**	**1,744,045.73**
Total equities		**85,672.22**	**22,180,447.40**	**18,587,952.12**	**3,592,495.28**	**0.00**	**3,592,495.28**

Cash and Cash Equivalents

Short term investment funds

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
MFB NORTHERN INSTL FDS GOVT SELECT PORTFOLIO CUSIP 665278701							
	1 00	9 96	307,426 94	307,426 94	0 00	0 00	0 00
Total short term investment funds - all currencies		9 96	307,426.94	307,426.94	0 00	0.00	0.00
Total short term investment funds - all countries		9 96	307,426 94	307,426 94	0.00	0 00	0 00
Total short term investment funds		**9.96**	**307,426.94**	**307,426.94**	**0.00**	**0.00**	**0.00**
Total cash and cash equivalents		**9.96**	**307,426.94**	**307,426.94**	**0.00**	**0.00**	**0.00**

Adjustments To Cash

◆ Asset Detail by Account

2697722 - MOLLER-CALAMOS

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Adjustments To Cash							
Pending trade purchases							
USD - United States dollar							
	1 00	0.00	-81,731 85	-81,731 85	0 00	0 00	0 00
Total pending trade purchases - all currencies		0.00	-81,731 85	-81,731.85	0.00	0.00	0 00
Total pending trade purchases - all countries		0.00	-81,731 85	-81,731 85	0.00	0 00	0.00
Total pending trade purchases		**0.00**	**-81,731.85**	**-81,731.85**	**0.00**	**0.00**	**0.00**
Total adjustments to cash		**0.00**	**-81,731.85**	**-81,731.85**	**0.00**	**0.00**	**0.00**
Total 2697722		**85,682.18**	**22,406,142.49**	**18,813,647.21**	**3,592,495.28**	**0.00**	**3,592,495.28**

◆ Asset Detail by Account

2697723 - MOLLER-EAFE INDEX

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Equities							
Common stock							
Europe, Australia, and Far East Region - USD							
MFC ISHARES TR MSCI EAFE INDEX FD CUSIP 464287465							
215,131 000	55 30	0 00	11,896,744 30	8,333,981 33	3,562,762 97	0 00	3,562,762 97
Total USD		0 00	11,896,744 30	8,333,981 33	3,562,762 97	0.00	3,562,762 97
Total Europe, Australia, and Far East Region		0 00	11,896,744 30	8,333,981 33	3,562,762 97	0 00	3,562,762.97
Total common stock		**0.00**	**11,896,744.30**	**8,333,981.33**	**3,562,762.97**	**0.00**	**3,562,762.97**
Total equities		**0.00**	**11,896,744.30**	**8,333,981.33**	**3,562,762.97**	**0.00**	**3,562,762.97**
Cash and Cash Equivalents							
Short term investment funds							
MFB NORTHERN INSTL FDS GOVT SELECT PORTFOLIO CUSIP 665278701							
	1 00	0 00	106,666 25	106,666 25	0 00	0 00	0 00
Total short term investment funds - all currencies		0.00	106,666 25	106,666 25	0 00	0 00	0 00
Total short term investment funds - all countries		0 00	106,666 25	106,666 25	0 00	0.00	0 00
Total short term investment funds		**0.00**	**106,666.25**	**106,666.25**	**0.00**	**0.00**	**0.00**
Total cash and cash equivalents		**0.00**	**106,666.25**	**106,666.25**	**0.00**	**0.00**	**0.00**
Total 2697723		**0.00**	**12,003,410.55**	**8,440,647.58**	**3,562,762.97**	**0.00**	**3,562,762.97**

◆ Asset Detail by Account

2697724 - MOLLER-WILLIAM BLAIR

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Equities							
Common stock							
Argentina - USD							
ADR TENARIS S A SPONSORED ADR CUSIP 88031M109							
3,385 000	42 65	0 00	144,370 25	70,495 33	73,874 92	0 00	73,874 92
Total USD		0.00	144,370 25	70,495 33	73,874.92	0 00	73,874 92
Total Argentina		0 00	144,370 25	70,495.33	73,874.92	0 00	73,874 92
Australia - USD							
ADR BHP BILLITON LTD SPONSORED ADR CUSIP 088606108							
2,335 000	76 58	0 00	178,814 30	139,941 60	38,872 70	0 00	38,872 70
Total USD		0 00	178,814 30	139,941.60	38,872.70	0 00	38,872.70
Total Australia		0 00	178,814 30	139,941 60	38,872.70	0 00	38,872 70
Belgium - USD							
ADR ANHEUSER BUSCH INBEV SA/NV SPONSOREDADR CUSIP 03524A108							
7,489 000	52 03	0 00	389,652 67	286,813 55	102,839 12	0 00	102,839 12
Total USD		0 00	389,652.67	286,813.55	102,839 12	0 00	102,839 12
Total Belgium		0 00	389,652 67	286,813 55	102,839 12	0 00	102,839 12
Brazil - USD							
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR CUSIP 71654V408							
8,514 000	47 68	1,661 16	405,947 52	290,055 80	115,891 72	0 00	115,891 72
Total USD		1,661 16	405,947 52	290,055 80	115,891.72	0 00	115,891 72
Total Brazil		1,661 16	405,947 52	290,055 80	115,891 72	0 00	115,891 72
Canada - USD							
BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A CUSIP 112585104							
12,200 000	22 18	0 00	270,596 00	170,942 74	99,653 26	0 00	99,653 26
CANADIAN NATL RY CO COM CUSIP 136375102							
5,926 000	54 36	0 00	322,137 36	214,500 46	107,636 90	0 00	107,636 90

◆ Asset Detail by Account

2697724 - MOLLER-WILLIAM BLAIR

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Equities							
Common stock							
Canada - USD							
GOLDCORP INC NEW COM CUSIP 380956409							
3,705 000	39 34	0 00	145,754 70	151,882 15	-6,127 45	0 00	-6,127 45
RESEARCH IN MOTION LTD COM CUSIP 760975102							
1,384 000	67 54	0 00	93,475 36	59,623 47	33,851 89	0 00	33,851 89
RITCHIE BROS AUCTIONEERS INC COM CUSIP 767744105							
6,459 000	22 43	0 00	144,875 37	120,875 66	23,999 71	0 00	23,999 71
ROYAL BK CDA MONTREAL QUE COM NPV CUSIP 780087102							
3,844 000	53 55	0 00	205,846 20	200,357 53	5,488 67	0 00	5,488 67
TIM HORTONS INC COM CUSIP 88706M103							
4,186 000	30 51	0 00	127,714 86	108,541 73	19,173 13	0 00	19,173 13
Total USD		0 00	1,310,399 85	1,026,723.74	283,676 11	0 00	283,676 11
Total Canada		0 00	1,310,399 85	1,026,723 74	283,676 11	0 00	283,676 11
China - USD							
ADR CHINA LIFE INS CO LTD SPONSORED ADR REPSTG H SHS CUSIP 16939P106							
2,970 000	73 35	0 00	217,849 50	149,559 78	68,289 72	0 00	68,289 72
ADR CNOOC LTD SPONSORED ADR SPONSORED ADR CUSIP 126132109							
2,490 000	155 45	0 00	387,070 50	260,455 25	126,615 25	0 00	126,615 25
Total USD		0 00	604,920 00	410,015 03	194,904 97	0 00	194,904 97
Total China		0 00	604,920 00	410,015 03	194,904 97	0.00	194,904 97
Denmark - USD							
ADR NOVO-NORDISK A S ADR CUSIP 670100205							
4,303 000	63 85	0 00	274,746 55	208,976 48	65,770 07	0 00	65,770 07
Total USD		0 00	274,746 55	208,976 48	65,770 07	0 00	65,770 07
Total Denmark		0 00	274,746 55	208,976.48	65,770.07	0 00	65,770 07

◆ Asset Detail by Account

2697724 - MOLLER-WILLIAM BLAIR

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
France - USD							
ADR AXA SA SPONSORED ADR CUSIP 054536107							
4,857 000	23 68	0 00	115,013 76	141,371 24	-26,357 48	0 00	-26,357 48
ADR SCHNEIDER ELEC SA ADR CUSIP 80687P106							
10,578 000	11 85	0 00	125,349 30	116,020 82	9,328 48	0 00	9,328 48
ADR VEOLIA ENVIRONNEMENT SPONSORED ADR CUSIP 92334N103							
3,764 000	32 88	0 00	123,760 32	88,543 96	35,216 36	0 00	35,216 36
Total USD		0.00	364,123 38	345,936.02	18,187 36	0.00	18,187 36
Total France		0.00	364,123 38	345,936 02	18,187.36	0.00	18,187 36
Germany - USD							
ADR E ON AG SPONSORED ADR CUSIP 268780103							
4,131 000	41 75	0 00	172,469 25	121,513 36	50,955 89	0 00	50,955 89
ADR SAP AG SPONSORED ADR CUSIP 803054204							
4,404 000	46 81	0 00	206,151 24	174,501 28	31,649 96	0 00	31,649 96
QIAGEN N V COM CUSIP N72482107							
14,220 000	22 32	0 00	317,390 40	231,400 74	85,989 66	0 00	85,989 66
Total USD		0.00	696,010 89	527,415.38	168,595 51	0 00	168,595.51
Total Germany		0 00	696,010 89	527,415 38	168,595 51	0 00	168,595 51
India - USD							
ADR HDFC BK LTD ADR REPSTG 3 SHS CUSIP 40415F101							
1,155 000	130 08	0 00	150,242 40	111,214 71	39 027 69	0 00	39,027 69
Total USD		0.00	150,242 40	111,214 71	39,027 69	0 00	39,027 69
Total India		0.00	150,242 40	111,214 71	39,027.69	0 00	39,027 69
Ireland - USD							

◆ Asset Detail by Account

2697724 - MOLLER-WILLIAM BLAIR

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Ireland - USD							
ACCENTURE PLC SHS CL A NEW CUSIP G1151C101							
4,784 000	41 50	0 00	198,536 00	150,287 92	48,248 08	0 00	48,248 08
ADR CRH PLC ADR CUSIP 12626K203							
5,936 000	27 33	0 00	162,230 88	177,336 87	-15,105 99	0 00	-15,105 99
ADR RYANAIR HLDGS PLC SPONSORED ADR CUSIP 783513104							
8,030 000	26 82	0 00	215,364 60	183,572 22	31,792 38	0 00	31,792 38
Total USD		0 00	576,131 48	511,197 01	64,934 47	0 00	64,934 47
Total Ireland		0.00	576,131 48	511,197.01	64,934 47	0 00	64,934.47
Israel - USD							
ADR TEVA PHARMACEUTICAL INDS CUSIP 881624209							
6,120 000	56 18	0 00	343,821 60	280,119 75	63,701 85	0 00	63,701 85
Total USD		0.00	343,821 60	280,119.75	63,701 85	0 00	63,701.85
Total Israel		0 00	343,821 60	280,119 75	63,701 85	0 00	63,701 85
Japan - USD							
ADR CANON INC A D R FOR COM YEN CUSIP 138006309							
5,486 000	42 32	0 00	232,167 52	238,571 19	-6,403 67	0 00	-6,403 67
ADR HONDA MOTOR CO LTD AMER DEPOSITARY SHARES REPRESENTING 10 SHARES OF COMMON CUSIP 4381							
8,352 000	33 90	0 00	283,132 80	259,729 58	23,403 22	0 00	23,403 22
ADR HOYA CORP SPONSORED ADR CUSIP 443251103							
8,217 000	26 60	0 00	218,572 20	227,292 29	-8,720 09	0 00	-8,720 09
ADR MITSUBISHI CORP SPONSORED ADR CUSIP 606769305							
6,750 000	49 76	0 00	335,880 00	212,415 31	123,464 69	0 00	123,464 69
Total USD		0 00	1,069,752 52	938,008 37	131,744 15	0 00	131,744 15
Total Japan		0 00	1,069,752 52	938,008.37	131,744 15	0 00	131,744 15

◆ Asset Detail by Account

2697724 - MOLLER-WILLIAM BLAIR

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Equities							
Common stock							
Mexico - USD							
ADR WAL-MART DE MEX SAB DE CV CUSIP 93114W107							
6,425 000	44 95	0 00	288,803 75	228,234 98	60,568 77	0 00	60,568 77
Total USD		0.00	288,803 75	228,234 98	60,568 77	0 00	60,568 77
Total Mexico		0 00	288,803 75	228,234 98	60,568 77	0 00	60,568 77
South Africa - USD							
ADR NASPERS LTD SPONSORED ADR REPSTG CL N SHS CUSIP 631512100							
6,825 000	40 80	0 00	278,460 00	115,990 87	162,469 13	0 00	162,469 13
Total USD		0 00	278,460 00	115,990 87	162,469 13	0 00	162,469 13
Total South Africa		0 00	278,460 00	115,990 87	162,469 13	0.00	162,469 13
Spain - USD							
ADR TELEFONICA S A SPONSORED CUSIP 879382208							
4,050 000	83 52	0 00	338,256 00	249,013 85	89,242 15	0 00	89,242 15
BANCO SANTANDER S A CUSIP 05964H105							
13,946 000	16 44	0 00	229,272 24	209,005 49	20,266 75	0 00	20,266 75
Total USD		0.00	567,528 24	458,019 34	109,508 90	0.00	109,508 90
Total Spain		0 00	567,528 24	458,019 34	109,508 90	0 00	109,508 90
Switzerland - USD							
ADR ABB LTD SPONSORED ADR CUSIP 000375204							
14,125 000	19 10	0.00	269,787 50	200,953 41	68,834 09	0 00	68,834 09
ADR CREDIT SUISSE GROUP SPONSORED ADR ISIN US2254011081 CUSIP 225401108							
7,439 000	49 16	0 00	365,701 24	238,370 00	127,331 24	0 00	127,331 24
ADR NESTLE S A SPONSORED ADR REPSTG REG SH CUSIP 641069406							
2,653 000	48 35	0 00	128,272 55	91,276 46	36,996 09	0 00	36,996 09

◆ Asset Detail by Account

2697724 - MOLLER-WILLIAM BLAIR

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Switzerland - USD							
ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104 CUSIP 771195104							
8,346 000	42 20	0 00	352,201 20	278,213 91	73,987 29	0 00	73,987 29
ADR ZURICH FINL SVCS SPONSORED ADR CUSIP 98982M107							
7,618 000	21 74	0 00	165,615 32	125,203 11	40,412 21	0 00	40,412 21
Total USD		0 00	1,281,577.81	934,016 89	347,560 92	0 00	347,560 92
Total Switzerland		0 00	1,281,577 81	934,016 89	347,560 92	0 00	347,560.92
Taiwan - USD							
ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR CUSIP 874039100							
20,802 000	11 44	0 00	237,974 88	234,652 46	3,322 42	0 00	3,322 42
Total USD		0 00	237,974 88	234,652 46	3,322.42	0 00	3,322 42
Total Taiwan		0 00	237,974 88	234,652 46	3,322 42	0 00	3,322 42
United Kingdom - USD							
ADR BARCLAYS PLC A D R CUSIP 06738E204							
9,014 000	17 60	0 00	158,646 40	153,931 04	4,715 36	0 00	4,715 36
ADR BG PLC ADR FINAL INSTMT NEW CUSIP 055434203							
3,472 000	90 50	0 00	314,216 00	275,458 06	38,757 94	0 00	38,757 94
ADR BRIT SKY BROADCASTING GROUP PLC SPONSORED ADR CUSIP 111013108							
8,341 000	36.22	0 00	302,111 02	218,989 67	83,121 35	0 00	83,121 35
ADR COMPASS GROUP PLC SPONSORED ADR NEW CUSIP 20449X203							
21,329 000	7 30	0 00	155,701 70	120,050 28	35,651 42	0 00	35,651 42
ADR HSBC HLDGS PLC SPONSORED ADR NEW CUSIP 404280406							
3,656 000	57 09	0 00	208,721 04	125,775 19	82,945 85	0 00	82,945 85
EXPERIAN PLC CUSIP 30215C101							
22,101 000	9 97	1,348 16	220,346 97	170,667 06	49,679 91	0 00	49,679 91

Reporting

31 DEC 09

◆ Asset Detail by Account

2697724 - MOLLER-WILLIAM BLAIR

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United Kingdom - USD							
ROLLS-ROYCE GROUP EFF 06-18-03 CUSIP 775781206							
4,998 000	39 01	1,777 69	194,971 98	194,486 81	485 17	0 00	485 17
Total USD		3,125 85	1,554,715 11	1,259,358 11	295,357 00	0 00	295,357 00
Total United Kingdom		3,125 85	1,554,715.11	1,259,358 11	295,357.00	0 00	295,357 00
United States - USD							
ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH CUSIP 456788108							
5,501 000	55 27	0 00	304,040 27	147,484 01	156,556 26	0 00	156,556 26
COPA HOLDINGS SA COM STK CUSIP P31076105							
3,409 000	54 47	0 00	185,688 23	91 732 10	93,956 13	0 00	93,956 13
Total USD		0.00	489,728 50	239,216 11	250,512 39	0 00	250,512 39
Total United States		0 00	489,728.50	239,216 11	250,512 39	0 00	250,512 39
Total common stock		**4,787.01**	**11,207,721.70**	**8,616,401.53**	**2,591,320.17**	**0.00**	**2,591,320.17**
Total equities		**4,787.01**	**11,207,721.70**	**8,616,401.53**	**2,591,320.17**	**0.00**	**2,591,320.17**
Cash and Cash Equivalents							
Short term investment funds							
MFB NORTHERN INSTL FDS GOVT SELECT PORTFOLIO CUSIP 665278701							
	1 00	8 45	383,368 95	383,368 95	0 00	0 00	0 00
Total short term investment funds - all currencies		8.45	383,368 95	383,368 95	0 00	0 00	0 00
Total short term investment funds - all countries		8 45	383,368 95	383,368 95	0.00	0 00	0 00
Total short term investment funds		**8.45**	**383,368.95**	**383,368.95**	**0.00**	**0.00**	**0.00**
Total cash and cash equivalents		**8.45**	**383,368.95**	**383,368.95**	**0.00**	**0.00**	**0.00**
Adjustments To Cash							
Pending trade purchases							

◆ Asset Detail by Account

2697724 - MOLLER-WILLIAM BLAIR

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending trade purchases							
USD - United States dollar							
	1 00	0 00	-18,297 85	-18,297 85	0 00	0 00	0 00
Total pending trade purchases - all currencies		0.00	-18,297 85	-18,297 85	0 00	0 00	0 00
Total pending trade purchases - all countries		0.00	-18,297 85	-18,297.85	0 00	0 00	0 00
Total pending trade purchases		**0.00**	**-18,297.85**	**-18,297.85**	**0.00**	**0.00**	**0.00**
Total adjustments to cash		**0.00**	**-18,297.85**	**-18,297.85**	**0.00**	**0.00**	**0.00**
Total 2697724		**4,795.46**	**11,572,792.80**	**8,981,472.63**	**2,591,320.17**	**0.00**	**2,591,320.17**

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Asset Detail by Account

2697725 - MOLLER-PIMCO

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Corporate convertible bonds							
United States - USD							
PVTPL US BANCORP DEL SR DEB CONV FLTG VAR RT DUE 12-11-2035/12-11-2009 REG CUSIP 902973AM8							
300,000 000	98 375	123 15	295,125 00	282,375 00	12,750 00	0 00	12,750 00
Total USD		123.15	295,125 00	282,375.00	12,750.00	0 00	12,750.00
Total United States		123 15	295,125 00	282,375 00	12,750.00	0 00	12,750.00
Total corporate convertible bonds		**123.15**	**295,125.00**	**282,375.00**	**12,750.00**	**0.00**	**12,750.00**
Total equities		**123.15**	**295,125.00**	**282,375.00**	**12,750.00**	**0.00**	**12,750.00**
Fixed Income							
Government bonds							
United States - USD							
UNITED STATES TREAS NTS NT 2 375% DUE 10-31-2014 REG CUSIP 912828LS7							
1,000,000 000	98 914	4,067 68	989,140 00	1,008,750 00	-19,610 00	0 00	-19,610 00
Issue Date 31 Oct 09 Rate 2 375% Yield to Maturity 2 131% Maturity Date 31 Oct 14							
UNITED STATES TREAS NTS USD 2 125% DUE 11-30-2014 REG CUSIP 912828LZ1							
6,300,000 000	97 633	11,769 21	6 150,879 00	6,270,171 88	-119,292 88	0 00	-119,292 88
Issue Date 30 Nov 09 Rate 2 125% Yield to Maturity 2 159% Maturity Date 30 Nov 14							
Total USD		15,836 89	7,140,019 00	7,278,921 88	-138,902.88	0 00	-138,902.88
Total United States		15,836 89	7,140,019 00	7,278,921 88	-138,902 88	0 00	-138,902 88
Total government bonds		**15,836.89**	**7,140,019.00**	**7,278,921.88**	**-138,902.88**	**0.00**	**-138,902.88**
Government agencies							
United States - USD							
FED HOME LN MTG CORP FLTG RATE NT TRANCHE # TR 00279 DUE 11-09-2011 REG CUSIP 3128X9MQ0							
1,800,000 000	99 792	290 50	1,796,256 00	1,796,191 20	64 80	0 00	64 80
Issue Date 09 Nov 09 Rate 0 04% Maturity Date 09 Nov 11							

◆ Asset Detail by Account

2697725 - MOLLER-PIMCO

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government agencies							
United States - USD							
FHLB 88 01-20-2011 CUSIP 3133XUBV4							
300,000 000	100 125	1,180 66	300,375 00	300,732 49	-357 49	0 00	-357 49
Issue Date 20 Jul 09 Rate 0 88% Yield to Maturity 0.531% Maturity Date 20 Jan 11							
FHLMC NT 5 5 08-23-2017 CUSIP 3137EAAY5							
24,500,000 000	111 6102	479,111 22	27,344,499 00	28,064,642 00	-720,143 00	0 00	-720,143 00
Issue Date 23 Jul 07 Rate 5 50% Yield to Maturity 3 395% Maturity Date 23 Aug 17							
FHLMC TRANCHE # TR 00592 05-04-2011 CUSIP 3128X8B92							
1,500,000 000	100 0885	457 66	1,501,327 50	1,500,624 00	703 50	0 00	703 50
Issue Date 04 May 09 Rate 0 18938% Yield to Maturity 0 156% Maturity Date 04 May 11							
TENNESSEE VALLEY AUTH GLOBAL PWR BD 2009SER C 5 25% DUE 09-15-2039 REG CUSIP 880591EH1							
200,000 000	99 0855	3,091 66	198,171 00	197,764 00	407 00	0 00	407 00
Issue Date 15 Sep 09 Rate 5 25% Yield to Maturity 5 159% Maturity Date 15 Sep 39							
Total USD		484,131 70	31,140,628.50	31,859,953.69	-719,325.19	0.00	-719,325 19
Total United States		484,131 70	31,140,628 50	31,859,953 69	-719,325 19	0 00	-719,325 19
Total government agencies		**484,131.70**	**31,140,628.50**	**31,859,953.69**	**-719,325.19**	**0.00**	**-719,325.19**
Municipal/provincial bonds							
United States - USD							
CHICAGO ILL 5 093% 01-01-2013 BEO TAXABLE CUSIP 167485E64							
390,000 000	107 961	9,931 35	421,047 90	416,137 80	4,910 10	0 00	4,910 10
Issue Date 16 May 07 Rate 5 093% Maturity Date 01 Jan 13							
CHICAGO ILL MET WTR RECLAMATION DIST GTRCHICAGO 5 72% 12-01-2038 BEO TAXABLE CUSIP 167560PL9							
700,000 000	100.276	13,902 77	701,932 00	700,000 00	1,932 00	0 00	1 932 00
Issue Date 26 Aug 09 Rate 5 72% Yield to Maturity 5 518% Maturity Date 01 Dec 38							
CURATORS UNIV MO SYS FACS REV 5 96% 11-01-2039 BEO TAXABLE CUSIP 231266FD4							
700,000 000	102 392	6,953 33	716,744 00	738,269 00	-21,525 00	0 00	-21,525 00
Issue Date 23 Jul 09 Rate 5 96% Call Date 24 Jul 10 Call Price 100 00 Yield to Maturity 5 604% Maturity Date 01 Nov 39							

◆ Asset Detail by Account

2697725 - MOLLER-PIMCO

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Unrealized gain/loss *Translation*	Unrealized gain/loss *Total*
Fixed Income							
Municipal/provincial bonds							
United States - USD							
DALLAS CNTY TEX HOSP DIST 5 621% 08-15-2044 BEO TAXABLE CUSIP 234667JL8							
800,000 000	98 108	12,990 75	784,864 00	800,000 00	-15,136 00	0 00	-15,136 00
Issue Date 17 Sep 09 Rate 5 621% Maturity Date 15 Aug 44							
INDIANAPOLIS IND LOC PUB IMPT BD BK ZEROCPN 0% 02-01-2025 BEO CUSIP 455280M20							
700,000 000	49 77	0 00	348,390 00	328,617 39	19,772 61	0 00	19,772 61
Issue Date 12 Aug 99 Maturity Date 01 Feb 25							
IOWA ST SPL OBLIG 6 75% 06-01-2034 BEO TAXABLE CUSIP 46257TBC2							
700,000 000	102 511	3 937 50	717,577 00	695,912 00	21,665 00	0 00	21,665 00
Issue Date 22 Jul 09 Rate 6 75% Call Date 01 Jun 19 Call Price 100 00 Maturity Date 01 Jun 34							
METRO WASTEWTR RECLAMATION DIST COLO SWRREV 4 718% 04-01-2019 BEO TAXABLE CUSIP 59164GCM2							
700 000 000	101 78	11,375 62	712,460 00	700,000 00	12,460 00	0 00	12,460 00
Issue Date 27 Aug 09 Rate 4 718% Maturity Date 01 Apr 19							
NEW YORK N Y TAXABLE-SER F VAR RT DUE 01-15-2010 REG TAXABLE CUSIP 64966B3E1							
700 000 000	99 982	1,492 55	699,874 00	698,250 00	1,624 00	0 00	1 624 00
Rate 1 01% Maturity Date 15 Jan 10							
NEW YORK N Y TAXABLE-SER F VAR RT DUE 01-15-2011 REG TAXABLE CUSIP 64966B3F8							
1,000,000 000	99 618	1,718 44	996,180 00	997,000 00	-820 00	0 00	-820 00
Issue Date 22 Jan 03 Rate 0 814% Maturity Date 15 Jan 11							
TEXAS ST 6 072% 10-01-2029 BEO TAXABLE CUSIP 882722KD2							
700,000 000	101 029	14,640 26	707,203 00	700,000 00	7,203 00	0 00	7,203 00
Issue Date 27 Aug 09 Rate 6 072% Call Date 01 Oct 19 Call Price 100 00 Yield to Maturity 5 671% Maturity Date 01 Oct 29							
UNIVERSITY TEX PERM UNIV FD 5 262% 07-01-2039 BEO TAXABLE CUSIP 9151153X5							
800,000 000	95 983	12,161 06	767,864 00	800,000 00	-32,136 00	0 00	-32,136 00
Issue Date 17 Sep 09 Rate 5 262% Call Date 18 Sep 10 Call Price 100 00 Maturity Date 01 Jul 39							
UNIVERSITY VA UNIV REVS 6 2% 09-01-2039 BEO TAXABLE CUSIP 915217RY1							
700,000 000	107 257	14,466 66	750,799 00	758,870 00	-8,071 00	0 00	-8,071 00

◆ Asset Detail by Account

2697725 - MOLLER-PIMCO

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market pnce	Accrued ıncome/expense	Market value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Fixed Income							
Municipal/provincial bonds							
United States - USD							
Issue Date 22 Apr 09 Rate 6 20% Maturity Date 01 Sep 39							
Total USD		103,570 29	8,324,934 90	8,333,056 19	-8,121.29	0 00	-8,121 29
Total United States		103,570 29	8,324,934 90	8,333,056 19	-8,121 29	0.00	-8,121 29
Total municipal/provincial bonds		**103,570.29**	**8,324,934.90**	**8,333,056.19**	**-8,121.29**	**0.00**	**-8,121.29**
Corporate bonds							
United States - USD							
BEAR STEARNS COS INC BEAR STEARNS CO INCGLBL FRN NT DUE 01-31-2011 BEO CUSIP 073902KG2							
1,300,000 000	100 154	1,169 15	1,302,002 00	1,300 007 80	1,994 20	0 00	1,994 20
Issue Date 31 Jan 06 Rate 0 51063% Yield to Maturity 0 288% Maturity Date 31 Jan 11							
GEN ELEC CAP CORP FLTG RT 37875% DUE 11-01-2012 CUSIP 36962GZ49							
1,100,000 000	96 4405	771 55	1,060,845 50	1 001,000 00	59,845 50	0 00	59,845 50
Issue Date 01 Nov 06 Rate 0 41063% Yield to Maturity 1 398% Maturity Date 01 Nov 12							
GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 09-15-2014 REG CUSIP 36962GK94							
1,000,000 000	94 3447	242 55	943,447 00	858,340 00	85,107 00	0 00	85,107 00
Issue Date 17 Sep 04 Rate 0 51363% Yield to Maturity 1 654% Maturity Date 15 Sep 14							
HSBC FIN CORP GLOBAL NT FLTG RATE DUE 06-01-2016 REG CUSIP 40429CFR8							
400,000 000	91 3521	236 16	365,408 40	347,568 00	17,840 40	0 00	17,840 40
Issue Date 30 May 06 Rate 0 68563% Yield to Maturity 2 074% Maturity Date 01 Jun 16							
HSBC FIN CORP MEDIUM TERM NTS BK ENT00017 08/09/06 VAR RT DUE08-09-2011 CUSIP 40429JAS6							
700,000 000	98 0733	500 13	686,513 10	633,682 00	52,831 10	0 00	52 831 10
Issue Date 09 Aug 06 Rate 0 48531% Yield to Maturity 1 257% Maturity Date 09 Aug 11							
HSBC FIN CORP NT FLTG RATE VAR RT DUE 01-15-2014 CUSIP 40429CFV9							
1,500,000 000	93 8433	1,736 73	1,407,649 50	1,289,500 00	118,149 50	0 00	118,149 50
Issue Date 21 Nov 06 Rate 0 53438% Yield to Maturity 1 557% Maturity Date 15 Jan 14							
MET LIFE GLOBAL FDG I MEDIUM TE VAR RT DUE 08-13-2012 CUSIP 59217EAT1							
715,000 000	98 151	479 30	701,779 65	665,829 45	35,950 20	0 00	35,950 20

◆ Asset Detail by Account

2697725 - MOLLER-PIMCO

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
United States - USD							
Issue Date 12 Aug 05 Rate 0 4925% Yield to Maturity 1 173% Maturity Date 13 Aug 12							
PRICOA GLOBAL FDG FLTG RT 34875% DUE 01-30-2012 CUSIP 74153WBN8							
800,000 000	97 277	532 88	778 216 00	770,960 00	7,256 00	0 00	7,256 00
Issue Date 29 Jan 07 Rate 0 38063% Yield to Maturity 1.556% Maturity Date 30 Jan 12							
PVTPL MET LIFE GLOBAL FDG I MEDIUM TE 144A 5 125 DUE 11-09-2011 BEO CUSIP 59217EBD5							
100,000 000	104 6959	740 27	104,695 90	103,656 00	1,039 90	0 00	1,039 90
Issue Date 09 Nov 06 Rate 5 125% Yield to Maturity 2 156% Maturity Date 09 Nov 11							
WACHOVIA CORP NEW SR NT FLTG DTD 06/08/2007 DUE 06-15-2017 REG CUSIP 929903DU3							
1,200,000 000	89 2108	296 72	1 070 529 60	781,978 80	288,550 80	0 00	288,550 80
Issue Date 08 Jun 07 Rate 0 52363% Yield to Maturity 1 953% Maturity Date 15 Jun 17							
WORLD SVGS BK FSB FLTG RT 371% DUE 03-22-2011 CUSIP 98151GAH8							
840,000 000	99 6933	81 95	837,423 72	830,600 40	6,823 32	0 00	6,823 32
Issue Date 22 Mar 06 Rate 0 35125% Yield to Maturity 0 439% Maturity Date 22 Mar 11							
Total USD		6,787.39	9,258,510 37	8,583,122 45	675,387 92	0 00	675,387 92
Total United States		6,787 39	9,258,510 37	8,583,122 45	675,387 92	0 00	675,387 92
Total corporate bonds		**6,787.39**	**9,258,510.37**	**8,583,122.45**	**675,387.92**	**0.00**	**675,387.92**
Government mortgage backed securities							
United States - USD							
FNMA POOL #735141 5 5% 01-01-2035 BEO CUSIP 31402QWA5							
2,103,193 510	105 1042	9,639 62	2,210,544 71	2,193,237 55	17,307 16	0 00	17,307 16
Issue Date 01 Dec 04 Rate 5 50% Yield to Maturity 3 901% Maturity Date 01 Jan 35							
FNMA POOL #901934 5 5% DUE 10-01-2036 REG CUSIP 31411ABB0							
768,242 500	104 87	3,521 10	805,655 91	796,571 45	9,084 46	0 00	9,084 46
Issue Date 01 Oct 06 Rate 5 50% Yield to Maturity 3 202% Maturity Date 01 Oct 36							
FNMA POOL #919464 5 5% DUE 05-01-2037 REG CUSIP 31412AQR8							
1,070,415 090	104 792	4,908 06	1,121,709 38	1,105,872 57	15,836 81	0 00	15,836 81

◆ Asset Detail by Account

2697725 - MOLLER-PIMCO

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Fixed Income							
Government mortgage backed securities							
United States - USD							
Issue Date 01 May 07 Rate 5.50% Yield to Maturity 3 36% Maturity Date 01 May 37							
FNMA POOL #943612 5 5% DUE 08-01-2037 REG CUSIP 31413EYH2							
66,434 740	104 792	304 49	69,618 29	68,884 52	733 77	0 00	733 77
Issue Date 01 Aug 07 Rate 5 50% Yield to Maturity 3 385% Maturity Date 01 Aug 37							
FNMA POOL #947751 5 5% DUE 11-01-2037 REG CUSIP 31413KL82							
1,286,637 910	104 792	5,897 08	1,348,293 59	1,329,257 78	19,035 81	0 00	19,035 81
Issue Date 01 Oct 07 Rate 5 50% Maturity Date 01 Nov 37							
FNMA POOL #986252 6% 07-01-2038 BEO CUSIP 31415QTH9							
479,272 000	106 016	2,396 36	508,105 00	505,781 74	2,323 26	0 00	2,323 26
Issue Date 01 Jul 08 Rate 6 00% Maturity Date 01 Jul 38							
FNMA POOL #995023 5 5% 08-01-2037 BEO CUSIP 31416BLC0							
8,882,595 660	105 0417	40,711 86	9,330,429 48	9,244,836 79	85,592 69	0 00	85,592 69
Issue Date 01 Oct 08 Rate 5 50% Yield to Maturity 3 778% Maturity Date 01 Aug 37							
FNMA POOL #AC8529 4 5% 12-01-2039 BEO CUSIP 31417VPP2							
9,000,000 000	99 9167	33,750 00	8,992,503 00	9,066,093 75	-73 590 75	0 00	-73,590 75
Issue Date 01 Dec 09 Rate 4 50% Yield to Maturity 4 243% Maturity Date 01 Dec 39							
Total USD		101,126.57	24,386,859 36	24,310,536.15	76,323 21	0 00	76,323.21
Total United States		101,126.57	24,386,859.36	24,310,536 15	76,323 21	0 00	76,323 21
Total government mortgage backed securities		**101,126.57**	**24,386,859.36**	**24,310,536.15**	**76,323.21**	**0.00**	**76,323.21**
Commercial mortgage-backed							
United States - USD							
PVTPL CMO HILTON HOTELS POOL TR PASSTHRUCTF CL B 144A VAR RT 10-1-16 BEO CUSIP 432857AC4							
900,000 000	99 8542	529 92	898,687 80	900,562 50	-1,874 70	0 00	-1,874 70
Issue Date 09 Nov 00 Rate 0 73094% Maturity Date 03 Oct 15							
Total USD		529.92	898,687 80	900,562.50	-1,874 70	0 00	-1,874 70
Total United States		529.92	898,687 80	900,562.50	-1,874 70	0 00	-1,874 70

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Asset Detail by Account

2697725 - MOLLER-PIMCO

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Fixed Income							
Total commercial mortgage-backed		**529.92**	**898,687.80**	**900,562.50**	**-1,874.70**	**0.00**	**-1,874.70**
Guaranteed fixed income							
United States - USD							
GEN ELEC CAP CRP MED TRM SR NTS FDIC GTDTRNCHE # TR 00013 2 25 DUE 03-12-12 CUSIP 36967HAN7							
1 300,000 000	101 449	8,856 25	1,318,837.00	1,311,362 00	7,475 00	0 00	7,475 00
Issue Date 12 Mar 09 Rate 2 25% Yield to Maturity 1 088% Maturity Date 12 Mar 12							
Total USD		8,856.25	1,318,837 00	1,311,362 00	7,475 00	0 00	7,475 00
Total United States		8,856.25	1,318,837 00	1,311,362 00	7,475 00	0 00	7,475.00
Total guaranteed fixed income		**8,856.25**	**1,318,837.00**	**1,311,362.00**	**7,475.00**	**0.00**	**7,475.00**
Asset backed securities							
United States - USD							
BK AMER AUTO TR 1 15999996662% DUE 02-15-2012 CUSIP 06052FAB6							
1,700,000 000	100 243	876 45	1,704,131 00	1,699,896 81	4,234 19	0 00	4,234 19
Issue Date 11 Sep 09 Rate 1 15999% Maturity Date 15 Feb 12							
CAP AUTO RECEIVABLES AST TR 2008-2 CAP AUTO TR 2 CAP AUTO T 10-15-2012 BEO CUSIP 13974YAJ9							
100,000 000	100 7444	79 48	100,744 40	101,303 71	-559 31	0 00	-559 31
Issue Date 14 May 08 Rate 1 68313% Yield to Maturity 0 755% Maturity Date 15 Oct 12							
FORD CR AUTO OWNER 1% DUE 03-15-2012 CUSIP 34529HAB9							
900,000 000	99 8688	399 99	898,819 20	899,914 59	-1,095 39	0 00	-1,095 39
Issue Date 30 Nov 09 Rate 1 00% Yield to Maturity 0 707% Maturity Date 15 Mar 12							
FORD CR AUTO OWNER TR 2008-C ASSET BACKED NT CL A-3B 06-15-2012 REG CUSIP 34528XAE9							
400,000 000	100.6674	312 25	402,669 60	385,500 00	17,169 60	0 00	17 169 60
Issue Date 22 May 08 Rate 1 65313% Yield to Maturity 0 586% Maturity Date 15 Jun 12							
FORD CR AUTO OWNER TR 2008-C AST BACKED NT CL A-2B 01-15-2011/03-15-2010 REG CUSIP 34528XAC3							
44,898 150	100 0547	24 02	44,922 70	44,701 72	220 98	0 00	220 98
Issue Date 22 May 08 Rate 1 13313% Yield to Maturity 0 563% Maturity Date 15 Jan 11							

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Asset Detail by Account

2697725 - MOLLER-PIMCO

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Asset backed securities							
United States - USD							
FRANKLIN AUTO TR 2008-A AUTO LN NT CL A-2 10-20-2011 REG CUSIP 35242YAB5							
368,425 220	100 1366	151 47	368,928 48	365,201 50	3,726 98	0 00	3,726 98
Issue Date 13 Jun 08 Rate 1 23313% Yield to Maturity 0 655% Maturity Date 20 Oct 11							
PVTPL FORD CR AUTO OWN TR 09-C AST BKD NT CL A-1 144A TALF 79626 DUE 07-15-10 CUSIP 34529FAA5							
213,683 510	100 0292	80 34	213,745 90	213,683 51	62 39	0 00	62 39
Issue Date 14 Jul 09 Rate 0 79626% Yield to Maturity 0 121% Maturity Date 15 Jul 10							
Total USD		1,924.00	3,733,961.28	3,710,201 84	23,759 44	0 00	23,759 44
Total United States		1,924 00	3,733,961 28	3,710,201 84	23,759 44	0.00	23,759 44
Total asset backed securities		**1,924.00**	**3,733,961.28**	**3,710,201.84**	**23,759.44**	**0.00**	**23,759.44**
Non-government backed c.m.o.s							
United States - USD							
CMO GS MTG SECS CORP 2004-CW1 CL IIA-1 6% DUE 04-01-2034 REG CUSIP 36228FT55							
733,962 120	91 9062	3,669 81	674,556 69	677 640 85	-3,084 16	0 00	-3,084 16
Issue Date 01 Apr 04 Rate 6 00% Maturity Date 01 Apr 34							
CMO WAMU MTG PASS-THRU CTFS SER 2005-AR13 CL A-1A1 FLT 10-25-45 CUSIP 92922F4M7							
1,075,302 870	71 6142	108 98	770,069 54	760,323 07	9,746 47	0 00	9 746 47
Issue Date 25 Oct 05 Rate 0 52125% Yield to Maturity 6 275% Maturity Date 25 Oct 45							
Total USD		3,778 79	1,444,626 23	1,437,963.92	6,662 31	0 00	6,662 31
Total United States		3,778 79	1,444,626 23	1,437,963.92	6,662 31	0 00	6,662 31
Total non-government backed c.m.o.s		**3,778.79**	**1,444,626.23**	**1,437,963.92**	**6,662.31**	**0.00**	**6,662.31**
Total fixed income		**726,541.80**	**87,647,064.44**	**87,725,680.62**	**-78,616.18**	**0.00**	**-78,616.18**

Cash and Cash Equivalents

Short term bills and notes

United States - USD

◆ Asset Detail by Account

2697725 - MOLLER-PIMCO

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Cash and Cash Equivalents							
Short term bills and notes							
United States - USD							
FNMA DISC NT 01-13-2010 CUSIP 313589RT2							
1 000,000 000	100.00	0 00	1,000,000 00	999,944 44	55 56	0 00	55 56
Total USD		0 00	1,000,000 00	999,944 44	55 56	0 00	55.56
Total United States		0.00	1,000,000 00	999,944.44	55.56	0 00	55.56
Total short term bills and notes		**0.00**	**1,000,000.00**	**999,944.44**	**55.56**	**0.00**	**55.56**
Short term investment funds							
MFB NORTHERN INSTL FDS GOVT SELECT PORTFOLIO CUSIP 665278701							
	1 00	8 95	383,668 65	383,668 65	0 00	0 00	0 00
Total short term investment funds - all currencies		8 95	383,668 65	383,668.65	0 00	0 00	0 00
Total short term investment funds - all countries		8 95	383,668 65	383,668 65	0 00	0 00	0 00
Total short term investment funds		**8.95**	**383,668.65**	**383,668.65**	**0.00**	**0.00**	**0.00**
Total cash and cash equivalents		**8.95**	**1,383,668.65**	**1,383,613.09**	**55.56**	**0.00**	**55.56**
Total 2697725		**726,673.90**	**89,325,858.09**	**89,391,668.71**	**-65,810.62**	**0.00**	**-65,810.62**
Total MOLLE1							
108,717,446.700		**830,788.90**	**195,402,450.52**	**174,462,841.36**	**20,939,609.16**	**0.00**	**20,939,609.16**