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Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

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

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

OMB No 1545-0052

2009

For calendar year 2009, or tax year beginning, OCT 1, 2009 and ending SEP 30, 2010

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
WEST FOUNDATION

A Employer identification number
23-7332105

Number and street (or P O box number if mail is not delivered to street address) Room/suite
P. O. BOX 1675

B Telephone number
(940)723-2177

City or town, state, and ZIP code
WICHITA FALLS, TX 76307-1675

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 ▶ ☐

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

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

I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶$ 16,296,103.

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

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

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

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc , received			N/A	
	2 Check ▶ ☒ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	404.	404.		STATEMENT 1
	4 Dividends and interest from securities	384,037.	384,037.		STATEMENT 2
	5a Gross rents	10,926.	10,926.		STATEMENT 3
	b Net rental income or (loss) <2,033.>				STATEMENT 4
	6a Net gain or (loss) from sale of assets not on line 10	487,689.			
	b Gross sales price for all assets on line 6a 11,772,632.				
	7 Capital gain net income (from Part IV, line 2)		487,689.		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
	b Less Cost of goods sold				
	c Gross profit or (loss)				
	11 Other income	<67,649.>	7,829.		STATEMENT 5
	12 Total Add lines 1 through 11	815,407.	890,885.		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	117,500.	11,750.		105,750.
	14 Other employee salaries and wages	23,369.	17,527.		5,842.
	15 Pension plans, employee benefits				
	16a Legal fees STMT 6	21,054.	12,863.		8,191.
	b Accounting fees STMT 7	41,962.	27,362.		14,600.
	c Other professional fees STMT 8	108,067.	108,067.		0.
	17 Interest				
	18 Taxes STMT 9	11,819.	11,372.		447.
	19 Depreciation and depletion	4,780.	4,780.		
	20 Occupancy				
	21 Travel, conferences, and meetings	1,667.	167.		1,500.
	22 Printing and publications				
	23 Other expenses STMT 10	21,045.	19,241.		1,803.
	24 **Total operating and administrative expenses** Add lines 13 through 23	351,263.	213,129.		138,133.
	25 Contributions, gifts, grants paid	668,033.			668,033.
	26 **Total expenses and disbursements** Add lines 24 and 25	1,019,296.	213,129.		806,166.
	27 Subtract line 26 from line 12				
	a Excess of revenue over expenses and disbursements	<203,889.>			
	b **Net investment income** (if negative, enter -0-)		677,756.		
	c **Adjusted net income** (if negative, enter -0-)			N/A	

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Form **990-PF** (2009)

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Part II Balance Sheets Attached schedules and amounts in the description column should be for end-of-year amounts only

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing			
	2 Savings and temporary cash investments	260,141.	135,566.	135,566.
	3 Accounts receivable ▶ 2,082.			
	Less allowance for doubtful accounts ▶	5,628.	2,082.	2,082.
	4 Pledges receivable ▶			
	Less. allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons			
	7 Other notes and loans receivable ▶			
	Less allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges	27,161.	3,340.	3,340.
	10a Investments - U.S and state government obligations	4,122,927.		
	b Investments - corporate stock STMT 12	9,215,220.	14,298,906.	15,419,087.
	c Investments - corporate bonds			
	11 Investments - land, buildings and equipment basis ▶			
	Less accumulated depreciation ▶			
	12 Investments - mortgage loans			
	13 Investments - other	1,000,086.		
	14 Land, buildings, and equipment basis ▶ 532,654.			
	Less accumulated depreciation ▶ 34,776.	482,489.	497,878.	717,730.
	15 Other assets (describe ▶ STATEMENT 13)	2,500.	2,500.	18,298.
	16 **Total assets** (to be completed by all filers)	15,116,152.	14,940,272.	16,296,103.
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
	22 Other liabilities (describe ▶ STATEMENT 14)	0.	34,972.	
	23 **Total liabilities** (add lines 17 through 22)	0.	34,972.	
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	5,349,080.	5,349,080.	
	28 Paid-in or capital surplus, or land, bldg , and equipment fund	0.	0.	
	29 Retained earnings, accumulated income, endowment, or other funds	9,767,072.	9,556,220.	
	30 **Total net assets or fund balances**	15,116,152.	14,905,300.	
	31 **Total liabilities and net assets/fund balances**	15,116,152.	14,940,272.	

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	15,116,152.
2	Enter amount from Part I, line 27a	2	<203,889.>
3	Other increases not included in line 2 (itemize) ▶	3	0.
4	Add lines 1, 2, and 3	4	14,912,263.
5	Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 11	5	6,963.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	14,905,300.

Part IV Capital Gains and Losses for Tax on Investment Income

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

	(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a				
b				
c				
d				
e	11,772,632.		11,284,943.	487,689.

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				487,689.

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	487,689.
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6). If gain, also enter in Part I, line 8, column (c) If (loss), enter -0- in Part I, line 8	3	N/A

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

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

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

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

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

1 Enter the appropriate amount in each column for each year, see instructions before making any entries.

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2008	776,910.	14,702,484.	.052842
2007	793,914.	19,148,612.	.041461
2006	892,524.	20,341,915.	.043876
2005	833,023.	17,377,248.	.047938
2004	903,538.	19,013,488.	.047521

2	**Total** of line 1, column (d)	2	.233638
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	.046728
4	Enter the net value of noncharitable-use assets for 2009 from Part X, line 5	4	15,834,031.
5	Multiply line 4 by line 3	5	739,893.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	6,778.
7	Add lines 5 and 6	7	746,671.
8	Enter qualifying distributions from Part XII, line 4	8	806,166.

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary-see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ [X] and enter 1% of Part I, line 27b	1	6,778.
c	All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col. (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	2	0.
3	Add lines 1 and 2	3	6,778.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	4	0.
5	**Tax based on investment income** Subtract line 4 from line 3. If zero or less, enter -0-	5	6,778.
6	Credits/Payments.		
a	2009 estimated tax payments and 2008 overpayment credited to 2009 — 6a: 3,080.		
b	Exempt foreign organizations - tax withheld at source — 6b:		
c	Tax paid with application for extension of time to file (Form 8868) — 6c:		
d	Backup withholding erroneously withheld — 6d:		
7	Total credits and payments. Add lines 6a through 6d	7	3,080.
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	3,698.
10	**Overpayment** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶	10	
11	Enter the amount of line 10 to be **Credited to 2010 estimated tax** ▶ **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 instructions for definition)? *If the answer is "Yes" to* **1a** *or* **1b**, *attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities*	1b		X
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 ▶ $ 0. (2) On foundation managers ▶ $ 0.			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ▶ $ 0.			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? *If "Yes," attach a detailed description of the activities*	2		X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes*	3		X
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a	X	
b	If "Yes," has it filed a tax return on **Form 990-T** for this year?	4b	X	
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T*	5		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X	
7	Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col (c), and Part XV*	7	X	
8a	Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ TX			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G? If "No," attach explanation*	8b	X	
9	Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2009 or the taxable year beginning in 2009 (see instructions for Part XIV)? *If "Yes," complete Part XIV*	9		X
10	Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses	10		X

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

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see 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 ▶ THE FOUNDATION Telephone no. ▶ (940)723-2177

Located at ▶ P. O. BOX 1675, WICHITA FALLS, TX ZIP+4 ▶ 76307-1675

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

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

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

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

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 X 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 X No		
	(3) Provide a grant to an individual for travel, study, or other similar purposes?	☐ Yes X No		
	(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)?	☐ Yes X 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 X No		
b	If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?	N/A	5b	
	Organizations relying on a current notice regarding disaster assistance check here	▶ ☐		
c	If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?	N/A ☐ Yes No		
	If "Yes," attach the statement required by Regulations section 53 4945-5(d)			
6a	Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	☐ Yes X 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 X No		
b	If yes, did the foundation receive any proceeds or have any net income attributable to the transaction?	N/A	7b	

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 15		117,500.	0.	0.

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

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

Total number of other employees paid over $50,000 ▶ 0

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

3 Five highest-paid independent contractors for professional services. If none, enter "NONE."

(a) Name and address of each person paid more than $50,000	(b) Type of service	(c) Compensation
NONE		

Total number of others receiving over $50,000 for professional services ▶ 0

Part IX-A **Summary of Direct Charitable Activities**

List the foundation's four largest direct charitable activities during the tax year Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1 N/A	
2	
3	
4	

Part IX-B **Summary of Program-Related Investments**

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 N/A	
2	
All other program-related investments See instructions 3	
Total. Add lines 1 through 3 ▶	0.

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:			
a	Average monthly fair market value of securities		1a	15,125,971.
b	Average of monthly cash balances		1b	207,737.
c	Fair market value of all other assets		1c	741,450.
d	**Total** (add lines 1a, b, and c)		1d	16,075,158.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e 0.		
2	Acquisition indebtedness applicable to line 1 assets		2	0.
3	Subtract line 2 from line 1d		3	16,075,158.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)		4	241,127.
5	**Net value of noncharitable-use assets** Subtract line 4 from line 3. Enter here and on Part V, line 4		5	15,834,031.
6	**Minimum investment return** Enter 5% of line 5		6	791,702.

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

1	Minimum investment return from Part X, line 6		1	791,702.
2a	Tax on investment income for 2009 from Part VI, line 5	2a 6,778.		
b	Income tax for 2009 (This does not include the tax from Part VI)	2b		
c	Add lines 2a and 2b		2c	6,778.
3	Distributable amount before adjustments Subtract line 2c from line 1		3	784,924.
4	Recoveries of amounts treated as qualifying distributions		4	0.
5	Add lines 3 and 4		5	784,924.
6	Deduction from distributable amount (see instructions)		6	0.
7	**Distributable amount** as adjusted. Subtract line 6 from line 5 Enter here and on Part XIII, line 1		7	784,924.

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	806,166.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	**Qualifying distributions** Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	806,166.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	6,778.
6	**Adjusted qualifying distributions** Subtract line 5 from line 4	6	799,388.

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2008	(c) 2008	(d) 2009
1 Distributable amount for 2009 from Part XI, line 7				784,924.
2 Undistributed income, if any, as of the end of 2009				
a Enter amount for 2008 only			707,393.	
b Total for prior years. _____, _____, _____		0.		
3 Excess distributions carryover, if any, to 2009:				
a From 2004				
b From 2005				
c From 2006				
d From 2007				
e From 2008				
f **Total** of lines 3a through e	0.			
4 Qualifying distributions for 2009 from Part XII, line 4: ▶ $ 806,166.				
a Applied to 2008, but not more than line 2a			707,393.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2009 distributable amount				98,773.
e Remaining amount distributed out of corpus	0.			
5 Excess distributions carryover applied to 2009 (If an amount appears in column (d), the same amount must be shown in column (a).)	0.			0.
6 **Enter the net total of each column as indicated below:**				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	0.			
b Prior years' undistributed income Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b Taxable amount - see instructions		0.		
e Undistributed income for 2008 Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2009. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2010				686,151.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2004 not applied on line 5 or line 7	0.			
9 **Excess distributions carryover to 2010** Subtract lines 7 and 8 from line 6a	0.			
10 Analysis of line 9:				
a Excess from 2005				
b Excess from 2006				
c Excess from 2007				
d Excess from 2008				
e Excess from 2009				

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

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

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

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

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

1 **Information Regarding Foundation Managers:**

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

NONE

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

NONE

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

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

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

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

c Any submission deadlines:

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

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
TEACHER AWARDS	NONE	N/A	OUTSTANDING TEACHER AWARDS	100,000.
INSTITUTIONS	N/A	N/A	ENDOWMENTS / SCHOLARSHIPS	568,033.
(SEE DETAIL SCHEDULE)				
Total			▶ 3a	668,033.
b *Approved for future payment*				
NONE				
Total			▶ 3b	0.

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.	Unrelated business income (a) Business code	Unrelated business income (b) Amount	Excluded by section 512, 513, or 514 (c) Exclusion code	Excluded by section 512, 513, or 514 (d) Amount	(e) Related or exempt function income
1 Program service revenue:					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments			14	404.	
4 Dividends and interest from securities			14	384,037.	
5 Net rental income or (loss) from real estate:					
a Debt-financed property					
b Not debt-financed property			16	<2,033.>	
6 Net rental income or (loss) from personal property					
7 Other investment income			14	1,982.	
8 Gain or (loss) from sales of assets other than inventory			01	487,689.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue					
a OKLAHOMA ROYALTIES			15	5,847.	
b PARTNERSHIP					
c INCOME(LOSS)-SEE					
d ATTACHED SCHEDULE	211110	<75,478.>			
e					
12 Subtotal. Add columns (b), (d), and (e)		<75,478.>		877,926.	0.
13 **Total** Add line 12, columns (b), (d), and (e)				13	802,448.

(See worksheet in line 13 instructions 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).

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
		N/A	

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

b If "Yes," complete the following schedule

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

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

Sign Here

R Owen Cramer — Signature of officer or trustee — 2/14/11 — Date — President — Title

Paid Preparer's Use Only

Preparer's signature: Barry Plarco, CPA — Date: 2/12/11 — Check if self-employed ▶ ☐ — Preparer's identifying number

Firm's name (or yours if self-employed), address and ZIP code: MWH GROUP, P.C.
P.O. BOX 97000
WICHITA FALLS, TX 76307-7000

EIN ▶

Phone no. (940)723-1471

923622
02-02-10

cc: CERTIFIED MAIL NO 7010 1870 0002 4651 4815
RETURN RECEIPT REQUESTED

Office of Attorney General
Charitable Trust Section
Consumer Protection Division
P.O. Box 12548
Austin, Texas 78711-2548

cc: Barry Plaxco, CPA
MWH Group, P C.
P.O. Box 97000
Wichita Falls, Texas 76307-7000

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	.058631% INTEREST- THE ENDOWMENT TEI FD, LP	P	12/15/08	02/15/10
b	GOLDMAN SACHS SECURITY SALES - SEE EXHIBIT 1	P	VARIOUS	VARIOUS
c	UBS DALLAS SECURITY SALES - SEE EXHIBIT 2	P	VARIOUS	VARIOUS
d	UBS FT WORTH SECURITY SALES - SEE EXHIBIT 3	P	VARIOUS	VARIOUS
e	NET LTCL-PTNRSHP K-1'S (SEE SCHEDULE)	P	VARIOUS	VARIOUS
f	NET SECT 1231 LOSS-PTNRSHP K-1'S (SEE SCHEDULE)	P	VARIOUS	VARIOUS
g	NET SECT 988 GAIN-PTNRSHP K-1'S (SEE SCHEDULE)	P	VARIOUS	VARIOUS
h				
i				
j				
k				
l				
m				
n				
o				

	(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a	1,136,722.		988,953.	147,769.
b	202,592.		183,585.	19,007.
c	6,462,226.		6,158,996.	303,230.
d	3,969,995.		3,951,989.	18,006.
e	511.			511.
f			1,420.	<1,420.>
g	586.			586.
h				
i				
j				
k				
l				
m				
n				
o				

	Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
	(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a				147,769.
b				19,007.
c				303,230.
d				18,006.
e				511.
f				<1,420.>
g				586.
h				
i				
j				
k				
l				
m				
n				
o				

2	Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 / If (loss), enter "-0-" in Part I, line 7 }	2	487,689.
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c) If (loss), enter "-0-" in Part I, line 8	3	N/A

EXHIBIT 1

WEST FOUNDATION
Goldman Sachs
Realized Gains/Losses
From October 1, 2009 to September 30, 2010

Acct Name	Description	Trade Date	Date Sold	Qty	Proceeds	Cost/Basis	Gain/Loss
WEST FOUNDATION LCSV	ACTIVISION BLIZZARD INC CMN	18-May-09	28-Oct-09	207	2,379 34	2,412 94	(33.60)
WEST FOUNDATION LCSV	ACTIVISION BLIZZARD INC CMN	08-Jun-09	28-Oct-09	208	2,390.84	2,638 29	(247.46)
WEST FOUNDATION LCSV	ACTIVISION BLIZZARD INC CMN	09-Jun-09	28-Oct-09	92	1,057.48	1,172.26	(114.78)
WEST FOUNDATION LCSV	BECTON DICKINSON & CO CMN	03-Nov-08	28-Oct-09	18	1,204.24	1,239 36	(35 12)
WEST FOUNDATION LCSV	BECTON DICKINSON & CO CMN	24-Dec-08	28-Oct-09	95	6,355.73	6,278.55	77.18
WEST FOUNDATION LCSV	COMCAST CORPORATION CMN CLASS A VOTING	03-Mar-09	01-Oct-09	161	2,537.05	2,031 26	505.79
WEST FOUNDATION LCSV	COMCAST CORPORATION CMN CLASS A VOTING	30-Mar-09	09-Oct-09	61	943 67	832 81	110.86
WEST FOUNDATION LCSV	COMCAST CORPORATION CMN CLASS A VOTING	03-Mar-09	09-Oct-09	216	3,341 51	2,725.16	616 35
WEST FOUNDATION LCSV	COMCAST CORPORATION CMN CLASS A VOTING	30-Mar-09	14-Oct-09	213	3,270 95	2,908 00	362 95
WEST FOUNDATION LCSV	COMCAST CORPORATION CMN CLASS A VOTING	08-Apr-09	14-Oct-09	262	4,023 42	3,686 44	336 98
WEST FOUNDATION LCSV	COMCAST CORPORATION CMN CLASS A VOTING	27-May-09	14-Oct-09	37	568 19	533 64	34.55
WEST FOUNDATION LCSV	COMCAST CORPORATION CMN CLASS A VOTING	27-May-09	15-Oct-09	265	4,095.73	3,822.02	273.71
WEST FOUNDATION LCSV	COMCAST CORPORATION CMN CLASS A VOTING	03-Aug-09	15-Oct-09	312	4,822.14	4,701 40	120 74
WEST FOUNDATION LCSV	DEVON ENERGY CORPORATION (NEW) CMN	23-Jan-09	03-Nov-09	2	131 21	121.07	10.14
WEST FOUNDATION LCSV	DEVON ENERGY CORPORATION (NEW) CMN	24-Dec-08	03-Nov-09	75	4,920.43	4,714.60	205.83
WEST FOUNDATION LCSV	DEVON ENERGY CORPORATION (NEW) CMN	23-Jan-09	13-Nov-09	46	3,088.97	2,784.57	304.40
WEST FOUNDATION LCSV	DEVON ENERGY CORPORATION (NEW) CMN	30-Jan-09	13-Nov-09	28	1,880.24	1,739.35	140.90
WEST FOUNDATION LCSV	HESS CORPORATION CMN	24-Dec-08	08-Oct-09	122	6,912.96	5,742.37	1,170.59
WEST FOUNDATION LCSV	HESS CORPORATION CMN	17-Dec-08	08-Oct-09	12	679 96	629.57	50.39
WEST FOUNDATION LCSV	HESS CORPORATION CMN	23-Dec-08	08-Oct-09	30	1,699.91	1,443 98	255 93
WEST FOUNDATION LCSV	HESS CORPORATION CMN	24-Dec-08	29-Oct-09	153	8,619.22	7,201 50	1,417.72
WEST FOUNDATION LCSV	HESS CORPORATION CMN	12-May-09	29-Oct-09	52	2,929.41	3,313.90	(384.49)
WEST FOUNDATION LCSV	KOHL'S CORP (WISCONSIN) CMN	27-Aug-09	30-Oct-09	128	7,429.04	6,794.94	634.10
WEST FOUNDATION LCSV	KOHL'S CORP (WISCONSIN) CMN	28-Aug-09	30-Oct-09	39	2,263.53	2,058.38	205.15
WEST FOUNDATION LCSV	MONSANTO COMPANY CMN	28-Oct-09	11-Nov-09	94	7,057.50	6,733.51	323.99
WEST FOUNDATION LCSV	MORGAN STANLEY CMN	30-Dec-08	21-Oct-09	11	383.21	162.24	220.97
WEST FOUNDATION LCSV	MORGAN STANLEY CMN	13-Feb-09	21-Oct-09	193	6,723.53	4,451.33	2,272.20
WEST FOUNDATION LCSV	P G & E CORPORATION CMN	17-Jan-08	03-Nov-09	85	3,476 17	3,702.91	(226.74)
WEST FOUNDATION LCSV	P G & E CORPORATION CMN	24-Dec-08	03-Nov-09	110	4,498.58	4,186.60	311.98
WEST FOUNDATION LCSV	PFIZER INC. CMN	24-Dec-08	16-Oct-09	0.21	3.71		3 71
WEST FOUNDATION LCSV	PFIZER INC. CMN	24-Dec-08	28-Oct-09	182	3,159.12	3,214.12	(55.00)

WEST FOUNDATION LCSV	PFIZER INC CMN	24-Dec-08	29-Oct-09	1	17 31	17.66	(0 35)
WEST FOUNDATION LCSV	PHILIP MORRIS INTL INC CMN	17-Jan-08	28-Oct-09	59	2,901 31	3,213 56	(312.26)
WEST FOUNDATION LCSV	PHILIP MORRIS INTL INC CMN	20-May-08	28-Oct-09	55	2,704 61	2,927 53	(222 92)
WEST FOUNDATION LCSV	TRANSOCEAN LTD. CMN	26-Mar-09	13-Oct-09	48	4,203.94	3,097 06	1,106 88
WEST FOUNDATION LCSV	TRANSOCEAN LTD. CMN	20-Feb-09	13-Oct-09	34	2,977.79	1,990.45	987 34
WEST FOUNDATION LCSV	TRANSOCEAN LTD. CMN	10-Sep-09	16-Oct-09	54	4,927 21	4,404 15	523 06
WEST FOUNDATION LCSV	TRANSOCEAN LTD CMN	26-Mar-09	16-Oct-09	7	638 71	451 65	187.06
WEST FOUNDATION LCSV	RANGE RESOURCES CORPORATION CMN	24-Dec-08	05-Oct-09	201	9,611 10	6,205 19	3,405.92
WEST FOUNDATION LCSV	RANGE RESOURCES CORPORATION CMN	31-Dec-08	05-Oct-09	100	4,781.64	3,446.79	1,334.86
WEST FOUNDATION LCSV	STATE STREET CORPORATION (NEW) CMN	23-Apr-09	22-Oct-09	128	5,853 85	4,542.68	1,311.17
WEST FOUNDATION LCSV	WELLS FARGO & CO (NEW) CMN	08-May-09	28-Oct-09	225	6,249.73	5,846 06	403 67
WEST FOUNDATION LCSV	WASTE MANAGEMENT INC CMN	24-Dec-08	13-Oct-09	218	6,321 51	6,711.17	(389 66)
WEST FOUNDATION LCSV	WYETH CMN	17-Jan-08	06-Oct-09	64	3,124 81	2,883 84	240.97
WEST FOUNDATION LCSV	WYETH CMN	24-Dec-08	06-Oct-09	59	2,880.68	2,134.13	746.55
WEST FOUNDATION LCSV	WYETH CMN	24-Dec-08	16-Oct-09	186	9,369 78	6,727.94	2,641.84
WEST FOUNDATION SNOW	AVNET INC. CMN	06-Nov-08	06-Oct-09	5	125.45	83.83	41.62
WEST FOUNDATION SNOW	CHICO'S FAS INC CMN	08-May-08	06-Oct-09	162	2,019.97	1,103.64	916.33
WEST FOUNDATION SNOW	CHICO'S FAS INC CMN	22-Apr-08	06-Oct-09	58	723.20	345.32	377.88
WEST FOUNDATION SNOW	CHICO'S FAS INC CMN	08-May-08	28-Oct-09	373	4,607.96	2,541 10	2,066 86
WEST FOUNDATION SNOW	ENDURANCE SPECIALTY HLDGS LTD CMN	17-Jan-08	03-Nov-09	175	6,257.60	6,891 50	(633.90)
WEST FOUNDATION SNOW	ENDURANCE SPECIALTY HLDGS LTD CMN	17-Jan-08	06-Nov-09	70	2,487.32	2,756.60	(269.28)
WEST FOUNDATION SNOW	ENDURANCE SPECIALTY HLDGS LTD CMN	17-Jan-08	09-Nov-09	90	3,275 61	3,544.20	(268.59)
WEST FOUNDATION SNOW	HALLIBURTON COMPANY CMN	20-Nov-08	06-Oct-09	75	2,026.31	1,103.45	922.86
WEST FOUNDATION SNOW	TRANSOCEAN LTD. CMN	17-Dec-08	12-Oct-09	15	1,372 90	839.34	533.56
WEST FOUNDATION SNOW	TRANSOCEAN LTD. CMN	18-Dec-08	12-Oct-09	15	1,372 90	758.06	614.84
WEST FOUNDATION SNOW	UNUM GROUP CMN	17-Jan-08	06-Oct-09	60	1,290 83	1,303.60	(12.77)
WEST FOUNDATION SNOW	XL CAPITAL LTD CL-A CMN CLASS A	17-Jan-08	06-Oct-09	140	2,446.19	6,186.60	(3,740.41)
WEST FOUNDATION SNOW	XL CAPITAL LTD CL-A CMN CLASS A	17-Jan-08	05-Nov-09	125	2,061 39	5,523.75	(3,462.36)
WEST FOUNDATION SNOW	XL CAPITAL LTD CL-A CMN CLASS A	14-Oct-08	05-Nov-09	17	280.35	188.31	92 04
WEST FOUNDATION SNOW	XL CAPITAL LTD CL-A CMN CLASS A	14-Oct-08	06-Nov-09	166	2,832.96	1,838.77	994.19
TOTALS					202,591.91	183,584.98	19,006 92

Realized gain/(loss)

from 10/01/2009 to 09/30/2010

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
ACTIVISION BLIZZARD INC	00507V109	74.00	01/15/2010	805 05	05/05/2010	792.91	-12.14	-1.51%	S
ACTIVISION BLIZZARD INC	00507V109	131.00	01/15/2010	1,425.16	04/28/2010	1,431.55	6.39	0.45%	S
ACTIVISION BLIZZARD INC	00507V109	196 00	01/26/2010	1,984.25	05/05/2010	2,100.14	115 89	5.84%	S
ACTIVISION BLIZZARD INC	00507V109	150.00	02/12/2010	1,633.53	05/05/2010	1,607.25	-26.28	-1.61%	S
AEGON NV ADR N Y SHS NETHERLANDS ADR	007924103	299.00	03/25/2010	2,002.73	05/21/2010	1,740.33	-262.40	-13.10%	S
AFFILIATED COMPUTER SVCS INC **MERGER EFF: 02/2010 ** CL A	008190100	97.00	12/01/2009	5,424.97	02/05/2010	5,861.14	436 17	8.04%	S
AFFILIATED COMPUTER SVCS INC **MERGER EFF 02/2010 ** CL A	008190100	10.00	12/01/2009	559 28	01/28/2010	621.62	62.34	11.15%	S
AFLAC INC	001055102	235.00	05/08/2009	8,496.19	12/07/2009	10,792.09	2,295 90	27.02%	S
AFLAC INC	001055102	102.00	08/26/2009	4,197.51	12/07/2009	4,684.23	486.72	11.60%	S
AFLAC INC	001055102	39.00	08/27/2009	1,603.90	12/07/2009	1,791.03	187.13	11.67%	S
AGILENT TECHNOLOGIES INC	00846U101	375.00	01/17/2008	13,278.75	12/07/2009	11,194.40	-2,084.35	-15.70%	L
AGNICO EAGLE MINES LTD CANADA CAD	008474108	95.00	12/01/2009	6,281.21	01/21/2010	5,186.74	-1,094.47	-17.42%	S
ALCOA INC	013817101	425.00	01/17/2008	12,864.75	12/07/2009	5,576 15	-7,288.60	-56.66%	L
ALCOA INC	013817101	120.00	10/08/2008	1,669.00	12/07/2009	1,574.44	-94.56	-5.67%	L
ALCOA INC	013817101	95.00	10/15/2008	1,121.93	12/07/2009	1,246.43	124.50	11.10%	L
ALCOA INC	013817101	155.00	10/16/2008	1,730.87	12/07/2009	2,033.65	302.78	17.49%	L
ALLEGHENY TECHNOLOGY INC	01741R102	5.00	12/01/2009	175.64	09/03/2010	223.07	47.43	27.00%	S
ALLEGHENY TECHNOLOGY INC	01741R102	25.00	12/01/2009	878.19	05/20/2010	1,203.35	325.16	37.03%	S
ALUMINA LTD SPON ADR	022205108	63.00	05/19/2010	348.29	09/03/2010	419.57	71.28	20.47%	S
AMER ELECTRIC POWER CO	025537101	208.00	04/07/2009	5,449.27	12/07/2009	7,090.84	1,641.57	30.12%	S
AMER EXPRESS CO	025816109	70.00	12/07/2009	2,778.83	08/16/2010	2,907.07	128.24	4.61%	S
AMER EXPRESS CO	025816109	80.00	12/07/2009	3,175.80	07/07/2010	3,252.79	76.99	2.42%	S
AMER EXPRESS CO	025816109	10.00	08/11/2010	433.10	08/16/2010	415.30	-17.80	-4.11%	S
AMER EXPRESS CO NTS 04.875% 071513 DTD072403 FC01504		34,000.00	12/15/2009	35,731.28	05/27/2010	36,097.46	366.18	1.02%	S
AMER GENL FIN CORP 05.400% 120115 DTD120105 FC060106 MTNI		10,000.00	12/02/2009	7,020.00	05/27/2010	7,800.00	780.00	11.11%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
AMER GENL FIN CORP 05.400% 120115 DTD120105 FC060106 MTNI		3,000 00	01/14/2010	2,205.00	05/27/2010	2,340.00	135.00	6 12%	S
AMER GENL FIN CORP NTS 04 000% 031511 DTD031604 FC091504 B/E		10,000 00	12/10/2009	9,237 50	01/13/2010	9,400.00	162 50	1 76%	S
AMEREN CORP	023608102	70.00	12/01/2009	1,838 03	05/13/2010	1,785.51	-52.52	-2 86%	S
AMERICAN EAGLE OUTFITTERS INC NEW	02553E106	75 00	05/29/2009	1,094 34	12/07/2009	1,199 41	105.07	9 60%	S
AMERICAN EAGLE OUTFITTERS INC NEW	02553E106	35 00	06/04/2009	517 85	12/07/2009	559 72	41 87	8 09%	S
AMERICAN EAGLE OUTFITTERS INC NEW	02553E106	130.00	06/05/2009	1,912.99	12/07/2009	2,078.97	165 98	8 68%	S
AMERICAN EAGLE OUTFITTERS INC NEW	02553E106	270.00	08/20/2009	3,849.61	12/07/2009	4,317.87	468 26	12 16%	S
AMERICREDIT CORP *MERGER EFF 10/2010*	03060R101	380 00	12/07/2009	7,135 45	07/22/2010	9,112.54	1,977 09	27.71%	S
AMERICREDIT CORP *MERGER EFF 10/2010*	03060R101	25.00	12/07/2009	469.44	07/07/2010	479.78	10 34	2.20%	S
AMERICREDIT CORP *MERGER EFF 10/2010*	03060R101	405 00	12/07/2009	7,604 89	05/03/2010	9,793.30	2,188.41	28.78%	S
AMERICREDIT CORP *MERGER EFF 10/2010*	03060R101	150 00	12/07/2009	2,816 63	02/09/2010	3,258 09	441.46	15 67%	S
AMGEN INC	031162100	205.00	01/28/2008	9,814.91	12/07/2009	11,574.31	1,759.40	17.93%	L
AMR REAL ESTATE PTR/FIN 07 125% 021513 DTD081505 FC021506		15,000 00	12/04/2009	14,773 50	01/15/2010	15,000.00	226.50	1 53%	S
ANADARKO PETROLEUM CORP	032511107	35 00	12/01/2009	2,163 00	04/23/2010	2,577.57	414.57	19.17%	S
ANADARKO PETROLEUM CORP	032511107	62 00	12/01/2009	3,831 60	05/17/2010	3,511.45	-320.15	-8.36%	S
ANGLOGOLD ASHANTI LTD NEW SPON ADR	035128206	29.00	03/25/2010	1,057 57	05/28/2010	1,212 70	155 13	14 67%	S
APACHE CORP	037411105	91.00	10/08/2009	9,087 92	12/07/2009	8,480.98	-606.94	-6.68%	S
APACHE CORP	037411105	44 00	10/21/2009	4,596 20	12/07/2009	4,100.69	-495 51	-10.78%	S
ARCH WESTN NTS 06.750% 070113 DTD070104 FC010105		10,000 00	12/04/2009	10,050 00	03/11/2010	10,150.00	100.00	1 00%	S
ASTRAZENECA PLC SPON ADR	046353108	11.00	03/25/2010	492.56	07/01/2010	515.86	23.30	4 73%	S
ASTRAZENECA PLC SPON ADR	046353108	6.00	03/25/2010	268 67	09/03/2010	306.47	37.80	14 07%	S
AVERY DENNISON CORP	053611109	33.00	06/11/2010	1,104.68	08/25/2010	1,051.18	-53.50	-4 84%	S
AVNET INC	053807103	195 00	11/06/2008	3,269 29	12/07/2009	5,672 72	2,403.43	73.52%	L
AVNET INC	053807103	70.00	03/10/2009	1,083 15	12/07/2009	2,036 36	953 21	88 00%	S
AVNET INC	053807103	165.00	04/24/2009	3,055.26	12/07/2009	4,800 00	1,744.74	57.11%	S
AVNET INC	053807103	25 00	04/27/2009	496 11	12/07/2009	727 27	231 16	46 59%	S
AVON PRODUCTS INC	054303102	65.00	12/01/2009	2,280.04	01/08/2010	2,024 53	-255.51	-11 21%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
AVON PRODUCTS INC	054303102	34 00	12/01/2009	1,192 64	01/07/2010	1,068 63	-124 01	-10 40%	S
AVON PRODUCTS INC	054303102	68 00	12/01/2009	2,385 27	01/06/2010	2,190 97	-194.30	-8 15%	S
AVON PRODUCTS INC	054303102	10 00	12/07/2009	346 20	01/08/2010	311 47	-34.73	-10 03%	S
AXIS CAPITAL HOLDINGS LTD SHS	G0692U109	10 00	03/24/2010	313 67	09/03/2010	321.29	7.62	2 43%	S
BANCORP INC DEL	05969A105	51 00	12/07/2009	341 19	04/26/2010	476.29	135.10	39 60%	S
BANCORP INC DEL	05969A105	44 00	12/07/2009	294 36	04/23/2010	408 67	114.31	38 83%	S
BANCORP INC DEL	05969A105	10 00	12/07/2009	66 90	04/16/2010	92 19	25 29	37 80%	S
BANCORP INC DEL	05969A105	60 00	12/07/2009	401 40	04/07/2010	540.25	138.85	34 59%	S
BANCORP INC DEL	05969A105	45 00	12/07/2009	301 05	04/06/2010	404 99	103 94	34 53%	S
BANCORP INC DEL	05969A105	105.00	12/07/2009	702.44	04/05/2010	935 01	232.57	33 11%	S
BANCORP INC DEL	05969A105	35 00	12/07/2009	234 15	04/01/2010	310.87	76.72	32.77%	S
BANK OF AMER CORP	060505104	340 00	01/17/2008	12,974 40	12/07/2009	5,480 69	-7,493 71	-57.76%	L
BANK OF AMER CORP	060505104	130.00	07/22/2008	4,069 13	12/07/2009	2,095 56	-1,973 57	-48 50%	L
BANK OF AMER CORP	060505104	685.00	04/13/2009	7,487.74	12/07/2009	11,041 98	3,554 24	47.47%	S
BANK OF AMER CORP	060505104	275 00	04/20/2009	2,439 22	12/07/2009	4,432 91	1,993.69	81 73%	S
BANK OF AMER CORP	060505104	967.00	05/01/2009	8,495 00	12/07/2009	15,587 74	7,092.74	83 49%	S
BANK OF AMER CORP	060505104	61.00	05/08/2009	881.34	12/07/2009	983.30	101.96	11.57%	S
BANK OF AMER CORP	060505104	205 00	05/20/2009	2,446 82	12/07/2009	3,304 54	857.72	35.05%	S
BANK OF AMER CORP	060505104	417.00	06/02/2009	4,784 41	12/07/2009	6,721 91	1,937.50	40 50%	S
BANK OF NEW YORK MELLON CORP	064058100	191.00	10/22/2009	5,529.86	12/07/2009	5,136.33	-393.53	-7.12%	S
BANK OF NEW YORK MELLON CORP	064058100	56.00	10/23/2009	1,648 73	12/07/2009	1,505.94	-142.79	-8 66%	S
BANK OF NEW YORK MELLON CORP	064058100	64.00	10/28/2009	1,772 33	12/07/2009	1,721.08	-51.25	-2 89%	S
BARRICK GOLD CORP CAD	067901108	32 00	03/25/2010	1,189.36	05/07/2010	1,376.75	187.39	15.76%	S
BARRICK GOLD CORP CAD	067901108	12 00	03/25/2010	446 01	09/03/2010	543.71	97.70	21.91%	S
BAXTER INTL INC	071813109	87.00	01/17/2008	5,537 89	12/01/2009	4,804.33	-733.56	-13 25%	L
BAXTER INTL INC	071813109	40.00	01/23/2008	2,408 06	12/01/2009	2,208.89	-199.17	-8.27%	L
BAXTER INTL INC	071813109	21.00	12/24/2008	1,114 05	04/22/2010	1,041 82	-72 23	-6 48%	L
BAXTER INTL INC	071813109	154.00	12/24/2008	8,169 70	12/01/2009	8,504 21	334 51	4 09%	S
BAXTER INTL INC	071813109	87.00	06/05/2009	4,137.14	04/23/2010	4,370.99	233.85	5 65%	S
BAXTER INTL INC	071813109	38.00	06/05/2009	1,807 03	04/22/2010	1,885.20	78.17	4.33%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
BELGACOM SA ADR	077701100	526 00	03/25/2010	4,023 90	04/15/2010	4,041 45	17.55	0.44%	S
BIOGEN IDEC INC	09062X103	106.00	01/21/2009	5,316.70	12/07/2009	5,114.63	-202.07	-3.80%	S
BIOGEN IDEC INC	09062X103	112.00	03/10/2009	5,131.00	12/07/2009	5,404 14	273.14	5 32%	S
BIOGEN IDEC INC	09062X103	42.00	08/03/2009	2,021.43	12/07/2009	2,026.55	5 12	0 25%	S
BIOGEN IDEC INC	09062X103	70 00	08/04/2009	3,391 25	12/07/2009	3,377.59	-13.66	-0 40%	S
BOEING COMPANY	097023105	10.00	09/03/2008	659.05	12/07/2009	554.84	-104.21	-15 81%	L
BOEING COMPANY	097023105	15 00	09/04/2008	970 83	12/07/2009	832 25	-138 58	-14 27%	L
BOEING COMPANY	097023105	32.00	10/13/2008	1,443 66	12/07/2009	1,775.47	331.81	22.98%	L
BOEING COMPANY	097023105	14 00	10/14/2008	672 67	12/07/2009	776 77	104 10	15.48%	L
BOEING COMPANY	097023105	230 00	12/24/2008	9,257 50	12/07/2009	12,761.22	3,503 72	37.85%	S
BOEING COMPANY	097023105	85 00	11/03/2009	4,089.49	12/07/2009	4,716.10	626.61	15.32%	S
BORG WARNER INC	099724106	13.00	03/02/2010	502 27	05/25/2010	448.08	-54 19	-10 79%	S
BORG WARNER INC	099724106	28 00	03/02/2010	1,081.81	05/20/2010	969 05	-112.76	-10 42%	S
BP PLC SPON ADR	055622104	114.00	11/03/2009	6,563.87	12/01/2009	6,676.96	113.09	1 72%	S
BP PLC SPON ADR	055622104	83.00	11/10/2009	4,879.92	12/01/2009	4,861.29	-18 63	-0.38%	S
BP PLC SPON ADR	055622104	88.00	03/25/2010	5,004 34	05/21/2010	3,878.65	-1,125.69	-22 49%	S
BP PLC SPON ADR	055622104	7.00	04/30/2010	370.80	05/21/2010	308.53	-62.27	-16.79%	S
BP PLC SPON ADR	055622104	14.00	06/18/2010	451.00	07/15/2010	517.66	66.66	14 78%	S
BP PLC SPON ADR	055622104	30.00	06/18/2010	966 42	08/04/2010	1,182.08	215.66	22 32%	S
BRANDYWINE RLTY TRUST NEW	105368203	40.00	12/01/2009	394.77	03/08/2010	463.09	68 32	17 31%	S
BRISTOL MYERS SQUIBB CO	110122108	10.00	03/10/2010	255 41	09/03/2010	264 89	9 48	3 71%	S
BROADCOM CORP CL A	111320107	329.00	10/28/2009	8,886 96	12/01/2009	9,946.40	1,059.44	11.92%	S
BUCKEYE GP HOLDINGS LP UNIT REPSTG LP INTS **MERGER EFF 11/2010**	118167105	300.00	10/26/2007	8,418.00	01/05/2010	8,609.78	191.78	2 28%	L
BUCKEYE GP HOLDINGS LP UNIT REPSTG LP INTS **MERGER EFF 11/2010**	118167105	200.00	10/31/2007	5,703 34	01/05/2010	5,739.85	36 51	0 64%	L
BUCKEYE GP HOLDINGS LP UNIT REPSTG LP INTS **MERGER EFF 11/2010**	118167105	100.00	10/31/2007	2,851 67	01/27/2010	3,012.46	160 79	5 64%	L
BUCKEYE GP HOLDINGS LP UNIT REPSTG LP INTS **MERGER EFF 11/2010**	118167105	200.00	11/06/2007	5,533.00	01/27/2010	6,024.92	491.92	8 89%	L
BUCKEYE PARTNERS L P UNIT LTD PARTNERSHP INTS	118230101	300 00	11/01/2007	16,341.00	09/23/2010	18,634 24	2,293.24	14 03%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
BUCKEYE PARTNERS L P UNIT LTD PARTNERSHP INTS	118230101	100 00	11/15/2007	5,247 00	09/23/2010	6,211.41	964 41	18 38%	L
BUCKEYE PARTNERS L P UNIT LTD PARTNERSHP INTS	118230101	100 00	11/19/2007	5,205.00	09/23/2010	6,211.41	1,006 41	19 34%	L
BUCKEYE PARTNERS L P UNIT LTD PARTNERSHP INTS	118230101	200 00	11/26/2007	10,336 00	09/23/2010	12,422 83	2,086 83	20 19%	L
BUCKEYE PARTNERS L P UNIT LTD PARTNERSHP INTS	118230101	100 00	11/27/2007	5,045 00	09/23/2010	6,211 41	1,166 41	23 12%	L
BUCKEYE PARTNERS L P UNIT LTD PARTNERSHP INTS	118230101	200.00	11/29/2007	9,578 00	09/23/2010	12,422 83	2,844.83	29 70%	L
CANADIAN PAC RAILWAY LTD CAD	13645T100	39.00	12/01/2009	1,945 61	02/05/2010	1,825.31	-120 30	-6 18%	S
CANADIAN PAC RAILWAY LTD CAD	13645T100	44.00	12/01/2009	2,195 05	01/28/2010	2,182.21	-12.84	-0 58%	S
CANADIAN PAC RAILWAY LTD CAD	13645T100	40.00	12/01/2009	1,995 50	01/20/2010	1,999.01	3 51	0.18%	S
CANADIAN PAC RAILWAY LTD CAD	13645T100	39.00	12/01/2009	1,945 61	01/15/2010	2,062.51	116 90	6 01%	S
CARNIVAL CORP NEW (PAIRED STOCK)	143658300	68 00	01/06/2010	2,210 13	08/24/2010	2,073 13	-137 00	-6 20%	S
CARNIVAL CORP NEW (PAIRED STOCK)	143658300	33.00	01/07/2010	1,053.79	08/25/2010	995 00	-58.79	-5 58%	S
CARNIVAL CORP NEW (PAIRED STOCK)	143658300	4 00	01/07/2010	127 73	08/24/2010	121 95	-5 78	-4 53%	S
CARNIVAL CORP NEW (PAIRED STOCK)	143658300	5 00	01/08/2010	163 91	09/03/2010	171.99	8 08	4.93%	S
CARNIVAL CORP NEW (PAIRED STOCK)	143658300	5 00	01/08/2010	163 91	08/25/2010	150 76	-13 15	-8 02%	S
CERNER CORP	156782104	29 00	12/01/2009	2,222 85	07/26/2010	2,222.83	-0 02	-0 00%	S
CERNER CORP	156782104	17 00	12/01/2009	1,303 05	07/23/2010	1,276.78	-26.27	-2 02%	S
CERNER CORP	156782104	19 00	12/01/2009	1,456 35	06/11/2010	1,510.40	54.05	3.71%	S
CHESAPEAKE ENERGY CORP 07 625% 071513 DTD063006 FC011507 MW+50BP		10,000 00	12/07/2009	10,287 50	01/05/2010	10,612.50	325.00	3 16%	S
CHEVRON CORP	166764100	233.00	10/29/2009	18,050.41	12/01/2009	18,411.76	361.35	2.00%	S
CHICO'S FAS INC	168615102	65 00	12/01/2009	941.04	06/29/2010	648 20	-292.84	-31.12%	S
CHICO'S FAS INC	168615102	12 00	12/01/2009	173 73	07/06/2010	120 49	-53 24	-30.65%	S
CHICO'S FAS INC	168615102	48.00	12/01/2009	694 92	07/01/2010	481.94	-212.98	-30.65%	S
CHICO'S FAS INC	168615102	24 00	12/01/2009	347 46	07/19/2010	229 56	-117.90	-33.93%	S
CHICO'S FAS INC	168615102	132 00	12/01/2009	1,911 03	07/15/2010	1,303 47	-607.56	-31.79%	S
CHICO'S FAS INC	168615102	1 00	12/07/2009	14.12	07/20/2010	9.57	-4 55	-32.22%	S
CHICO'S FAS INC	168615102	9.00	12/07/2009	127 08	07/19/2010	86 09	-40.99	-32.26%	S
CHICO'S FAS INC	168615102	46 00	02/24/2010	628.62	07/20/2010	440.08	-188 54	-29 99%	S
CHURCH & DWIGHT CO INC	171340102	42.00	12/01/2009	2,496 48	08/23/2010	2,556.12	59.64	2.39%	S
CHURCH & DWIGHT CO INC	171340102	12 00	12/01/2009	713 28	08/20/2010	731.62	18.34	2 57%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
CHURCH & DWIGHT CO INC	171340102	13 00	12/01/2009	772 72	08/19/2010	801 57	28 85	3 73%	S
CINTAS CORP	172908105	140 00	12/01/2009	4,013 45	08/27/2010	3,589 59	-423.86	-10.56%	S
CINTAS CORP	172908105	30 00	08/11/2010	798 70	08/30/2010	769 18	-29 52	-3 70%	S
CINTAS CORP	172908105	30 00	08/11/2010	798 70	08/27/2010	769 20	-29 50	-3 69%	S
CISCO SYSTEMS INC	17275R102	305 00	08/19/2009	6,500.53	12/01/2009	7,289 31	788.78	12 13%	S
CISCO SYSTEMS INC	17275R102	160 00	09/30/2009	3,795 52	12/01/2009	3,823 90	28 38	0 75%	S
CISCO SYSTEMS INC	17275R102	108 00	09/30/2009	2,561 98	09/29/2010	2,335 43	-226 55	-8 84%	S
CISCO SYSTEMS INC	17275R102	203 00	09/30/2009	4,815.57	08/12/2010	4,312.27	-503.30	-10.45%	S
CISCO SYSTEMS INC	17275R102	42 00	05/13/2010	1,072 07	09/29/2010	908 22	-163 85	-15 28%	S
CLOROX CO	189054109	20 00	12/08/2009	1,217 13	07/07/2010	1,260 83	43.70	3 59%	S
COCA COLA CO COM	191216100	15 00	12/07/2009	869 51	07/07/2010	766.20	-103.31	-11.88%	S
COGNIZANT TECH SOLUTIONS CRP	192446102	25.00	12/01/2009	1,132 63	09/03/2010	1,550.97	418 34	36 94%	S
COGNIZANT TECH SOLUTIONS CRP	192446102	29 00	12/01/2009	1,313 85	06/28/2010	1,529 15	215 30	16 39%	S
COMCAST CORP NEW SPECIAL CL A	20030N200	95.00	12/07/2009	1,526.51	07/07/2010	1,566.53	40.02	2.62%	S
COMMUNITY HEALTH SYSTEMS INC	203668108	120 00	10/30/2008	2,359 80	12/07/2009	3,751.50	1,391 70	58 98%	L
COMMUNITY HEALTH SYSTEMS INC	203668108	20.00	10/31/2008	383 74	12/07/2009	625.25	241.51	62.94%	L
COMMUNITY HEALTH SYSTEMS INC	203668108	375.00	01/17/2009	12,937.50	12/07/2009	11,723.42	-1,214.08	-9.38%	S
COMPASS MINERALS INTL INC	20451N101	14 00	12/01/2009	901 04	05/11/2010	1,092.43	191 39	21 24%	S
CONOCOPHILLIPS	20825C104	10.00	01/17/2008	765 40	07/07/2010	509 41	-255.99	-33 45%	L
CONTL AIRLINES INC CL B *MERGER EFF 10/2010*	210795308	10.00	03/12/2010	226 50	09/03/2010	238.43	11.93	5.27%	S
COOPER INDUSTRIES PLC NEW CL A	G24140108	27 00	03/02/2010	1,265 43	08/25/2010	1,119 15	-146.28	-11 56%	S
COOPER INDUSTRIES PLC NEW CL A	G24140108	24.00	03/02/2010	1,124.83	09/20/2010	1,142 38	17.55	1 56%	S
COOPER INDUSTRIES PLC NEW CL A	G24140108	24 00	03/02/2010	1,124 83	09/01/2010	1,029.88	-94.95	-8.44%	S
COOPER INDUSTRIES PLC NEW CL A	G24140108	10 00	03/02/2010	468 68	09/23/2010	474.17	5.49	1 17%	S
COOPER INDUSTRIES PLC NEW CL A	G24140108	8 00	03/03/2010	379 77	09/23/2010	379.33	-0 44	-0 12%	S
COOPER INDUSTRIES PLC NEW CL A	G24140108	20.00	03/04/2010	948.53	09/23/2010	948.33	-0.20	-0.02%	S
COOPER INDUSTRIES PLC NEW CL A	G24140108	1.00	03/05/2010	47 46	09/23/2010	47.42	-0.04	-0 08%	S
COOPER INDUSTRIES PLC NEW CL A	G24140108	22.00	03/05/2010	1,044.03	09/24/2010	1,049 57	5.54	0.53%	S
COPA HOLDINGS SA CL A	P31076105	41.00	04/05/2010	2,491.40	05/07/2010	2,152.77	-338.63	-13.59%	S
COPA HOLDINGS SA CL A	P31076105	12.00	04/06/2010	720.88	05/07/2010	630.08	-90.80	-12 60%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
COPA HOLDINGS SA CL A	P31076105	22 00	04/07/2010	1,312 73	05/07/2010	1,155 14	-157.59	-12 00%	S
COPANO ENERGY LLC COM UNITS MLP	217202100	1,000 00	11/14/2008	14,389 00	08/27/2010	26,628 93	12,239.93	85.06%	L
COPANO ENERGY LLC COM UNITS MLP	217202100	1,000 00	01/09/2009	14,030 00	08/27/2010	26,628.93	12,598 93	89.80%	L
COPANO ENERGY LLC COM UNITS MLP	217202100	500 00	01/09/2009	7,015 00	09/23/2010	13,463.04	6,448.04	91.92%	L
COPANO ENERGY LLC COM UNITS MLP	217202100	800 00	03/12/2009	10,055 04	09/23/2010	21,540.86	11,485.82	114.23%	L
CORNING INC	219350105	196 00	12/01/2009	3,374 83	05/06/2010	3,569 56	194 73	5 77%	S
CORNING INC	219350105	157.00	12/01/2009	2,703 30	05/10/2010	2,874 59	171.29	6 34%	S
CORNING INC	219350105	45.00	12/01/2009	774 83	05/07/2010	789 94	15.11	1.95%	S
CORRECTIONS CORP OF AMER NEW	22025Y407	151 00	12/01/2009	3,795 91	02/10/2010	2,748 24	-1,047 67	-27 60%	S
CORRECTIONS CORP OF AMER NEW	22025Y407	55 00	12/01/2009	1,382 62	02/09/2010	991.00	-391.62	-28 32%	S
CORRECTIONS CORP OF AMER NEW	22025Y407	40.00	12/07/2009	1,005 20	02/10/2010	728 01	-277.19	-27.58%	S
COVIDIEN PLC	G2554F105	4 00	09/30/2009	172 76	12/07/2009	189.96	17.20	9 96%	S
COVIDIEN PLC	G2554F105	100.00	10/28/2009	4,232 31	04/01/2010	5,066.21	833.90	19 70%	S
COVIDIEN PLC	G2554F105	53 00	10/28/2009	2,243.12	12/07/2009	2,516.90	273.78	12.21%	S
CREE INC	225447101	40 00	02/18/2010	2,591 20	08/11/2010	2,419 54	-171 66	-6 62%	S
CREE INC	225447101	53 00	02/19/2010	3,528 26	08/12/2010	3,091.42	-436 84	-12 38%	S
CREE INC	225447101	5.00	02/19/2010	332.86	08/11/2010	302.44	-30.42	-9.14%	S
CREE INC	225447101	17 00	07/23/2010	1,226 26	08/12/2010	991.59	-234.67	-19 14%	S
CROWN HOLDINGS INC	228368106	15.00	06/28/2010	375 60	09/03/2010	424.54	48.94	13 03%	S
DELL INC	24702R101	302.00	12/01/2009	4,191 01	06/09/2010	3,783 54	-407.47	-9.72%	S
DELL INC	24702R101	130.00	12/01/2009	1,804 08	02/05/2010	1,696.47	-107.61	-5.96%	S
DEVON ENERGY CORP NEW	25179M103	30 00	01/30/2009	1,863 58	12/01/2009	2,058.32	194.74	10 45%	S
DEVON ENERGY CORP NEW	25179M103	57 00	06/04/2009	3,744.38	12/01/2009	3,910.81	166.43	4.44%	S
DEVON ENERGY CORP NEW	25179M103	49.00	06/11/2009	3,280 67	12/01/2009	3,361 93	81 26	2.48%	S
DIGITAL REALTY TRUST INC REIT	253868103	19 00	12/01/2009	921.88	08/04/2010	1,183 05	261.17	28 33%	S
DIRECTV HLDGS LLC 06.375% 061515 DTD061505 FC121505 CALL@MW+50BP		10,000.00	12/07/2009	10,400.00	05/06/2010	10,275.00	-125.00	-1.20%	S
DISCOVERY COMMUNICATIONS INC CL A	25470F104	5 00	12/01/2009	161.54	09/03/2010	199 59	38.05	23 55%	S
DISH NETWORK CORP CL A	25470M109	433.00	04/23/2009	5,726.38	12/01/2009	9,050.55	3,324.17	58 05%	S
DISH NETWORK CORP CL A	25470M109	174.00	05/19/2009	3,002 89	12/01/2009	3,636.94	634.05	21 11%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
DISH NETWORK CORP CL A	25470M109	31.00	05/20/2009	545 42	12/01/2009	647.96	102 54	18 80%	S
DISH NETWORK CORP CL A	25470M109	267 00	10/28/2009	4,620 07	12/01/2009	5,580.82	960.75	20.80%	S
DISNEY WALT CO NEW NTS 06 375% 030112 DTD022802 FC090102		75,000 00	12/18/2009	82,795 50	06/30/2010	81,705.75	-1,089 75	-1.32%	S
DOLBY LABORATORIES INC CL A	25659T107	14 00	05/28/2010	923 95	09/30/2010	801 04	-122 91	-13 30%	S
DOLBY LABORATORIES INC CL A	25659T107	21 00	05/28/2010	1,385.93	09/29/2010	1,240.37	-145 56	-10 50%	S
DOLBY LABORATORIES INC CL A	25659T107	30 00	06/03/2010	2,028.57	09/30/2010	1,716 51	-312 06	-15 38%	S
DOW CHEMICAL	260543103	268.00	05/11/2009	4,590 87	12/01/2009	7,515.20	2,924.33	63 70%	S
DOW CHEMICAL	260543103	198 00	06/02/2009	3,624 13	12/01/2009	5,552 27	1,928 14	53 20%	S
DOW CHEMICAL	260543103	28 00	09/15/2009	726 45	05/14/2010	772 85	46 40	6 39%	S
DOW CHEMICAL	260543103	46.00	09/15/2009	1,193 46	12/01/2009	1,289.92	96 46	8.08%	S
DOW CHEMICAL	260543103	92.00	09/15/2009	2,386 91	08/13/2010	2,294 13	-92.78	-3 89%	S
DOW CHEMICAL	260543103	50.00	09/15/2009	1,297 23	06/08/2010	1,220 53	-76 70	-5 91%	S
DOW CHEMICAL	260543103	5.00	11/11/2009	133.38	09/03/2010	130 85	-2.53	-1.90%	S
DR REDDY S LABS LTD ADR	256135203	5.00	12/01/2009	125 00	09/03/2010	152.09	27 09	21 67%	S
DR REDDY S LABS LTD ADR	256135203	39 00	12/01/2009	975 00	06/11/2010	1,219.18	244 18	25 04%	S
DR REDDY`S LABS LTD ADR	256135203	39 00	12/01/2009	975.00	06/10/2010	1,243.96	268.96	27.59%	S
DREAMWORKS ANIMATION SKG CL A	26153C103	54 00	04/19/2010	2,239 43	05/27/2010	1,568 48	-670.95	-29.96%	S
DU PONT DE NEMOURS	263534109	300 00	01/17/2008	13,015 23	12/07/2009	9,723 50	-3,291.73	-25 29%	L
DYNEGY HLDGS INC NTS B/E 07.750% 060119 DTD052407 FC120107		4,000.00	04/12/2010	3,260.00	08/13/2010	2,700.00	-560.00	-17.18%	S
EASTMAN CHEMICAL CO	277432100	10.00	12/01/2009	608 18	03/12/2010	617 77	9.59	1.58%	S
EASTMAN CHEMICAL CO	277432100	17.00	12/01/2009	1,033.91	03/10/2010	1,048.06	14.15	1.37%	S
EASTMAN CHEMICAL CO	277432100	17 00	12/01/2009	1,033 91	03/02/2010	1,023 80	-10.11	-0 98%	S
EASTMAN CHEMICAL CO	277432100	13 00	12/01/2009	790.63	03/01/2010	773.20	-17.43	-2.20%	S
EASTMAN CHEMICAL CO	277432100	52.00	12/01/2009	3,162.54	06/23/2010	3,126.27	-36.27	-1.15%	S
EASTMAN CHEMICAL CO	277432100	18 00	12/01/2009	1,094 72	06/15/2010	1,095.28	0 56	0.05%	S
EASTMAN CHEMICAL CO	277432100	22 00	12/01/2009	1,338 00	06/08/2010	1,265.02	-72 98	-5 45%	S
EASTMAN CHEMICAL CO	277432100	12.00	12/01/2009	729.82	05/14/2010	759.89	30.07	4.12%	S
EASTMAN CHEMICAL CO	277432100	10.00	12/07/2009	594 60	06/23/2010	601.20	6.60	1.11%	S
EATON CORP	278058102	75 00	08/11/2009	4,013 11	12/07/2009	4,936.37	923.26	23 01%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
EBAY INC	278642103	60 00	12/07/2009	1,415 85	07/07/2010	1,177 78	-238 07	-16 81%	S
EBAY INC	278642103	570 00	12/07/2009	13,450.58	04/01/2010	15,433 35	1,982.77	14 74%	S
EBAY INC	278642103	5 00	03/19/2010	138 16	09/03/2010	120 49	-17 67	-12 79%	S
EMBRAER AIRCRAFT CORP **NAME CHANGE. 12/2010** ADR	29081M102	23 00	03/25/2010	545 74	09/03/2010	619.95	74.21	13 60%	S
EMERSON ELECTRIC CO	291011104	190 00	03/19/2009	5,266 38	12/01/2009	8,008 77	2,742 39	52 07%	S
EMERSON ELECTRIC CO	291011104	35 00	04/21/2009	1,113 95	12/01/2009	1,475.30	361.35	32 44%	S
EMERSON ELECTRIC CO	291011104	119.00	07/10/2009	3,678.33	12/01/2009	5,016 02	1,337.69	36 37%	S
ENERGY FUTURE HLDGS CORP 10.875% 110117 DTD110108 CALL@MW+50BP FC050109		6,000.00	01/05/2010	5,070 00	07/16/2010	4,320 00	-750 00	-14.79%	S
ENERGY FUTURE HLDGS CORP 10.875% 110117 DTD110108 CALL@MW+50BP FC050109		2,000.00	01/05/2010	1,690.00	07/16/2010	1,470 00	-220.00	-13 02%	S
ENTERGY CORP NEW	29364G103	19 00	01/17/2008	2,198.53	12/01/2009	1,530 10	-668.43	-30 40%	L
ENTERGY CORP NEW	29364G103	9.00	02/26/2008	933.21	12/01/2009	724.78	-208.43	-22.33%	L
ENTERGY CORP NEW	29364G103	101.00	12/24/2008	8,169 57	12/01/2009	8,133 67	-35.90	-0 44%	S
EOG RESOURCES INC	26875P101	17.00	10/29/2008	1,250.64	12/01/2009	1,504 67	254.03	20 31%	L
EOG RESOURCES INC	26875P101	190.00	12/24/2008	11,758.76	12/01/2009	16,816.94	5,058.18	43.02%	S
EOG RESOURCES INC	26875P101	60.00	07/02/2009	3,880 46	12/01/2009	5,310 61	1,430.15	36 86%	S
EVEREST RE GROUP LTD BERMUDA	G3223R108	5.00	04/22/2008	460 61	12/01/2009	425 19	-35 42	-7.69%	L
EVEREST RE GROUP LTD BERMUDA	G3223R108	10.00	04/24/2008	916.86	12/01/2009	850.38	-66 48	-7.25%	L
EVEREST RE GROUP LTD BERMUDA	G3223R108	100.00	12/24/2008	7,517 00	12/01/2009	8,503 78	986.78	13 13%	S
EVEREST RE GROUP LTD BERMUDA	G3223R108	60.00	01/21/2009	4,126.81	12/01/2009	5,102.27	975 46	23 64%	S
EXXON MOBIL CORP	30231G102	117.00	12/24/2008	8,844 03	12/01/2009	8,894.40	50.37	0.57%	S
EXXON MOBIL CORP	30231G102	55 00	01/20/2009	4,258 63	12/01/2009	4,181.13	-77 50	-1 82%	S
EXXON MOBIL CORP	30231G102	48 00	01/26/2009	3,784 28	12/01/2009	3,648 99	-135 29	-3.58%	S
FED HOME LOAN BANK 04.500 % DUE 111512 DTD 112202 FC 05152003		200,000.00	06/09/2009	214,076.00	11/25/2009	217,794.75	3,718.75	1.74%	S
FHLB BOND 04 750 % DUE 121616 DTD 120106 FC 12162006		325,000.00	11/20/2007	325,156 00	11/25/2009	355,739 75	30,583.75	9 41%	L
FHLB BOND 04 875 % DUE 111811 DTD 110106 FC 05182007		175,000.00	06/11/2009	187,944 75	11/25/2009	188,491 63	546.88	0.29%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
FHLB BOND 05 000 % DUE 111717 DTD 101907 FC 05172008		250,000.00	04/16/2009	273,325 00	11/25/2009	274,867 25	1,542 25	0.56%	S
FIBRIA CELULOSE S A SPON ADR	31573A109	80 00	01/04/2010	1,846 48	03/01/2010	1,502 08	-344.40	-18 65%	S
FIBRIA CELULOSE S A SPON ADR	31573A109	108 00	01/05/2010	2,586.78	03/01/2010	2,027.81	-558 97	-21 61%	S
FIBRIA CELULOSE S A SPON ADR	31573A109	14 00	02/17/2010	283 89	03/01/2010	262.86	-21 03	-7.41%	S
FIRSTENERGY CORP	337932107	20.00	10/30/2007	1,386 20	12/01/2009	867 98	-518.22	-37.38%	L
FIRSTENERGY CORP	337932107	90 00	01/17/2008	6,656 83	12/01/2009	3,905 90	-2,750 93	-41.32%	L
FIRSTENERGY CORP	337932107	15.00	04/04/2008	1,087 32	12/01/2009	650.98	-436.34	-40.13%	L
FIRSTENERGY CORP	337932107	10 00	06/03/2008	778 03	12/01/2009	433 99	-344 04	-44 22%	L
FIRSTENERGY CORP	337932107	180 00	12/24/2008	8,260.20	12/01/2009	7,811.79	-448 41	-5 43%	S
FLEXTRONIC INTL NTS B/E 06 500% 051513 DTD050803 FC111503		10,000.00	12/02/2009	9,975.00	03/19/2010	10,216.70	241.70	2 42%	S
FMC TECHNOLOGIES INC	30249U101	15.00	12/01/2009	846 34	05/20/2010	844 45	-1.89	-0.22%	S
FMC TECHNOLOGIES INC	30249U101	10.00	12/01/2009	564 23	09/03/2010	670.08	105.85	18.76%	S
FMC TECHNOLOGIES INC	30249U101	6.00	12/01/2009	338.54	06/02/2010	303 48	-35.06	-10 36%	S
FMC TECHNOLOGIES INC	30249U101	10 00	12/01/2009	564 23	06/01/2010	526.48	-37.75	-6 69%	S
FNMA 04.625 % DUE 101513 DTD 092603 FC 04152004		325,000.00	11/14/2007	326,257.75	11/25/2009	357,910.75	31,653.00	9.70%	L
FNMA 04.625 % DUE 101514 DTD 091704 FC 10152004		325,000.00	11/09/2007	325,217.75	11/25/2009	358,538 00	33,320.25	10 25%	L
FNMA NTS 05.375 % DUE 061217 DTD 060807 FC 12122007		150,000 00	04/16/2009	171,162 00	11/25/2009	170,558.25	-603.75	-0 35%	S
FNMA NTS SER 1 04 750 % DUE 111912 DTD 101807 FC 11192007		325,000.00	11/20/2007	331,584.50	11/25/2009	355,876.25	24,291.75	7.33%	L
FORD MOTOR CO COM NEW	345370860	922.00	10/28/2009	6,604.47	12/01/2009	8,290 87	1,686.40	25 53%	S
FORD MOTOR CO COM NEW	345370860	165.00	04/26/2010	2,388.44	05/07/2010	1,926.95	-461.49	-19.32%	S
FORD MOTOR CREDIT CO NTS 07 000% 100113 DTD092303 FC040104 GLOBAL		10,000.00	12/07/2009	10,000 00	03/10/2010	10,200.00	200.00	2.00%	S
FRANKLIN RESOURCES INC	354613101	41.00	10/22/2008	2,628.40	12/01/2009	4,434.77	1,806.37	68.73%	L
FRANKLIN RESOURCES INC	354613101	35.00	11/19/2008	1,777.77	12/01/2009	3,785.78	2,008.01	112.95%	L
FRANKLIN RESOURCES INC	354613101	110.00	12/24/2008	6,674.80	12/01/2009	11,898.17	5,223.37	78 26%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
FREDDIE MAC NTS 5 125 % DUE 041811 DTD 030906 FC 04182006		300,000.00	11/14/2007	308,187 00	11/25/2009	318,444 75	10,257 75	3 33%	L
FREEPORT-MCMORAN COPPER & GOLD INC	35671D857	68 00	05/07/2009	3,520 06	01/19/2010	5,696 22	2,176 16	61 82%	S
FREEPORT-MCMORAN COPPER & GOLD INC	35671D857	45.00	05/07/2009	2,329 45	12/01/2009	3,798.35	1,468.90	63 06%	S
FREEPORT-MCMORAN COPPER & GOLD INC	35671D857	10.00	12/07/2009	796 60	01/19/2010	837 68	41 08	5.16%	S
FREEPORT-MCMORAN COPPER & GOLD INC	35671D857	10.00	12/24/2009	820 18	01/19/2010	837 68	17 50	2 13%	S
FREEPORT-MCMORAN COPPER 08 375% 040117 DTD031907 CALL@MW+50BP		10,000.00	12/07/2009	10,875 00	09/09/2010	11,162.50	287 50	2 64%	S
FREEPORT-MCMORAN COPPER 08 375% 040117 DTD031907 CALL@MW+50BP		5,000 00	12/07/2009	5,437 50	01/12/2010	5,475.00	37.50	0 69%	S
GANNETT CO	364730101	84.00	12/01/2009	846.51	05/10/2010	1,332.68	486.17	57 43%	S
GANNETT CO	364730101	131.00	12/01/2009	1,320 15	05/07/2010	1,978.82	658.67	49 89%	S
GANNETT CO	364730101	56 00	12/01/2009	564 34	05/03/2010	964.78	400 44	70 96%	S
GANNETT CO	364730101	257.00	12/01/2009	2,589 92	04/29/2010	4,497.50	1,907.58	73.65%	S
GANNETT CO	364730101	50.00	12/07/2009	535 88	05/10/2010	793 26	257 38	48 03%	S
GAP INC	364760108	750.00	01/17/2008	13,177 50	12/07/2009	16,261.46	3,083.96	23 40%	L
GENL ELECTRIC CO	369604103	380.00	01/17/2008	13,087.20	12/07/2009	6,115.18	-6,972.02	-53.27%	L
GENL ELECTRIC CO	369604103	60.00	01/28/2008	2,063 47	12/07/2009	965.55	-1,097.92	-53 21%	L
GENL ELECTRIC CO	369604103	180 00	04/23/2008	5,829 07	12/07/2009	2,896 66	-2,932.41	-50 31%	L
GENL ELECTRIC CO	369604103	50.00	10/24/2008	895.89	12/07/2009	804.63	-91.26	-10.19%	L
GENL MILLS INC	370334104	18 00	12/12/2008	1,089 36	12/01/2009	1,236 30	146.94	13 49%	S
GENL MILLS INC	370334104	35.00	12/15/2008	2,110 13	12/01/2009	2,403.91	293.78	13 92%	S
GENL MILLS INC	370334104	70.00	12/24/2008	4,086.60	12/01/2009	4,807.83	721.23	17 65%	S
GENZYME CORP GEN DIV	372917104	25 00	12/01/2009	1,283.69	08/11/2010	1,677 22	393.53	30 66%	S
GIVAUDAN SA ADR	37636P108	28 00	12/01/2009	450 80	02/16/2010	452 92	2 12	0 47%	S
GIVAUDAN SA ADR	37636P108	65.00	12/01/2009	1,046.50	09/03/2010	1,247.97	201 47	19.25%	S
GLAXO SMITHKLINE PLC ADR	37733W105	9.00	03/25/2010	347 47	09/03/2010	352.61	5 14	1 48%	S
GMAC LLC B/E 06 750% 120114 DTD123108 FC060109		7,000 00	02/25/2010	6,720 00	09/09/2010	7,000.00	280.00	4.17%	S
GOLD FIELDS LTD SPON ADR	38059T106	76 00	03/25/2010	916 37	09/03/2010	1,112.62	196.25	21.42%	S
GOLDMAN SACHS GROUP INC	38141G104	20.00	12/01/2009	3,352 20	01/22/2010	3,160.44	-191 76	-5 72%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
GOLDMAN SACHS GROUP INC	38141G104	19 00	12/01/2009	3,184 59	01/25/2010	2,981 27	-203 32	-6.38%	S
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	25,178 58	10/26/2007	200,000.00	11/25/2009	172,217 05	-27,782.95	-13.89%	L
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	4 98	10/31/2007	39 54	11/25/2009	34 05	-5 49	-13 88%	L
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	159 38	11/30/2007	1,226 05	11/25/2009	1,090 10	-135 95	-11 09%	L
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	248 11	12/31/2007	1,893.78	11/25/2009	1,697 05	-196 73	-10 39%	L
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	169 91	01/31/2008	1,245 85	11/25/2009	1,162 18	-83 67	-6 72%	L
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	167 42	02/29/2008	1,202 39	11/25/2009	1,145.10	-57 29	-4 76%	L
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	169.46	03/31/2008	1,210.25	11/25/2009	1,159.06	-51.19	-4.23%	L
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	163.47	04/30/2008	1,218 26	11/25/2009	1,118.12	-100 14	-8 22%	L
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	164.71	05/30/2008	1,225 83	11/25/2009	1,126 58	-99.25	-8 10%	L
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	176.92	06/30/2008	1,260.00	11/25/2009	1,210.09	-49.91	-3.96%	L
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	182.21	07/31/2008	1,268 48	11/25/2009	1,246.28	-22 20	-1 75%	L
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	187 57	08/29/2008	1,303 91	11/25/2009	1,282.94	-20 97	-1 61%	L
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	204.83	09/30/2008	1,313.10	11/25/2009	1,400.99	87.89	6.69%	L
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	249 66	10/31/2008	1,322 92	11/25/2009	1,707.64	384 72	29.08%	L
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	262 23	11/28/2008	1,279.21	11/25/2009	1,793 62	514.41	40.21%	S
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	281.27	12/31/2008	1,422.80	11/25/2009	1,923.86	501.06	35.22%	S
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	246.40	01/30/2009	1,305.65	11/25/2009	1,685.35	379.70	29 08%	S
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	243 88	02/27/2009	1,260.52	11/25/2009	1,668 09	407.57	32 33%	S
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	234.08	03/31/2009	1,214.54	11/25/2009	1,601.04	386 50	31.82%	S
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	217 14	04/30/2009	1,224 54	11/25/2009	1,485.20	260 66	21 29%	S
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	208 41	05/29/2009	1,233.74	11/25/2009	1,425.46	191.72	15.54%	S
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	14.60	06/30/2009	87 90	11/25/2009	99.87	11.97	13 62%	S
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	198.64	07/31/2009	1,263 35	11/25/2009	1,358.66	95 31	7 54%	S
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	197 94	08/31/2009	1,274.73	11/25/2009	1,353 87	79.14	6 21%	S
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	190.46	09/30/2009	1,285 61	11/25/2009	1,302.72	17.11	1.33%	S
GOLDMAN SACHS HIGH YIELD FUND I	38141W679	206.84	10/30/2009	1,410 62	11/25/2009	1,414 72	4.10	0.29%	S
GOODYEAR TIRE & RUBBER CO	382550101	14.00	12/01/2009	199 75	02/18/2010	201.30	1 55	0 78%	S
GOODYEAR TIRE & RUBBER CO	382550101	31.00	12/01/2009	442 29	02/24/2010	398.96	-43.33	-9.80%	S
GOODYEAR TIRE & RUBBER CO	382550101	48.00	12/01/2009	684 84	02/23/2010	619 59	-65.25	-9 53%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
GOODYEAR TIRE & RUBBER CO	382550101	31 00	12/01/2009	442 29	03/10/2010	418 41	-23 88	-5 40%	S
HALLIBURTON CO (HOLDING COMPANY)	406216101	160.00	11/20/2008	2,354.02	12/07/2009	4,467.48	2,113.46	89.78%	L
HALLIBURTON CO (HOLDING COMPANY)	406216101	55 00	02/05/2009	1,046 34	12/07/2009	1,535 70	489 36	46 77%	S
HALLIBURTON CO (HOLDING COMPANY)	406216101	210 00	04/21/2009	4,158.84	12/07/2009	5,863.57	1,704.73	40 99%	S
HALLIBURTON CO (HOLDING COMPANY)	406216101	264 00	09/10/2009	6,782 49	12/01/2009	7,787 80	1,005.31	14 82%	S
HALLIBURTON CO (HOLDING COMPANY)	406216101	162 00	10/01/2009	4,329.32	12/01/2009	4,778.88	449.56	10 38%	S
HALLIBURTON CO (HOLDING COMPANY)	406216101	159 00	10/12/2009	4,552.09	12/01/2009	4,690 38	138 29	3 04%	S
HALLIBURTON CO (HOLDING COMPANY)	406216101	172.00	10/16/2009	5,287.70	12/01/2009	5,073 87	-213 83	-4 04%	S
HARMAN INTL INDS INC NEW	413086109	14 00	12/01/2009	528 78	05/25/2010	437 63	-91 15	-17 24%	S
HARMAN INTL INDS INC NEW	413086109	15.00	12/01/2009	566 55	05/20/2010	459 02	-107.53	-18 98%	S
HARMAN INTL INDS INC NEW	413086109	30.00	12/01/2009	1,133.10	05/19/2010	963.45	-169.65	-14 97%	S
HARMAN INTL INDS INC NEW	413086109	35.00	12/01/2009	1,321 95	06/28/2010	1,149.41	-172.54	-13 05%	S
HARMAN INTL INDS INC NEW	413086109	10 00	12/07/2009	364 00	06/28/2010	328.40	-35.60	-9 78%	S
HASBRO INC	418056107	10 00	12/01/2009	301 18	09/03/2010	432.51	131.33	43 61%	S
HDFC BANK LTD ADR REPSTG 3 ORD SHS	40415F101	20 00	12/01/2009	2,731 20	02/05/2010	2,232.32	-498 88	-18 27%	S
HDFC BANK LTD ADR REPSTG 3 ORD SHS	40415F101	5.00	12/01/2009	682 80	01/27/2010	596 92	-85.88	-12 58%	S
HDFC BANK LTD ADR REPSTG 3 ORD SHS	40415F101	4 00	12/01/2009	546.24	02/08/2010	443.50	-102.74	-18 81%	S
HEALTH MGMT ASSN INC NEW 06.125% 041516 DTD042106 FC101506 MW +20BPS		3,000.00	12/02/2009	2,786.25	02/24/2010	2,805.00	18.75	0.67%	S
HEALTH NET INC	42222G108	255.00	01/17/2008	13,122.30	12/07/2009	5,620.82	-7,501.48	-57 17%	L
HEALTH NET INC	42222G108	60.00	03/12/2008	2,019.46	12/07/2009	1,322.55	-696 91	-34 51%	L
HEALTH NET INC	42222G108	130 00	10/20/2008	2,339 96	12/07/2009	2,865 52	525.56	22.46%	L
HEALTH NET INC	42222G108	115.00	10/21/2008	2,150 42	12/07/2009	2,534 88	384.46	17.88%	L
HERCULES OFFSHORE INC	427093109	540 00	01/17/2008	12,835 21	12/07/2009	2,701 60	-10,133.61	-78 95%	L
HERCULES OFFSHORE INC	427093109	370 00	10/14/2008	3,248.67	12/07/2009	1,851.10	-1,397.57	-43 02%	L
HERTZ CORP MW+50BP 08.875% 010114 DTD010107 FC070107		7,000 00	12/07/2009	7,122.50	03/17/2010	7,166.25	43.75	0 61%	S
HEWITT ASSOC INC *MERGER EFF 10/2010* CL A	42822Q100	56.00	12/01/2009	2,313 22	05/13/2010	2,188.48	-124.74	-5 39%	S
HEWITT ASSOC INC *MERGER EFF 10/2010* CL A	42822Q100	11 00	12/01/2009	454 38	04/15/2010	445.41	-8.97	-1.97%	S
HEWITT ASSOC INC *MERGER EFF 10/2010* CL A	42822Q100	12.00	12/01/2009	495.69	05/03/2010	495.28	-0.41	-0.08%	S
HEWITT ASSOC INC *MERGER EFF 10/2010* CL A	42822Q100	12.00	12/01/2009	495 69	04/27/2010	495.27	-0 42	-0 08%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
HEWITT ASSOC INC *MERGER EFF 10/2010* CL A	42822Q100	11.00	12/01/2009	454.38	04/26/2010	459.56	5 18	1 14%	S
HEWITT ASSOC INC *MERGER EFF 10/2010* CL A	42822Q100	11 00	12/01/2009	454 38	04/23/2010	450 68	-3 70	-0 81%	S
HEWLETT PACKARD CO	428236103	309 00	12/24/2008	10,654 32	12/07/2009	15,314.42	4,660.10	43 74%	S
HEWLETT PACKARD CO	428236103	120 00	04/07/2009	3,974 40	02/09/2010	5,771.09	1,796.69	45 21%	S
HEWLETT PACKARD CO	428236103	52.00	04/07/2009	1,722.24	12/07/2009	2,577.18	854 94	49.64%	S
HOME DEPOT INC	437076102	119.00	12/23/2008	2,821 67	12/01/2009	3,342 92	521 25	18 47%	S
HOME DEPOT INC	437076102	160 00	12/24/2008	3,856 00	12/01/2009	4,494 68	638 68	16 56%	S
HONEYWELL INTL INC	438516106	72.00	09/18/2008	3,134 14	12/01/2009	2,839 07	-295 07	-9 41%	L
HONEYWELL INTL INC	438516106	100 00	12/24/2008	3,192 00	12/01/2009	3,943 15	751 15	23 53%	S
HONEYWELL INTL INC	438516106	119.00	02/12/2009	3,726 09	12/01/2009	4,692 35	966 26	25 93%	S
HONEYWELL INTL INC	438516106	145.00	07/15/2009	4,694.04	12/01/2009	5,717.56	1,023 52	21 80%	S
HONEYWELL INTL INC	438516106	56.00	10/14/2009	2,088 29	12/01/2009	2,208 16	119.87	5 74%	S
HONEYWELL INTL INC	438516106	64 00	10/15/2009	2,388.62	12/01/2009	2,523.61	134 99	5 65%	S
ICICI BANK LTD SPON ADR	45104G104	30.00	12/01/2009	1,143 90	01/27/2010	996.68	-147.22	-12.87%	S
ICICI BANK LTD SPON ADR	45104G104	14.00	12/01/2009	533 82	01/12/2010	514.36	-19.46	-3.65%	S
ICICI BANK LTD SPON ADR	45104G104	15.00	12/01/2009	571.95	01/07/2010	584.17	12 22	2 14%	S
ICICI BANK LTD SPON ADR	45104G104	22.00	12/01/2009	838.86	01/06/2010	851.77	12.91	1 54%	S
ICICI BANK LTD SPON ADR	45104G104	77.00	12/01/2009	2,936 01	02/05/2010	2,576.54	-359 47	-12 24%	S
ICICI BANK LTD SPON ADR	45104G104	3.00	12/07/2009	111 03	02/05/2010	100.38	-10 65	-9 59%	S
ICICI BANK LTD SPON ADR	45104G104	7 00	12/07/2009	259.07	02/08/2010	237 67	-21.40	-8.26%	S
IHS INC CL A	451734107	14 00	12/01/2009	700.84	03/23/2010	735.15	34 31	4 90%	S
IHS INC CL A	451734107	7 00	12/01/2009	350 42	04/23/2010	369.77	19.35	5 52%	S
IHS INC CL A	451734107	14.00	12/01/2009	700.84	04/22/2010	740.83	39.99	5.71%	S
IHS INC CL A	451734107	15.00	12/01/2009	750 90	04/14/2010	781 30	30.40	4.05%	S
IHS INC CL A	451734107	20.00	12/01/2009	1,001.20	04/01/2010	1,063 16	61.96	6.19%	S
IHS INC CL A	451734107	40.00	12/01/2009	2,002.40	05/12/2010	2,119.01	116.61	5.82%	S
IHS INC CL A	451734107	17.00	12/01/2009	851 02	05/03/2010	901.11	50 09	5.89%	S
INFOSYS TECHNOLOGIES LTD SPON ADR	456788108	23.00	12/01/2009	1,194 22	09/01/2010	1,363.61	169 39	14 18%	S
INFOSYS TECHNOLOGIES LTD SPON ADR	456788108	58.00	12/01/2009	3,011.51	07/13/2010	3,480.11	468.60	15.56%	S
INFOSYS TECHNOLOGIES LTD SPON ADR	456788108	11.00	12/01/2009	571.15	01/07/2010	599.92	28 77	5 04%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
INFOSYS TECHNOLOGIES LTD SPON ADR	456788108	1 00	12/01/2009	51 92	01/06/2010	56 10	4 18	8 05%	S
INTEGRYS ENERGY GROUP INC	45822P105	97 00	12/01/2009	3,803 13	06/03/2010	4,388.71	585 58	15.40%	S
INTEGRYS ENERGY GROUP INC	45822P105	5 00	12/01/2009	196 04	02/02/2010	212.46	16 42	8 38%	S
INTL BUSINESS MACH	459200101	35 00	12/01/2009	4,482 80	04/08/2010	4,463 75	-19 05	-0 42%	S
INTL BUSINESS MACH	459200101	8.00	12/01/2009	1,024.64	03/23/2010	1,026.95	2.31	0.23%	S
INTL BUSINESS MACH	459200101	8 00	12/01/2009	1,024 64	03/15/2010	1,019.50	-5 14	-0 50%	S
INTL BUSINESS MACH	459200101	11.00	12/01/2009	1,408 88	01/12/2010	1,419 64	10 76	0 76%	S
INTL FLAVORS&FRGRNCS	459506101	35 00	12/01/2009	1,435.09	07/29/2010	1,599 49	164 40	11 46%	S
INTL FLAVORS&FRGRNCS	459506101	41 00	12/01/2009	1,681 10	08/02/2010	1,880 49	199 39	11 86%	S
INTL FLAVORS&FRGRNCS	459506101	20 00	12/01/2009	820 05	07/30/2010	907.45	87 40	10 66%	S
INTL FLAVORS&FRGRNCS	459506101	24.00	12/01/2009	984 06	08/03/2010	1,095 96	111.90	11.37%	S
INVESCO LTD	G491BT108	11.00	12/14/2007	310 10	12/01/2009	243 33	-66.77	-21 53%	L
INVESCO LTD	G491BT108	45.00	01/17/2008	1,152 45	12/01/2009	995.44	-157.01	-13.62%	L
INVESCO LTD	G491BT108	39.00	02/22/2008	995 16	12/01/2009	862.72	-132.44	-13.31%	L
INVESCO LTD	G491BT108	55 00	03/20/2008	1,320 31	12/01/2009	1,216.65	-103.66	-7 85%	L
INVESCO LTD	G491BT108	25 00	07/18/2008	577 05	12/01/2009	553.02	-24 03	-4 16%	L
INVESCO LTD	G491BT108	44.00	07/21/2008	1,030 51	12/01/2009	973.32	-57 19	-5.55%	L
INVESCO LTD	G491BT108	30.00	07/22/2008	695 04	12/01/2009	663 63	-31 41	-4 52%	L
INVESCO LTD	G491BT108	340.00	12/24/2008	4,409 80	12/01/2009	7,521.11	3,111.31	70 55%	S
IPATH S&P 500 VIX SHORT TERM FUTURES ETF *REVERSE SPLIT EFF 11/10	06740C527	182.00	01/26/2010	5,597.87	03/01/2010	4,666.67	-931.20	-16.63%	S
IPATH S&P 500 VIX SHORT TERM FUTURES ETF *REVERSE SPLIT EFF 11/10	06740C527	75.00	01/26/2010	2,306.81	02/19/2010	2,049 57	-257.24	-11 15%	S
IRON MTN B/E 07 750% 011515 DTD123002 FC071503 CALL@MW+75BP		10,000.00	12/07/2009	10,100.00	05/05/2010	10,075 00	-25.00	-0 25%	S
ISHARES BARCLAYS TIPS BOND FUND	464287176	75 00	12/01/2009	7,966.50	01/26/2010	7,883.12	-83.38	-1 05%	S
ISHARES GOLD TRUST ETF	464285105	26 00	12/01/2009	3,058.38	02/08/2010	2,717 01	-341.37	-11 16%	S
ISHARES GOLD TRUST ETF	464285105	25 00	12/01/2009	2,940 75	02/05/2010	2,591.11	-349.64	-11 89%	S
ITRON INC	465741106	23.00	12/01/2009	1,418.18	09/29/2010	1,359.24	-58.94	-4.16%	S
IVANHOE MINES LTD CAD	46579N103	105.00	12/01/2009	1,286.97	07/13/2010	1,721 20	434.23	33.74%	S
IVANHOE MINES LTD CAD	46579N103	145.00	12/01/2009	1,777 25	08/18/2010	2,509.13	731.88	41.18%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
IVANHOE MINES LTD CAD	46579N103	15 00	03/25/2010	249 29	09/03/2010	278 54	29 25	11 73%	S
IVANHOE MINES LTD CAD	46579N103	10 00	03/25/2010	166 19	09/24/2010	235 99	69 80	42.00%	S
IVANHOE MINES LTD CAD	46579N103	4 00	03/25/2010	66 48	09/24/2010	93 40	26 92	40 49%	S
J CREW GROUP INC	46612H402	22 00	12/01/2009	962 78	07/06/2010	811 82	-150.96	-15 68%	S
J CREW GROUP INC	46612H402	8.00	12/01/2009	350 10	06/29/2010	292.09	-58.01	-16.57%	S
J CREW GROUP INC	46612H402	24 00	12/01/2009	1,050 30	07/21/2010	826 90	-223 40	-21 27%	S
J CREW GROUP INC	46612H402	24 00	12/01/2009	1,050 30	07/20/2010	808 86	-241 44	-22 99%	S
J CREW GROUP INC	46612H402	22.00	12/01/2009	962 78	07/19/2010	727 38	-235.40	-24 45%	S
J CREW GROUP INC	46612H402	32 00	12/01/2009	1,400 40	07/16/2010	1,060 39	-340 01	-24 28%	S
J P MORGAN CHASE & CO 05 125% 091514 DTD091504 FC031505		34,000.00	12/17/2009	36,267 80	06/09/2010	36,129 08	-138 72	-0 38%	S
JOHNSON & JOHNSON COM	478160104	44 00	01/17/2008	2,989 36	12/07/2009	2,829 24	-160.12	-5 36%	L
JOHNSON & JOHNSON COM	478160104	55 00	01/22/2008	3,615 56	12/07/2009	3,536 55	-79 01	-2 19%	L
JOHNSON & JOHNSON COM	478160104	8 00	10/27/2008	496 40	12/07/2009	514.41	18.01	3.63%	L
JOHNSON CONTROLS INC	478366107	323 00	04/17/2009	5,603 66	12/01/2009	8,844 32	3,240 66	57 83%	S
JOHNSON CONTROLS INC	478366107	41 00	01/25/2010	1,253 30	05/20/2010	1,132.53	-120.77	-9.64%	S
JOHNSON CONTROLS INC	478366107	18 00	01/25/2010	550 23	05/25/2010	477.85	-72.38	-13.15%	S
JPMORGAN CHASE & CO	46625H100	25 00	10/30/2007	1,165 25	12/01/2009	1,048.29	-116.96	-10.04%	L
JPMORGAN CHASE & CO	46625H100	320 00	01/17/2008	12,937 60	12/01/2009	13,418.05	480.45	3.71%	L
JPMORGAN CHASE & CO	46625H100	130.00	01/17/2008	5,216.90	12/07/2009	5,417.35	200.45	3.84%	L
JPMORGAN CHASE & CO	46625H100	260.00	03/17/2008	10,395 79	12/07/2009	10,834 70	438.91	4.22%	L
JPMORGAN CHASE & CO	46625H100	41.00	11/14/2008	1,452 20	12/01/2009	1,719 19	266.99	18.39%	L
JPMORGAN CHASE & CO	46625H100	530.00	12/24/2008	15,534.30	12/01/2009	22,223.65	6,689.35	43.06%	S
JPMORGAN CHASE & CO	46625H100	116 00	09/30/2009	5,121.22	12/01/2009	4,864.04	-257.18	-5.02%	S
KIMBERLY CLARK CORP NTS 07 500% 110118 DTD110408 FC050109		32,000 00	01/06/2010	39,530 24	08/18/2010	41,861 12	2,330 88	5 90%	S
KINROSS GOLD CORP NEW CAD	496902404	57.00	03/25/2010	971.19	09/03/2010	990.84	19.65	2 02%	S
KRAFT FOODS INC CL A	50075N104	5.00	05/10/2010	152 46	09/03/2010	152.70	0.24	0 16%	S
LAM RESEARCH CORP	512807108	194.00	09/11/2009	6,714.41	12/01/2009	6,793.99	79.58	1.19%	S
LANCASTER COLONY CORP	513847103	15 00	12/07/2009	730 26	07/07/2010	788.88	58 62	8 03%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
LEVEL 3 FIN INC 12 250% 031513 DTD031406 FC091506		10,000 00	12/01/2009	10,475 00	01/20/2010	10,500.00	25.00	0 24%	S
LEVEL 3 FIN INC 12 250% 031513 DTD031406 FC091506		5,000 00	12/10/2009	5,300 00	01/20/2010	5,250 00	-50 00	-0 94%	S
LIBERTY MEDIA INTERACTIVE SER A	53071M104	485 00	12/07/2009	5,227.09	05/03/2010	7,643.91	2,416 82	46.24%	S
LIFEPOINT HOSP INC	53219L109	150.00	09/24/2009	4,114 14	12/07/2009	4,479 81	365.67	8 89%	S
LIFEPOINT HOSP INC	53219L109	115 00	10/29/2009	3,327 51	12/07/2009	3,434.52	107 01	3 22%	S
LOEWS CORP	540424108	165.00	12/07/2009	5,883 49	04/01/2010	6,213.40	329.91	5 61%	S
LOWES COMPANIES INC	548661107	180.00	08/20/2009	3,655 91	12/07/2009	4,093 54	437.63	11.97%	S
MACY'S INC	55616P104	165 00	08/20/2009	2,423 34	12/07/2009	2,684.89	261.55	10 79%	S
MACY'S INC	55616P104	85.00	08/21/2009	1,308 48	12/07/2009	1,383.13	74.65	5.71%	S
MACY'S INC	55616P104	185 00	11/06/2009	3,437 78	12/07/2009	3,010 33	-427.45	-12 43%	S
MADISON SQUARE GARDEN INC CL A	55826P100	79 00	12/01/2009	1,344 44	02/11/2010	1,382.09	37.65	2 80%	S
MADISON SQUARE GARDEN INC CL A	55826P100	0.75	12/01/2009	12.76	02/10/2010	13.13	0.37	2.90%	S
MAGNA INTL INC CL A SUB VTG CANADA ORD CAD	559222401	9 00	03/25/2010	558 35	09/27/2010	715.02	156.67	28.06%	S
MAGNA INTL INC CL A SUB VTG CANADA ORD CAD	559222401	8.00	03/25/2010	496 32	09/03/2010	686 14	189.82	38 25%	S
MAGNA INTL INC CL A SUB VTG CANADA ORD CAD	559222401	7 00	03/25/2010	434 28	05/10/2010	506.57	72.29	16.65%	S
MAGNA INTL INC CL A SUB VTG CANADA ORD CAD	559222401	1 00	03/25/2010	62 04	05/07/2010	70 63	8.59	13 85%	S
MARATHON OIL CORP	565849106	255 00	01/17/2008	12,729.60	12/07/2009	8,127 02	-4,602 58	-36 16%	L
MARATHON OIL CORP	565849106	75.00	07/23/2008	3,240.00	12/07/2009	2,390.30	-849.70	-26.23%	L
MARATHON OIL CORP	565849106	70 00	10/10/2008	1,816 61	12/07/2009	2,230.95	414 34	22 81%	L
MARKET VECTORS GOLD MINERS ETF	57060U100	68.00	12/01/2009	3,671.22	02/05/2010	2,709.88	-961 34	-26 19%	S
MARKET VECTORS GOLD MINERS ETF	57060U100	47.00	12/01/2009	2,537.46	02/08/2010	1,967.50	-569.96	-22.46%	S
MARKET VECTORS GOLD MINERS ETF	57060U100	10.00	12/07/2009	495 70	02/08/2010	418.62	-77.08	-15 55%	S
MARKET VECTORS GOLD MINERS ETF	57060U100	53.00	05/12/2010	2,844 87	07/14/2010	2,665.25	-179.62	-6 31%	S
MARKET VECTORS GOLD MINERS ETF	57060U100	43.00	05/12/2010	2,308.10	07/13/2010	2,196 52	-111.58	-4.83%	S
MARKET VECTORS GOLD MINERS ETF	57060U100	28.00	05/12/2010	1,502 95	07/16/2010	1,366.32	-136.63	-9.09%	S
MARSH & MCLENNAN COS INC	571748102	290 00	09/10/2009	6,751.39	12/01/2009	6,458 86	-292 53	-4.33%	S
MCDERMOTT INTL INC	580037109	286.00	12/01/2009	2,991.58	09/13/2010	3,863.47	871.89	29 14%	S
MCDERMOTT INTL INC	580037109	110 00	08/11/2010	1,436 60	09/13/2010	1,485.95	49.35	3 44%	S
MEDTRONIC INC	585055106	105.00	05/20/2009	3,386 98	12/07/2009	4,556 09	1,169.11	34.52%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
MEDTRONIC INC	585055106	100 00	10/06/2009	3,590 88	12/07/2009	4,339 14	748.26	20 84%	S
METLIFE INC	59156R108	130.00	12/15/2008	3,820.69	12/07/2009	4,723.10	902.41	23.62%	S
METLIFE INC	59156R108	15 00	01/08/2009	493 31	12/07/2009	544 97	51.66	10 47%	S
METLIFE INC	59156R108	50 00	01/09/2009	1,603 31	12/07/2009	1,816 58	213 27	13 30%	S
METLIFE INC	59156R108	105.00	01/14/2009	2,889 66	12/07/2009	3,814.81	925.15	32.02%	S
METLIFE INC NTS 05.000% 061515 DTD062305 FC121505 CALL@M/W+15BP		44,000.00	12/17/2009	47,256 00	05/26/2010	46,385.68	-870 32	-1 84%	S
METROPCS WIRELESS INC 09.250% 110114 DTD110107 FC050108 CALLABLE		10,000.00	12/08/2009	10,037 50	09/21/2010	10,462.50	425 00	4.23%	S
MICROCHIP TECHNOLOGY INC	595017104	15 00	12/01/2009	400 93	09/03/2010	434.44	33.51	8 36%	S
MICROSOFT CORP	594918104	74.00	12/01/2009	2,215 45	04/19/2010	2,287.64	72.19	3.26%	S
MICROSOFT CORP	594918104	97.00	12/01/2009	2,904 03	04/21/2010	3,042.23	138 20	4.76%	S
MICROSOFT CORP	594918104	410 00	12/07/2009	12,250 19	04/01/2010	11,951.35	-298.84	-2 44%	S
MILLICOM INTL CELLULAR SA NEW	L6388F110	5.00	12/01/2009	386 40	06/24/2010	430.97	44.57	11.53%	S
MONSANTO CO NEW	61166W101	18.00	12/01/2009	1,478 34	02/25/2010	1,313 74	-164 60	-11 13%	S
MONSANTO CO NEW	61166W101	9.00	12/01/2009	739 17	03/11/2010	640 25	-98.92	-13 38%	S
MONSANTO CO NEW	61166W101	6.00	12/01/2009	492 78	02/26/2010	425.76	-67.02	-13.60%	S
MONSANTO CO NEW	61166W101	17.00	12/01/2009	1,396 21	04/15/2010	1,130.86	-265.35	-19 01%	S
MONSANTO CO NEW	61166W101	17 00	12/01/2009	1,396 21	04/06/2010	1,190.17	-206.04	-14 76%	S
MONSTER WORLDWIDE INC	611742107	116.00	12/01/2009	1,747.83	08/19/2010	1,281.86	-465 97	-26.66%	S
MONSTER WORLDWIDE INC	611742107	66.00	12/01/2009	994 46	08/25/2010	668.53	-325.93	-32 77%	S
MONSTER WORLDWIDE INC	611742107	46 00	12/01/2009	693.11	08/24/2010	476.22	-216.89	-31 29%	S
MONSTER WORLDWIDE INC	611742107	63.00	12/01/2009	949 25	08/23/2010	675 87	-273.38	-28.80%	S
MONSTER WORLDWIDE INC	611742107	41.00	12/01/2009	617 77	08/20/2010	440.11	-177 66	-28 76%	S
MONSTER WORLDWIDE INC	611742107	20 00	12/01/2009	301 35	09/03/2010	246.83	-54 52	-18.09%	S
MORGAN STANLEY	617446448	95.00	12/01/2009	2,995.11	01/25/2010	2,696.40	-298.71	-9.97%	S
MORGAN STANLEY	617446448	115 00	12/01/2009	3,625.66	01/22/2010	3,258.16	-367.50	-10.14%	S
MORGAN STANLEY	617446448	10 00	12/07/2009	307 90	01/25/2010	283 83	-24 07	-7 82%	S
MS&AD INS GROUP HLDGS ADR	553491101	33.00	03/25/2010	433.62	09/03/2010	385.43	-48.19	-11.11%	S
NALCO HOLDING CO	62985Q101	5.00	01/05/2010	132 50	09/03/2010	121.66	-10 84	-8.18%	S
NATL FUEL GAS CO	636180101	5 00	12/01/2009	237 79	09/03/2010	222.94	-14 85	-6.25%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
NATL-OILWELLVARCO INC	637071101	25 00	12/01/2009	1,103 69	06/01/2010	873.49	-230.20	-20.86%	S
NATL-OILWELLVARCO INC	637071101	25 00	12/01/2009	1,103 69	05/20/2010	896.13	-207 56	-18.81%	S
NATL-OILWELLVARCO INC	637071101	61 00	12/01/2009	2,693 00	08/25/2010	2,283.22	-409.78	-15.22%	S
NATL-OILWELLVARCO INC	637071101	26 00	12/01/2009	1,147 84	06/02/2010	887.46	-260 38	-22 68%	S
NEWCREST MINING LTD SPON AUSTRALIA ADR	651191108	29.00	03/25/2010	871 45	09/03/2010	1,026.58	155.13	17 80%	S
NEWELL RUBBERMAID INC	651229106	594 00	09/28/2009	9,313 76	12/01/2009	8,857.20	-456 56	-4 90%	S
NEWFIELD EXPLORATION COS	651290108	155 00	10/05/2009	6,776 10	12/01/2009	6,698 31	-77 79	-1 15%	S
NEWFIELD EXPLORATION COS	651290108	163.00	10/06/2009	7,526.92	12/01/2009	7,044.02	-482.90	-6 42%	S
NEWMONT MINING CORP (HOLDING CO)	651639106	111.00	12/01/2009	6,209 06	01/21/2010	5,071.72	-1,137.34	-18 32%	S
NEWMONT MINING CORP (HOLDING CO)	651639106	10 00	12/07/2009	516 50	01/21/2010	456.91	-59 59	-11 54%	S
NEWS CORP INC DELA CL A	65248E104	150 00	12/07/2009	1,862.55	04/23/2010	2,383.30	520.75	27 96%	S
NIPPON TELEG & TEL CORP SPON ADR	654624105	39 00	03/25/2010	816 20	09/03/2010	852.52	36.32	4.45%	S
NOBLE ENERGY INC	655044105	10.00	12/01/2009	667 05	06/30/2010	604.38	-62.67	-9 40%	S
NOBLE ENERGY INC	655044105	50.00	12/01/2009	3,335 25	06/25/2010	3,152.31	-182.94	-5.49%	S
NUCOR CORP	670346105	100 00	11/03/2009	3,905 25	12/07/2009	4,296 13	390.88	10 01%	S
NUSTAR GP HOLDINGS LLC UNITS	67059L102	500 00	11/01/2007	15,447 00	08/27/2010	14,615 71	-831 29	-5.38%	L
NVIDIA CORP	67066G104	271.00	12/01/2009	3,619.88	05/05/2010	3,957.94	338.06	9.34%	S
NVIDIA CORP	67066G104	11.00	12/01/2009	146 93	04/19/2010	184.16	37.23	25 34%	S
NVIDIA CORP	67066G104	81 00	12/01/2009	1,081.96	04/16/2010	1,380.62	298.66	27 60%	S
NVIDIA CORP	67066G104	82 00	12/01/2009	1,095.32	02/01/2010	1,341 94	246.62	22.52%	S
NYSE EURONEXT	629491101	5 00	12/01/2009	126.30	09/03/2010	148.19	21 89	17.33%	S
NYSE EURONEXT	629491101	51.00	12/01/2009	1,288.26	07/14/2010	1,408.49	120.23	9.33%	S
NYSE EURONEXT	629491101	72.00	12/01/2009	1,818.72	01/05/2010	1,829.95	11.23	0.62%	S
OCCIDENTAL PETROLEUM CRP	674599105	10 00	06/06/2008	948.51	12/01/2009	822 20	-126 31	-13.32%	L
OCCIDENTAL PETROLEUM CRP	674599105	16 00	06/11/2008	1,471 96	12/01/2009	1,315 53	-156 43	-10 63%	L
OCCIDENTAL PETROLEUM CRP	674599105	29.00	09/22/2008	2,379 98	12/01/2009	2,384.39	4 41	0.19%	L
OCCIDENTAL PETROLEUM CRP	674599105	85 00	12/24/2008	4,492.93	12/01/2009	6,988 73	2,495.80	55.55%	S
OCCIDENTAL PETROLEUM CRP	674599105	55 00	02/26/2009	2,909.22	12/01/2009	4,522 12	1,612 90	55 44%	S
OCCIDENTAL PETROLEUM CRP	674599105	64.00	03/27/2009	3,715.81	12/01/2009	5,262.10	1,546.29	41.61%	S
OCCIDENTAL PETROLEUM CRP	674599105	48 00	06/25/2009	3,126.96	12/01/2009	3,946 58	819 62	26.21%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
OCCIDENTAL PETROLEUM CRP	674599105	56 00	06/26/2009	3,622 15	12/01/2009	4,604 34	982 19	27 12%	S
OCCIDENTAL PETROLEUM CRP	674599105	48 00	08/13/2009	3,380 43	01/13/2010	3,833 57	453 14	13 40%	S
OCCIDENTAL PETROLEUM CRP	674599105	10.00	08/13/2009	704.26	12/01/2009	822 20	117 94	16 75%	S
OMNICARE INC	681904108	345 00	01/17/2008	8,522 78	12/07/2009	8,033.12	-489.66	-5 75%	L
OWENS CORNING NEW	690742101	34 00	12/01/2009	843 10	06/08/2010	1,008.76	165.66	19.65%	S
OWENS CORNING NEW	690742101	21 00	12/01/2009	520 74	07/06/2010	587 94	67.20	12 90%	S
OWENS CORNING NEW	690742101	38 00	12/01/2009	942.29	07/01/2010	1,086 06	143 77	15 26%	S
OWENS CORNING NEW	690742101	106 00	12/01/2009	2,628 48	09/21/2010	2,560.22	-68 26	-2.60%	S
OWENS CORNING NEW	690742101	40 00	12/01/2009	991 88	09/20/2010	940 28	-51.60	-5 20%	S
OWENS CORNING NEW	690742101	33 00	12/01/2009	818 30	09/01/2010	903.84	85 54	10 45%	S
OWENS CORNING NEW	690742101	51 00	12/01/2009	1,264.65	08/13/2010	1,322.69	58.04	4.59%	S
OWENS-BROCKWAY GLOBAL 08 250% 051513 DTD050603 FC111503		7,000 00	12/10/2009	7,210 00	06/25/2010	7,096 25	-113 75	-1 58%	S
PATTERSON-UTI ENERGY INC	703481101	675.00	01/17/2008	12,912.75	12/07/2009	10,112.25	-2,800.50	-21 69%	L
PATTERSON-UTI ENERGY INC	703481101	35 00	10/16/2008	416 59	12/07/2009	524 34	107 75	25 86%	L
PATTERSON-UTI ENERGY INC	703481101	5 00	10/17/2008	59 65	12/07/2009	74.91	15.26	25 58%	L
PEABODY ENERGY CORP 06 875% 031513 DTD032103 FC091503 MW+50BP SR B BE		10,000.00	12/10/2009	10,175.00	08/25/2010	9,939.60	-235.40	-2.31%	S
PENN NATL GAMING INC	707569109	48.00	12/01/2009	1,316 95	02/04/2010	1,197 01	-119 94	-9.11%	S
PENN NATL GAMING INC	707569109	33.00	12/01/2009	905.40	02/19/2010	752.65	-152.75	-16.87%	S
PENN NATL GAMING INC	707569109	57 00	12/01/2009	1,563.88	02/09/2010	1,330.16	-233 72	-14 94%	S
PENNEY J C CO INC (HLDG CO)	708160106	185.00	05/07/2009	5,789 17	12/01/2009	5,405 84	-383.33	-6.62%	S
PEPSICO INC	713448108	15.00	12/07/2009	966 11	07/07/2010	935.10	-31.01	-3 21%	S
PERRIGO COMPANY	714290103	5.00	12/01/2009	204.00	09/03/2010	290 70	86.70	42.50%	S
PETROHAWK ENERGY CORP 09 125% 071513 DTD071206 CALL @ M/W +50BP		15,000.00	12/02/2009	15,637 50	08/17/2010	15,271.95	-365.55	-2 34%	S
PETROLEO BRASILEIRO SA PETROBRAS NON VTG SPON ADR	71654V101	73.00	12/01/2009	3,423.70	01/14/2010	3,009 65	-414.05	-12.09%	S
PETROLEO BRASILEIRO SA SPON ADR	71654V408	75.00	12/01/2009	3,976.50	01/14/2010	3,450.18	-526.32	-13 24%	S
PFIZER INC	717081103	145 00	01/17/2008	3,364 00	02/19/2010	2,604.45	-759.55	-22.58%	L
PHILIP MORRIS INTL INC	718172109	20 00	05/20/2008	1,064.56	12/01/2009	983 42	-81.14	-7.62%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
PHILIP MORRIS INTL INC	718172109	275.00	08/15/2008	15,239 64	12/01/2009	13,522 09	-1,717 55	-11 27%	L
PHILIP MORRIS INTL INC	718172109	25.00	12/24/2008	1,061 00	12/01/2009	1,229.28	168.28	15.86%	S
PLEXUS CORP	729132100	37 00	12/01/2009	1,003 98	09/01/2010	866.02	-137 96	-13 74%	S
PLEXUS CORP	729132100	26.00	12/01/2009	705 50	08/13/2010	664.10	-41 40	-5 87%	S
PNC FINANCIAL SERVICES GROUP	693475105	95.00	06/22/2009	3,744.10	12/07/2009	5,065.74	1,321 64	35.30%	S
PNC FINANCIAL SERVICES GROUP	693475105	60 00	10/29/2009	3,072 22	12/07/2009	3,199 42	127 20	4.14%	S
POLO RALPH LAUREN CORP	731572103	8 00	12/01/2009	631 12	07/16/2010	598 85	-32 27	-5 11%	S
POLO RALPH LAUREN CORP	731572103	16 00	12/01/2009	1,262 24	06/29/2010	1,180.75	-81 49	-6 46%	S
POLO RALPH LAUREN CORP	731572103	10 00	12/01/2009	788 90	09/23/2010	863.09	74 19	9 40%	S
POLO RALPH LAUREN CORP	731572103	13.00	12/01/2009	1,025 57	08/12/2010	1,051.25	25 68	2 50%	S
POLO RALPH LAUREN CORP	731572103	18.00	12/01/2009	1,420 02	07/19/2010	1,316.73	-103.29	-7 27%	S
POLO RALPH LAUREN CORP	731572103	14 00	02/03/2010	1,101 91	09/23/2010	1,208.32	106.41	9 66%	S
POTASH CORP SASK INC CANADA CAD	73755L107	26 00	12/01/2009	3,024 84	01/04/2010	2,918 39	-106 45	-3 52%	S
PROCTER & GAMBLE CO	742718109	245.00	12/07/2009	15,309.44	08/31/2010	14,575.88	-733.56	-4 79%	S
PROCTER & GAMBLE CO	742718109	15 00	12/07/2009	937 31	07/07/2010	906 60	-30 71	-3 28%	S
PROSHARES TR ULTR MSCI EUROP ETF	74347X807	81.00	05/14/2010	2,098 17	05/28/2010	2,066 27	-31.90	-1 52%	S
PROSHARES TR ULTR MSCI EUROP ETF	74347X807	43.00	05/14/2010	1,113 84	05/27/2010	1,104.00	-9.84	-0.88%	S
PROSHARES TR ULTR MSCI EUROP ETF	74347X807	1.00	05/14/2010	25.90	06/03/2010	24 93	-0.97	-3.75%	S
PROSHARES TR ULTR MSCI EUROP ETF	74347X807	34 00	05/19/2010	914.43	06/03/2010	847.53	-66.90	-7 32%	S
PROSHARES TR ULTR MSCI EUROP ETF	74347X807	41.00	05/20/2010	1,154 33	06/04/2010	1,137.23	-17 10	-1 48%	S
PROSHARES TR ULTR MSCI EUROP ETF	74347X807	6.00	05/20/2010	168.93	06/03/2010	149 56	-19 37	-11.47%	S
PROSHARES TRUST PROSHARES SHORT RUSSELL2000	74347R826	96 00	03/01/2010	4,107 22	04/28/2010	3,582 41	-524 81	-12.78%	S
PROSHARES TRUST PROSHARES SHORT S&P 500	74347R503	80.00	03/01/2010	4,180 59	04/28/2010	3,881.00	-299 59	-7.17%	S
PROSHARES TRUST PROSHARES ULTRASHORT QQQ	74347R875	22 00	06/25/2010	392 41	07/01/2010	440 17	47.76	12 17%	S
PROSHARES TRUST PROSHARES ULTRASHORT QQQ	74347R875	88 00	06/25/2010	1,569 62	09/09/2010	1,437 89	-131.73	-8.39%	S
PROSHARES TRUST PROSHARES ULTRASHORT QQQ	74347R875	10.00	06/25/2010	178.37	09/03/2010	170.39	-7.98	-4.47%	S
PROSHARES TRUST PROSHARES ULTRASHORT QQQ	74347R875	33 00	07/27/2010	550.94	09/09/2010	539.21	-11.73	-2.13%	S
PROSHARES TRUST PROSHARES ULTRASHORT QQQ	74347R875	24 00	08/11/2010	419.82	09/09/2010	392.15	-27 67	-6.59%	S
PROSHARES TRUST PROSHARES ULTRASHORT QQQ	74347R875	10.00	08/11/2010	174.92	09/20/2010	152.50	-22.42	-12.82%	S
PROSHARES TRUST PROSHARES ULTRASHORT QQQ	74347R875	55.00	08/11/2010	962 08	09/17/2010	847.73	-114.35	-11 89%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
PROSHARES TRUST PROSHARES ULTRASHORT QQQ	74347R875	30 00	08/11/2010	524 77	09/13/2010	484 21	-40 56	-7 73%	S
PROSHARES TRUST PROSHARES ULTRASHORT QQQ	74347R875	14 00	08/12/2010	251.96	09/20/2010	213.49	-38.47	-15.27%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	64 00	03/01/2010	1,507 22	03/10/2010	1,341.54	-165.68	-10 99%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	40.00	03/01/2010	942 01	04/13/2010	762.19	-179.82	-19 09%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	76.00	04/08/2010	1,483 16	04/13/2010	1,448 17	-34 99	-2.36%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	47.00	04/08/2010	917 22	05/12/2010	858 42	-58.80	-6 41%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	77.00	04/27/2010	1,336.17	05/12/2010	1,406 36	70.19	5 25%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	6.00	04/27/2010	104 12	06/14/2010	121.14	17.02	16 35%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	60.00	04/27/2010	1,041 17	05/26/2010	1,280.97	239.80	23 03%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	69.00	04/28/2010	1,228.78	08/04/2010	1,316.08	87.30	7.10%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	53 00	04/28/2010	943 85	07/01/2010	1,291.63	347.78	36 85%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	68.00	04/28/2010	1,210 97	06/21/2010	1,287.21	76.24	6 30%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	62.00	04/28/2010	1,104.12	06/14/2010	1,251.75	147.63	13.37%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	50.00	05/04/2010	925.14	08/04/2010	953.68	28.54	3.08%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	9 00	05/05/2010	173 23	08/04/2010	171.66	-1.57	-0 91%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	36.00	05/05/2010	692.91	09/09/2010	702.71	9.80	1 41%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	10 00	05/05/2010	192.48	09/03/2010	200 09	7.61	3 95%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	33 00	05/06/2010	628 69	09/09/2010	644.15	15.46	2.46%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	42 00	05/14/2010	797 89	09/09/2010	819 82	21.93	2.75%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	30 00	05/20/2010	628 67	09/10/2010	595.65	-33.02	-5 25%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	19 00	05/20/2010	398 16	09/09/2010	370 87	-27.29	-6 85%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	41.00	05/28/2010	816 37	09/10/2010	814.06	-2 31	-0 28%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	42 00	06/04/2010	910 76	09/10/2010	833 91	-76.85	-8 44%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	28 00	06/25/2010	595 27	09/13/2010	546.56	-48.71	-8.18%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	2 00	06/25/2010	42 52	09/10/2010	39.71	-2 81	-6 61%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	33.00	06/25/2010	701 57	09/14/2010	628 27	-73 30	-10 45%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	32.00	07/06/2010	741 44	09/14/2010	609 24	-132.20	-17.83%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	15.00	07/06/2010	347 55	09/20/2010	283.34	-64.21	-18 48%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	10.00	07/26/2010	190.49	09/20/2010	188.90	-1 59	-0 83%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	36.00	07/26/2010	685.75	09/30/2010	618.47	-67.28	-9.81%	S
PROSHARES TRUST PROSHARES ULTRASHORT RUSSELL 2000	74347R834	17.00	07/27/2010	318 16	09/30/2010	292 05	-26.11	-8 21%	S
PROSHARES TRUST PROSHARES ULTRASHORT S&P 500	74347R883	72 00	03/01/2010	2,489.22	04/13/2010	2,143 41	-345.81	-13 89%	S
PROSHARES TRUST PROSHARES ULTRASHORT S&P 500	74347R883	1 00	04/08/2010	30 44	04/13/2010	29 77	-0.67	-2 20%	S
PROSHARES TRUST PROSHARES ULTRASHORT S&P 500	74347R883	3.00	04/08/2010	91.33	05/26/2010	105.15	13.82	15.13%	S
PROSHARES TRUST PROSHARES ULTRASHORT S&P 500	74347R883	73 00	04/08/2010	2,222 28	05/12/2010	2,233.55	11.27	0.51%	S
PROSHARES TRUST PROSHARES ULTRASHORT S&P 500	74347R883	25.00	04/27/2010	730 17	06/21/2010	785.48	55.31	7 57%	S
PROSHARES TRUST PROSHARES ULTRASHORT S&P 500	74347R883	56 00	04/27/2010	1,635.59	06/14/2010	1,863 64	228.05	13.94%	S
PROSHARES TRUST PROSHARES ULTRASHORT S&P 500	74347R883	33.00	04/27/2010	963.83	05/26/2010	1,156 62	192.79	20.00%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
PROSHARES TRUST PROSHARES ULTRASHORT S&P 500	74347R883	20 00	04/28/2010	595 27	06/21/2010	628 39	33 12	5 56%	S
PROSHARES TRUST PROSHARES ULTRASHORT S&P 500	74347R883	1.00	04/28/2010	29 76	09/03/2010	31 99	2 23	7 49%	S
PROSHARES TRUST PROSHARES ULTRASHORT S&P 500	74347R883	62 00	04/28/2010	1,845 32	08/04/2010	1,932 43	87.11	4 72%	S
PROSHARES TRUST PROSHARES ULTRASHORT S&P 500	74347R883	30 00	04/28/2010	892 90	07/01/2010	1,163 71	270 81	30 33%	S
PROSHARES TRUST PROSHARES ULTRASHORT S&P 500	74347R883	27 00	05/04/2010	824 00	09/03/2010	863 82	39.82	4.83%	S
PROSHARES TRUST PROSHARES ULTRASHORT S&P 500	74347R883	32 00	05/05/2010	996.49	09/03/2010	1,023 79	27.30	2 74%	S
PROSHARES TRUST PROSHARES ULTRASHORT S&P 500	74347R883	7 00	05/14/2010	225 07	09/03/2010	223 95	-1 12	-0 50%	S
PROSHARES TRUST PROSHARES ULTRASHORT S&P 500	74347R883	17 00	05/14/2010	546.61	09/27/2010	496 90	-49 71	-9 09%	S
PROSHARES TRUST PROSHARES ULTRASHORT S&P 500	74347R883	21 00	05/20/2010	726 60	09/27/2010	613 82	-112 78	-15.52%	S
PROSHARES TRUST ULTRASHORT MSCI EMERGING MARKETS NEW	74347X575	4.00	05/14/2010	216.08	06/03/2010	215 33	-0 75	-0 35%	S
PROSHARES TRUST ULTRASHORT MSCI EMERGING MARKETS NEW	74347X575	36 00	05/14/2010	1,944 75	05/28/2010	1,986 08	41 33	2 13%	S
PROSHARES TRUST ULTRASHORT MSCI EMERGING MARKETS NEW	74347X575	20.00	05/14/2010	1,080.41	05/27/2010	1,112.02	31.61	2.93%	S
PROSHARES TRUST ULTRASHORT MSCI EMERGING MARKETS NEW	74347X575	14.00	05/19/2010	817 82	06/03/2010	753.66	-64 16	-7 85%	S
PROSHARES TRUST ULTRASHORT MSCI EMERGING MARKETS NEW	74347X575	19.00	05/20/2010	1,192 24	06/04/2010	1,110.53	-81.71	-6 85%	S
PROSHARES TRUST ULTRASHORT MSCI EMERGING MARKETS NEW	74347X575	1.00	05/20/2010	62.75	06/03/2010	53.83	-8.92	-14.22%	S
PRUDENTIAL FINANCIAL INC	744320102	31.00	01/17/2008	2,604.62	12/01/2009	1,552.46	-1,052.16	-40 40%	L
PRUDENTIAL FINANCIAL INC	744320102	10 00	03/13/2008	694 99	12/01/2009	500 79	-194.20	-27.94%	L
PRUDENTIAL FINANCIAL INC	744320102	4.00	04/24/2008	299.31	12/01/2009	200 32	-98 99	-33 07%	L
PRUDENTIAL FINANCIAL INC	744320102	10 00	04/29/2008	758 12	12/01/2009	500 79	-257.33	-33 94%	L
PRUDENTIAL FINANCIAL INC	744320102	75.00	12/24/2008	1,987 50	12/01/2009	3,755.96	1,768.46	88.98%	S
PRUDENTIAL FINANCIAL INC	744320102	169 00	06/03/2009	6,907.01	12/01/2009	8,463.44	1,556.43	22 53%	S
PRUDENTIAL FINANCIAL INC	744320102	95 00	06/22/2009	3,449 47	12/07/2009	4,607 85	1,158.38	33 58%	S
PRUDENTIAL FINANCIAL INC	744320102	55.00	10/06/2009	2,762.02	12/07/2009	2,667.71	-94 31	-3.41%	S
PRUDENTIAL FINANCIAL INC	744320102	60.00	11/06/2009	2,725.90	12/07/2009	2,910.22	184 32	6.76%	S
PRUDENTIAL FINANCIAL INC	744320102	50.00	11/09/2009	2,372 80	12/07/2009	2,425.19	52.39	2.21%	S
QUALCOMM INC	747525103	169.00	10/09/2009	6,977.61	12/01/2009	7,622 12	644.51	9.24%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
QWEST COMMUNICATIONS INT 07 250% 021511 DTD021505 FC081505		10,000 00	12/07/2009	10,050 00	02/16/2010	10,000.00	-50 00	-0 50%	S
RADIOSHACK CORP	750438103	5.00	04/19/2010	116 69	09/03/2010	96 89	-19.80	-16 97%	S
REGAL BELOIT CORP	758750103	30 00	12/01/2009	1,470 30	09/03/2010	1,787 96	317.66	21.61%	S
RESOURCE AMERICA INC NEW	761195205	209.00	12/07/2009	806 39	04/01/2010	1,003.27	196.88	24 41%	S
REXAM PLC SPON ADR	761655406	90 00	03/25/2010	1,988 10	06/04/2010	2,097 77	109 67	5 52%	S
ROBERT HALF INTL INC	770323103	5 00	05/13/2010	137 57	09/03/2010	118 79	-18.78	-13.65%	S
ROPER INDS INC NEW	776696106	20 00	12/01/2009	1,066 77	08/25/2010	1,149 21	82.44	7.73%	S
ROPER INDS INC NEW	776696106	20.00	12/01/2009	1,066 77	01/06/2010	1,038 71	-28.06	-2 63%	S
ROPER INDS INC NEW	776696106	22 00	12/01/2009	1,173 45	01/05/2010	1,148.32	-25.13	-2.14%	S
ROPER INDS INC NEW	776696106	2.00	12/01/2009	106 68	01/04/2010	105.25	-1.43	-1 34%	S
ROYAL DUTCH SHELL PLC ADS REPSTG 2 CL B ORD SHS SPON ADR	780259107	7 00	03/25/2010	384 43	09/03/2010	382 21	-2.22	-0.58%	S
SAFEWAY INC	786514208	105 00	07/28/2009	1,977.80	12/07/2009	2,359.60	381.80	19.30%	S
SAFEWAY INC	786514208	90 00	07/29/2009	1,707 47	12/07/2009	2,022 52	315 05	18 45%	S
SAFEWAY INC	786514208	170 00	10/19/2009	3,986.98	12/07/2009	3,820 31	-166 67	-4 18%	S
SAIC INC	78390X101	5 00	02/03/2010	92 68	09/03/2010	76.95	-15.73	-16.97%	S
SAIC INC	78390X101	40 00	02/03/2010	741 42	09/02/2010	607.35	-134.07	-18 08%	S
SAIC INC	78390X101	195 00	02/03/2010	3,614 42	04/01/2010	3,406.49	-207.93	-5 75%	S
SCHLUMBERGER LTD NETHERLANDS ANTILLES	806857108	114.00	07/10/2009	5,721.01	12/01/2009	7,489.78	1,768.77	30.92%	S
SCHLUMBERGER LTD NETHERLANDS ANTILLES	806857108	79 00	10/14/2009	5,166 19	12/01/2009	5,190.28	24 09	0 47%	S
SEGA SAMMY HLDG INC SPON ADR	815794102	229.00	03/25/2010	698.45	07/02/2010	826 23	127.78	18 29%	S
SEMPRA ENERGY	816851109	22.00	12/01/2009	1,179.20	12/18/2009	1,218.83	39.63	3 36%	S
SEMPRA ENERGY	816851109	38.00	12/01/2009	2,036.80	12/17/2009	2,096.05	59.25	2 91%	S
SEMPRA ENERGY	816851109	23.00	12/01/2009	1,232 80	12/09/2009	1,238.00	5.20	0.42%	S
SEVEN & I HLDGS CO LTD ADR	81783H105	34.00	03/25/2010	1,566.04	05/12/2010	1,719.21	153.17	9.78%	S
SHAW GROUP INC	820280105	5.00	06/21/2010	187 28	09/03/2010	170.79	-16.49	-8 80%	S
SHISEIDO CO LTD SPONS ADR JAPAN	824841407	54.00	03/25/2010	1,183 66	07/16/2010	1,204.19	20.53	1.73%	S
SLM CORP 6 000% SER C DUE 12/15/43 CALLABLE	78442P304	245.00	12/07/2009	3,823.23	02/09/2010	4,229.21	405.98	10.62%	S
SLM CORP 6.000% SER C DUE 12/15/43 CALLABLE	78442P304	74 00	12/07/2009	1,154 77	07/19/2010	1,309.79	155 02	13 42%	S
SLM CORP 6 000% SER C DUE 12/15/43 CALLABLE	78442P304	50.00	12/07/2009	780 25	07/19/2010	884.99	104.74	13 42%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
SLM CORP 6 000% SER C DUE 12/15/43 CALLABLE	78442P304	115 00	12/07/2009	1,794 58	07/19/2010	2,035 45	240 87	13 42%	S
SLM CORP 6 000% SER C DUE 12/15/43 CALLABLE	78442P304	31.00	12/07/2009	483 76	07/16/2010	544 04	60.28	12 46%	S
SLM CORP 6 000% SER C DUE 12/15/43 CALLABLE	78442P304	65 00	12/07/2009	1,014 33	05/03/2010	1,192 81	178 48	17.60%	S
SLM CORP VTG	78442P106	16 00	03/11/2008	284 02	12/01/2009	175 54	-108 48	-38 19%	L
SLM CORP VTG	78442P106	20.00	04/22/2008	350 90	12/01/2009	219 42	-131.48	-37 47%	L
SLM CORP VTG	78442P106	20 00	05/23/2008	473 12	12/01/2009	219 42	-253.70	-53 62%	L
SLM CORP VTG	78442P106	60.00	05/27/2008	1,410 70	12/01/2009	658 27	-752.43	-53 34%	L
SLM CORP VTG	78442P106	80 00	08/22/2008	1,133 65	12/01/2009	877 70	-255 95	-22 58%	L
SLM CORP VTG	78442P106	130 00	08/25/2008	1,856 98	12/01/2009	1,426 26	-430 72	-23 19%	L
SLM CORP VTG	78442P106	460 00	12/24/2008	3,693 80	12/01/2009	5,046.76	1,352 96	36 63%	S
SOCIETE GENERALE FRANCE SPONS ADR ADR	83364L109	57.00	03/25/2010	707 94	08/10/2010	675.75	-32 19	-4 55%	S
SOTHEBYS	835898107	15 00	01/12/2010	348.24	09/03/2010	455.85	107.61	30 90%	S
SOWSTN ENERGY CO	845467109	47 00	12/01/2009	2,099 49	03/19/2010	1,884 68	-214 81	-10 23%	S
SOWSTN ENERGY CO	845467109	17.00	12/01/2009	759.39	03/17/2010	724 64	-34.75	-4 58%	S
SOWSTN ENERGY CO	845467109	17.00	12/01/2009	759 39	03/11/2010	756 36	-3 03	-0 40%	S
SPRINT NEXTEL CORP SERIES 1 COMMON STOCK	852061100	80 00	01/17/2008	940 80	12/01/2009	299 20	-641 60	-68 20%	L
SPRINT NEXTEL CORP SERIES 1 COMMON STOCK	852061100	345.00	04/24/2008	2,722.33	12/01/2009	1,290.30	-1,432.03	-52.60%	L
SPRINT NEXTEL CORP SERIES 1 COMMON STOCK	852061100	315 00	05/06/2008	2,730 14	12/01/2009	1,178 10	-1,552.04	-56 85%	L
SPRINT NEXTEL CORP SERIES 1 COMMON STOCK	852061100	40 00	06/03/2008	388 52	12/01/2009	149.60	-238.92	-61 49%	L
SPRINT NEXTEL CORP SERIES 1 COMMON STOCK	852061100	160.00	06/12/2008	1,309 26	12/01/2009	598 40	-710.86	-54.29%	L
SPRINT NEXTEL CORP SERIES 1 COMMON STOCK	852061100	2,895.00	12/24/2008	4,747 80	12/01/2009	10,827 31	6,079.51	128 05%	S
SPRINT NEXTEL CORP SERIES 1 COMMON STOCK	852061100	944.00	07/28/2009	4,323 24	12/01/2009	3,530 56	-792.68	-18 34%	S
STAPLES INC	855030102	343.00	04/23/2009	7,197.55	12/01/2009	8,475 31	1,277 76	17.75%	S
STAPLES INC	855030102	220 00	08/17/2009	4,668.55	12/01/2009	5,436 06	767 51	16.44%	S
STATE STREET CORP	857477103	47.00	04/23/2009	1,668 02	12/01/2009	1,970.42	302.40	18 13%	S
STATE STREET CORP	857477103	102.00	05/19/2009	4,438.04	12/01/2009	4,276.24	-161.80	-3.65%	S
STERICYCLE INC	858912108	10 00	12/01/2009	557 90	04/19/2010	556.79	-1.11	-0.20%	S
STERICYCLE INC	858912108	8.00	12/01/2009	446 32	04/27/2010	455.28	8 96	2.01%	S
STERICYCLE INC	858912108	17.00	12/01/2009	948.43	04/26/2010	971 39	22.96	2.42%	S
SUNCOR ENERGY INC NEW CAD	867224107	19.00	05/21/2010	550 16	09/03/2010	619 77	69.61	12.65%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
SUNOCO INC	86764P109	50.00	12/01/2009	1,277 85	09/01/2010	1,709 41	431.56	33 77%	S
SUNOCO INC	86764P109	20 00	12/01/2009	511 14	08/31/2010	682 78	171 64	33.58%	S
SUNOCO INC	86764P109	50 00	12/01/2009	1,277 85	08/30/2010	1,709 80	431.95	33 80%	S
SUNOCO INC	86764P109	115 00	12/01/2009	2,939 06	07/30/2010	4,079 62	1,140 56	38 81%	S
SUNOCO INC	86764P109	20 00	08/11/2010	730.80	09/01/2010	683.76	-47.04	-6.44%	S
SWISSCOM AG SPON ADR	871013108	19 00	05/06/2010	636 44	07/21/2010	700 73	64 29	10 10%	S
SYBASE INC *MERGER EFF. 08/2010*	871130100	80 00	02/23/2010	3,496 82	07/20/2010	5,188.77	1,691 95	48 39%	S
SYBASE INC *MERGER EFF 08/2010*	871130100	15 00	02/23/2010	655.65	07/19/2010	972 73	317.08	48.36%	S
SYBASE INC *MERGER EFF 08/2010*	871130100	95.00	02/23/2010	4,152 47	05/21/2010	6,086 66	1,934 19	46 58%	S
TARGET CORP	87612E106	65 00	09/04/2008	3,571 16	12/01/2009	3,042 73	-528 43	-14 80%	L
TARGET CORP	87612E106	85 00	12/24/2008	2,809.62	12/01/2009	3,978.96	1,169.34	41.62%	S
TATA MOTORS LTD SPON ADR	876568502	61 00	12/01/2009	969.75	05/25/2010	941 42	-28 33	-2 92%	S
TATA MOTORS LTD SPON ADR	876568502	47.00	12/01/2009	747.18	05/20/2010	733 50	-13 68	-1.83%	S
TATA MOTORS LTD SPON ADR	876568502	35.00	12/01/2009	556.41	05/19/2010	573.85	17 44	3.13%	S
TATA MOTORS LTD SPON ADR	876568502	44 00	12/01/2009	699.49	05/17/2010	785 32	85 83	12.27%	S
TATA MOTORS LTD SPON ADR	876568502	51 00	12/01/2009	810 77	05/14/2010	935 15	124.38	15 34%	S
TDK CORP ADR JAPAN ADR	872351408	31 00	03/25/2010	2,027 40	05/06/2010	2,010.29	-17 11	-0.84%	S
TELECOM ITALIA SPA NEW REPSTG 10 SAVINGS SHS SPON ADR	87927Y201	52.00	03/25/2010	573 56	09/03/2010	592.27	18 71	3.26%	S
TEVA PHARMACEUTICALS IND LTD ISRAEL ADR	881624209	20.00	12/01/2009	1,068.15	07/26/2010	1,003.68	-64.47	-6.04%	S
TEVA PHARMACEUTICALS IND LTD ISRAEL ADR	881624209	38 00	12/01/2009	2,029 49	06/21/2010	2,018 82	-10 67	-0.53%	S
TEVA PHARMACEUTICALS IND LTD ISRAEL ADR	881624209	22 00	12/01/2009	1,174 97	02/16/2010	1,287.81	112.84	9.60%	S
TEXAS INSTRUMENTS	882508104	195.00	10/10/2008	3,639.54	12/07/2009	5,202.76	1,563.22	42.95%	L
TEXAS INSTRUMENTS	882508104	40 00	02/05/2009	677.56	12/07/2009	1,067.23	389.67	57 51%	S
TEXAS INSTRUMENTS	882508104	240 00	04/21/2009	4,184 14	12/07/2009	6,403.39	2,219 25	53 04%	S
THE DIRECTV GROUP CL A	25490A101	253.00	10/08/2009	6,905.00	12/01/2009	8,068.34	1,163.34	16.85%	S
TJX COS INC NEW	872540109	124.00	04/07/2009	3,197 14	12/01/2009	4,785 21	1,588 07	49.67%	S
TJX COS INC NEW	872540109	79.00	04/09/2009	2,194 68	12/01/2009	3,048.65	853.97	38 91%	S
TRANSDIGM GROUP INC	893641100	25.00	12/01/2009	1,100.50	09/03/2010	1,530.22	429.72	39.05%	S
TRANSOCEAN LTD CHF	H8817H100	40.00	12/18/2008	2,021.48	12/07/2009	3,319 51	1,298.03	64.21%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
TRANSOCEAN LTD CHF	H8817H100	35 00	12/26/2008	1,510 08	12/07/2009	2,904 57	1,394 49	92 35%	S
TRANSOCEAN LTD CHF	H8817H100	25 00	01/12/2009	1,281 31	12/07/2009	2,074.70	793 39	61 92%	S
TRANSOCEAN LTD CHF	H8817H100	20 00	01/16/2009	996 47	12/07/2009	1,659.76	663 29	66 56%	S
TRANSOCEAN LTD CHF	H8817H100	15 00	01/20/2009	722 53	12/07/2009	1,244.82	522 29	72 29%	S
TRAVELERS COS INC/THE	89417E109	12 00	01/17/2008	583 08	12/01/2009	632 52	49 44	8 48%	L
TRAVELERS COS INC/THE	89417E109	60 00	07/11/2008	2,628 91	12/01/2009	3,162.58	533.67	20 30%	L
TRAVELERS COS INC/THE	89417E109	115 00	10/14/2008	4,245 09	12/07/2009	5,855 82	1,610 73	37 94%	L
TRAVELERS COS INC/THE	89417E109	95.00	10/28/2008	3,557.23	12/07/2009	4,837 42	1,280 19	35.99%	L
TRAVELERS COS INC/THE	89417E109	225 00	12/24/2008	9,312 75	12/01/2009	11,859 67	2,546 92	27 35%	S
TRAVELERS COS INC/THE	89417E109	165 00	01/21/2009	6,424 21	12/01/2009	8,697 09	2,272 88	35 38%	S
TREEHOUSE FOODS INC	89469A104	3.00	06/10/2010	144.58	08/23/2010	125.50	-19.08	-13.20%	S
TREEHOUSE FOODS INC	89469A104	10 00	06/10/2010	481 94	08/20/2010	419 95	-61 99	-12 86%	S
TREEHOUSE FOODS INC	89469A104	9.00	06/10/2010	433 75	08/19/2010	382 73	-51.02	-11 76%	S
TREEHOUSE FOODS INC	89469A104	20.00	06/11/2010	981.09	08/23/2010	836.63	-144.46	-14.72%	S
TYCO INTL LTD CHF	H89128104	35.00	12/01/2009	1,251 51	09/03/2010	1,360 89	109 38	8 74%	S
TYCO INTL LTD CHF	H89128104	20.00	12/01/2009	715 15	09/30/2010	734.95	19 80	2 77%	S
UDR INC REITS	902653104	130.00	12/01/2009	1,971.78	02/12/2010	1,970.98	-0.80	-0 04%	S
UDR INC REITS	902653104	265.00	12/01/2009	4,019 39	04/26/2010	5,582 87	1,563 48	38.90%	S
ULTRA PETROLEUM CORP (CANADA) ORD CAD	903914109	46.00	12/01/2009	2,196 96	03/19/2010	2,056 87	-140 09	-6.38%	S
ULTRA PETROLEUM CORP (CANADA) ORD CAD	903914109	14.00	12/01/2009	668.64	03/16/2010	670.23	1.59	0 24%	S
ULTRA PETROLEUM CORP (CANADA) ORD CAD	903914109	21 00	12/01/2009	1,002 96	03/11/2010	1,012.67	9.71	0 97%	S
UNILEVER NV N Y SHS NEW NETHERLANDS SPON ADR	904784709	652.00	12/24/2008	15,727 48	12/01/2009	20,702.09	4,974 61	31.63%	S
UNITED STATES STEEL CORP NEW	912909108	193.00	08/07/2009	8,670.12	12/01/2009	8,814.37	144.25	1.66%	S
UNITED STATES TREAS BOND DUE 02/15/37		1,000.00	01/20/2010	287 27	03/01/2010	283.57	-3.70	-1 29%	S
UNITED STATES TREAS BOND DUE 02/15/37		15,000.00	01/20/2010	4,305.63	02/23/2010	4,069.50	-236 13	-5 48%	S
UNITED STATES TREAS BOND DUE 02/15/37		10,000.00	01/22/2010	2,892.42	03/01/2010	2,835.70	-56 72	-1.96%	S
UNITED STATES TREAS BOND DUE 02/15/37		20,000 00	01/22/2010	5,784 83	03/01/2010	5,671 40	-113 43	-1.96%	S
UNITED STATES TREAS BOND DUE 02/15/37		7,000 00	05/05/2010	2,141 05	09/13/2010	2,401.35	260 30	12 16%	S
UNITED STATES TREAS BOND DUE 02/15/37		14,000.00	05/05/2010	4,256 82	07/27/2010	4,548.18	291.36	6.84%	S
UNITED UTILITIES GROUP ADR	91311E102	244 00	03/25/2010	4,026.00	06/18/2010	3,900.86	-125.14	-3 11%	S

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
UNITEDHEALTH GROUP INC	91324P102	25 00	07/24/2008	679 51	07/07/2010	729.11	49 60	7 30%	L
UNUM GROUP	91529Y106	540.00	01/17/2008	11,732.42	12/07/2009	10,282.68	-1,449 74	-12.36%	L
US TSY NOTE 00 875 % DUE 12/31/10 DTD 12/31/08 FC 06/30/09		325,000 00	02/05/2009	324,936 52	11/25/2009	326,535 96	1,599 44	0 49%	S
US TSY NOTE 01 750 % DUE 01/31/14 DTD 01/31/09 FC 07/31/09		325,000 00	02/05/2009	323,248.05	11/25/2009	324,441 23	1,193 18	0.37%	S
US TSY NOTE 03 750 % DUE 11/15/18 DTD 11/15/08 FC 05/15/09		325,000 00	02/05/2009	349,095 70	11/25/2009	336,882.64	-12,213 06	-3 50%	S
US TSY NOTE 04 750 % DUE 02/15/10 DTD 02/15/07 FC 08/15/07		100,000 00	08/18/2008	103,839 84	11/25/2009	100,906 47	-2,933.37	-2.82%	L
VERTEX PHARMACEUTICAL INC	92532F100	70 00	12/01/2009	2,809.80	05/05/2010	2,657.32	-152.48	-5.43%	S
VERTEX PHARMACEUTICAL INC	92532F100	27.00	12/01/2009	1,083 78	04/19/2010	1,083.97	0 19	0 02%	S
VERTEX PHARMACEUTICAL INC	92532F100	10.00	12/07/2009	394 00	05/05/2010	379 62	-14 38	-3.65%	S
VIACOM INC NEW CL B	92553P201	49 00	10/15/2008	906 15	07/07/2010	1,587 22	681 07	75 16%	L
VIACOM INC NEW CL B	92553P201	211 00	12/24/2008	3,679 84	07/07/2010	6,834 76	3,154 92	85 74%	L
VODAFONE GROUP PLC NEW SPON ADR	92857W209	41.00	03/25/2010	903 56	09/03/2010	1,017.60	114.04	12 62%	S
WABTEC INC	929740108	10.00	12/01/2009	392.08	09/03/2010	457 93	65 85	16.80%	S
WACOAL HOLDINGS CORP ADR	930004205	10 00	03/25/2010	629 25	09/03/2010	684 48	55 23	8.78%	S
WAL MART STORES INC	931142103	14 00	04/04/2008	765.95	12/01/2009	766 22	0 27	0.04%	L
WAL MART STORES INC	931142103	21.00	04/11/2008	1,156.50	12/01/2009	1,149.33	-7.17	-0.62%	L
WAL MART STORES INC	931142103	185 00	12/24/2008	10,314.86	12/01/2009	10,125 07	-189 79	-1 84%	S
WALT DISNEY CO (HOLDING CO) DISNEY COM	254687106	15.00	03/05/2010	495 81	09/03/2010	514.95	19.14	3.86%	S
WASTE MGMT INC NEW	94106L109	5.00	07/01/2010	157 25	09/03/2010	170.40	13.15	8.36%	S
WEBMD HEALTH CORP	94770V102	5 00	12/01/2009	182 59	09/03/2010	257.39	74 80	40 97%	S
WELLPOINT INC	94973V107	15.00	10/30/2007	1,193 36	12/07/2009	826.40	-366.96	-30 75%	L
WELLPOINT INC	94973V107	70.00	01/17/2008	5,775.70	12/07/2009	3,856.55	-1,919 15	-33 23%	L
WELLPOINT INC	94973V107	25 00	06/05/2008	1,415 00	12/07/2009	1,377.34	-37 66	-2.66%	L
WELLPOINT INC	94973V107	25.00	09/03/2008	1,319 97	12/07/2009	1,377.34	57.37	4 35%	L
WELLPOINT INC	94973V107	20.00	09/04/2008	1,039.77	12/07/2009	1,101.87	62.10	5.97%	L
WELLPOINT INC	94973V107	110 00	12/24/2008	4,401 14	12/07/2009	6,060.29	1,659 15	37 70%	S
WELLPOINT INC	94973V107	100.00	12/24/2008	4,001 04	02/09/2010	6,165.18	2,164.14	54 09%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
WELLS FARGO & CO NEW	949746101	150 00	10/14/2008	4,967 40	12/07/2009	4,011.35	-956 05	-19 25%	L
WELLS FARGO & CO NEW	949746101	120.00	10/27/2008	3,815 40	12/07/2009	3,209.08	-606 32	-15.89%	L
WELLS FARGO & CO NEW	949746101	85.00	02/04/2009	1,503.10	12/07/2009	2,273.10	770.00	51.23%	S
WESCO INTL INC	95082P105	255.00	03/17/2008	8,851 66	12/07/2009	6,764.34	-2,087.32	-23 58%	L
WESCO INTL INC	95082P105	50.00	01/30/2009	919.55	12/07/2009	1,326.34	406.79	44.24%	S
WESCO INTL INC	95082P105	65.00	02/02/2009	1,181 75	12/07/2009	1,724.24	542.49	45 91%	S
WESCO INTL INC	95082P105	55.00	02/03/2009	1,037.12	12/07/2009	1,458.98	421 86	40.68%	S
WHIRLPOOL CORP	963320106	9.00	12/17/2009	701.42	05/11/2010	964.28	262.86	37.48%	S
WHIRLPOOL CORP	963320106	7.00	12/17/2009	545 55	07/06/2010	600.72	55 17	10 11%	S
WHIRLPOOL CORP	963320106	19.00	12/17/2009	1,480 78	07/01/2010	1,647.31	166 53	11 25%	S
WHIRLPOOL CORP	963320106	12.00	12/17/2009	935.23	05/20/2010	1,156.28	221.05	23 64%	S
WHIRLPOOL CORP	963320106	7 00	12/17/2009	545 55	05/19/2010	687 37	141.82	26 00%	S
WHIRLPOOL CORP	963320106	24.00	12/21/2009	1,984 67	07/06/2010	2,059.63	74 96	3 78%	S
WISC ENERGY CORP MW+30BP 06.500% 040111 DTD032801 FC100101		90,000.00	12/09/2009	95,877 90	06/10/2010	93,607.20	-2,270.70	-2.37%	S
WMS INDUSTRIES INC	929297109	49.00	12/01/2009	1,944 81	04/14/2010	2,227.50	282.69	14.54%	S
WYNN LAS VEGAS LLC 06.625% 120114 DTD060105 FC120105		15,000.00	12/04/2009	14,512.50	08/04/2010	15,065.70	553.20	3.81%	S
WYNN LAS VEGAS LLC 06 625% 120114 DTD060105 FC120105		3,000.00	12/10/2009	2,910.00	08/04/2010	3,013.14	103.14	3.54%	S
XEROX CORP	984121103	0.70	12/01/2009	5.88	02/05/2010	5.86	-0.02	-0.34%	S
XL CAPITAL LTD CL A *NAME CHANGE EFF: 07/20*	G98255105	347.00	10/14/2008	3,843.68	12/07/2009	6,350.45	2,506 77	65.22%	L
TOTAL REALIZED GAIN/(LOSS)				6,212,670 72		6,462,226.19	249,555.47	4.02%	
BASIS ADJUSTMENT FOR PARTNERSHIP LOSSES AND PARTNER DISTRIBUTIONS				(53,674 01)			53,674 01		
ADJUSTED TOTALS				6,158,996 71			(6,158,996 71)		

UBS

EXHIBIT 3

Realized gain/(loss)

from 10/01/2009 to 09/30/2010

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
ABB LTD SPON ADR	000375204	33.00	10/10/2007	901.89	07/15/2010	612 91	-288 98	-32.04%	L
ABB LTD SPON ADR	000375204	177.00	11/02/2007	5,409.12	07/15/2010	3,287.45	-2,121 67	-39.22%	L
ABB LTD SPON ADR	000375204	188.00	12/04/2007	5,405 00	07/15/2010	3,491 76	-1,913 24	-35.40%	L
ABB LTD SPON ADR	000375204	5.00	08/19/2008	117.55	07/15/2010	92.87	-24.68	-21 00%	L
ABB LTD SPON ADR	000375204	224.00	09/29/2008	4,055.16	07/15/2010	4,160.39	105.23	2.59%	L
ABBOTT LABS	002824100	46.00	10/10/2008	2,252.11	08/02/2010	2,289.01	36.90	1.64%	L
ABBOTT LABS	002824100	110 00	10/15/2008	5,990 18	08/02/2010	5,473.73	-516 45	-8.62%	L
ABBOTT LABS	002824100	12.00	10/23/2008	651.60	08/02/2010	597.13	-54.47	-8.36%	L
ABBOTT LABS	002824100	82.00	11/24/2008	4,219.38	08/02/2010	4,080.41	-138 97	-3 29%	L
ABBOTT LABS	002824100	13.00	01/14/2009	646 64	08/02/2010	646.90	0.26	0.04%	L
ABBOTT LABS	002824100	30.00	03/12/2009	1,359.25	08/02/2010	1,492 83	133.58	9.83%	L
ABBOTT LABS	002824100	29.00	03/27/2009	1,339 48	08/02/2010	1,443 07	103.59	7 73%	L
ABBOTT LABS	002824100	60.00	04/09/2009	2,600 84	08/02/2010	2,985.67	384 83	14 80%	L
ABBOTT LABS	002824100	7.00	04/13/2009	312.11	08/02/2010	348.33	36.22	11.60%	L
ABBOTT LABS	002824100	104.00	04/16/2009	4,472.35	08/02/2010	5,175.16	702.81	15 71%	L
ACERGY SA *NAME CHANGE.01/2011* SPON ADR	00443E104	110.00	11/02/2007	3,052.80	07/15/2010	1,688 21	-1,364 59	-44 70%	L
ACERGY SA *NAME CHANGE 01/2011* SPON ADR	00443E104	100.00	12/04/2007	2,013.99	07/15/2010	1,534.74	-479.25	-23.80%	L
ACERGY SA *NAME CHANGE.01/2011* SPON ADR	00443E104	212 00	03/06/2008	4,875.70	07/15/2010	3,253.65	-1,622.05	-33.27%	L
ACERGY SA *NAME CHANGE:01/2011* SPON ADR	00443E104	3.00	03/07/2008	64 95	07/15/2010	46.04	-18.91	-29 11%	L
ACERGY SA *NAME CHANGE:01/2011* SPON ADR	00443E104	285.00	08/25/2008	4,886.55	07/15/2010	4,374.01	-512.54	-10.49%	L
ACERGY SA *NAME CHANGE:01/2011* SPON ADR	00443E104	345.00	09/30/2008	3,307 69	07/15/2010	5,294.85	1,987 16	60.08%	L
ACTUANT CORP NEW CL A	00508X203	63.00	11/02/2007	2,138.86	07/15/2010	1,189.62	-949.24	-44.38%	L
ACTUANT CORP NEW CL A	00508X203	74.00	12/04/2007	2,245.16	07/15/2010	1,397.33	-847.83	-37.76%	L
ADIDAS AG SPON ADR	00687A107	317.00	10/10/2007	9,985.51	07/15/2010	8,279.90	-1,705 61	-17.08%	L
ADIDAS AG SPON ADR	00687A107	191.00	11/02/2007	6,266.71	07/15/2010	4,988.83	-1,277.88	-20.39%	L
ADIDAS AG SPON ADR	00687A107	203.00	12/04/2007	6,891.85	07/15/2010	5,302.27	-1,589.58	-23.06%	L
AES CORP	00130H105	314.00	10/10/2007	6,675 65	08/02/2010	3,369.48	-3,306.17	-49 53%	L
AES CORP	00130H105	206.00	11/02/2007	4,429.00	08/02/2010	2,210 55	-2,218.45	-50 09%	L
AES CORP	00130H105	468.00	11/20/2007	10,293.38	08/02/2010	5,022.02	-5,271.36	-51.21%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
AES CORP	00130H105	1,225.00	12/04/2007	26,503 49	08/02/2010	13,145 25	-13,358 24	-50 40%	L
AES CORP	00130H105	121.00	07/21/2008	2,058 59	08/02/2010	1,298.43	-760.16	-36.93%	L
AES CORP	00130H105	69.00	07/29/2008	1,137 93	08/02/2010	740 43	-397 50	-34 93%	L
AES CORP	00130H105	155 00	07/31/2008	2,632 29	08/02/2010	1,663 28	-969 01	-36 81%	L
AES CORP	00130H105	254 00	08/06/2008	4,062.88	08/02/2010	2,725.63	-1,337.25	-32 91%	L
AES CORP	00130H105	164 00	09/09/2008	2,445 65	08/02/2010	1,759.85	-685.80	-28 04%	L
AES CORP	00130H105	361.00	09/11/2008	4,920.60	08/02/2010	3,873 83	-1,046.77	-21.27%	L
AES CORP	00130H105	260.00	09/19/2008	3,451.92	08/02/2010	2,790.01	-661 91	-19.18%	L
AES CORP	00130H105	184.00	10/08/2008	1,685 84	08/02/2010	1,974.47	288.63	17 12%	L
AES CORP	00130H105	248 00	11/25/2008	1,867.27	08/02/2010	2,661.24	793.97	42 52%	L
AES CORP	00130H105	124 00	01/16/2009	1,044.96	08/02/2010	1,330.62	285.66	27.34%	L
AES CORP	00130H105	193.00	03/12/2009	1,105 99	08/02/2010	2,071.05	965.06	87 26%	L
AES CORP	00130H105	77 00	03/31/2009	447 77	08/02/2010	826.27	378.50	84 53%	L
AES CORP	00130H105	348.00	04/02/2009	2,124.47	08/02/2010	3,734 32	1,609.85	75 78%	L
AES CORP	00130H105	118.00	04/09/2009	798 85	08/02/2010	1,266 24	467.39	58.51%	L
AES CORP	00130H105	118.00	05/01/2009	838.33	08/02/2010	1,266.24	427 91	51 04%	L
AETNA INC	00817Y108	94.00	10/17/2008	2,944.29	08/02/2010	2,654.70	-289.59	-9 84%	L
AETNA INC	00817Y108	362.00	11/05/2008	8,798 99	08/02/2010	10,223.43	1,424.44	16.19%	L
AETNA INC	00817Y108	95 00	11/12/2008	2,089.91	08/02/2010	2,682.94	593.03	28 38%	L
AETNA INC	00817Y108	86.00	03/04/2009	1,768 89	08/02/2010	2,428.77	659.88	37.30%	L
AETNA INC	00817Y108	9.00	04/08/2009	229 01	08/02/2010	254.17	25.16	10 99%	L
AETNA INC	00817Y108	145 00	04/30/2009	3,334 30	08/02/2010	4,095.02	760.72	22 81%	L
AETNA INC	00817Y108	25.00	05/05/2009	603.14	08/02/2010	706.04	102.90	17.06%	L
AETNA INC	00817Y108	105 00	05/07/2009	2,701 57	08/02/2010	2,965.36	263.79	9 76%	L
AIRGAS INC	009363102	44.00	10/10/2007	2,363.25	07/15/2010	2,855.18	491.93	20 82%	L
AIRGAS INC	009363102	53.00	11/02/2007	2,641 52	07/15/2010	3,439.19	797 67	30.20%	L
AIRGAS INC	009363102	50 00	12/04/2007	2,460 00	07/15/2010	3,244.52	784.52	31 89%	L
AIRGAS INC	009363102	32 00	09/22/2008	1,771.74	07/15/2010	2,076.49	304.75	17 20%	L
ALBEMARLE CORP	012653101	20.00	11/02/2007	940.01	07/15/2010	828.88	-111.13	-11.82%	L
ALBEMARLE CORP	012653101	90.00	12/04/2007	4,014.90	07/15/2010	3,729.97	-284.93	-7.10%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
ALBEMARLE CORP	012653101	37.00	04/01/2008	1,354 51	07/15/2010	1,533 43	178 92	13 21%	L
ALBEMARLE CORP	012653101	16.00	09/24/2008	552.78	07/15/2010	663 11	110.33	19 96%	L
ALBEMARLE CORP	012653101	53 00	12/10/2008	1,107.62	07/15/2010	2,196 54	1,088.92	98 31%	L
ALBEMARLE CORP	012653101	12.00	12/18/2008	225.07	07/15/2010	497 33	272.26	120 97%	L
ALBEMARLE CORP	012653101	15.00	04/24/2009	406.94	07/15/2010	621.66	214.72	52.76%	L
ALLIANT TECHSYSTEMS INC	018804104	5 00	10/10/2007	562 00	07/15/2010	330 99	-231.01	-41 10%	L
ALLIANT TECHSYSTEMS INC	018804104	48 00	11/02/2007	5,744.16	07/15/2010	3,177.55	-2,566 61	-44 68%	L
ALLIANT TECHSYSTEMS INC	018804104	1.00	09/22/2008	99 97	07/15/2010	66.20	-33.77	-33.78%	L
ALLIANT TECHSYSTEMS INC	018804104	11 00	10/08/2008	929 67	07/15/2010	728 19	-201.48	-21 67%	L
ALLIANT TECHSYSTEMS INC	018804104	5 00	10/29/2008	403 87	07/15/2010	330 99	-72.88	-18 05%	L
ALLIANT TECHSYSTEMS INC	018804104	6 00	02/24/2009	428 21	07/15/2010	397.19	-31.02	-7 24%	L
ALLIANT TECHSYSTEMS INC	018804104	4.00	04/07/2009	280.27	07/15/2010	264.80	-15 47	-5 52%	L
ALNYLAM PHARMACEUTICALS INC	02043Q107	123 00	10/10/2007	4,344 35	07/30/2010	1,874 92	-2,469.43	-56 84%	L
ALNYLAM PHARMACEUTICALS INC	02043Q107	207 00	11/02/2007	6,290 71	07/30/2010	3,155 35	-3,135 36	-49 84%	L
ALNYLAM PHARMACEUTICALS INC	02043Q107	103 00	12/04/2007	3,276 42	07/30/2010	1,570.05	-1,706 37	-52 08%	L
ALNYLAM PHARMACEUTICALS INC	02043Q107	254.00	05/11/2009	5,238.01	07/30/2010	3,871.78	-1,366.23	-26.08%	L
AMB PPTY CORP	00163T109	32.00	10/10/2007	2,110 73	07/15/2010	772.48	-1,338.25	-63.40%	L
AMB PPTY CORP	00163T109	7.00	11/01/2007	445 43	07/15/2010	168.98	-276 45	-62 06%	L
AMB PPTY CORP	00163T109	75 00	11/02/2007	4,614 28	07/15/2010	1,810.51	-2,803 77	-60 76%	L
AMB PPTY CORP	00163T109	78 00	12/04/2007	4,575 48	07/15/2010	1,882.93	-2,692.55	-58.85%	L
AMB PPTY CORP	00163T109	15 00	03/14/2008	740.40	07/15/2010	362.10	-378 30	-51 09%	L
AMB PPTY CORP	00163T109	78.00	09/26/2008	3,229 15	07/15/2010	1,882.93	-1,346.22	-41.69%	L
AMB PPTY CORP	00163T109	36.00	02/25/2009	460 21	07/15/2010	869.04	408.83	88.84%	L
AMB PPTY CORP	00163T109	67 00	03/30/2009	880 57	07/15/2010	1,617 39	736 82	83.68%	L
AMDOCS LTD GBP	G02602103	90 00	05/27/2008	2,799.73	07/26/2010	2,494.90	-304 83	-10 89%	L
AMDOCS LTD GBP	G02602103	56.00	06/10/2008	1,799.60	07/26/2010	1,552.38	-247.22	-13.74%	L
AMDOCS LTD GBP	G02602103	19.00	06/18/2008	603 09	07/26/2010	526.70	-76 39	-12 67%	L
AMDOCS LTD GBP	G02602103	29.00	06/27/2008	857.94	07/26/2010	803.91	-54 03	-6 30%	L
AMDOCS LTD GBP	G02602103	57.00	08/04/2008	1,691 02	07/26/2010	1,580.10	-110.92	-6.56%	L
AMDOCS LTD GBP	G02602103	17 00	09/15/2008	468 41	07/26/2010	471 26	2 85	0.61%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
AMDOCS LTD GBP	G02602103	11 00	09/24/2008	290 99	07/26/2010	304.93	13 94	4 79%	L
AMDOCS LTD GBP	G02602103	17.00	10/20/2008	415 51	07/26/2010	471.26	55.75	13.42%	L
AMDOCS LTD GBP	G02602103	29.00	10/29/2008	585 61	07/26/2010	803.91	218 30	37 28%	L
AMDOCS LTD GBP	G02602103	9.00	10/30/2008	192 74	07/26/2010	249.49	56 75	29 44%	L
AMDOCS LTD GBP	G02602103	18.00	11/05/2008	438.63	07/26/2010	498.98	60 35	13.76%	L
AMDOCS LTD GBP	G02602103	39 00	11/14/2008	718 73	07/26/2010	1,081.12	362.39	50 42%	L
AMDOCS LTD GBP	G02602103	12 00	12/10/2008	220 08	07/26/2010	332.65	112 57	51 15%	L
AMDOCS LTD GBP	G02602103	48 00	04/16/2009	916.57	07/26/2010	1,330.61	414.04	45.17%	L
AMER EXPRESS CO	025816109	1,064 00	02/23/2009	13,568 77	07/22/2010	46,083.45	32,514 68	239 63%	L
AMERICA MOVIL S.A B. DE C V SER L SPON ADR	02364W105	80 00	12/04/2007	5,032 00	07/15/2010	3,957 65	-1,074 35	-21 35%	L
AMERICA MOVIL S.A.B. DE C.V. SER L SPON ADR	02364W105	92 00	08/14/2008	4,571.08	07/15/2010	4,551.30	-19 78	-0 43%	L
ANNALY CAPITAL MANAGEMENT INC REIT	035710409	250 00	09/11/2008	3,972 16	09/13/2010	4,422 74	450 58	11.34%	L
ANNALY CAPITAL MANAGEMENT INC REIT	035710409	311 00	09/25/2008	4,665 31	09/13/2010	5,501.89	836 58	17 93%	L
ANNALY CAPITAL MANAGEMENT INC REIT	035710409	149.00	09/26/2008	2,239 62	09/13/2010	2,635.95	396 33	17.70%	L
ANNALY CAPITAL MANAGEMENT INC REIT	035710409	62 00	10/09/2008	821 04	09/13/2010	1,096.84	275 80	33 59%	L
ANNALY CAPITAL MANAGEMENT INC REIT	035710409	37 00	10/10/2008	404 85	09/13/2010	654.57	249 72	61 68%	L
ANNALY CAPITAL MANAGEMENT INC REIT	035710409	148 00	10/15/2008	1,905.68	09/13/2010	2,618.26	712.58	37 39%	L
ANNALY CAPITAL MANAGEMENT INC REIT	035710409	22 00	10/30/2008	296 38	09/13/2010	389 20	92.82	31.32%	L
ANNALY CAPITAL MANAGEMENT INC REIT	035710409	35 00	04/30/2009	501.06	09/13/2010	619 18	118.12	23.57%	L
ANNALY CAPITAL MANAGEMENT INC REIT	035710409	470.00	07/22/2010	8,346.45	09/13/2010	8,314.76	-31.69	-0.38%	S
ANNALY CAPITAL MANAGEMENT INC REIT	035710409	100 00	07/26/2010	1,803 90	09/13/2010	1,769 10	-34.80	-1 93%	S
AOL INC	00184X105	23.00	11/02/2007	670 29	07/15/2010	492.20	-178.09	-26.57%	L
AOL INC	00184X105	0.45	11/02/2007	10.72	12/10/2009	10.51	-0.21	-1.96%	L
AOL INC	00184X105	5 00	11/19/2007	142 32	07/15/2010	107.00	-35.32	-24.82%	L
AOL INC	00184X105	2.00	11/27/2007	57.19	07/15/2010	42.80	-14.39	-25 16%	L
AOL INC	00184X105	19.00	12/04/2007	547 39	07/15/2010	406.60	-140 79	-25.72%	L
AOL INC	00184X105	8.00	07/29/2008	195 85	07/15/2010	171.20	-24 65	-12 59%	L
AOL INC	00184X105	20.00	02/25/2009	260 47	07/15/2010	428.00	167.53	64.32%	L
AOL INC	00184X105	10 00	03/03/2009	125 33	07/15/2010	214.00	88.67	70.75%	L
AON CORP	037389103	85 00	12/04/2007	4,238.87	07/22/2010	3,121 28	-1,117.59	-26 37%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
AON CORP	037389103	139 00	09/18/2008	6,350 33	07/22/2010	5,104 22	-1,246.11	-19.62%	L
AON CORP	037389103	140.00	10/06/2008	6,268 85	07/22/2010	5,140 94	-1,127 91	-17.99%	L
AON CORP	037389103	32 00	01/28/2009	1,236 92	07/22/2010	1,175.07	-61 85	-5 00%	L
AON CORP	037389103	34 00	05/05/2009	1,237 61	07/22/2010	1,248 51	10.90	0 88%	L
AON CORP	037389103	67 00	05/08/2009	2,458.24	07/22/2010	2,460.31	2.07	0.08%	L
ARCELORMITTAL SA NY REG	03938L104	197 00	03/11/2008	14,745 42	07/15/2010	5,850 80	-8,894 62	-60 32%	L
ARCELORMITTAL SA NY REG	03938L104	1.00	08/19/2008	75.55	07/15/2010	29.70	-45.85	-60 69%	L
ARCH CAPITAL GROUP LTD (BERMUDA)	G0450A105	100 00	10/29/2008	7,175 85	07/22/2010	7,704.92	529.07	7.37%	L
ARCH CAPITAL GROUP LTD (BERMUDA)	G0450A105	13 00	02/03/2009	779 60	07/22/2010	1,001 64	222 04	28.48%	L
ARENA RESOURCES INC *MERGER EFF 07/2010 *	040049108	48 00	10/29/2008	1,288 21	07/15/2010	1,665 40	377.19	29 28%	L
ARENA RESOURCES INC *MERGER EFF 07/2010 *	040049108	65.00	10/30/2008	1,843.48	07/15/2010	2,255.22	411.74	22.33%	L
AVALONBAY COMMUNITIES INC SBI	053484101	20 00	10/10/2007	2,491 18	07/22/2010	2,059 96	-431 22	-17.31%	L
AXA ADR	054536107	128 00	10/10/2007	5,736.97	08/25/2010	1,963.48	-3,773.49	-65 77%	L
AXA ADR	054536107	79.00	11/02/2007	3,442.82	08/25/2010	1,211.84	-2,230.98	-64.80%	L
AXA ADR	054536107	84.00	12/04/2007	3,354 96	08/25/2010	1,288.54	-2,066.42	-61.59%	L
AXA ADR	054536107	79.00	03/31/2008	2,878.18	08/25/2010	1,211.84	-1,666 34	-57 90%	L
AXA ADR	054536107	51.00	05/07/2008	1,916.22	08/25/2010	782.33	-1,133.89	-59.17%	L
AXA ADR	054536107	42.00	10/17/2008	982.39	08/25/2010	644.27	-338.12	-34.42%	L
BANCO BRADESCO S A NEW SPON ADR	059460303	273 00	10/10/2007	4,763.65	07/22/2010	4,832.45	68.80	1 44%	L
BANCO BRADESCO S A. NEW SPON ADR	059460303	0.90	10/10/2007	15.70	07/21/2010	15.50	-0.20	-1.27%	L
BANCO BRADESCO S A NEW SPON ADR	059460303	146 00	11/02/2007	2,634 93	07/22/2010	2,584.39	-50 54	-1.92%	L
BANCO BRADESCO S A NEW SPON ADR	059460303	157.00	12/04/2007	2,751.98	07/22/2010	2,779 10	27 12	0.99%	L
BANCO BRADESCO S A NEW SPON ADR	059460303	3.00	08/19/2008	53.73	07/22/2010	53.10	-0.63	-1.17%	L
BANCO BRADESCO S A. NEW SPON ADR	059460303	134 00	10/17/2008	1,314 86	07/22/2010	2,371 97	1,057.11	80 40%	L
BANCO SANTANDER S A SPON ADR	05964H105	320 00	10/10/2007	6,110.73	07/22/2010	4,099 64	-2,011.09	-32 91%	L
BANCO SANTANDER S.A SPON ADR	05964H105	168 00	11/02/2007	3,544.12	07/22/2010	2,152.31	-1,391.81	-39 27%	L
BANCO SANTANDER S A SPON ADR	05964H105	179.00	12/04/2007	3,824.51	07/22/2010	2,293 24	-1,531 27	-40.04%	L
BANCO SANTANDER S.A SPON ADR	05964H105	99 00	05/07/2008	2,137 48	07/22/2010	1,268 33	-869 15	-40 66%	L
BANK OF NOVA SCOTIA CANADA CAD	064149107	120.00	11/09/2007	6,453.66	07/22/2010	5,799.69	-653.97	-10.13%	L
BANK OF NOVA SCOTIA CANADA CAD	064149107	48 00	12/04/2007	2,513.76	07/22/2010	2,319.88	-193.88	-7.71%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
BANK OF NOVA SCOTIA CANADA CAD	064149107	60 00	08/22/2008	2,764 27	07/22/2010	2,899 84	135 57	4 90%	L
BARD C R INC	067383109	4.00	10/16/2008	306.60	07/30/2010	311.07	4.47	1 46%	L
BARD C R INC	067383109	22 00	10/20/2008	1,737 11	07/30/2010	1,710.86	-26.25	-1 51%	L
BARD C R INC	067383109	12.00	10/23/2008	983 40	07/30/2010	933.20	-50 20	-5 10%	L
BARNES &NOBLE INC	067774109	202.00	01/26/2009	3,635.09	07/15/2010	2,618.13	-1,016.96	-27.98%	L
BARNES &NOBLE INC	067774109	168 00	01/27/2009	3,015 06	07/15/2010	2,177 45	-837 61	-27 78%	L
BARNES &NOBLE INC	067774109	154 00	01/29/2009	2,751 93	07/15/2010	1,996.00	-755 93	-27 47%	L
BARRICK GOLD CORP CAD	067901108	335.00	12/31/2008	12,142.78	07/22/2010	14,193.98	2,051.20	16 89%	L
BARRICK GOLD CORP CAD	067901108	199 00	03/16/2009	5,925 72	07/22/2010	8,431.64	2,505.92	42 29%	L
BARRICK GOLD CORP CAD	067901108	131.00	07/15/2010	5,597 42	07/22/2010	5,550 48	-46 94	-0.84%	S
BAXTER INTL INC	071813109	129.00	09/18/2008	8,461.76	08/02/2010	5,774.20	-2,687.56	-31.76%	L
BAXTER INTL INC	071813109	57 00	10/07/2008	3,610 07	08/02/2010	2,551.39	-1,058 68	-29 33%	L
BAXTER INTL INC	071813109	27.00	03/30/2009	1,365 58	08/02/2010	1,208.55	-157 03	-11 50%	L
BAXTER INTL INC	071813109	12 00	04/08/2009	589 79	08/02/2010	537.13	-52.66	-8.93%	L
BAXTER INTL INC	071813109	39.00	04/09/2009	1,949 71	08/02/2010	1,745.69	-204 02	-10 46%	L
BAXTER INTL INC	071813109	42.00	04/15/2009	2,068 57	08/02/2010	1,879 97	-188.60	-9 12%	L
BAXTER INTL INC	071813109	43.00	04/16/2009	2,223.66	08/02/2010	1,924.73	-298.93	-13.44%	L
BAXTER INTL INC	071813109	30 00	04/17/2009	1,538 96	08/02/2010	1,342.84	-196.12	-12.74%	L
BAYER A G SPON ADR	072730302	133.00	02/07/2008	10,563 66	07/30/2010	7,600 82	-2,962.84	-28.05%	L
BAYER A G SPON ADR	072730302	35 00	04/18/2008	2,899.04	07/30/2010	2,000.21	-898.83	-31.00%	L
BAYER A G SPON ADR	072730302	2 00	08/19/2008	156.10	07/30/2010	114 30	-41.80	-26.78%	L
BERKLEY W R CORP	084423102	74 00	07/21/2008	1,753.50	07/22/2010	1,946 40	192.90	11 00%	L
BERKLEY W R CORP	084423102	186.00	09/11/2008	4,240.32	07/22/2010	4,892.31	651.99	15.38%	L
BERKLEY W R CORP	084423102	11.00	09/22/2008	289.90	07/22/2010	289.33	-0.57	-0.20%	L
BERKSHIRE HATHAWAY INC NEW CL B	084670702	50 00	10/07/2008	4,205.17	07/22/2010	3,902 51	-302.66	-7.20%	L
BERKSHIRE HATHAWAY INC NEW CL B	084670702	50.00	10/10/2008	3,601 32	07/22/2010	3,902.51	301.19	8.36%	L
BERKSHIRE HATHAWAY INC NEW CL B	084670702	250 00	11/18/2008	15,739.84	07/22/2010	19,512.57	3,772.73	23.97%	L
BERKSHIRE HATHAWAY INC NEW CL B	084670702	50 00	01/27/2009	2,829.00	07/22/2010	3,902.51	1,073 51	37.95%	L
BHP BILLITON LTD SPON ADR	088606108	111.00	10/10/2007	9,007.71	07/15/2010	7,417.12	-1,590.59	-17.66%	L
BHP BILLITON LTD SPON ADR	088606108	59 00	11/02/2007	4,916.47	07/15/2010	3,942.44	-974 03	-19 81%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
BHP BILLITON LTD SPON ADR	088606108	63 00	12/04/2007	4,675.23	07/15/2010	4,209 72	-465 51	-9 96%	L
BHP BILLITON LTD SPON ADR	088606108	2 00	08/19/2008	132 76	07/15/2010	133 64	0 88	0.66%	L
BHP BILLITON LTD SPON ADR	088606108	42 00	08/22/2008	2,976 60	07/15/2010	2,806 48	-170 12	-5 72%	L
BHP BILLITON LTD SPON ADR	088606108	9 00	10/16/2008	301 65	07/15/2010	601.39	299 74	99 37%	L
BIOMED REALTY TRUST INC REITS	09063H107	16.00	10/10/2007	414 41	07/22/2010	277.46	-136 95	-33 05%	L
BIOMED REALTY TRUST INC REITS	09063H107	97 00	11/02/2007	2,161.16	07/22/2010	1,682.10	-479 06	-22 17%	L
BIOMED REALTY TRUST INC REITS	09063H107	93.00	12/04/2007	2,072 73	07/22/2010	1,612 74	-459 99	-22 19%	L
BIOMED REALTY TRUST INC REITS	09063H107	57.00	05/20/2008	1,530 50	07/22/2010	988.45	-542 05	-35 42%	L
BIOMED REALTY TRUST INC REITS	09063H107	1.00	09/26/2008	26 49	07/22/2010	17 34	-9.15	-34 54%	L
BIOMED REALTY TRUST INC REITS	09063H107	92.00	11/24/2008	762 90	07/22/2010	1,595 40	832 50	109 12%	L
BIOMED REALTY TRUST INC REITS	09063H107	36.00	01/29/2009	471 66	07/22/2010	624.29	152.63	32.36%	L
BIOMED REALTY TRUST INC REITS	09063H107	90.00	04/27/2009	871 10	07/22/2010	1,560 72	689 62	79 17%	L
BNP PARIBAS SA ADR	05565A202	165 00	10/10/2007	9,380 26	07/22/2010	5,307.96	-4,072.30	-43.41%	L
BNP PARIBAS SA ADR	05565A202	15 00	11/02/2007	780 75	07/22/2010	482.54	-298.21	-38.20%	L
BNP PARIBAS SA ADR	05565A202	68 00	12/04/2007	3,719 60	07/22/2010	2,187.52	-1,532.08	-41.19%	L
BNP PARIBAS SA ADR	05565A202	41 00	05/08/2008	2,172 33	07/22/2010	1,318.95	-853.38	-39 28%	L
BOSTON SCIENTIFIC CORP	101137107	177.00	12/28/2007	2,065 79	08/02/2010	980.78	-1,085.01	-52.52%	L
BOSTON SCIENTIFIC CORP	101137107	116.00	07/03/2008	1,430.36	08/02/2010	642 77	-787 59	-55 06%	L
BOSTON SCIENTIFIC CORP	101137107	952.00	07/24/2008	11,691 42	08/02/2010	5,275.13	-6,416.29	-54.88%	L
BOSTON SCIENTIFIC CORP	101137107	92 00	07/29/2008	1,094.09	08/02/2010	509.78	-584.31	-53 41%	L
BOSTON SCIENTIFIC CORP	101137107	786.00	10/10/2008	5,925 42	08/02/2010	4,355.31	-1,570 11	-26 50%	L
BOSTON SCIENTIFIC CORP	101137107	487 00	12/02/2008	2,955 36	08/02/2010	2,698.52	-256.84	-8.69%	L
BOSTON SCIENTIFIC CORP	101137107	133.00	05/01/2009	1,090.88	08/02/2010	736.97	-353 91	-32.44%	L
BRANDYWINE RLTY TRUST NEW	105368203	19.00	11/02/2007	456 69	07/22/2010	204 69	-252 00	-55 18%	L
BRANDYWINE RLTY TRUST NEW	105368203	173 00	12/04/2007	3,425.40	07/22/2010	1,863 78	-1,561 62	-45 59%	L
BRANDYWINE RLTY TRUST NEW	105368203	9.00	01/27/2009	57.51	07/22/2010	96.96	39.45	68.60%	L
BRANDYWINE RLTY TRUST NEW	105368203	118.00	02/25/2009	627 49	07/22/2010	1,271.25	643 76	102 59%	L
BRISTOL MYERS SQUIBB CO	110122108	450.00	09/03/2008	9,684.87	07/30/2010	11,205.26	1,520.39	15.70%	L
BROOKFIELD PROPERTIES CORP CAD	112900105	89.00	11/02/2007	2,124.44	07/22/2010	1,345.67	-778.77	-36.66%	L
BROOKFIELD PROPERTIES CORP CAD	112900105	289 00	12/04/2007	5,696 19	07/22/2010	4,369 63	-1,326 56	-23.29%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
BROOKFIELD PROPERTIES CORP CAD	112900105	93 00	03/14/2008	1,713 06	07/22/2010	1,406 14	-306.92	-17 92%	L
BROOKFIELD PROPERTIES CORP CAD	112900105	89 00	05/20/2008	1,870 21	07/22/2010	1,345 67	-524 54	-28.05%	L
BROOKFIELD PROPERTIES CORP CAD	112900105	87 00	09/26/2008	1,434 02	07/22/2010	1,315 43	-118 59	-8 27%	L
BROOKFIELD PROPERTIES CORP CAD	112900105	95 00	11/24/2008	625 29	07/22/2010	1,436 38	811 09	129 71%	L
CAL DIVE INTL INC (DELA)	12802T101	42 00	04/03/2008	439 29	07/15/2010	243.22	-196.07	-44.63%	L
CAL DIVE INTL INC (DELA)	12802T101	103 00	04/28/2008	1,263 01	07/15/2010	596.47	-666 54	-52 77%	L
CAL DIVE INTL INC (DELA)	12802T101	52.00	04/29/2008	624 44	07/15/2010	301.13	-323.31	-51 78%	L
CAL DIVE INTL INC (DELA)	12802T101	99.00	08/22/2008	1,031.56	07/15/2010	573.31	-458.25	-44 42%	L
CAL DIVE INTL INC (DELA)	12802T101	26 00	08/28/2008	294 64	07/15/2010	150 57	-144.07	-48 90%	L
CAL DIVE INTL INC (DELA)	12802T101	214 00	09/11/2008	2,039 42	07/15/2010	1,239 28	-800.14	-39 23%	L
CAL DIVE INTL INC (DELA)	12802T101	1.00	09/16/2008	9.38	07/15/2010	5.79	-3.59	-38 27%	L
CAL DIVE INTL INC (DELA)	12802T101	50 00	09/22/2008	594 02	07/15/2010	289.55	-304.47	-51 26%	L
CALPINE CORP NEW	131347304	32 00	01/15/2008	584 24	07/30/2010	436.52	-147.72	-25 28%	L
CALPINE CORP NEW	131347304	98.00	02/11/2008	1,598 97	07/30/2010	1,336.85	-262.12	-16 39%	L
CALPINE CORP NEW	131347304	28 00	03/18/2008	466 52	07/30/2010	381.96	-84 56	-18 13%	L
CALPINE CORP NEW	131347304	137.00	05/22/2008	3,141 48	07/30/2010	1,868.87	-1,272.61	-40.51%	L
CALPINE CORP NEW	131347304	130 00	07/16/2008	2,377.40	07/30/2010	1,773.38	-604.02	-25.41%	L
CALPINE CORP NEW	131347304	207 00	07/21/2008	3,779 65	07/30/2010	2,823.76	-955 89	-25 29%	L
CALPINE CORP NEW	131347304	17.00	09/11/2008	277 10	07/30/2010	231.90	-45.20	-16 31%	L
CAMDEN PPTY TR SBI	133131102	54 00	10/10/2007	3,557.77	07/22/2010	2,458.85	-1,098.92	-30 89%	L
CAMDEN PPTY TR SBI	133131102	7 00	11/01/2007	425 04	07/22/2010	318 74	-106.30	-25 01%	L
CAMDEN PPTY TR SBI	133131102	94 00	11/02/2007	5,343 90	07/22/2010	4,280 22	-1,063.68	-19.90%	L
CAMDEN PPTY TR SBI	133131102	98.00	12/04/2007	4,911.64	07/22/2010	4,462.35	-449.29	-9.15%	L
CAMDEN PPTY TR SBI	133131102	37.00	03/14/2008	1,888 48	07/22/2010	1,684 77	-203.71	-10 79%	L
CAMDEN PPTY TR SBI	133131102	18.00	05/20/2008	928 19	07/22/2010	819.62	-108 57	-11.70%	L
CAMDEN PPTY TR SBI	133131102	1 00	09/26/2008	46 60	07/22/2010	45 53	-1.07	-2.30%	L
CAMDEN PPTY TR SBI	133131102	71.00	11/24/2008	1,552 54	07/22/2010	3,232.93	1,680 39	108 23%	L
CAMDEN PPTY TR SBI	133131102	33.00	01/29/2009	940.19	07/22/2010	1,502.63	562.44	59 82%	L
CAMDEN PPTY TR SBI	133131102	35.00	04/27/2009	892.29	07/22/2010	1,593.70	701.41	78.61%	L
CANADIAN NAT RESOURCES LTD CAD	136385101	62 00	02/25/2008	2,217.30	07/22/2010	2,183.65	-33 65	-1 52%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
CANADIAN NAT RESOURCES LTD CAD	136385101	410 00	08/11/2008	15,071.42	07/22/2010	14,440 28	-631 14	-4.19%	L
CANADIAN NAT RESOURCES LTD CAD	136385101	384 00	09/11/2008	14,509 44	07/22/2010	13,524 56	-984.88	-6.79%	L
CANADIAN NAT RESOURCES LTD CAD	136385101	384 00	11/24/2008	6,952.49	07/22/2010	13,524 56	6,572 07	94 53%	L
CANON INC ADR JAPAN SPON ADR	138006309	53.00	10/10/2007	2,828 62	07/26/2010	2,131 79	-696 83	-24 63%	L
CANON INC ADR JAPAN SPON ADR	138006309	57 00	11/02/2007	2,868.81	07/26/2010	2,292.68	-576.13	-20.08%	L
CANON INC ADR JAPAN SPON ADR	138006309	62 00	12/04/2007	3,224 00	07/26/2010	2,493 79	-730 21	-22 65%	L
CARDINAL HEALTH INC	14149Y108	119.00	03/28/2008	4,563 11	08/02/2010	3,894 99	-668 12	-14 64%	L
CARDINAL HEALTH INC	14149Y108	105 00	06/24/2008	3,867 12	08/02/2010	3,436.76	-430 36	-11 13%	L
CARDINAL HEALTH INC	14149Y108	66.00	07/21/2008	2,502 25	08/02/2010	2,160 25	-342 00	-13.67%	L
CARDINAL HEALTH INC	14149Y108	67 00	08/08/2008	2,606 55	08/02/2010	2,192.98	-413 57	-15 87%	L
CARDINAL HEALTH INC	14149Y108	57.00	10/31/2008	1,521.70	08/02/2010	1,865 67	343.97	22.60%	L
CARDINAL HEALTH INC	14149Y108	42 00	03/12/2009	890 66	08/02/2010	1,374 70	484 04	54 35%	L
CARDINAL HEALTH INC	14149Y108	55 00	04/20/2009	1,348 82	08/02/2010	1,800 21	451 39	33 47%	L
CARDINAL HEALTH INC	14149Y108	56.00	05/05/2009	1,438 66	08/02/2010	1,832.94	394 28	27 41%	L
CAREFUSION CORP	14170T101	61 00	03/28/2008	1,785 75	07/30/2010	1,287 32	-498 43	-27 91%	L
CAREFUSION CORP	14170T101	52 00	06/24/2008	1,468 74	07/30/2010	1,097 39	-371 35	-25 28%	L
CAREFUSION CORP	14170T101	33.00	07/21/2008	959 50	07/30/2010	696.42	-263.08	-27.42%	L
CAREFUSION CORP	14170T101	33.00	08/08/2008	984 58	07/30/2010	696 42	-288 16	-29 27%	L
CAREFUSION CORP	14170T101	28 00	10/31/2008	573 27	07/30/2010	590.90	17.63	3 08%	L
CAREFUSION CORP	14170T101	21.00	03/12/2009	341.53	07/30/2010	443.18	101 65	29 76%	L
CAREFUSION CORP	14170T101	27 00	04/20/2009	507 81	07/30/2010	569.80	61 99	12 21%	L
CAREFUSION CORP	14170T101	28.00	05/05/2009	551 66	07/30/2010	590.90	39.24	7 11%	L
CATERPILLAR INC	149123101	35 00	11/02/2007	2,617.35	07/22/2010	2,388.12	-229.23	-8.76%	L
CATERPILLAR INC	149123101	161 00	11/20/2007	11,117.16	07/22/2010	10,985 36	-131 80	-1.19%	L
CATERPILLAR INC	149123101	194 00	12/04/2007	13,943 67	07/22/2010	13,237 02	-706 65	-5 07%	L
CATERPILLAR INC	149123101	81.00	03/20/2008	5,944.59	07/22/2010	5,526.80	-417.79	-7.03%	L
CHECK POINT SOFTWARE TECH LTD ILS	M22465104	122 00	04/01/2009	2,722 82	07/26/2010	4,088.65	1,365 83	50 16%	L
CHINA MEDICAL TECHNOLOGIES INC SPON ADR	169483104	104.00	12/13/2007	4,481.73	07/30/2010	1,044.55	-3,437 18	-76.69%	L
CHINA MEDICAL TECHNOLOGIES INC SPON ADR	169483104	77.00	01/16/2008	3,744.76	07/30/2010	773.37	-2,971.39	-79.35%	L
CHINA MOBILE LTD SPON ADR	16941M109	37.00	11/02/2007	3,653 01	07/15/2010	1,854 30	-1,798 71	-49.24%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
CHINA MOBILE LTD SPON ADR	16941M109	40 00	12/04/2007	3,639 60	07/15/2010	2,004 64	-1,634 96	-44 92%	L
CHINA MOBILE LTD SPON ADR	16941M109	61.00	03/18/2008	4,281.08	07/15/2010	3,057 08	-1,224 00	-28 59%	L
CHINA MOBILE LTD SPON ADR	16941M109	1 00	08/19/2008	58 11	07/15/2010	50.12	-7 99	-13 75%	L
CHINA MOBILE LTD SPON ADR	16941M109	70 00	08/22/2008	4,182 99	07/15/2010	3,508.13	-674 86	-16 13%	L
CHUBB CORP	171232101	113.00	11/12/2008	5,344 53	07/22/2010	5,877.25	532.72	9.97%	L
CHUBB CORP	171232101	210 00	11/20/2008	9,075 93	07/22/2010	10,922.33	1,846.40	20 34%	L
CHUBB CORP	171232101	32 00	12/03/2008	1,468 79	07/22/2010	1,664.36	195.57	13 32%	L
CHUBB CORP	171232101	36.00	01/16/2009	1,585.41	07/22/2010	1,872.40	286.99	18.10%	L
CHUBB CORP	171232101	53.00	01/28/2009	2,315.85	07/22/2010	2,756.59	440 74	19 03%	L
CHUBB CORP	171232101	45.00	01/30/2009	1,966 32	07/22/2010	2,340.50	374 18	19 03%	L
CHUBB CORP	171232101	57.00	02/20/2009	2,216.26	07/22/2010	2,964 63	748.37	33.77%	L
CHUBB CORP	171232101	51.00	05/07/2009	2,073 84	07/22/2010	2,652 57	578.73	27 91%	L
CITRIX SYSTEMS INC	177376100	153.00	03/04/2009	3,293.98	07/26/2010	7,358 71	4,064 73	123.40%	L
CITRIX SYSTEMS INC	177376100	212.00	03/06/2009	4,564 59	07/26/2010	10,196.39	5,631 80	123 38%	L
CITRIX SYSTEMS INC	177376100	65.00	03/11/2009	1,504.37	07/26/2010	3,126 25	1,621 88	107.81%	L
CITRIX SYSTEMS INC	177376100	108 00	03/24/2009	2,451 47	07/26/2010	5,194 39	2,742 92	111 89%	L
CITRIX SYSTEMS INC	177376100	78.00	04/03/2009	1,890.54	07/26/2010	3,751.50	1,860.96	98.44%	L
CLIFFS NAT RESOURCES INC	18683K101	188 00	04/01/2009	3,464 11	07/15/2010	9,112 95	5,648 84	163.07%	L
CME GROUP INC	12572Q105	31.00	11/24/2008	5,653 00	07/22/2010	8,732.24	3,079 24	54 47%	L
CME GROUP INC	12572Q105	27.00	02/25/2009	4,868.42	07/22/2010	7,605.50	2,737.08	56.22%	L
CME GROUP INC	12572Q105	30 00	05/11/2009	7,336.04	07/22/2010	8,450.56	1,114.52	15 19%	L
COMCAST CORP NEW CL A	20030N101	714 00	12/04/2007	14,751 18	07/22/2010	13,468 31	-1,282.87	-8 70%	L
COMCAST CORP NEW CL A	20030N101	225.00	07/29/2008	4,255.70	07/22/2010	4,244.21	-11.49	-0.27%	L
COMCAST CORP NEW CL A	20030N101	236 00	01/21/2009	3,423 77	07/22/2010	4,451.71	1,027.94	30 02%	L
COMCAST CORP NEW CL A	20030N101	219.00	02/11/2009	2,949.29	07/22/2010	4,131.04	1,181 75	40.07%	L
COMCAST CORP NEW CL A	20030N101	35.00	02/19/2009	450 61	07/22/2010	660.21	209.60	46.51%	L
COMMONWEALTH REIT SBI	203233101	16.00	11/02/2007	599 95	07/22/2010	398 29	-201 66	-33 61%	L
COMMONWEALTH REIT SBI	203233101	68.00	12/04/2007	2,167.62	07/22/2010	1,692.73	-474 89	-21.91%	L
COMMONWEALTH REIT SBI	203233101	20.00	03/14/2008	543.51	07/22/2010	497.86	-45.65	-8 40%	L
COMMONWEALTH REIT SBI	203233101	50 00	12/26/2008	637 50	07/22/2010	1,244.65	607 15	95 24%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
COMMONWEALTH REIT SBI	203233101	15 00	12/29/2008	195 01	07/22/2010	373 40	178 39	91 48%	L
COMMONWEALTH REIT SBI	203233101	10 00	02/25/2009	101 67	07/22/2010	248 93	147 26	144.84%	L
COMPANHIA ENERGETICA DE MINAS GERAIS SPONSORED ADR PAR $.01 REP NON	204409601	128 00	01/01/1111	0 00	07/30/2010	1,942 17	N/A	N/A	L
COMPANHIA ENERGETICA DE MINAS GERAIS SPONSORED ADR PAR $.01 REP NON	204409601	0 70	10/10/2007	13.37	05/10/2010	11 08	-2 29	-17.13%	L
COMPANHIA ENERGETICA DE MINAS GERAIS SPONSORED ADR PAR $.01 REP NON	204409601	172.00	10/10/2007	3,284 05	07/30/2010	2,609 80	-674 25	-20 53%	L
COMPANHIA ENERGETICA DE MINAS GERAIS SPONSORED ADR PAR $.01 REP NON	204409601	167 00	11/02/2007	3,073.87	07/30/2010	2,533 93	-539 94	-17 57%	L
COMPANHIA ENERGETICA DE MINAS GERAIS SPONSORED ADR PAR $ 01 REP NON	204409601	178.00	12/04/2007	3,301 25	07/30/2010	2,700.84	-600 41	-18.19%	L
CONAGRA FOOD INC	205887102	414 00	10/03/2008	8,231 11	07/26/2010	9,940.80	1,709 69	20 77%	L
CONAGRA FOOD INC	205887102	27 00	10/10/2008	476.93	07/26/2010	648 31	171.38	35.93%	L
CONAGRA FOOD INC	205887102	1 00	11/05/2008	17 83	07/26/2010	24.01	6.18	34 66%	L
CONAGRA FOOD INC	205887102	62 00	11/14/2008	949.19	07/26/2010	1,488.72	539 53	56 84%	L
CONOCOPHILLIPS	20825C104	181.00	05/07/2009	7,965.16	07/15/2010	9,461.06	1,495.90	18 78%	L
CONOCOPHILLIPS	20825C104	91.00	05/08/2009	4,136 33	07/15/2010	4,756.67	620.34	15 00%	L
CREDIT SUISSE GROUP SPON ADR	225401108	102 00	02/22/2008	4,899 36	07/22/2010	4,304.38	-594 98	-12 14%	L
CREDIT SUISSE GROUP SPON ADR	225401108	8 00	04/24/2008	434.31	07/22/2010	337.60	-96.71	-22.27%	L
CREDIT SUISSE GROUP SPON ADR	225401108	31 00	05/07/2008	1,697 55	07/22/2010	1,308.19	-389.36	-22 94%	L
CREDIT SUISSE GROUP SPON ADR	225401108	127 00	06/30/2008	5,824 59	07/22/2010	5,359.37	-465.22	-7.99%	L
CREDIT SUISSE GROUP SPON ADR	225401108	167.00	07/08/2008	6,931.08	07/22/2010	7,047.36	116.28	1.68%	L
CREDIT SUISSE GROUP SPON ADR	225401108	49.00	12/09/2008	1,361 30	07/22/2010	2,067.79	706 49	51 90%	L
CREDIT SUISSE GROUP SPON ADR	225401108	15 00	01/16/2009	367.53	07/22/2010	633.00	265 47	72 23%	L
CREDIT SUISSE GROUP SPON ADR	225401108	103 00	02/06/2009	2,912.41	07/22/2010	4,346.58	1,434.17	49.24%	L
CREDIT SUISSE GROUP SPON ADR	225401108	150 00	02/25/2009	3,265 16	07/22/2010	6,329.97	3,064 81	93 86%	L
CULLEN FROST BANKERS INC	229899109	30.00	11/24/2008	1,503.06	07/22/2010	1,551.57	48.51	3 23%	L
CULLEN FROST BANKERS INC	229899109	26 00	12/17/2008	1,285.64	07/22/2010	1,344.70	59.06	4.59%	L
CULLEN FROST BANKERS INC	229899109	1 00	01/08/2009	44.37	07/22/2010	51.72	7.35	16.57%	L
CULLEN FROST BANKERS INC	229899109	10.00	01/15/2009	426 14	07/22/2010	517.19	91.05	21.37%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
CULLEN FROST BANKERS INC	229899109	10 00	01/16/2009	435 52	07/22/2010	517 19	81.67	18 75%	L
CULLEN FROST BANKERS INC	229899109	13.00	01/26/2009	529.71	07/22/2010	672 35	142.64	26 93%	L
DANONE SPON ADR	23636T100	575 00	01/20/2009	6,340 35	07/26/2010	6,842 38	502.03	7.92%	L
DANONE SPON ADR	23636T100	256 00	03/04/2009	2,363 29	07/26/2010	3,046 35	683 06	28 90%	L
DAVITA INC	23918K108	65.00	10/10/2007	4,255 56	07/30/2010	3,763.28	-492.28	-11.57%	L
DAVITA INC	23918K108	77 00	11/02/2007	4,564 56	07/30/2010	4,458 04	-106.52	-2.33%	L
DAVITA INC	23918K108	65 00	12/04/2007	3,976 05	07/30/2010	3,763 28	-212 77	-5 35%	L
DAVITA INC	23918K108	56 00	10/09/2008	2,808.56	07/30/2010	3,242.21	433.65	15.44%	L
DBS GROUP HLDGS LTD. SPON ADR	23304Y100	109 00	10/10/2007	6,215 89	07/22/2010	4,561.57	-1,654 32	-26 61%	L
DBS GROUP HLDGS LTD SPON ADR	23304Y100	72 00	11/02/2007	4,038 96	07/22/2010	3,013 15	-1,025 81	-25 40%	L
DBS GROUP HLDGS LTD SPON ADR	23304Y100	64.00	12/04/2007	3,394.97	07/22/2010	2,678.35	-716 62	-21 11%	L
DCT INDL TRUST INC REIT SBI	233153105	208 00	10/10/2007	2,327 52	07/22/2010	919 68	-1,407 84	-60 49%	L
DCT INDL TRUST INC REIT SBI	233153105	317.00	11/02/2007	3,315 82	07/22/2010	1,401.62	-1,914 20	-57 73%	L
DCT INDL TRUST INC REIT SBI	233153105	339 00	12/04/2007	3,344 17	07/22/2010	1,498.90	-1,845.27	-55 18%	L
DCT INDL TRUST INC REIT SBI	233153105	307 00	03/12/2008	2,950 24	07/22/2010	1,357.41	-1,592.83	-53.99%	L
DCT INDL TRUST INC REIT SBI	233153105	98.00	05/20/2008	912 30	07/22/2010	433.31	-478 99	-52 50%	L
DCT INDL TRUST INC REIT SBI	233153105	89.00	09/26/2008	655.84	07/22/2010	393.52	-262.32	-40.00%	L
DCT INDL TRUST INC REIT SBI	233153105	222.00	01/27/2009	884 94	07/22/2010	981 58	96 64	10 92%	L
DCT INDL TRUST INC REIT SBI	233153105	163 00	02/25/2009	507 61	07/22/2010	720.71	213.10	41 98%	L
DEERE AND CO	244199105	218.00	08/11/2008	15,212.16	07/22/2010	13,740.64	-1,471.52	-9.67%	L
DEERE AND CO	244199105	33 00	09/11/2008	2,008 38	07/22/2010	2,080.00	71.62	3 57%	L
DELL INC	24702R101	521 00	07/17/2008	12,685 47	07/26/2010	7,139.39	-5,546.08	-43.72%	L
DELL INC	24702R101	186.00	09/11/2008	3,541 11	07/26/2010	2,548.81	-992.30	-28.02%	L
DELTA PETROLEUM CORP NEW	247907207	1,569 00	01/08/2008	34,625 32	07/15/2010	1,262 35	-33,362 97	-96 35%	L
DELTA PETROLEUM CORP NEW	247907207	368 00	09/11/2008	5,201.57	07/15/2010	296 08	-4,905.49	-94 31%	L
DELTA PETROLEUM CORP NEW	247907207	369.00	12/17/2008	1,612.53	07/15/2010	296.88	-1,315 65	-81.59%	L
DELTA PETROLEUM CORP NEW	247907207	1,773.00	02/26/2009	4,184.28	07/15/2010	1,426 48	-2,757.80	-65.91%	L
DEVELOPERS DIVERSIFIED REALTY CORP	251591103	25 00	04/21/2009	70 00	07/22/2010	267.83	197 83	282.61%	L
DEVELOPERS DIVERSIFIED REALTY CORP	251591103	1.00	07/21/2009	4.49	07/22/2010	10.71	6.22	138.53%	L
DEVON ENERGY CORP NEW	25179M103	88.00	12/07/2007	7,713 01	07/22/2010	5,632.58	-2,080.43	-26 97%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
DEVON ENERGY CORP NEW	25179M103	136.00	08/11/2008	12,158 07	07/22/2010	8,704 90	-3,453 17	-28 40%	L
DEVON ENERGY CORP NEW	25179M103	21 00	09/11/2008	1,921 03	07/22/2010	1,344.14	-576.89	-30 03%	L
DEVON ENERGY CORP NEW	25179M103	197.00	10/17/2008	14,342 31	07/22/2010	12,609 30	-1,733.01	-12 08%	L
DEVON ENERGY CORP NEW	25179M103	41 00	10/29/2008	2,997 01	07/22/2010	2,624 27	-372 74	-12 44%	L
DEVON ENERGY CORP NEW	25179M103	56.00	12/09/2008	3,793 69	07/22/2010	3,584.37	-209 32	-5.52%	L
DEVON ENERGY CORP NEW	25179M103	67 00	02/04/2009	3,987.96	07/22/2010	4,288 44	300 48	7 53%	L
DEVON ENERGY CORP NEW	25179M103	27 00	02/06/2009	1,564 09	07/22/2010	1,728.18	164 09	10.49%	L
DEVON ENERGY CORP NEW	25179M103	33.00	02/10/2009	1,927.71	07/22/2010	2,112.22	184.51	9 57%	L
DEVON ENERGY CORP NEW	25179M103	43 00	03/03/2009	1,728 56	07/22/2010	2,752.28	1,023.72	59 22%	L
DIGITAL REALTY TRUST INC REIT	253868103	103 00	01/29/2009	3,601 07	07/22/2010	6,426 57	2,825 50	78 46%	L
DIGITAL REALTY TRUST INC REIT	253868103	9 00	02/25/2009	249 77	07/22/2010	561 55	311.78	124 83%	L
DONNELLEY (R R.) & SONS CO	257867101	91 00	12/04/2007	3,361 55	07/22/2010	1,504 30	-1,857 25	-55 25%	L
DONNELLEY (R R) & SONS CO	257867101	50.00	09/24/2008	1,243 47	07/22/2010	826.54	-416 93	-33 53%	L
DONNELLEY (R R.) & SONS CO	257867101	69.00	04/01/2009	540.71	07/22/2010	1,140 62	599.91	110 95%	L
DONNELLEY (R.R.) & SONS CO	257867101	74.00	04/03/2009	616 48	07/22/2010	1,223 27	606.79	98.43%	L
DONNELLEY (R R) & SONS CO	257867101	11 00	04/09/2009	101 34	07/22/2010	181.84	80.50	79 44%	L
DONNELLEY (R.R.) & SONS CO	257867101	57.00	04/20/2009	534.48	07/22/2010	942.25	407.77	76.29%	L
DONNELLEY (R R) & SONS CO	257867101	39 00	04/23/2009	405 92	07/22/2010	644 70	238 78	58 82%	L
DONNELLEY (R.R.) & SONS CO	257867101	46 00	04/27/2009	502 70	07/22/2010	760 41	257.71	51.27%	L
DONNELLEY (R R.) & SONS CO	257867101	49.00	04/30/2009	587 61	07/22/2010	810 01	222.40	37.85%	L
DR PEPPER SNAPPLE GROUP INC	26138E109	398 00	11/19/2008	6,756 05	07/26/2010	15,928.32	9,172.27	135 76%	L
DR PEPPER SNAPPLE GROUP INC	26138E109	182 00	12/08/2008	2,648.92	07/26/2010	7,283.81	4,634.89	174 97%	L
DRESSER RAND GROUP INC	261608103	74.00	04/17/2008	2,540 34	07/15/2010	2,395.60	-144.74	-5.70%	L
DRESSER RAND GROUP INC	261608103	85.00	04/28/2008	2,943 74	07/15/2010	2,751 70	-192 04	-6 52%	L
DUPONT FABROS TECHNOLOGY INC	26613Q106	201 00	03/12/2008	3,556 75	07/22/2010	5,012 98	1,456 23	40.94%	L
DUPONT FABROS TECHNOLOGY INC	26613Q106	53 00	05/20/2008	991.13	07/22/2010	1,321.83	330.70	33.37%	L
DUPONT FABROS TECHNOLOGY INC	26613Q106	256.00	02/25/2009	1,294 11	07/22/2010	6,384.69	5,090 58	393.37%	L
EATON CORP	278058102	55 00	09/25/2008	3,305.58	07/22/2010	4,121 08	815 50	24.67%	L
EL PASO CORP	28336L109	145.00	08/08/2008	2,387 37	07/22/2010	1,811.48	-575.89	-24.12%	L
EL PASO CORP	28336L109	529.00	08/13/2008	8,856 73	07/22/2010	6,608 79	-2,247 94	-25.38%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
EL PASO CORP	28336L109	29 00	09/05/2008	454 97	07/22/2010	362 30	-92 67	-20 37%	L
EL PASO CORP	28336L109	309.00	09/11/2008	4,344.02	07/22/2010	3,860.33	-483.69	-11.13%	L
EL PASO CORP	28336L109	270 00	09/19/2008	3,866 78	07/22/2010	3,373.11	-493.67	-12 77%	L
EL PASO CORP	28336L109	202 00	11/24/2008	1,303 59	07/22/2010	2,523 58	1,219.99	93 59%	L
EL PASO CORP	28336L109	469.00	04/08/2009	3,121 24	07/22/2010	5,859.21	2,737.97	87.72%	L
EL PASO CORP	28336L109	207 00	04/13/2009	1,402 51	07/22/2010	2,586 05	1,183.54	84.39%	L
EL PASO CORP	28336L109	76 00	04/30/2009	529 10	07/22/2010	949 47	420.37	79.45%	L
EMERSON ELECTRIC CO	291011104	58.00	10/10/2007	3,132 68	07/22/2010	2,832.73	-299.95	-9 57%	L
EMERSON ELECTRIC CO	291011104	196.00	11/02/2007	10,145 57	07/22/2010	9,572 67	-572 90	-5 65%	L
EMERSON ELECTRIC CO	291011104	107.00	12/04/2007	6,258 43	07/22/2010	5,225.90	-1,032.53	-16.50%	L
EMERSON ELECTRIC CO	291011104	68.00	09/11/2008	2,948.11	07/22/2010	3,321.13	373.02	12 65%	L
ENERGIZER HOLDINGS INC	29266R108	33.00	02/27/2008	3,178 18	07/26/2010	1,797.18	-1,381.00	-43 45%	L
ENERGIZER HOLDINGS INC	29266R108	4.00	03/18/2008	349 30	07/26/2010	217 84	-131.46	-37 64%	L
ENERGIZER HOLDINGS INC	29266R108	38 00	04/30/2008	3,025 16	07/26/2010	2,069.48	-955.68	-31.59%	L
ENERGIZER HOLDINGS INC	29266R108	17 00	05/06/2008	1,321 65	07/26/2010	925.82	-395.83	-29 95%	L
ENERGIZER HOLDINGS INC	29266R108	25 00	06/09/2008	1,955 70	07/26/2010	1,361.50	-594 20	-30 38%	L
ENERGIZER HOLDINGS INC	29266R108	17.00	06/24/2008	1,286 03	07/26/2010	925.82	-360.21	-28.01%	L
ENERGIZER HOLDINGS INC	29266R108	26 00	08/12/2008	2,077 43	07/26/2010	1,415.96	-661.47	-31 84%	L
ENERGIZER HOLDINGS INC	29266R108	2.00	09/22/2008	174 68	07/26/2010	108.92	-65.76	-37.65%	L
ENERGIZER HOLDINGS INC	29266R108	48.00	11/14/2008	1,838.04	07/26/2010	2,614.08	776.04	42.22%	L
ENERGIZER HOLDINGS INC	29266R108	29.00	11/20/2008	942 26	07/26/2010	1,579 34	637.08	67 61%	L
ENERGYSOLUTIONS INC DEP SHS	292756202	540.00	04/14/2009	5,602 99	07/22/2010	2,604 64	-2,998 35	-53 51%	L
ENERGYSOLUTIONS INC DEP SHS	292756202	254.00	04/15/2009	2,663.60	07/22/2010	1,225.15	-1,438.45	-54 00%	L
ENERGYSOLUTIONS INC DEP SHS	292756202	175 00	04/16/2009	1,800 87	07/22/2010	844 10	-956.77	-53 13%	L
ENI SPA IT SPON ADR	26874R108	76.00	10/10/2007	5,608 81	07/15/2010	3,070.88	-2,537.93	-45.25%	L
ENI SPA IT SPON ADR	26874R108	55.00	11/02/2007	3,942.40	07/15/2010	2,222.35	-1,720.05	-43.63%	L
ENI SPA IT SPON ADR	26874R108	58.00	12/04/2007	4,151 06	07/15/2010	2,343 56	-1,807.50	-43.54%	L
ENI SPA IT SPON ADR	26874R108	37 00	09/29/2008	1,958 63	07/15/2010	1,495.03	-463 60	-23.67%	L
ENTERTAINMENT PROPERTIES TR	29380T105	73.00	03/30/2009	1,118.96	07/22/2010	3,007.18	1,888.22	168.75%	L
ENTERTAINMENT PROPERTIES TR	29380T105	53.00	04/27/2009	1,203 18	07/22/2010	2,183 30	980 12	81.46%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
EQUIFAX INC	294429105	60 00	09/15/2008	2,178 68	07/22/2010	1,799 46	-379 22	-17.41%	L
EQUIFAX INC	294429105	81 00	09/24/2008	2,832 85	07/22/2010	2,429.28	-403 57	-14.25%	L
EQUIFAX INC	294429105	22.00	03/13/2009	462 11	07/22/2010	659 80	197 69	42.78%	L
EQUIFAX INC	294429105	9 00	03/31/2009	218 58	07/22/2010	269 92	51 34	23.49%	L
EQUIFAX INC	294429105	13.00	04/06/2009	341 87	07/22/2010	389.88	48 01	14 04%	L
EQUIFAX INC	294429105	20 00	04/23/2009	557 31	07/22/2010	599 82	42 51	7.63%	L
EQUIFAX INC	294429105	18 00	04/27/2009	523 38	07/22/2010	539.84	16 46	3.14%	L
EQUITY RESIDENTIAL SBI	29476L107	117 00	10/10/2007	5,163.22	07/22/2010	5,266 27	103.05	2.00%	L
EQUITY RESIDENTIAL SBI	29476L107	63 00	11/01/2007	2,580 14	07/22/2010	2,835.68	255.54	9 90%	L
EQUITY RESIDENTIAL SBI	29476L107	90 00	11/02/2007	3,509 10	07/22/2010	4,050.97	541.87	15 44%	L
ESSEX PROPERTY TRUST INC	297178105	46.00	01/29/2009	3,223 69	07/22/2010	4,795.00	1,571.31	48.74%	L
ESSEX PROPERTY TRUST INC	297178105	25 00	02/25/2009	1,378 33	07/22/2010	2,605 98	1,227 65	89.07%	L
ESSEX PROPERTY TRUST INC	297178105	13 00	04/27/2009	820 18	07/22/2010	1,355 11	534 93	65 22%	L
EXELON CORP	30161N101	96.00	10/10/2008	4,154 19	08/02/2010	4,054.17	-100.02	-2.41%	L
EXELON CORP	30161N101	95 00	10/15/2008	5,084 32	08/02/2010	4,011.93	-1,072.39	-21 09%	L
EXELON CORP	30161N101	118.00	10/16/2008	5,889 55	08/02/2010	4,983.25	-906.30	-15.39%	L
EXELON CORP	30161N101	16.00	10/29/2008	838 71	08/02/2010	675.69	-163.02	-19.44%	L
EXELON CORP	30161N101	38 00	02/25/2009	1,828.69	08/02/2010	1,604.77	-223 92	-12 24%	L
EXELON CORP	30161N101	48 00	03/11/2009	1,915 95	08/02/2010	2,027.08	111.13	5.80%	L
EXELON CORP	30161N101	49.00	04/30/2009	2,283.24	08/02/2010	2,069.31	-213.93	-9 37%	L
EXTRA SPACE STORAGE INC REITS	30225T102	26 00	10/10/2007	430 57	07/22/2010	381.50	-49.07	-11.40%	L
EXTRA SPACE STORAGE INC REITS	30225T102	16.00	11/01/2007	244.43	07/22/2010	234.77	-9.66	-3.95%	L
EXTRA SPACE STORAGE INC REITS	30225T102	132 00	11/02/2007	2,010.36	07/22/2010	1,936.87	-73.49	-3.66%	L
EXTRA SPACE STORAGE INC REITS	30225T102	140 00	12/04/2007	1,946.88	07/22/2010	2,054 25	107.37	5.51%	L
EXTRA SPACE STORAGE INC REITS	30225T102	194.00	09/29/2008	2,973.36	07/22/2010	2,846.61	-126.75	-4.26%	L
EXTRA SPACE STORAGE INC REITS	30225T102	203.00	11/24/2008	1,590 18	07/22/2010	2,978.67	1,388.49	87.32%	L
EXTRA SPACE STORAGE INC REITS	30225T102	117.00	01/29/2009	1,022 14	07/22/2010	1,716.77	694 63	67.96%	L
EXTRA SPACE STORAGE INC REITS	30225T102	68.00	01/30/2009	572 23	07/22/2010	997.78	425.55	74.37%	L
FACTSET RESH SYSTEMS INC	303075105	91.00	10/29/2008	3,375 01	07/15/2010	6,457.30	3,082 29	91.33%	L
FEDERAL RLTY INV TR BI MD	313747206	40.00	10/10/2007	3,720 41	07/22/2010	3,022 95	-697 46	-18 75%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
FEDERAL RLTY INV TR BI MD	313747206	66.00	11/02/2007	5,474 70	07/22/2010	4,987 86	-486 84	-8 89%	L
FEDERAL RLTY INV TR BI MD	313747206	72.00	12/04/2007	5,800 32	07/22/2010	5,441.31	-359 01	-6 19%	L
FEDERAL RLTY INV TR BI MD	313747206	22.00	05/20/2008	1,844 83	07/22/2010	1,662.62	-182 21	-9 88%	L
FEDERAL RLTY INV TR BI MD	313747206	6.00	09/26/2008	495 61	07/22/2010	453.44	-42 17	-8 51%	L
FEDERAL RLTY INV TR BI MD	313747206	38.00	11/21/2008	1,774.07	07/22/2010	2,871.80	1,097 73	61.88%	L
FEDERAL RLTY INV TR BI MD	313747206	2.00	02/25/2009	83 79	07/22/2010	151.15	67.36	80 39%	L
FHLMC 04 875 % DUE 111513 DTD 101703 FC 05152004		31,000.00	12/17/2008	34,806 43	09/21/2010	34,609 83	-196 60	-0.56%	L
FHLMC PL J08999 05 5000 DUE 12/01/23 FACTOR 0 602508700000		58,492.00	12/17/2008	41,385 70	09/21/2010	39,768.66	-1,617 04	-3 91%	L
FIFTH THIRD BANCORP	316773100	455.00	05/11/2009	4,017 56	07/22/2010	5,711.52	1,693.96	42.16%	L
FIRST POTOMAC REALTY TRUST SBI	33610F109	26 00	03/14/2008	370 35	07/22/2010	395 64	25 29	6 83%	L
FIRST POTOMAC REALTY TRUST SBI	33610F109	67.00	05/20/2008	1,142 71	07/22/2010	1,019.52	-123 19	-10 78%	L
FIRST POTOMAC REALTY TRUST SBI	33610F109	241 00	11/24/2008	1,832.83	07/22/2010	3,667.23	1,834 40	100.09%	L
FIRST POTOMAC REALTY TRUST SBI	33610F109	46 00	02/25/2009	285.81	07/22/2010	699 97	414 16	144.91%	L
FISERV INC	337738108	35 00	12/04/2007	1,785 00	07/15/2010	1,638.68	-146 32	-8.20%	L
FISERV INC	337738108	12.00	04/01/2008	598.25	07/15/2010	561 83	-36.42	-6.09%	L
FISERV INC	337738108	24.00	06/11/2008	1,171.93	07/15/2010	1,123 66	-48 27	-4.12%	L
FISERV INC	337738108	22.00	06/20/2008	1,057.32	07/15/2010	1,030.02	-27.30	-2.58%	L
FISERV INC	337738108	12.00	02/04/2009	397.13	07/15/2010	561.83	164 70	41.47%	L
FISERV INC	337738108	8 00	02/24/2009	266 80	07/15/2010	374 55	107 75	40.39%	L
FLEXTRONICS INTL LTD	Y2573F102	344.00	07/22/2008	3,195 93	07/15/2010	2,254 88	-941.05	-29.45%	L
FLEXTRONICS INTL LTD	Y2573F102	347.00	07/29/2008	3,191.60	07/15/2010	2,274.55	-917.05	-28.73%	L
FLEXTRONICS INTL LTD	Y2573F102	204 00	08/14/2008	1,864.70	07/15/2010	1,337.20	-527.50	-28 29%	L
FLEXTRONICS INTL LTD	Y2573F102	527.00	08/28/2008	4,837 23	07/15/2010	3,454.43	-1,382.80	-28.59%	L
FLEXTRONICS INTL LTD	Y2573F102	502.00	09/11/2008	4,156.56	07/15/2010	3,290.55	-866.01	-20 83%	L
FLEXTRONICS INTL LTD	Y2573F102	322.00	10/08/2008	1,486 96	07/15/2010	2,110.67	623 71	41 95%	L
FLEXTRONICS INTL LTD	Y2573F102	764.00	10/23/2008	3,179 69	07/15/2010	5,007.94	1,828.25	57.50%	L
FLEXTRONICS INTL LTD	Y2573F102	524.00	03/04/2009	1,243.35	07/15/2010	3,434.76	2,191.41	176.25%	L
FLEXTRONICS INTL LTD	Y2573F102	943.00	03/13/2009	2,349 11	07/15/2010	6,181 26	3,832.15	163 13%	L
FLUOR CORP NEW	343412102	221.00	10/06/2008	9,277 15	07/22/2010	10,196.54	919.39	9.91%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
FLUOR CORP NEW	343412102	151 00	03/23/2009	5,593 36	07/22/2010	6,966 87	1,373 51	24 56%	L
FLUOR CORP NEW	343412102	118 00	05/11/2009	5,098 58	07/22/2010	5,444.31	345.73	6.78%	L
FMC CORP NEW	302491303	80 00	11/24/2008	2,930 33	07/15/2010	4,733 77	1,803.44	61 54%	L
FMC CORP NEW	302491303	26 00	12/08/2008	1,060.49	07/15/2010	1,538 48	477 99	45 07%	L
FMC CORP NEW	302491303	22 00	03/05/2009	813 30	07/15/2010	1,301.79	488.49	60 06%	L
FMC CORP NEW	302491303	15.00	04/24/2009	706 62	07/15/2010	887.58	180.96	25.61%	L
FNMA PL 256596 05 0000 DUE 02/01/37 FACTOR 0 485791160000		89,861.00	12/17/2008	57,067 42	09/21/2010	51,161.84	-5,905 58	-10.35%	L
FNMA PL 889572 05 5000 DUE 06/01/38 FACTOR 0 445214580000		105,381.00	12/17/2008	60,339 69	09/21/2010	57,415.95	-2,923.74	-4 85%	L
FNMA PL 970861 06.0000 DUE 12/01/38 FACTOR 0 544424530000		69,614 00	12/17/2008	50,626.73	09/21/2010	47,935 30	-2,691.43	-5.32%	L
FOMENTO ECONOMICO MEXICANO S.A.B. DE CV SPON ADR	344419106	35.00	11/02/2007	1,188 25	07/26/2010	1,609.52	421.27	35 45%	L
FOMENTO ECONOMICO MEXICANO S A.B DE CV SPON ADR	344419106	77 00	12/04/2007	2,488 64	07/26/2010	3,540 94	1,052.30	42.28%	L
FOMENTO ECONOMICO MEXICANO S A.B DE CV SPON ADR	344419106	2.00	08/19/2008	96.03	07/26/2010	91.97	-4 06	-4 23%	L
FOMENTO ECONOMICO MEXICANO S A.B DE CV SPON ADR	344419106	46.00	10/17/2008	1,362 69	07/26/2010	2,115 36	752 67	55 23%	L
FRANCE TELECOM SA SPON ADR	35177Q105	11 00	10/09/2008	269 06	07/15/2010	213.52	-55.54	-20 64%	L
FRANCE TELECOM SA SPON ADR	35177Q105	207.00	10/10/2008	4,675.86	07/15/2010	4,018.00	-657.86	-14 07%	L
GALLAGHER ARTHUR J & CO	363576109	92.00	12/17/2008	2,261.35	07/22/2010	2,361.60	100 25	4.43%	L
GAMESTOP CORP NEW (HOLDING CO) CL A	36467W109	145.00	01/13/2009	3,590 53	07/15/2010	2,800.19	-790 34	-22 01%	L
GAMESTOP CORP NEW (HOLDING CO) CL A	36467W109	98.00	01/15/2009	2,255.04	07/15/2010	1,892.54	-362.50	-16 08%	L
GAMESTOP CORP NEW (HOLDING CO) CL A	36467W109	19.00	01/16/2009	456.90	07/15/2010	366.92	-89.98	-19.69%	L
GAMESTOP CORP NEW (HOLDING CO) CL A	36467W109	9 00	03/06/2009	206 19	07/15/2010	173.80	-32.39	-15.71%	L
GDF SUEZ SPON ADR	36160B105	44 00	10/10/2007	2,425 16	07/30/2010	1,460.77	-964 39	-39.77%	L
GDF SUEZ SPON ADR	36160B105	53.00	11/02/2007	3,325.01	07/30/2010	1,759.57	-1,565.44	-47.08%	L
GDF SUEZ SPON ADR	36160B105	58.00	12/04/2007	3,629 39	07/30/2010	1,925 56	-1,703.83	-46.95%	L
GDF SUEZ SPON ADR	36160B105	2 00	08/19/2008	109 50	07/30/2010	66.40	-43 10	-39 36%	L
GDF SUEZ SPON ADR	36160B105	57.00	11/28/2008	2,335 06	07/30/2010	1,892.37	-442.69	-18.96%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
GENL CABLE CORP	369300108	7.00	07/22/2008	417 52	07/22/2010	184.88	-232.64	-55 72%	L
GENL CABLE CORP	369300108	127.00	09/11/2008	5,024.88	07/22/2010	3,354.20	-1,670.68	-33 25%	L
GENL CABLE CORP	369300108	23 00	09/15/2008	836 27	07/22/2010	607 45	-228 82	-27 36%	L
GENL CABLE CORP	369300108	16.00	09/24/2008	601 34	07/22/2010	422.58	-178 76	-29 73%	L
GENL CABLE CORP	369300108	37.00	10/15/2008	698.60	07/22/2010	977.21	278 61	39.88%	L
GENL CABLE CORP	369300108	575 00	11/25/2008	6,246 40	07/22/2010	15,186 35	8,939 95	143 12%	L
HANESBRANDS INC	410345102	214 00	12/17/2008	2,725 65	07/15/2010	5,485.41	2,759 76	101 25%	L
HANESBRANDS INC	410345102	24.00	01/16/2009	275.49	07/15/2010	615 19	339.70	123.31%	L
HANESBRANDS INC	410345102	77.00	01/20/2009	851 16	07/15/2010	1,973 72	1,122.56	131 89%	L
HCC INSURANCE HLDGS INC	404132102	37.00	10/10/2007	1,138 13	07/22/2010	936.51	-201.62	-17 72%	L
HCC INSURANCE HLDGS INC	404132102	108.00	11/02/2007	3,133.08	07/22/2010	2,733.61	-399.47	-12.75%	L
HCC INSURANCE HLDGS INC	404132102	104.00	12/04/2007	3,190 72	07/22/2010	2,632.36	-558 36	-17 50%	L
HCC INSURANCE HLDGS INC	404132102	48 00	07/09/2008	1,054 34	07/22/2010	1,214.94	160.60	15 23%	L
HCC INSURANCE HLDGS INC	404132102	33.00	09/22/2008	865.82	07/22/2010	835.27	-30.55	-3.53%	L
HCC INSURANCE HLDGS INC	404132102	21 00	10/08/2008	461 84	07/22/2010	531.53	69.69	15 09%	L
HCC INSURANCE HLDGS INC	404132102	23 00	10/15/2008	462.28	07/22/2010	582.16	119.88	25 93%	L
HENKEL AG & CO KGAA PFD SPON ADR	42550U208	147.00	10/10/2007	7,342.66	07/26/2010	7,540.97	198.31	2.70%	L
HENKEL AG & CO KGAA PFD SPON ADR	42550U208	74 00	11/02/2007	3,823.58	07/26/2010	3,796 13	-27 45	-0 72%	L
HENKEL AG & CO KGAA PFD SPON ADR	42550U208	78 00	12/04/2007	4,477.20	07/26/2010	4,001.33	-475 87	-10 63%	L
HENKEL AG & CO KGAA PFD SPON ADR	42550U208	2.00	08/19/2008	79.60	07/26/2010	102.60	23.00	28.89%	L
HESS CORP	42809H107	255 00	01/22/2009	13,707.62	07/15/2010	13,487.23	-220.39	-1 61%	L
HOSPITALITY PROPERTIES 7 000% PREFERRED CLBL PAR VALUE - 25 00 USD	44106M508	1,500 00	07/16/2010	34,050 00	08/03/2010	35,146 40	1,096.40	3 22%	S
HSBC HOLDINGS PLC NEW GB SPON ADR	404280406	72.00	10/10/2007	6,939 37	07/22/2010	3,598 61	-3,340.76	-48 14%	L
HSBC HOLDINGS PLC NEW GB SPON ADR	404280406	36.00	11/02/2007	3,396 60	07/22/2010	1,799 31	-1,597.29	-47.03%	L
HSBC HOLDINGS PLC NEW GB SPON ADR	404280406	38.00	12/04/2007	3,149.82	07/22/2010	1,899.27	-1,250.55	-39.70%	L
HSBC HOLDINGS PLC NEW GB SPON ADR	404280406	1.00	08/19/2008	77 04	07/22/2010	49 98	-27.06	-35 12%	L
HSBC HOLDINGS PLC NEW GB SPON ADR	404280406	3.00	01/15/2009	167.40	07/22/2010	149 94	-17.46	-10 43%	L
HSBC HOLDINGS PLC NEW GB SPON ADR	404280406	62.00	04/08/2009	1,146.22	07/22/2010	3,098.81	1,952.59	170 35%	L
HSBC HOLDINGS PLC NEW GB SPON ADR	404280406	2.00	05/08/2009	75.00	07/22/2010	99.96	24.96	33.28%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
HSBC HOLDINGS PLC NEW GB SPON ADR	404280406	53 00	05/11/2009	2,303 24	07/22/2010	2,648 98	345 74	15 01%	L
HUANENG POWER INTL INC SPONSORED ADR SER N SHS ADR	443304100	21.00	05/11/2009	563.07	07/30/2010	489.71	-73.36	-13 03%	L
ICAP PLC SPON ADR	450936109	137 00	03/26/2008	3,300 39	07/26/2010	1,686 44	-1,613 95	-48 90%	L
ICAP PLC SPON ADR	450936109	82.00	03/31/2008	1,882 46	07/26/2010	1,009.40	-873.06	-46 38%	L
ICAP PLC SPON ADR	450936109	39 00	04/01/2008	927.59	07/26/2010	480.08	-447.51	-48 24%	L
ICAP PLC SPON ADR	450936109	118 00	08/12/2008	2,320.20	07/26/2010	1,452 55	-867.65	-37 40%	L
ICAP PLC SPON ADR	450936109	199 00	08/13/2008	3,736 60	07/26/2010	2,449.65	-1,286.95	-34.44%	L
ICAP PLC SPON ADR	450936109	1.00	08/14/2008	18 15	07/26/2010	12.31	-5.84	-32 18%	L
ICAP PLC SPON ADR	450936109	98 00	10/20/2008	1,198 33	07/26/2010	1,206 36	8.03	0 67%	L
INFOSYS TECHNOLOGIES LTD SPON ADR	456788108	46 00	10/10/2007	2,508 39	07/15/2010	2,728.86	220.47	8.79%	L
INFOSYS TECHNOLOGIES LTD SPON ADR	456788108	68 00	11/02/2007	3,443 52	07/15/2010	4,033 96	590 44	17 15%	L
INFOSYS TECHNOLOGIES LTD SPON ADR	456788108	72 00	12/04/2007	3,000 24	07/15/2010	4,271.26	1,271.02	42 36%	L
INFOSYS TECHNOLOGIES LTD SPON ADR	456788108	98.00	02/06/2008	3,940.96	07/15/2010	5,813.65	1,872 69	47 52%	L
INFOSYS TECHNOLOGIES LTD SPON ADR	456788108	34 00	10/17/2008	910 63	07/15/2010	2,016.98	1,106.35	121 49%	L
INTL BUSINESS MACH	459200101	53 00	11/02/2007	6,069 03	07/15/2010	6,884.66	815 63	13 44%	L
INTL BUSINESS MACH	459200101	209.00	12/04/2007	22,312.84	07/15/2010	27,148.95	4,836.11	21.67%	L
INTUIT	461202103	126.00	12/03/2008	2,737 64	07/15/2010	4,692.29	1,954.65	71 40%	L
INTUIT	461202103	209.00	12/15/2008	4,778 43	07/15/2010	7,783.24	3,004.81	62 88%	L
INTUIT	461202103	86.00	12/30/2008	1,968.20	07/15/2010	3,202.67	1,234.47	62.72%	L
INTUIT	461202103	65.00	01/29/2009	1,545 60	07/15/2010	2,420.62	875.02	56 61%	L
INTUIT	461202103	55 00	02/09/2009	1,356.70	07/15/2010	2,048.22	691.52	50 97%	L
INTUIT	461202103	189.00	04/28/2009	4,411 41	07/15/2010	7,038.43	2,627.02	59.55%	L
ISHARES SILVER TRUST	46428Q109	1,612 00	02/23/2009	23,064 33	07/15/2010	28,839.15	5,774.82	25.04%	L
ISHARES SILVER TRUST	46428Q109	451.00	03/20/2009	6,114.79	07/15/2010	8,068.52	1,953 73	31 95%	L
ISHARES SILVER TRUST	46428Q109	501.00	05/11/2009	6,881.79	07/15/2010	8,963.03	2,081 24	30 24%	L
ISHARES TRUST RUSSELL MIDCAP VALUE INDEX FUND	464287473	266 00	10/14/2008	8,539 44	07/26/2010	10,515 23	1,975.79	23.14%	L
JEFFERIES GROUP INC NEW	472319102	50.00	04/14/2008	717.50	07/22/2010	1,164 06	446.56	62 24%	L
JEFFERIES GROUP INC NEW	472319102	68.00	10/24/2008	857.34	07/22/2010	1,583.12	725.78	84.65%	L
JEFFERIES GROUP INC NEW	472319102	6 00	11/20/2008	57.13	07/22/2010	139.69	82.56	144.51%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
JOHNSON & JOHNSON COM	478160104	166.00	01/22/2009	9,282 42	08/04/2010	9,841 99	559.57	6 03%	L
JOHNSON & JOHNSON COM	478160104	82.00	01/23/2009	4,554 17	08/04/2010	4,861.71	307 54	6 75%	L
JOHNSON & JOHNSON COM	478160104	104 00	03/20/2009	5,383 04	08/04/2010	6,166.07	783 03	14 55%	L
JSC MMC NORILSK NICKEL SPON ADR	46626D108	110 00	11/02/2007	3,696 00	07/15/2010	1,743 47	-1,952 53	-52 83%	L
JSC MMC NORILSK NICKEL SPON ADR	46626D108	150.00	12/04/2007	4,305 00	07/15/2010	2,377.46	-1,927.54	-44 77%	L
JSC MMC NORILSK NICKEL SPON ADR	46626D108	100 00	04/18/2008	2,953 71	07/15/2010	1,584.97	-1,368 74	-46 34%	L
JSC MMC NORILSK NICKEL SPON ADR	46626D108	79 00	09/17/2008	882 44	07/15/2010	1,252 13	369 69	41 89%	L
KAYDON CORP	486587108	34 00	04/28/2008	1,688 32	07/22/2010	1,228.63	-459 69	-27.23%	L
KAYDON CORP	486587108	22 00	04/01/2009	621 42	07/22/2010	795 00	173 58	27 93%	L
KB FINL GROUP INC SPON ADR	48241A105	79 00	10/10/2007	7,183 48	07/22/2010	3,222.11	-3,961.37	-55 15%	L
KB FINL GROUP INC SPON ADR	48241A105	40 00	11/02/2007	2,993 20	07/22/2010	1,631.45	-1,361.75	-45.49%	L
KB FINL GROUP INC SPON ADR	48241A105	42 00	12/04/2007	2,929 50	07/22/2010	1,713 02	-1,216.48	-41 53%	L
KB FINL GROUP INC SPON ADR	48241A105	1.00	08/19/2008	57 10	07/22/2010	40 79	-16.31	-28.56%	L
KILROY REALTY CORP	49427F108	31.00	10/10/2007	2,110.18	07/22/2010	966 61	-1,143.57	-54 19%	L
KILROY REALTY CORP	49427F108	20.00	11/01/2007	1,269 64	07/22/2010	623 62	-646 02	-50.88%	L
KILROY REALTY CORP	49427F108	64.00	11/02/2007	3,942 40	07/22/2010	1,995.58	-1,946 82	-49 38%	L
KILROY REALTY CORP	49427F108	68.00	12/04/2007	3,711 44	07/22/2010	2,120.31	-1,591.13	-42 87%	L
KILROY REALTY CORP	49427F108	44.00	03/14/2008	2,035.44	07/22/2010	1,371 96	-663 48	-32.60%	L
KILROY REALTY CORP	49427F108	8.00	05/20/2008	421.49	07/22/2010	249 45	-172.04	-40 82%	L
KILROY REALTY CORP	49427F108	45.00	11/21/2008	990.53	07/22/2010	1,403.14	412.61	41.66%	L
KILROY REALTY CORP	49427F108	5.00	01/27/2009	125 32	07/22/2010	155.90	30 58	24 40%	L
KILROY REALTY CORP	49427F108	32 00	02/25/2009	635 32	07/22/2010	997 79	362 47	57 05%	L
KIMBERLY CLARK CORP	494368103	9.00	02/04/2008	600.85	07/26/2010	576.83	-24.02	-4.00%	L
KIMBERLY CLARK CORP	494368103	106 00	05/13/2008	6,685.42	07/26/2010	6,793 76	108 34	1 62%	L
KIMBERLY CLARK CORP	494368103	62.00	07/21/2008	3,411 55	07/26/2010	3,973.71	562.16	16.48%	L
KIMBERLY CLARK CORP	494368103	127 00	07/24/2008	7,200.68	07/26/2010	8,139.70	939.02	13.04%	L
KIMBERLY CLARK CORP	494368103	10 00	12/02/2008	559.75	07/26/2010	640.92	81.17	14 50%	L
KIMBERLY CLARK CORP	494368103	36 00	04/15/2009	1,744.22	07/26/2010	2,307 32	563 10	32 28%	L
KIMBERLY CLARK CORP	494368103	37.00	04/20/2009	1,870.24	07/26/2010	2,371 41	501 17	26.80%	L
KIMCO REALTY CORP	49446R109	5 00	11/01/2007	202 91	07/22/2010	71 46	-131.45	-64.78%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
KIMCO REALTY CORP	49446R109	85.00	11/02/2007	3,290 35	07/22/2010	1,214.80	-2,075 55	-63 08%	L
KIMCO REALTY CORP	49446R109	90 00	12/04/2007	3,400 20	07/22/2010	1,286.26	-2,113 94	-62 17%	L
KIMCO REALTY CORP	49446R109	73 00	03/14/2008	2,442 73	07/22/2010	1,043.30	-1,399 43	-57 29%	L
KIMCO REALTY CORP	49446R109	26 00	09/26/2008	966 05	07/22/2010	371 59	-594 46	-61 54%	L
KIMCO REALTY CORP	49446R109	114.00	11/25/2008	1,566.82	07/22/2010	1,629 26	62.44	3.99%	L
KIMCO REALTY CORP	49446R109	54 00	01/29/2009	884 63	07/22/2010	771 75	-112 88	-12 76%	L
KIMCO REALTY CORP	49446R109	103.00	04/27/2009	1,080 62	07/22/2010	1,472.05	391 43	36 22%	L
KITE REALTY GROUP TRUST REITS	49803T102	180 00	09/29/2008	2,086 07	07/22/2010	807 52	-1,278.55	-61 29%	L
KITE REALTY GROUP TRUST REITS	49803T102	181 00	09/29/2008	2,097 67	07/22/2010	812 00	-1,285 67	-61.29%	L
KITE REALTY GROUP TRUST REITS	49803T102	142 00	11/24/2008	413 25	07/22/2010	637 04	223 79	54.15%	L
KITE REALTY GROUP TRUST REITS	49803T102	37.00	11/25/2008	120.65	07/22/2010	165.99	45 34	37.58%	L
KITE REALTY GROUP TRUST REITS	49803T102	22 00	01/27/2009	113 72	07/22/2010	98 70	-15 02	-13.21%	L
KITE REALTY GROUP TRUST REITS	49803T102	66 00	01/29/2009	343.60	07/22/2010	296 09	-47 51	-13 83%	L
KITE REALTY GROUP TRUST REITS	49803T102	73 00	02/25/2009	278.20	07/22/2010	327 49	49.29	17.72%	L
L-1 IDENTITY SOLUTIONS INC	50212A106	299.00	10/10/2007	5,638 93	07/15/2010	2,169 51	-3,469.42	-61 53%	L
L-1 IDENTITY SOLUTIONS INC	50212A106	276 00	11/02/2007	4,966 51	07/15/2010	2,002 62	-2,963.89	-59.68%	L
L-1 IDENTITY SOLUTIONS INC	50212A106	229.00	12/04/2007	4,106.59	07/15/2010	1,661.59	-2,445.00	-59.54%	L
L-1 IDENTITY SOLUTIONS INC	50212A106	321 00	07/22/2008	4,398 25	07/15/2010	2,329 13	-2,069.12	-47 04%	L
L-1 IDENTITY SOLUTIONS INC	50212A106	386.00	12/17/2008	2,631.59	07/15/2010	2,800.77	169 18	6 43%	L
LANDSTAR SYSTEMS INC	515098101	106 00	04/29/2009	3,725 82	07/22/2010	4,239.60	513.78	13.79%	L
LEAR CORP COM NEW	521865204	260.00	07/15/2010	17,921.02	07/22/2010	18,816.01	894.99	4.99%	S
LIBERTY PROPERTY TRUST	531172104	52 00	10/10/2007	2,203.70	07/22/2010	1,570.41	-633.29	-28 74%	L
LIBERTY PROPERTY TRUST	531172104	39 00	11/01/2007	1,422.84	07/22/2010	1,177.81	-245.03	-17.22%	L
LIBERTY PROPERTY TRUST	531172104	183.00	11/02/2007	6,428.79	07/22/2010	5,526.65	-902.14	-14 03%	L
LIBERTY PROPERTY TRUST	531172104	191.00	12/04/2007	5,798.36	07/22/2010	5,768 25	-30 11	-0.52%	L
LIBERTY PROPERTY TRUST	531172104	1.00	09/26/2008	36.78	07/22/2010	30.20	-6.58	-17.89%	L
LIBERTY PROPERTY TRUST	531172104	101.00	11/25/2008	1,625.15	07/22/2010	3,050.23	1,425.08	87.69%	L
LIBERTY PROPERTY TRUST	531172104	10 00	01/27/2009	201.02	07/22/2010	302.00	100.98	50.23%	L
LIBERTY PROPERTY TRUST	531172104	25.00	02/25/2009	471.08	07/22/2010	755.01	283.93	60.27%	L
LINCOLN ELEC HOLDINGS NEW	533900106	17.00	12/04/2007	1,166.72	07/22/2010	906 93	-259.79	-22.27%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
LINCOLN ELEC HOLDINGS NEW	533900106	15.00	01/08/2008	968 35	07/22/2010	800.24	-168 11	-17.36%	L
LINCOLN ELEC HOLDINGS NEW	533900106	39 00	01/23/2008	2,180 92	07/22/2010	2,080.61	-100.31	-4 60%	L
LUKOIL OIL CO SPON ADR (25 RUBLES)	677862104	33 00	11/02/2007	3,040 95	07/15/2010	1,750.62	-1,290.33	-42 43%	L
LUKOIL OIL CO SPON ADR (25 RUBLES)	677862104	51 00	12/04/2007	4,324 80	07/15/2010	2,705.50	-1,619 30	-37 44%	L
LUKOIL OIL CO SPON ADR (25 RUBLES)	677862104	12.00	09/17/2008	637.80	07/15/2010	636.59	-1.21	-0 19%	L
MACERICH COMPANY	554382101	21 00	11/01/2007	1,769 17	07/22/2010	832.53	-936 64	-52 94%	L
MACERICH COMPANY	554382101	83 00	11/02/2007	6,805.17	07/22/2010	3,290.47	-3,514 70	-51.65%	L
MACERICH COMPANY	554382101	88 00	12/04/2007	6,701 20	07/22/2010	3,488.69	-3,212.51	-47 94%	L
MACERICH COMPANY	554382101	45.00	03/14/2008	2,762 10	07/22/2010	1,783.99	-978.11	-35 41%	L
MACERICH COMPANY	554382101	10.00	05/20/2008	734 81	07/22/2010	396 44	-338.37	-46 05%	L
MACERICH COMPANY	554382101	11 00	09/26/2008	697.64	07/22/2010	436 09	-261.55	-37.49%	L
MACERICH COMPANY	554382101	58.00	11/25/2008	678 12	07/22/2010	2,299 37	1,621.25	239 08%	L
MACERICH COMPANY	554382101	108.00	01/27/2009	1,720 80	07/22/2010	4,281 58	2,560.78	148 81%	L
MACERICH COMPANY	554382101	102.00	02/25/2009	1,148.88	07/22/2010	4,043 71	2,894.83	251 97%	L
MACERICH COMPANY	554382101	14.00	06/23/2009	279 90	07/22/2010	555.02	275.12	98.29%	L
MACERICH COMPANY	554382101	10 00	09/21/2009	285.10	07/22/2010	396 44	111.34	39 05%	S
MACERICH COMPANY	554382101	9.00	12/21/2009	271.44	07/22/2010	356.80	85.36	31.45%	S
MACERICH COMPANY	554382101	7.00	03/22/2010	269 73	07/22/2010	277.51	7.78	2 88%	S
MARATHON OIL CORP	565849106	91 00	10/20/2008	2,427 78	07/15/2010	2,926 69	498.91	20 55%	L
MARATHON OIL CORP	565849106	131.00	10/29/2008	3,348.33	07/15/2010	4,213.15	864.82	25.83%	L
MARATHON OIL CORP	565849106	70 00	02/24/2009	1,647 16	07/15/2010	2,251 30	604 14	36 68%	L
MARATHON OIL CORP	565849106	39 00	02/26/2009	968.98	07/15/2010	1,254 30	285.32	29 45%	L
MARATHON OIL CORP	565849106	46.00	03/04/2009	1,023.12	07/15/2010	1,479.43	456.31	44.60%	L
MARKET VECTORS GOLD MINERS ETF	57060U100	380.00	02/26/2009	12,406.55	07/15/2010	19,050.40	6,643.85	53 55%	L
MARSH & MCLENNAN COS INC	571748102	206.00	12/04/2007	5,186 38	07/22/2010	4,729.84	-456.54	-8.80%	L
MARSH & MCLENNAN COS INC	571748102	333.00	12/21/2007	8,991.00	07/22/2010	7,645.82	-1,345.18	-14.96%	L
MARSH & MCLENNAN COS INC	571748102	209.00	10/23/2008	5,627 47	07/22/2010	4,798.73	-828.74	-14 73%	L
MARSH & MCLENNAN COS INC	571748102	158 00	11/06/2008	4,058 32	07/22/2010	3,627.74	-430 58	-10.61%	L
MARSH & MCLENNAN COS INC	571748102	104.00	11/07/2008	2,610.89	07/22/2010	2,387.88	-223.01	-8.54%	L
MARSH & MCLENNAN COS INC	571748102	94.00	02/20/2009	1,809 40	07/22/2010	2,158.28	348 88	19 28%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
MARSH & MCLENNAN COS INC	571748102	48 00	05/06/2009	1,035 62	07/22/2010	1,102 10	66.48	6 42%	L
MARUI LTD ADR NEW JAPAN ADR	573814308	282 00	10/10/2007	6,602 61	07/26/2010	3,959.21	-2,643.40	-40.04%	L
MARUI LTD ADR NEW JAPAN ADR	573814308	138.00	11/02/2007	2,877 30	07/26/2010	1,937.49	-939 81	-32 66%	L
MARUI LTD ADR NEW JAPAN ADR	573814308	147 00	12/04/2007	3,020 85	07/26/2010	2,063 84	-957.01	-31 68%	L
MATTEL INC	577081102	103.00	11/05/2008	1,563.59	07/22/2010	2,172.44	608 85	38 94%	L
MATTEL INC	577081102	197 00	12/08/2008	2,944.07	07/22/2010	4,155 05	1,210 98	41 13%	L
MATTEL INC	577081102	43 00	03/06/2009	450.63	07/22/2010	906 94	456 31	101 26%	L
MCDERMOTT INTL INC	580037109	21.00	01/24/2008	972 81	07/22/2010	507.59	-465.22	-47.82%	L
MCDERMOTT INTL INC	580037109	41.00	02/01/2008	1,935 05	07/22/2010	991 02	-944.03	-48 79%	L
MCDERMOTT INTL INC	580037109	38.00	05/01/2008	2,034 58	07/22/2010	918.51	-1,116 07	-54 86%	L
MCDERMOTT INTL INC	580037109	50.00	08/05/2008	2,086 47	07/22/2010	1,208.56	-877.91	-42 08%	L
MCDERMOTT INTL INC	580037109	630.00	03/19/2009	9,427 70	07/22/2010	15,227.85	5,800 15	61 52%	L
MCDERMOTT INTL INC	580037109	325.00	05/11/2009	5,979 81	07/22/2010	7,855.64	1,875 83	31 37%	L
MCDONALDS CORP	580135101	48.00	10/10/2007	2,727 36	07/22/2010	3,430.90	703 54	25 80%	L
MCDONALDS CORP	580135101	102 00	11/02/2007	5,994 54	07/22/2010	7,290 65	1,296.11	21 62%	L
MCDONALDS CORP	580135101	89.00	12/04/2007	5,349 79	07/22/2010	6,361.45	1,011.66	18 91%	L
MCDONALDS CORP	580135101	4.00	03/20/2008	217.28	07/22/2010	285.91	68.63	31 59%	L
MCDONALDS CORP	580135101	84 00	02/26/2009	4,529.27	07/22/2010	6,004 07	1,474.80	32 56%	L
MCDONALDS CORP	580135101	143.00	05/11/2009	7,749.94	07/22/2010	10,221 21	2,471.27	31.89%	L
MEDNAX INC	58502B106	19.00	12/04/2007	1,236 52	07/30/2010	865.13	-371.39	-30 04%	L
MEDNAX INC	58502B106	42.00	01/17/2008	3,019.30	07/30/2010	1,912.40	-1,106.90	-36 66%	L
MEDNAX INC	58502B106	66 00	05/12/2008	3,895.68	07/30/2010	3,005.19	-890.49	-22.86%	L
MEDNAX INC	58502B106	50.00	05/27/2008	2,480.50	07/30/2010	2,276.66	-203 84	-8.22%	L
MEDNAX INC	58502B106	53 00	05/28/2008	2,770 37	07/30/2010	2,413 26	-357.11	-12 89%	L
METTLER-TOLEDO INTL	592688105	24.00	02/18/2009	1,398 83	07/30/2010	2,785.15	1,386.32	99.11%	L
METTLER-TOLEDO INTL	592688105	18.00	02/20/2009	988.89	07/30/2010	2,088.86	1,099.97	111.23%	L
MGM RESORTS INTL	552953101	4,356.00	02/26/2009	19,143 32	07/22/2010	44,521 14	25,377.82	132 57%	L
MICROS SYSTEMS INC	594901100	117 00	04/01/2009	2,224 47	07/15/2010	4,165.00	1,940 53	87 24%	L
MITSUBISHI UFJ FINANCIAL GROUP INC SPON ADR	606822104	15.00	09/30/2008	130.93	07/22/2010	70.06	-60.87	-46 49%	L
MITSUBISHI UFJ FINANCIAL GROUP INC SPON ADR	606822104	282.00	10/01/2008	2,535 18	07/22/2010	1,317.14	-1,218.04	-48 05%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
MITSUBISHI UFJ FINANCIAL GROUP INC SPON ADR	606822104	282.00	10/02/2008	2,348 16	07/22/2010	1,317 14	-1,031.02	-43 91%	L
MITSUBISHI UFJ FINANCIAL GROUP INC SPON ADR	606822104	439 00	10/03/2008	3,788.70	07/22/2010	2,050 44	-1,738.26	-45 88%	L
MONSANTO CO NEW	61166W101	134.00	10/23/2008	9,770 68	07/15/2010	7,411.62	-2,359 06	-24 14%	L
MONSANTO CO NEW	61166W101	43 00	05/11/2009	3,689 85	07/15/2010	2,378 36	-1,311 49	-35 54%	L
MORGAN STANLEY	617446448	292 00	05/08/2009	7,546.16	07/22/2010	7,849.26	303.10	4.02%	L
MOSAIC CO	61945A107	65 00	12/16/2008	2,335 35	07/15/2010	2,793 88	458.53	19 63%	L
MOSAIC CO	61945A107	100.00	12/17/2008	3,699 87	07/15/2010	4,298 28	598.41	16 17%	L
MOSAIC CO	61945A107	103.00	12/18/2008	3,708.16	07/15/2010	4,427 22	719.06	19.39%	L
MURPHY OIL CORP	626717102	20.00	10/31/2007	1,466 26	07/22/2010	1,038 65	-427.61	-29 16%	L
MURPHY OIL CORP	626717102	280.00	11/02/2007	20,263 60	07/22/2010	14,541 05	-5,722.55	-28 24%	L
MURPHY OIL CORP	626717102	274.00	12/04/2007	19,722 27	07/22/2010	14,229.45	-5,492.82	-27.85%	L
NALCO HOLDING CO	62985Q101	77.00	09/26/2008	1,477 93	07/15/2010	1,801.08	323.15	21 87%	L
NALCO HOLDING CO	62985Q101	43 00	10/01/2008	797 82	07/15/2010	1,005.80	207 98	26 07%	L
NALCO HOLDING CO	62985Q101	33.00	10/10/2008	407.66	07/15/2010	771.89	364.23	89 35%	L
NALCO HOLDING CO	62985Q101	30 00	10/15/2008	450 22	07/15/2010	701.72	251 50	55 86%	L
NALCO HOLDING CO	62985Q101	26.00	10/29/2008	311 44	07/15/2010	608.16	296.72	95 27%	L
NALCO HOLDING CO	62985Q101	26.00	11/12/2008	312.40	07/15/2010	608.16	295 76	94.67%	L
NALCO HOLDING CO	62985Q101	121 00	11/14/2008	1,498 77	07/15/2010	2,830.26	1,331.49	88.84%	L
NASDAQ OMX GROUP (THE)	631103108	309 00	04/25/2008	11,376 06	07/22/2010	5,685.70	-5,690.36	-50 02%	L
NASDAQ OMX GROUP (THE)	631103108	192.00	07/22/2008	5,369.64	07/22/2010	3,532 86	-1,836 78	-34 21%	L
NASDAQ OMX GROUP (THE)	631103108	242 00	02/25/2009	4,971 07	07/22/2010	4,452.88	-518.19	-10.42%	L
NASDAQ OMX GROUP (THE)	631103108	425 00	05/11/2009	8,385 17	07/22/2010	7,820.13	-565.04	-6.74%	L
NATIONAL RETAIL PROPERTIES INC REIT	637417106	206 00	01/27/2009	3,153.57	07/22/2010	4,764.90	1,611.33	51.10%	L
NATIONAL RETAIL PROPERTIES INC REIT	637417106	10 00	02/25/2009	146 67	07/22/2010	231 31	84 64	57.71%	L
NATIONAL RETAIL PROPERTIES INC REIT	637417106	48 00	04/27/2009	843 27	07/22/2010	1,110 27	267 00	31.66%	L
NATIONAL RURAL UTIL COOP 6.750% DUE 02/15/43 CALLABLE	637432709	2,600.00	07/16/2010	66,300.00	09/01/2010	65,000 00	-1,300.00	-1.96%	S
NATIONWIDE HEALTH PPTY INC	638620104	45.00	10/10/2007	1,426.06	07/22/2010	1,674 74	248.68	17.44%	L
NATIONWIDE HEALTH PPTY INC	638620104	159 00	11/02/2007	4,660.29	07/22/2010	5,917.40	1,257 11	26 97%	L
NATIONWIDE HEALTH PPTY INC	638620104	167.00	12/04/2007	5,047.54	07/22/2010	6,215 13	1,167.59	23 13%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
NATIONWIDE HEALTH PPTY INC	638620104	42 00	05/20/2008	1,454 96	07/22/2010	1,563 09	108 13	7 43%	L
NATIONWIDE HEALTH PPTY INC	638620104	1.00	09/26/2008	35.07	07/22/2010	37 22	2.15	6.13%	L
NATIONWIDE HEALTH PPTY INC	638620104	76 00	11/25/2008	1,708.70	07/22/2010	2,828 44	1,119 74	65 53%	L
NATIONWIDE HEALTH PPTY INC	638620104	32 00	04/27/2009	768 37	07/22/2010	1,190 92	422 55	54 99%	L
NESTLE S A SPONSORED ADR REPSTG REG SHS SWITZ ADR	641069406	49 00	12/04/2007	2,346 83	07/26/2010	2,499.94	153.11	6 52%	L
NESTLE S A SPONSORED ADR REPSTG REG SHS SWITZ ADR	641069406	83 00	08/25/2008	3,686 80	07/26/2010	4,234 59	547.79	14 86%	L
NESTLE S A SPONSORED ADR REPSTG REG SHS SWITZ ADR	641069406	27 00	09/30/2008	1,161.48	07/26/2010	1,377.52	216.04	18 60%	L
NESTLE S A SPONSORED ADR REPSTG REG SHS SWITZ ADR	641069406	26.00	10/06/2008	1,023.24	07/26/2010	1,326.50	303.26	29 64%	L
NEW YORK CMNTY BANCORP	649445103	165.00	08/22/2008	2,528 33	07/22/2010	2,747 78	219 45	8.68%	L
NEW YORK CMNTY BANCORP	649445103	162.00	09/11/2008	2,607.00	07/22/2010	2,697.82	90.82	3.48%	L
NEW YORK CMNTY BANCORP	649445103	49.00	12/10/2008	553 77	07/22/2010	816 01	262.24	47.36%	L
NEW YORK CMNTY BANCORP	649445103	39.00	01/05/2009	464.42	07/22/2010	649 47	185.05	39.85%	L
NEW YORK CMNTY BANCORP	649445103	12.00	01/15/2009	138 12	07/22/2010	199.84	61.72	44.69%	L
NEW YORK CMNTY BANCORP	649445103	75.00	01/22/2009	912 68	07/22/2010	1,248 99	336.31	36.85%	L
NEW YORK CMNTY BANCORP	649445103	13.00	03/16/2009	131.31	07/22/2010	216 49	85.18	64 87%	L
NEWMONT MINING CORP (HOLDING CO)	651639106	41.00	09/11/2008	1,524 09	07/15/2010	2,488.82	964.73	63 30%	L
NEWMONT MINING CORP (HOLDING CO)	651639106	168.00	10/23/2008	3,950 35	07/15/2010	10,198 09	6,247.74	158.16%	L
NEWMONT MINING CORP (HOLDING CO)	651639106	466.00	10/24/2008	10,511 93	07/15/2010	28,287.56	17,775.63	169 10%	L
NEWMONT MINING CORP (HOLDING CO)	651639106	85.00	10/28/2008	1,950 36	07/15/2010	5,159.75	3,209.39	164.55%	L
NICE SYSTEMS LTD SPON ADR	653656108	52.00	12/18/2007	1,652 62	07/15/2010	1,398.98	-253 64	-15 35%	L
NICE SYSTEMS LTD SPON ADR	653656108	69.00	03/10/2008	2,093 54	07/15/2010	1,856.34	-237 20	-11.33%	L
NICE SYSTEMS LTD SPON ADR	653656108	7.00	04/01/2008	203.91	07/15/2010	188.32	-15.59	-7 65%	L
NICE SYSTEMS LTD SPON ADR	653656108	19.00	06/10/2008	635 99	07/15/2010	511.17	-124.82	-19.63%	L
NICE SYSTEMS LTD SPON ADR	653656108	18.00	07/09/2008	520 02	07/15/2010	484.26	-35.76	-6.88%	L
NICE SYSTEMS LTD SPON ADR	653656108	62.00	07/14/2008	1,707.97	07/15/2010	1,668 02	-39.95	-2.34%	L
NICE SYSTEMS LTD SPON ADR	653656108	39.00	08/04/2008	1,170 11	07/15/2010	1,049.24	-120.87	-10.33%	L
NICE SYSTEMS LTD SPON ADR	653656108	21 00	08/12/2008	655.67	07/15/2010	564.97	-90 70	-13 83%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
NICE SYSTEMS LTD SPON ADR	653656108	19 00	09/22/2008	537 04	07/15/2010	511 17	-25 87	-4.82%	L
NICE SYSTEMS LTD SPON ADR	653656108	6 00	11/05/2008	148.20	07/15/2010	161.42	13.22	8 92%	L
NICE SYSTEMS LTD SPON ADR	653656108	9.00	11/14/2008	192 50	07/15/2010	242 13	49 63	25.78%	L
NICE SYSTEMS LTD SPON ADR	653656108	59.00	11/24/2008	1,131 54	07/15/2010	1,587 31	455 77	40 28%	L
NINTENDO LTD ADR NEW JAPAN ADR	654445303	105 00	10/10/2007	7,336.97	07/15/2010	3,727 43	-3,609.54	-49.20%	L
NINTENDO LTD ADR NEW JAPAN ADR	654445303	57.00	11/02/2007	4,393 56	07/15/2010	2,023.46	-2,370.10	-53 94%	L
NINTENDO LTD ADR NEW JAPAN ADR	654445303	61.00	12/04/2007	4,779 35	07/15/2010	2,165 46	-2,613.89	-54.69%	L
NINTENDO LTD ADR NEW JAPAN ADR	654445303	62.00	11/28/2008	2,367.25	07/15/2010	2,200 96	-166.29	-7.02%	L
NOKIA CORP SPONS ADR FINLAND ADR	654902204	561.00	03/13/2009	6,053 53	07/15/2010	4,938 67	-1,114 86	-18 42%	L
NOMURA HOLDINGS INC NEW SPON ADR	65535H208	336.00	10/10/2007	6,044 65	07/22/2010	1,814.60	-4,230.05	-69 98%	L
NOMURA HOLDINGS INC NEW SPON ADR	65535H208	167.00	11/02/2007	2,862.38	07/22/2010	901.90	-1,960.48	-68.49%	L
NOMURA HOLDINGS INC NEW SPON ADR	65535H208	177.00	12/04/2007	3,184 23	07/22/2010	955.90	-2,228 33	-69 98%	L
NOMURA HOLDINGS INC NEW SPON ADR	65535H208	5.00	08/19/2008	65.40	07/22/2010	27.00	-38 40	-58 72%	L
NOVAGOLD RESOURCES INC NEW CAD	66987E206	949 00	07/18/2008	9,074 53	07/15/2010	6,206 69	-2,867 84	-31.60%	L
NOVAGOLD RESOURCES INC NEW CAD	66987E206	41 00	07/28/2008	345 62	07/15/2010	268 15	-77 47	-22 41%	L
NOVAGOLD RESOURCES INC NEW CAD	66987E206	45 00	07/30/2008	365 95	07/15/2010	294 31	-71.64	-19.58%	L
NOVAGOLD RESOURCES INC NEW CAD	66987E206	335 00	08/05/2008	2,555.82	07/15/2010	2,190.98	-364 84	-14.27%	L
NOVAGOLD RESOURCES INC NEW CAD	66987E206	1,280 00	09/11/2008	5,969 79	07/15/2010	8,371 51	2,401.72	40.23%	L
NOVAGOLD RESOURCES INC NEW CAD	66987E206	243 00	01/27/2009	644 90	07/15/2010	1,589 28	944.38	146.44%	L
NOVAGOLD RESOURCES INC NEW CAD	66987E206	828.00	01/28/2009	2,233.28	07/15/2010	5,415 32	3,182 04	142.48%	L
NOVARTIS AG SPON ADR	66987V109	136 00	11/19/2008	6,654.83	08/04/2010	6,766 72	111.89	1.68%	L
NOVARTIS AG SPON ADR	66987V109	192 00	11/21/2008	8,452 45	08/04/2010	9,553 02	1,100.57	13 02%	L
NOVARTIS AG SPON ADR	66987V109	21.00	12/02/2008	947.47	08/04/2010	1,044 86	97.39	10.28%	L
NOVARTIS AG SPON ADR	66987V109	63 00	12/15/2008	2,919 82	08/04/2010	3,134.58	214.76	7 36%	L
NOVARTIS AG SPON ADR	66987V109	97 00	01/29/2009	4,014 12	08/04/2010	4,826 27	812.15	20.23%	L
NOVARTIS AG SPON ADR	66987V109	51.00	01/30/2009	2,090.39	08/04/2010	2,537 52	447.13	21.39%	L
NOVARTIS AG SPON ADR	66987V109	40.00	02/02/2009	1,635.45	08/04/2010	1,990 21	354.76	21.69%	L
NOVARTIS AG SPON ADR	66987V109	51 00	02/03/2009	2,170.01	08/04/2010	2,537 52	367 51	16.94%	L
NOVARTIS AG SPON ADR	66987V109	83.00	05/01/2009	3,148.53	08/04/2010	4,129.69	981.16	31.16%	L
NOVO NORDISK ADR DENMARK ADR	670100205	60 00	10/20/2008	3,097 10	07/30/2010	5,133.57	2,036.47	65 75%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
NOVO NORDISK ADR DENMARK ADR	670100205	40.00	01/30/2009	2,156 64	07/30/2010	3,422.38	1,265 74	58 69%	L
NOVO NORDISK ADR DENMARK ADR	670100205	50 00	03/13/2009	2,326.47	07/30/2010	4,277.98	1,951.51	83 88%	L
NUANCE COMMUNICATIONS INC	67020Y100	308 00	08/11/2008	5,500.58	07/15/2010	5,072 98	-427 60	-7 77%	L
NUANCE COMMUNICATIONS INC	67020Y100	171 00	09/08/2008	2,563 92	07/15/2010	2,816 49	252 57	9 85%	L
NUANCE COMMUNICATIONS INC	67020Y100	12.00	09/22/2008	168.92	07/15/2010	197 65	28.73	17 01%	L
NUANCE COMMUNICATIONS INC	67020Y100	2 00	10/20/2008	19 56	07/15/2010	32 94	13 38	68 40%	L
NUANCE COMMUNICATIONS INC	67020Y100	10 00	10/23/2008	88 47	07/15/2010	164 71	76 24	86 18%	L
NUANCE COMMUNICATIONS INC	67020Y100	170 00	10/29/2008	1,572 48	07/15/2010	2,800.02	1,227 54	78 06%	L
NUANCE COMMUNICATIONS INC	67020Y100	38 00	11/05/2008	382.33	07/15/2010	625 89	243 56	63 70%	L
NUANCE COMMUNICATIONS INC	67020Y100	68 00	11/14/2008	523 65	07/15/2010	1,120 01	596 36	113 89%	L
NUANCE COMMUNICATIONS INC	67020Y100	69 00	11/20/2008	465.03	07/15/2010	1,136.48	671.45	144.39%	L
NUANCE COMMUNICATIONS INC	67020Y100	46 00	12/08/2008	430 71	07/15/2010	757 65	326 94	75 91%	L
OAO GAZPROM LEVEL 1 ADR PROGRAM (RUSSIA) SPON ADR	368287207	27 00	11/02/2007	1,362.16	07/15/2010	557.54	-804 62	-59 07%	L
OAO GAZPROM LEVEL 1 ADR PROGRAM (RUSSIA) SPON ADR	368287207	95.00	12/04/2007	5,182 25	07/15/2010	1,961 71	-3,220.54	-62.15%	L
OAO GAZPROM LEVEL 1 ADR PROGRAM (RUSSIA) SPON ADR	368287207	28.00	09/17/2008	711.01	07/15/2010	578.19	-132.82	-18.68%	L
OAO GAZPROM LEVEL 1 ADR PROGRAM (RUSSIA) SPON ADR	368287207	197.00	10/20/2008	3,268 45	07/15/2010	4,067 98	799 53	24 46%	L
OILSANDS QUEST INC	678046103	3,910.00	10/10/2007	17,245.07	07/15/2010	2,200.65	-15,044.42	-87 24%	L
OILSANDS QUEST INC	678046103	3,629.00	12/04/2007	15,733.89	07/15/2010	2,042 49	-13,691.40	-87 02%	L
OILSANDS QUEST INC	678046103	3,395.00	09/11/2008	9,397.36	07/15/2010	1,910.79	-7,486.57	-79.67%	L
OILSANDS QUEST INC	678046103	2,270.00	02/26/2009	1,925 87	07/15/2010	1,277.61	-648 26	-33 66%	L
OMEGA HEALTHCARE INVS INC	681936100	66.00	10/10/2007	1,111 45	07/22/2010	1,482.38	370 93	33.37%	L
OMEGA HEALTHCARE INVS INC	681936100	235.00	11/02/2007	3,705 95	07/22/2010	5,278.17	1,572.22	42.42%	L
OMEGA HEALTHCARE INVS INC	681936100	173.00	12/04/2007	2,649.48	07/22/2010	3,885 63	1,236.15	46.66%	L
OMEGA HEALTHCARE INVS INC	681936100	51 00	05/20/2008	918 71	07/22/2010	1,145.48	226 77	24 68%	L
OMEGA HEALTHCARE INVS INC	681936100	18.00	09/26/2008	334.36	07/22/2010	404.29	69.93	20.91%	L
OMEGA HEALTHCARE INVS INC	681936100	129 00	11/25/2008	1,525 06	07/22/2010	2,897.38	1,372 32	89.98%	L
OMEGA HEALTHCARE INVS INC	681936100	7.00	01/27/2009	103 92	07/22/2010	157.22	53 30	51 29%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
OMEGA HEALTHCARE INVS INC	681936100	7.00	02/25/2009	95 14	07/22/2010	157 22	62 08	65 25%	L
OMNICOM GROUP INC	681919106	106.00	08/12/2008	4,713 35	07/22/2010	3,996.24	-717.11	-15 21%	L
OMNICOM GROUP INC	681919106	21 00	09/08/2008	906 71	07/22/2010	791.71	-115.00	-12 68%	L
OMNICOM GROUP INC	681919106	18 00	09/11/2008	736 73	07/22/2010	678.61	-58 12	-7 89%	L
OMNICOM GROUP INC	681919106	23.00	09/15/2008	915 49	07/22/2010	867 11	-48 38	-5.28%	L
OMNICOM GROUP INC	681919106	54 00	09/24/2008	2,140.17	07/22/2010	2,035 82	-104 35	-4 88%	L
OMNICOM GROUP INC	681919106	21 00	04/06/2009	550 20	07/22/2010	791 71	241 51	43.89%	L
OMNICOM GROUP INC	681919106	9.00	04/09/2009	250 14	07/22/2010	339.30	89.16	35 64%	L
OMNICOM GROUP INC	681919106	8 00	04/20/2009	224 07	07/22/2010	301 60	77.53	34 60%	L
OWENS ILLINOIS INC NEW	690768403	89.00	08/28/2008	3,996.13	07/15/2010	2,682 56	-1,313 57	-32 87%	L
OWENS ILLINOIS INC NEW	690768403	44.00	09/04/2008	1,942 22	07/15/2010	1,326.21	-616.01	-31.72%	L
OWENS ILLINOIS INC NEW	690768403	46.00	09/08/2008	1,982.84	07/15/2010	1,386 49	-596 35	-30 08%	L
OWENS ILLINOIS INC NEW	690768403	99.00	09/11/2008	3,581 82	07/15/2010	2,983.97	-597.85	-16 69%	L
OWENS ILLINOIS INC NEW	690768403	1.00	09/15/2008	35.96	07/15/2010	30.14	-5.82	-16.18%	L
OWENS ILLINOIS INC NEW	690768403	88.00	09/18/2008	2,195 40	07/15/2010	2,652 42	457 02	20 82%	L
OWENS ILLINOIS INC NEW	690768403	3.00	09/24/2008	77 63	07/15/2010	90.42	12 79	16 48%	L
OWENS ILLINOIS INC NEW	690768403	115.00	10/03/2008	3,013 14	07/15/2010	3,466 23	453.09	15 04%	L
OWENS ILLINOIS INC NEW	690768403	31.00	10/08/2008	689 30	07/15/2010	934.37	245.07	35.55%	L
OWENS ILLINOIS INC NEW	690768403	28.00	10/22/2008	604 34	07/15/2010	843.95	239 61	39 65%	L
OWENS ILLINOIS INC NEW	690768403	50.00	11/07/2008	1,143.97	07/15/2010	1,507.05	363 08	31.74%	L
OWENS ILLINOIS INC NEW	690768403	28 00	11/12/2008	572.83	07/15/2010	843.95	271.12	47 33%	L
OWENS ILLINOIS INC NEW	690768403	38.00	11/18/2008	750 45	07/15/2010	1,145.36	394 91	52 62%	L
PACTIV CORP MERGER EFF 11/2010	695257105	19.00	07/18/2008	408.20	07/15/2010	564.56	156.36	38.30%	L
PACTIV CORP MERGER EFF 11/2010	695257105	141.00	07/23/2008	3,364 99	07/15/2010	4,189.60	824 61	24.51%	L
PACTIV CORP MERGER EFF 11/2010	695257105	50.00	02/20/2009	865 74	07/15/2010	1,485.67	619.93	71.61%	L
PACTIV CORP MERGER EFF. 11/2010	695257105	17.00	02/25/2009	276.05	07/15/2010	505.13	229.08	82.98%	L
PATTERSON COMPANIES INC	703395103	161 00	11/12/2008	3,546.61	07/30/2010	4,208.48	661.87	18.66%	L
PATTERSON COMPANIES INC	703395103	17 00	11/18/2008	368.75	07/30/2010	444 37	75.62	20 51%	L
PATTERSON COMPANIES INC	703395103	95.00	11/24/2008	1,705 07	07/30/2010	2,483.27	778.20	45.64%	L
PATTERSON COMPANIES INC	703395103	28 00	12/19/2008	521.41	07/30/2010	731 91	210.50	40.37%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
PEOPLE'S UNITED FINANCIAL INC	712704105	143 00	10/10/2007	2,575 43	07/22/2010	1,995 10	-580 33	-22 53%	L
PEOPLE'S UNITED FINANCIAL INC	712704105	138 00	11/02/2007	2,325 29	07/22/2010	1,925 34	-399.95	-17.20%	L
PEOPLE'S UNITED FINANCIAL INC	712704105	133 00	12/04/2007	2,174 54	07/22/2010	1,855 58	-318 96	-14 67%	L
PETROCHINA CO LTD SPON ADR	71646E100	48.00	05/11/2009	5,067 40	07/15/2010	5,301 03	233 63	4 61%	L
PETROHAWK ENERGY CORP	716495106	50 00	08/22/2008	1,658 18	07/15/2010	872 56	-785.62	-47.38%	L
PETROHAWK ENERGY CORP	716495106	49 00	09/24/2008	1,237 15	07/15/2010	855 11	-382.04	-30.88%	L
PETROHAWK ENERGY CORP	716495106	117 00	10/23/2008	1,807.28	07/15/2010	2,041.80	234.52	12.98%	L
PETROLEO BRASILEIRO SA SPON ADR	71654V408	251 00	02/14/2008	14,809.01	07/22/2010	9,174.77	-5,634.24	-38 05%	L
PETROLEO BRASILEIRO SA SPON ADR	71654V408	347 00	08/11/2008	17,532 52	07/22/2010	12,683.85	-4,848.67	-27 66%	L
PETROLEO BRASILEIRO SA SPON ADR	71654V408	167.00	09/11/2008	6,990 62	07/22/2010	6,104.33	-886 29	-12.68%	L
PETROLEO BRASILEIRO SA SPON ADR	71654V408	302.00	11/25/2008	5,710 00	07/22/2010	11,038.97	5,328 97	93.33%	L
PFIZER INC	717081103	684 00	12/04/2007	16,060.32	08/04/2010	11,040 94	-5,019 38	-31 25%	L
PFIZER INC	717081103	142 00	06/25/2008	2,533 68	08/04/2010	2,292 13	-241 55	-9 53%	L
PFIZER INC	717081103	59.00	07/24/2008	1,135.16	08/04/2010	952 36	-182.80	-16.10%	L
PFIZER INC	717081103	156.00	08/06/2008	3,003 00	08/04/2010	2,518 11	-484.89	-16 15%	L
PFIZER INC	717081103	106.00	09/11/2008	1,927.03	08/04/2010	1,711 02	-216.01	-11 21%	L
PFIZER INC	717081103	232.00	01/27/2009	3,673.09	08/04/2010	3,744.88	71.79	1 95%	L
PFIZER INC	717081103	95 00	01/29/2009	1,437.89	08/04/2010	1,533 46	95.57	6 65%	L
PFIZER INC	717081103	119 00	02/03/2009	1,796.90	08/04/2010	1,920 87	123 97	6 90%	L
PFIZER INC	717081103	105.00	02/11/2009	1,497 27	08/04/2010	1,694.88	197.61	13.20%	L
PHILLIPS VAN HEUSEN	718592108	58.00	10/10/2007	2,952 59	07/15/2010	2,739 69	-212 90	-7 21%	L
PHILLIPS VAN HEUSEN	718592108	17.00	10/16/2007	823 07	07/15/2010	803.01	-20.06	-2.44%	L
PHILLIPS VAN HEUSEN	718592108	13.00	10/19/2007	606.35	07/15/2010	614.07	7.72	1 27%	L
PHILLIPS VAN HEUSEN	718592108	83 00	11/02/2007	3,756.58	07/15/2010	3,920.59	164 01	4 37%	L
PHILLIPS VAN HEUSEN	718592108	80 00	12/04/2007	3,048.80	07/15/2010	3,778 89	730 09	23 95%	L
PHILLIPS VAN HEUSEN	718592108	50.00	12/15/2008	896 37	07/15/2010	2,361.80	1,465.43	163.48%	L
PITNEY BOWES INC	724479100	81.00	01/17/2008	2,826 84	07/22/2010	1,948.95	-877.89	-31.06%	L
PITNEY BOWES INC	724479100	65.00	09/11/2008	2,341.95	07/22/2010	1,563.97	-777.98	-33 22%	L
PITNEY BOWES INC	724479100	3.00	09/22/2008	103.35	07/22/2010	72.18	-31.17	-30.16%	L
PLUM CREEK TIMBER CO INC REIT	729251108	18.00	11/02/2007	770.83	07/22/2010	667.61	-103.22	-13.39%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
PLUM CREEK TIMBER CO INC REIT	729251108	41 00	12/04/2007	1,861 40	07/22/2010	1,520 66	-340 74	-18 31%	L
PLUM CREEK TIMBER CO INC REIT	729251108	8 00	05/20/2008	344 59	07/22/2010	296.71	-47.88	-13 89%	L
PLUM CREEK TIMBER CO INC REIT	729251108	17 00	11/21/2008	504 55	07/22/2010	630.52	125.97	24 97%	L
PROCTER & GAMBLE CO	742718109	38 00	10/10/2007	2,713 59	07/26/2010	2,365.16	-348 43	-12 84%	L
PROCTER & GAMBLE CO	742718109	105 00	11/02/2007	7,291 20	07/26/2010	6,535 30	-755.90	-10.37%	L
PROCTER & GAMBLE CO	742718109	60.00	12/04/2007	4,389 00	07/26/2010	3,734 46	-654 54	-14 91%	L
PROGRESSIVE CORP OHIO	743315103	204.00	11/21/2008	2,498 45	07/22/2010	4,002 82	1,504 37	60 21%	L
PROGRESSIVE CORP OHIO	743315103	141.00	11/26/2008	1,997 59	07/22/2010	2,766 66	769.07	38.50%	L
PROGRESSIVE CORP OHIO	743315103	229.00	12/02/2008	3,123 63	07/22/2010	4,493 36	1,369 73	43 85%	L
PROGRESSIVE CORP OHIO	743315103	172.00	12/05/2008	2,362 80	07/22/2010	3,374 93	1,012.13	42.84%	L
PROGRESSIVE CORP OHIO	743315103	122.00	01/16/2009	1,737.93	07/22/2010	2,393 84	655.91	37.74%	L
PROGRESSIVE CORP OHIO	743315103	200 00	01/28/2009	2,583 68	07/22/2010	3,924 33	1,340 65	51 89%	L
PROGRESSIVE CORP OHIO	743315103	16 00	03/05/2009	174 91	07/22/2010	313 95	139 04	79 49%	L
PROGRESSIVE CORP OHIO	743315103	89 00	03/06/2009	917.11	07/22/2010	1,746.33	829.22	90.42%	L
PROGRESSIVE CORP OHIO	743315103	56 00	03/11/2009	623 32	07/22/2010	1,098 81	475.49	76 28%	L
PROLOGIS SBI	743410102	208 00	04/27/2009	1,542 76	07/22/2010	2,286.30	743 54	48 20%	L
PROSPERITY BANCSHARES INC	743606105	5 00	11/02/2007	151.76	07/22/2010	170 20	18.44	12 15%	L
PROSPERITY BANCSHARES INC	743606105	43 00	11/05/2007	1,302.56	07/22/2010	1,463.71	161 15	12 37%	L
PROSPERITY BANCSHARES INC	743606105	83.00	12/04/2007	2,587 11	07/22/2010	2,825 31	238 20	9 21%	L
PROSPERITY BANCSHARES INC	743606105	35 00	12/23/2008	935 14	07/22/2010	1,191 40	256.26	27.40%	L
PROSPERITY BANCSHARES INC	743606105	63 00	01/22/2009	1,592 43	07/22/2010	2,144 51	552 08	34.67%	L
RALCORP HOLDINGS INC NEW	751028101	47 00	10/10/2007	2,663 17	07/26/2010	2,787.20	124.03	4 66%	L
RALCORP HOLDINGS INC NEW	751028101	72 00	11/02/2007	3,942.00	07/26/2010	4,269.76	327.76	8 31%	L
RALCORP HOLDINGS INC NEW	751028101	58 00	12/04/2007	3,614 56	07/26/2010	3,439.53	-175 03	-4.84%	L
RALCORP HOLDINGS INC NEW	751028101	20.00	06/27/2008	983 85	07/26/2010	1,186.04	202 19	20 55%	L
RAYMOND JAMES FINANCIAL CORP	754730109	39 00	01/17/2008	1,130.64	07/22/2010	997.70	-132.94	-11 76%	L
RAYMOND JAMES FINANCIAL CORP	754730109	138 00	02/11/2008	3,638 92	07/22/2010	3,530 33	-108.59	-2.98%	L
RAYMOND JAMES FINANCIAL CORP	754730109	37 00	02/21/2008	935.36	07/22/2010	946 54	11 18	1 20%	L
RAYMOND JAMES FINANCIAL CORP	754730109	26 00	03/04/2008	576.44	07/22/2010	665.13	88.69	15 39%	L
RAYMOND JAMES FINANCIAL CORP	754730109	65 00	03/12/2008	1,522.20	07/22/2010	1,662.84	140.64	9.24%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
RAYMOND JAMES FINANCIAL CORP	754730109	102 00	07/30/2008	2,992 34	07/22/2010	2,609 37	-382 97	-12 80%	L
REALTY INCOME CORP MD SBI	756109104	9.00	12/04/2007	246 15	07/22/2010	286 35	40.20	16 33%	L
REALTY INCOME CORP MD SBI	756109104	86.00	03/14/2008	2,095 82	07/22/2010	2,736 21	640.39	30 56%	L
REALTY INCOME CORP MD SBI	756109104	21.00	05/20/2008	516 00	07/22/2010	668 14	152 14	29 48%	L
REALTY INCOME CORP MD SBI	756109104	20.00	09/26/2008	532 56	07/22/2010	636 33	103.77	19 49%	L
REGENCY CENTERS CORP	758849103	43 00	10/10/2007	3,428 81	07/22/2010	1,524.96	-1,903.85	-55.53%	L
REGENCY CENTERS CORP	758849103	8 00	11/01/2007	561 38	07/22/2010	283 71	-277.67	-49 46%	L
REGENCY CENTERS CORP	758849103	84 00	11/02/2007	5,778.36	07/22/2010	2,978.99	-2,799 37	-48 45%	L
REGENCY CENTERS CORP	758849103	88 00	12/04/2007	5,764 88	07/22/2010	3,120 85	-2,644 03	-45 86%	L
REGENCY CENTERS CORP	758849103	59.00	03/14/2008	3,461 53	07/22/2010	2,092.39	-1,369.14	-39.55%	L
REGENCY CENTERS CORP	758849103	49 00	09/26/2008	3,151 53	07/22/2010	1,737.74	-1,413 79	-44 86%	L
REGENCY CENTERS CORP	758849103	3.00	02/25/2009	84.03	07/22/2010	106 39	22.36	26 61%	L
REINSURANCE GROUP AMER INC NEW	759351604	65.00	11/24/2008	2,090 14	07/22/2010	3,103 79	1,013.65	48 50%	L
REINSURANCE GROUP AMER INC NEW	759351604	29.00	02/06/2009	999 12	07/22/2010	1,384.77	385.65	38 60%	L
REINSURANCE GROUP AMER INC NEW	759351604	9 00	02/10/2009	319 15	07/22/2010	429.76	110 61	34 66%	L
REINSURANCE GROUP AMER INC NEW	759351604	19.00	02/19/2009	603.52	07/22/2010	907.26	303 74	50 33%	L
REINSURANCE GROUP AMER INC NEW	759351604	9.00	02/24/2009	256 47	07/22/2010	429.76	173.29	67.57%	L
REINSURANCE GROUP AMER INC NEW	759351604	17.00	03/02/2009	450 90	07/22/2010	811.76	360 86	80.03%	L
ROCHE HLDG LTD SPONS ADR SWITZ ADR	771195104	128 00	02/07/2008	5,682.74	08/04/2010	4,264 89	-1,417.85	-24 95%	L
ROCHE HLDG LTD SPONS ADR SWITZ ADR	771195104	106.00	03/07/2008	5,001 87	08/04/2010	3,531.86	-1,470.01	-29.39%	L
ROCHE HLDG LTD SPONS ADR SWITZ ADR	771195104	2 00	08/19/2008	85.60	08/04/2010	66 64	-18 96	-22 15%	L
ROCHE HLDG LTD SPONS ADR SWITZ ADR	771195104	58.00	10/06/2008	2,170 75	08/04/2010	1,932 53	-238.22	-10 97%	L
ROFIN-SINAR TECHNOLOGIES INC	775043102	108.00	07/09/2008	3,187.57	07/15/2010	2,245.60	-941.97	-29.55%	L
ROSS STORES INC	778296103	49.00	12/04/2007	1,298 50	07/15/2010	2,656 24	1,357.74	104 56%	L
ROSS STORES INC	778296103	42 00	09/22/2008	1,526 94	07/15/2010	2,276 78	749.84	49 11%	L
SANDRIDGE ENERGY INC	80007P307	124.00	10/23/2008	1,341.43	07/15/2010	789.06	-552.37	-41.18%	L
SANDRIDGE ENERGY INC	80007P307	48 00	10/30/2008	491 26	07/15/2010	305.44	-185.82	-37.83%	L
SANDRIDGE ENERGY INC	80007P307	43 00	11/14/2008	453.88	07/15/2010	273.62	-180.26	-39.72%	L
SANDRIDGE ENERGY INC	80007P307	48.00	11/20/2008	354.65	07/15/2010	305 44	-49 21	-13.88%	L
SANDRIDGE ENERGY INC	80007P307	189.00	11/24/2008	1,500 83	07/15/2010	1,202.68	-298.15	-19.87%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
SANDRIDGE ENERGY INC	80007P307	15.00	12/10/2008	102 21	07/15/2010	95 45	-6.76	-6 61%	L
SAP AG SPON ADR	803054204	187.00	10/10/2007	10,488 84	07/15/2010	9,052.70	-1,436.14	-13 69%	L
SAP AG SPON ADR	803054204	93.00	11/02/2007	4,946 67	07/15/2010	4,502.14	-444 53	-8 99%	L
SAP AG SPON ADR	803054204	99 00	12/04/2007	5,175 72	07/15/2010	4,792 61	-383.11	-7 40%	L
SAP AG SPON ADR	803054204	2 00	08/19/2008	111 97	07/15/2010	96 82	-15.15	-13 53%	L
SCHEIN HENRY INC	806407102	1 00	10/09/2008	45 36	07/30/2010	51 67	6 31	13 91%	L
SCHEIN HENRY INC	806407102	17 00	10/10/2008	734 45	07/30/2010	878 38	143.93	19 60%	L
SCHEIN HENRY INC	806407102	8 00	10/16/2008	362.93	07/30/2010	413.35	50.42	13.89%	L
SCHEIN HENRY INC	806407102	11 00	10/23/2008	500 60	07/30/2010	568 36	67.76	13.54%	L
SCHEIN HENRY INC	806407102	12 00	10/24/2008	527.33	07/30/2010	620 03	92.70	17.58%	L
SCHEIN HENRY INC	806407102	41.00	10/29/2008	1,915.99	07/30/2010	2,118.44	202.45	10.57%	L
SCHEIN HENRY INC	806407102	36 00	11/07/2008	1,520 77	07/30/2010	1,860 09	339.32	22 31%	L
SCHEIN HENRY INC	806407102	11.00	11/12/2008	458 78	07/30/2010	568.36	109.58	23 89%	L
SCHEIN HENRY INC	806407102	10 00	11/18/2008	404.02	07/30/2010	516.69	112.67	27.89%	L
SCHEIN HENRY INC	806407102	7 00	11/20/2008	242 13	07/30/2010	361.68	119.55	49 37%	L
SCHEIN HENRY INC	806407102	10 00	12/19/2008	351.77	07/30/2010	516.69	164.92	46.88%	L
SCHEIN HENRY INC	806407102	29 00	01/05/2009	1,102.28	07/30/2010	1,498.41	396.13	35 94%	L
SCHWAB CHARLES CORP NEW	808513105	153 00	02/27/2009	2,029 77	07/22/2010	2,307.20	277.43	13.67%	L
SCHWAB CHARLES CORP NEW	808513105	269 00	03/03/2009	3,308 32	07/22/2010	4,056.45	748.13	22.61%	L
SCHWAB CHARLES CORP NEW	808513105	112.00	03/04/2009	1,360 33	07/22/2010	1,688.93	328.60	24.16%	L
SEPRACOR INC **MERGER EFF.11/09**	817315104	502.00	11/18/2008	6,997 89	11/13/2009	11,546.00	4,548.11	64 99%	S
SEPRACOR INC **MERGER EFF 11/09**	817315104	160.00	12/17/2008	1,810 34	11/13/2009	3,680.00	1,869.66	103 28%	S
SIEMENS A G SPON ADR	826197501	29.00	10/10/2007	3,995.63	07/22/2010	2,840.94	-1,154.69	-28 90%	L
SIEMENS A G SPON ADR	826197501	37.00	11/02/2007	5,003.88	07/22/2010	3,624 64	-1,379.24	-27 56%	L
SIEMENS A G SPON ADR	826197501	40.00	12/04/2007	6,027.20	07/22/2010	3,918.53	-2,108 67	-34 99%	L
SILGAN HOLDINGS INC	827048109	306.00	10/29/2008	6,853.24	07/15/2010	8,884.86	2,031.62	29.64%	L
SILVER WHEATON CORP CAD	828336107	28.00	11/25/2008	74.91	09/13/2010	679.31	604 40	806 83%	L
SILVER WHEATON CORP CAD	828336107	2,000 00	11/25/2008	5,351.01	07/30/2010	37,101 77	31,750.76	593 36%	L
SILVER WHEATON CORP CAD	828336107	672.00	07/15/2010	12,833.78	09/13/2010	16,303.52	3,469.74	27.04%	S
SIMON PPTY GROUP INC SBI	828806109	131.00	10/10/2007	13,981.64	07/22/2010	11,324.23	-2,657.41	-19 01%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
SIMON PPTY GROUP INC SBI	828806109	149.00	11/02/2007	14,700 34	07/22/2010	12,880 24	-1,820.10	-12 38%	L
SMITH & NEPHEW PLC NEW SPON ADR	83175M205	78 00	10/10/2007	4,874 44	07/30/2010	3,383.05	-1,491.39	-30.60%	L
SMITH & NEPHEW PLC NEW SPON ADR	83175M205	46.00	11/02/2007	2,932 04	07/30/2010	1,995 13	-936 91	-31.95%	L
SMITH & NEPHEW PLC NEW SPON ADR	83175M205	49.00	12/04/2007	2,865 52	07/30/2010	2,125.25	-740.27	-25 83%	L
SMITH & NEPHEW PLC NEW SPON ADR	83175M205	73.00	06/11/2008	4,167.25	07/30/2010	3,166.19	-1,001.06	-24.02%	L
SMITH & NEPHEW PLC NEW SPON ADR	83175M205	2 00	08/19/2008	117 34	07/30/2010	86 74	-30.60	-26 08%	L
SMUCKER J M CO NEW	832696405	162.00	11/07/2008	6,630 48	07/26/2010	10,210 85	3,580.37	54 00%	L
SMUCKER J M CO NEW	832696405	15.00	11/12/2008	600.00	07/26/2010	945 45	345.45	57 58%	L
SOUTHWEST AIRLINES CO	844741108	360.00	11/05/2008	4,324 61	07/22/2010	4,224 53	-100.08	-2 31%	L
SOUTHWEST AIRLINES CO	844741108	739.00	11/24/2008	5,972.38	07/22/2010	8,672.02	2,699.64	45.20%	L
SOUTHWEST AIRLINES CO	844741108	228.00	12/16/2008	1,786.93	07/22/2010	2,675 53	888.60	49 73%	L
SOUTHWEST AIRLINES CO	844741108	430.00	01/28/2009	3,296 72	07/22/2010	5,045 96	1,749.24	53.06%	L
SOUTHWEST AIRLINES CO	844741108	427 00	02/06/2009	3,138 07	07/22/2010	5,010 76	1,872 69	59 68%	L
SPDR GOLD TRUST	78463V107	149.00	12/04/2007	11,826 13	07/15/2010	17,595.34	5,769.21	48.78%	L
SPDR GOLD TRUST	78463V107	61 00	11/24/2008	4,950 39	07/15/2010	7,203 46	2,253.07	45 51%	L
SPDR GOLD TRUST	78463V107	42 00	12/31/2008	3,559 57	07/15/2010	4,959 76	1,400.19	39 34%	L
SPECTRA ENERGY CORP	847560109	86 00	12/04/2007	2,171.51	07/15/2010	1,811.30	-360.21	-16.59%	L
SPECTRA ENERGY CORP	847560109	129 00	03/04/2008	3,019 84	07/15/2010	2,716.95	-302.89	-10 03%	L
SPECTRA ENERGY CORP	847560109	84 00	07/29/2008	2,217 81	07/15/2010	1,769.18	-448.63	-20 23%	L
SPECTRA ENERGY CORP	847560109	165.00	09/05/2008	4,221.06	07/15/2010	3,475 17	-745.89	-17.67%	L
SPECTRA ENERGY CORP	847560109	53.00	09/11/2008	1,294 79	07/15/2010	1,116 27	-178 52	-13 79%	L
SPECTRA ENERGY CORP	847560109	29 00	10/08/2008	538 21	07/15/2010	610.79	72.58	13 49%	L
SPECTRA ENERGY CORP	847560109	36.00	10/31/2008	670.29	07/15/2010	758.22	87.93	13.12%	L
SPECTRA ENERGY CORP	847560109	526.00	12/08/2008	8,112 92	07/15/2010	11,078.42	2,965.50	36.55%	L
SPECTRA ENERGY CORP	847560109	47.00	02/06/2009	739 11	07/15/2010	989 90	250.79	33 93%	L
SPECTRA ENERGY CORP	847560109	113.00	02/10/2009	1,683 66	07/15/2010	2,379.97	696.31	41.36%	L
SRA INTL INC CL A	78464R105	75 00	12/15/2008	1,130 45	07/15/2010	1,554.36	423 91	37 50%	L
SRA INTL INC CL A	78464R105	96 00	12/16/2008	1,502.08	07/15/2010	1,989.58	487.50	32.45%	L
SRA INTL INC CL A	78464R105	118.00	12/17/2008	1,862.72	07/15/2010	2,445.52	582.80	31.29%	L
STARWOOD HOTELS & RESORTS WORLDWIDE INC NEW	85590A401	69 00	11/02/2007	3,792 94	07/22/2010	3,151.45	-641.49	-16.91%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
STARWOOD HOTELS & RESORTS WORLDWIDE INC NEW	85590A401	118 00	12/04/2007	6,241 02	07/22/2010	5,389 44	-851.58	-13 64%	L
STARWOOD HOTELS & RESORTS WORLDWIDE INC NEW	85590A401	14 00	05/20/2008	720.36	07/22/2010	639 42	-80.94	-11 24%	L
STARWOOD HOTELS & RESORTS WORLDWIDE INC NEW	85590A401	1 00	09/26/2008	29 40	07/22/2010	45.67	16.27	55 34%	L
STARWOOD HOTELS & RESORTS WORLDWIDE INC NEW	85590A401	20 00	01/27/2009	320 39	07/22/2010	913 46	593.07	185 11%	L
SUMITOMO CORP. SPON ADR	865613103	158 00	10/10/2007	2,883 51	07/26/2010	1,646 33	-1,237 18	-42 91%	L
SUMITOMO CORP SPON ADR	865613103	231.00	11/02/2007	3,876 18	07/26/2010	2,406 98	-1,469 20	-37 90%	L
SUMITOMO CORP SPON ADR	865613103	245 00	12/04/2007	3,466 75	07/26/2010	2,552 86	-913 89	-26 36%	L
SUMITOMO CORP. SPON ADR	865613103	389.00	01/15/2008	5,259.44	07/26/2010	4,053 31	-1,206.13	-22 93%	L
SUMITOMO CORP SPON ADR	865613103	323 00	09/02/2008	4,082 20	07/26/2010	3,365 60	-716 60	-17 55%	L
SUMITOMO CORP SPON ADR	865613103	12 00	09/11/2008	133 77	07/26/2010	125 04	-8.73	-6 53%	L
SUMITOMO TRUST & BANKING SPON ADR	865625206	932.00	10/10/2007	7,595 80	07/26/2010	4,864.96	-2,730.84	-35.95%	L
SUMITOMO TRUST & BANKING SPON ADR	865625206	465 00	11/02/2007	3,301 50	07/26/2010	2,427 26	-874.24	-26 48%	L
SUMITOMO TRUST & BANKING SPON ADR	865625206	492 00	12/04/2007	3,901 56	07/26/2010	2,568 20	-1,333.36	-34 18%	L
SUMITOMO TRUST & BANKING SPON ADR	865625206	12.00	08/19/2008	71 64	07/26/2010	62.64	-9.00	-12 56%	L
SUNCOR ENERGY INC NEW CAD	867224107	72.00	11/02/2007	3,909 61	07/22/2010	2,311 41	-1,598 20	-40 88%	L
SUNCOR ENERGY INC NEW CAD	867224107	516 00	12/04/2007	25,252 34	07/22/2010	16,565.13	-8,687.21	-34 40%	L
SUNCOR ENERGY INC NEW CAD	867224107	251.00	09/11/2008	11,090.71	07/22/2010	8,057.84	-3,032.87	-27.35%	L
SUNCOR ENERGY INC NEW CAD	867224107	707 00	10/16/2008	14,211.27	07/22/2010	22,696 79	8,485.52	59.71%	L
SUNCOR ENERGY INC NEW CAD	867224107	352 00	10/24/2008	6,768.82	07/22/2010	11,300.24	4,531.42	66.95%	L
SUNPOWER CORP CL A	867652109	481.00	11/24/2008	13,731.36	07/15/2010	6,681.45	-7,049.91	-51.34%	L
SUNTECH POWER HOLDINGS CO LTD ADS ADR	86800C104	840 00	11/25/2008	5,784 84	07/15/2010	8,928.77	3,143.93	54 35%	L
SUNTECH POWER HOLDINGS CO LTD ADS ADR	86800C104	297.00	02/26/2009	2,077 60	07/15/2010	3,156 96	1,079 36	51.95%	L
SUPERIOR ENERGY SERVICES INC	868157108	56 00	12/04/2007	1,930.33	07/15/2010	1,199.33	-731.00	-37.87%	L
SUPERIOR ENERGY SERVICES INC	868157108	19 00	08/26/2008	901.14	07/15/2010	406.91	-494.23	-54.84%	L
SUPERIOR ENERGY SERVICES INC	868157108	32.00	09/11/2008	1,110 53	07/15/2010	685 33	-425.20	-38.29%	L
SUPERIOR ENERGY SERVICES INC	868157108	15.00	09/22/2008	554 43	07/15/2010	321.25	-233.18	-42.06%	L
SYBASE INC *MERGER EFF. 08/2010*	871130100	109 00	11/02/2007	3,071 63	07/15/2010	7,068.70	3,997.07	130.13%	L
SYBASE INC *MERGER EFF 08/2010*	871130100	156.00	12/04/2007	3,934 32	07/15/2010	10,116 67	6,182.35	157 14%	L
SYMANTEC CORP	871503108	282.00	04/24/2008	4,879 45	07/15/2010	4,160.42	-719.03	-14.74%	L
SYMANTEC CORP	871503108	9.00	09/11/2008	186 12	07/15/2010	132.78	-53.34	-28 66%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
SYMANTEC CORP	871503108	207 00	10/07/2008	3,185 27	07/15/2010	3,053.92	-131 35	-4 12%	L
SYMANTEC CORP	871503108	317 00	11/04/2008	4,356 66	07/15/2010	4,676.78	320.12	7 35%	L
SYMANTEC CORP	871503108	79 00	03/05/2009	1,062 79	07/15/2010	1,165.51	102 72	9 67%	L
SYMANTEC CORP	871503108	19.00	05/11/2009	294 74	07/15/2010	280 31	-14.43	-4 90%	L
SYNGENTA AG SPON ADR	87160A100	43.00	11/26/2008	1,503.54	07/15/2010	2,016 97	513 43	34 15%	L
SYNGENTA AG SPON ADR	87160A100	82 00	11/28/2008	2,922.48	07/15/2010	3,846.31	923 83	31 61%	L
SYNIVERSE HOLDINGS INC ***MERGER EFF 01/2011***	87163F106	269 00	09/11/2008	4,847 50	07/15/2010	5,891.40	1,043 90	21 53%	L
SYNIVERSE HOLDINGS INC ***MERGER EFF 01/2011***	87163F106	3 00	09/22/2008	52.99	07/15/2010	65.70	12 71	23 99%	L
SYNIVERSE HOLDINGS INC ***MERGER EFF 01/2011***	87163F106	27 00	09/24/2008	443 77	07/15/2010	591.33	147.56	33.25%	L
SYNIVERSE HOLDINGS INC ***MERGER EFF 01/2011***	87163F106	38 00	09/25/2008	676 18	07/15/2010	832.24	156.06	23 08%	L
SYNIVERSE HOLDINGS INC ***MERGER EFF 01/2011***	87163F106	63 00	09/26/2008	1,119 17	07/15/2010	1,379.77	260 60	23 29%	L
SYNIVERSE HOLDINGS INC ***MERGER EFF 01/2011***	87163F106	25.00	09/29/2008	434.74	07/15/2010	547.53	112.79	25 94%	L
SYNIVERSE HOLDINGS INC ***MERGER EFF 01/2011***	87163F106	80.00	10/03/2008	1,304 79	07/15/2010	1,752 09	447.30	34 28%	L
SYNIVERSE HOLDINGS INC ***MERGER EFF. 01/2011***	87163F106	34.00	10/10/2008	543.49	07/15/2010	744 64	201.15	37 01%	L
SYNIVERSE HOLDINGS INC ***MERGER EFF 01/2011***	87163F106	25 00	10/29/2008	417.47	07/15/2010	547.53	130.06	31.15%	L
SYNIVERSE HOLDINGS INC ***MERGER EFF 01/2011***	87163F106	70.00	12/08/2008	736 75	07/15/2010	1,533 08	796.33	108 09%	L
SYNIVERSE HOLDINGS INC ***MERGER EFF 01/2011***	87163F106	50.00	12/09/2008	518.65	07/15/2010	1,095.06	576 41	111.14%	L
TAIWAN SEMICONDUCTOR MFG CO LTD ADR	874039100	590.00	10/10/2007	6,253.52	07/15/2010	5,965 74	-287.78	-4.60%	L
TAIWAN SEMICONDUCTOR MFG CO LTD ADR	874039100	294 00	11/02/2007	3,014.76	07/15/2010	2,972.76	-42 00	-1.39%	L
TAIWAN SEMICONDUCTOR MFG CO LTD ADR	874039100	311.00	12/04/2007	3,022.02	07/15/2010	3,144.65	122.63	4.06%	L
TAIWAN SEMICONDUCTOR MFG CO LTD ADR	874039100	8 00	08/19/2008	71.32	07/15/2010	80.89	9.57	13.42%	L
TAUBMAN CENTERS INC	876664103	31.00	05/20/2008	1,720.46	07/22/2010	1,223 86	-496.60	-28.86%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
TAUBMAN CENTERS INC	876664103	43 00	11/21/2008	813 81	07/22/2010	1,697 61	883 80	108 60%	L
TD AMERITRADE HOLDING CORP	87236Y108	150.00	11/02/2007	2,818.50	07/22/2010	2,322.41	-496.09	-17 60%	L
TD AMERITRADE HOLDING CORP	87236Y108	199 00	12/04/2007	3,697 40	07/22/2010	3,081 06	-616.34	-16.67%	L
TD AMERITRADE HOLDING CORP	87236Y108	39 00	10/08/2008	578 30	07/22/2010	603 83	25 53	4 41%	L
TD AMERITRADE HOLDING CORP	87236Y108	57.00	10/30/2008	692 19	07/22/2010	882 52	190 33	27 50%	L
TD AMERITRADE HOLDING CORP	87236Y108	62.00	11/14/2008	768 56	07/22/2010	959.93	191.37	24 90%	L
TELEFLEX INC	879369106	14 00	11/02/2007	95 98	07/30/2010	797.15	-155.83	-16 35%	L
TELEFLEX INC	879369106	34 00	12/04/2007	1,960 44	07/30/2010	1,935.92	-24.52	-1 25%	L
TEREX CORP DELA NEW	880779103	4 00	06/25/2008	236 17	07/22/2010	80.16	-156 01	-66 06%	L
TEREX CORP DELA NEW	880779103	8 00	06/27/2008	419 68	07/22/2010	160 33	-259 35	-61 80%	L
TEREX CORP DELA NEW	880779103	8.00	08/04/2008	357.30	07/22/2010	160.33	-196 97	-55.13%	L
TEREX CORP DELA NEW	880779103	8.00	08/20/2008	384 12	07/22/2010	160 33	-223.79	-58.26%	L
TEREX CORP DELA NEW	880779103	4.00	08/29/2008	201 31	07/22/2010	80 16	-121.15	-60.18%	L
TEREX CORP DELA NEW	880779103	38.00	09/11/2008	1,393.44	07/22/2010	761.57	-631.87	-45 35%	L
TEREX CORP DELA NEW	880779103	24 00	09/24/2008	813 72	07/22/2010	480.99	-332 73	-40.89%	L
TEREX CORP DELA NEW	880779103	12 00	10/15/2008	249 66	07/22/2010	240 49	-9.17	-3 67%	L
TESCO PLC SPONS ADR UNITED KINGDOM	881575302	19 00	10/10/2007	543 22	07/26/2010	348.07	-195.15	-35 92%	L
TESCO PLC SPONS ADR UNITED KINGDOM	881575302	128 00	11/02/2007	3,926 22	07/26/2010	2,344 92	-1,581.30	-40 28%	L
TESCO PLC SPONS ADR UNITED KINGDOM	881575302	136 00	12/04/2007	4,089 52	07/26/2010	2,491 48	-1,598 04	-39 08%	L
TESCO PLC SPONS ADR UNITED KINGDOM	881575302	186.00	01/15/2008	4,544.33	07/26/2010	3,407.46	-1,136.87	-25.02%	L
TESCO PLC SPONS ADR UNITED KINGDOM	881575302	180 00	03/10/2008	4,545 22	07/26/2010	3,297 54	-1,247.68	-27.45%	L
TESCO PLC SPONS ADR UNITED KINGDOM	881575302	70.00	10/06/2008	1,479 36	07/26/2010	1,282.38	-196 98	-13 32%	L
TEXAS INSTRUMENTS	882508104	195.00	12/04/2007	6,180.98	07/15/2010	4,877.26	-1,303.72	-21 09%	L
TEXAS INSTRUMENTS	882508104	154 00	05/15/2008	4,770 57	07/15/2010	3,851 78	-918 79	-19.26%	L
TEXAS INSTRUMENTS	882508104	468 00	07/23/2008	11,485 66	07/15/2010	11,705 41	219.75	1.91%	L
TEXAS INSTRUMENTS	882508104	323 00	08/06/2008	8,061.76	07/15/2010	8,078.74	16.98	0.21%	L
TEXAS INSTRUMENTS	882508104	211 00	09/11/2008	4,660 86	07/15/2010	5,277.44	616 58	13.23%	L
TIME WARNER INC NEW	887317303	223 00	11/02/2007	8,307 78	07/15/2010	6,763.65	-1,544.13	-18.59%	L
TIME WARNER INC NEW	887317303	64 00	11/19/2007	2,264.31	07/15/2010	1,941.14	-323.17	-14.27%	L
TIME WARNER INC NEW	887317303	26 00	11/27/2007	924 14	07/15/2010	788.59	-135.55	-14.67%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
TIME WARNER INC NEW	887317303	212 00	12/04/2007	7,591 57	07/15/2010	6,430 02	-1,161.55	-15.30%	L
TIME WARNER INC NEW	887317303	97 00	07/29/2008	2,951 60	07/15/2010	2,942.04	-9.56	-0.32%	L
TIME WARNER INC NEW	887317303	229 00	02/25/2009	3,706 80	07/15/2010	6,945.63	3,238 83	87 38%	L
TIME WARNER INC NEW	887317303	111 00	03/03/2009	1,729 14	07/15/2010	3,366 66	1,637.52	94.70%	L
TOKIO MARINE HOLDINGS INC SPON ADR	889094108	147.00	10/10/2007	6,000.55	07/22/2010	3,924.83	-2,075.72	-34.59%	L
TOKIO MARINE HOLDINGS INC SPON ADR	889094108	73 00	11/02/2007	2,790 06	07/22/2010	1,949 07	-840 99	-30.14%	L
TOKIO MARINE HOLDINGS INC SPON ADR	889094108	77 00	12/04/2007	2,678 06	07/22/2010	2,055.86	-622.20	-23 23%	L
TOKIO MARINE HOLDINGS INC SPON ADR	889094108	2 00	08/19/2008	64.00	07/22/2010	53 40	-10 60	-16 56%	L
TOTAL S A FRANCE SPON ADR	89151E109	81 00	10/10/2007	6,268 59	07/15/2010	4,050.87	-2,217 72	-35.38%	L
TOTAL S A FRANCE SPON ADR	89151E109	52 00	11/02/2007	4,102 80	07/15/2010	2,600.56	-1,502 24	-36 61%	L
TOTAL S.A. FRANCE SPON ADR	89151E109	56.00	12/04/2007	4,523 12	07/15/2010	2,800 60	-1,722.52	-38.08%	L
TOTAL S A FRANCE SPON ADR	89151E109	11 00	09/29/2008	647.22	07/15/2010	550 12	-97 10	-15 00%	L
TOTAL S.A FRANCE SPON ADR	89151E109	17 00	05/08/2009	945 29	07/15/2010	850.18	-95 11	-10 06%	L
TOYOTA MOTOR CORP NEW JAPAN SPON ADR	892331307	76 00	05/11/2009	5,819.44	07/22/2010	5,374 89	-444.55	-7 64%	L
TRANSOCEAN LTD CHF	H8817H100	223 00	03/02/2009	12,464 54	07/15/2010	11,694 63	-769.91	-6 18%	L
TREEHOUSE FOODS INC	89469A104	78.00	04/07/2008	1,862 38	07/26/2010	3,850.01	1,987 63	106 73%	L
UNILEVER NV N Y SHS NEW NETHERLANDS SPON ADR	904784709	12.00	02/01/2008	395.99	07/26/2010	368.89	-27.10	-6.84%	L
UNILEVER NV N Y SHS NEW NETHERLANDS SPON ADR	904784709	301.00	02/28/2008	9,708 39	07/26/2010	9,253.06	-455.33	-4.69%	L
UNILEVER NV N Y SHS NEW NETHERLANDS SPON ADR	904784709	60 00	03/10/2008	1,875 61	07/26/2010	1,844.46	-31 15	-1 66%	L
UNILEVER NV N Y SHS NEW NETHERLANDS SPON ADR	904784709	247.00	08/06/2008	6,893.28	07/26/2010	7,593.04	699.76	10.15%	L
UNILEVER NV N Y SHS NEW NETHERLANDS SPON ADR	904784709	121 00	01/12/2009	2,810 99	07/26/2010	3,719.67	908.68	32.33%	L
UNILEVER NV N Y SHS NEW NETHERLANDS SPON ADR	904784709	56.00	01/16/2009	1,334 56	07/26/2010	1,721 50	386.94	28 99%	L
UNILEVER NV N Y SHS NEW NETHERLANDS SPON ADR	904784709	110.00	02/06/2009	2,360 08	07/26/2010	3,381.52	1,021.44	43.28%	L
UNITED STATES TREAS BOND DUE 02/15/19 COUPON STRIP		21,000 00	12/17/2008	16,380 52	09/17/2010	16,797 90	417.38	2.55%	L
US TSY NOTE 01.875 % DUE 02/28/14 DTD 02/28/09 FC 08/31/09		22,000 00	03/26/2009	22,140 15	09/17/2010	22,714.14	573.99	2.59%	L
US TSY NOTE 03 375 % DUE 06/30/13 DTD 06/30/08 FC 12/31/08		24,000 00	12/17/2008	26,362 50	09/17/2010	25,798.13	-564.37	-2.14%	L
US TSY NOTE 04.500 % DUE 09/30/11 DTD 09/30/06 FC 03/31/07		19,000.00	12/17/2008	20,924 49	09/17/2010	19,819.38	-1,105.11	-5 28%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
US TSY NOTE 05 125% DUE 06/30/11 DTD 06/30/06 FC 12/31/06		16,000.00	12/17/2008	17,776 25	09/17/2010	16,601 25	-1,175 00	-6 61%	L
VALE SA-SP PREFERRED SPON ADR	91912E204	139 00	10/10/2007	3,974.02	07/15/2010	2,974 81	-999 21	-25.14%	L
VALE SA-SP PREFERRED SPON ADR	91912E204	111.00	11/02/2007	3,426 57	07/15/2010	2,375 56	-1,051 01	-30 67%	L
VALE SA-SP PREFERRED SPON ADR	91912E204	134 00	11/29/2007	3,950 84	07/15/2010	2,867.80	-1,083 04	-27.41%	L
VALE SA-SP PREFERRED SPON ADR	91912E204	153.00	12/04/2007	4,383 45	07/15/2010	3,274.43	-1,109 02	-25 30%	L
VALE SA-SP PREFERRED SPON ADR	91912E204	3 00	08/19/2008	66 08	07/15/2010	64.20	-1 88	-2 85%	L
VALE SA-SP PREFERRED SPON ADR	91912E204	219 00	08/22/2008	5,184.58	07/15/2010	4,686.92	-497.66	-9.60%	L
VALE SA-SP PREFERRED SPON ADR	91912E204	118 00	03/04/2009	1,373 61	07/15/2010	2,525.37	1,151 76	83 85%	L
VALEANT PHARMACEUTICALS *MERGER EFF 09/2010*	91911X104	368 00	02/26/2009	6,605.93	07/30/2010	20,571 03	13,965 10	211 40%	L
VALEANT PHARMACEUTICALS *MERGER EFF 09/2010*	91911X104	129.00	03/19/2009	2,181.92	07/30/2010	7,211.04	5,029 12	230.49%	L
VALEANT PHARMACEUTICALS *MERGER EFF 09/2010*	91911X104	188 00	03/23/2009	3,174 30	07/30/2010	10,509 11	7,334 81	231 07%	L
VALERO ENERGY CORP NEW	91913Y100	820 00	11/05/2008	17,253.38	07/22/2010	14,161.41	-3,091 97	-17 92%	L
VALERO ENERGY CORP NEW	91913Y100	989.00	11/06/2008	19,111.73	07/22/2010	17,080.04	-2,031.69	-10.63%	L
VALERO ENERGY CORP NEW	91913Y100	6 00	11/25/2008	102.95	07/22/2010	103.62	0 67	0.65%	L
VALERO ENERGY CORP NEW	91913Y100	197 00	03/23/2009	3,606 16	07/22/2010	3,402 19	-203 97	-5.66%	L
VALIDUS HOLDINGS LTD	G9319H102	2.00	10/10/2007	71 25	07/22/2010	49.79	-21.46	-30 12%	L
VALIDUS HOLDINGS LTD	G9319H102	78 00	11/02/2007	1,923.63	07/22/2010	1,941.66	18 03	0.94%	L
VALIDUS HOLDINGS LTD	G9319H102	75.00	12/04/2007	1,852 38	07/22/2010	1,866 98	14.60	0 79%	L
VALIDUS HOLDINGS LTD	G9319H102	132.00	01/17/2008	3,229 79	07/22/2010	3,285 88	56.09	1.74%	L
VALIDUS HOLDINGS LTD	G9319H102	57 00	01/23/2008	1,322.13	07/22/2010	1,418 90	96 77	7.32%	L
VF CORP	918204108	44 00	04/01/2009	2,565.99	07/22/2010	3,454.38	888.39	34.62%	L
VISA INC CL A	92826C839	84 00	12/16/2008	4,534.16	07/22/2010	6,254.20	1,720.04	37 94%	L
VISA INC CL A	92826C839	20 00	12/31/2008	1,039.93	07/22/2010	1,489.09	449.16	43 19%	L
VISA INC CL A	92826C839	23 00	03/10/2009	1,196.69	07/22/2010	1,712.46	515 77	43 10%	L
VISA INC CL A	92826C839	51.00	03/27/2009	2,843.02	07/22/2010	3,797.19	954.17	33.56%	L
VODAFONE GROUP PLC NEW SPON ADR	92857W209	175 00	10/10/2007	6,149 50	07/15/2010	3,932.62	-2,216.88	-36 05%	L
VODAFONE GROUP PLC NEW SPON ADR	92857W209	87.00	11/02/2007	3,346 89	07/15/2010	1,955.07	-1,391 82	-41.59%	L
VODAFONE GROUP PLC NEW SPON ADR	92857W209	92 00	12/04/2007	3,421.48	07/15/2010	2,067.43	-1,354.05	-39 57%	L
WADDELL & REED FINANCIAL INC CL A	930059100	45.00	10/10/2007	1,219 96	07/22/2010	1,092.66	-127.30	-10.43%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
WADDELL & REED FINANCIAL INC CL A	930059100	110 00	11/02/2007	3,660 80	07/22/2010	2,670 96	-989.84	-27.04%	L
WADDELL & REED FINANCIAL INC CL A	930059100	75.00	12/04/2007	2,564.38	07/22/2010	1,821 11	-743 27	-28.98%	L
WAL MART STORES INC	931142103	55 00	11/01/2007	2,449.97	07/26/2010	2,801 70	351 73	14 36%	L
WAL MART STORES INC	931142103	277 00	11/02/2007	12,215.70	07/26/2010	14,110 36	1,894 66	15 51%	L
WAL MART STORES INC	931142103	128 00	12/04/2007	6,183 68	07/26/2010	6,520.31	336 63	5 44%	L
WAL MART STORES INC	931142103	158 00	02/10/2009	7,552.75	07/26/2010	8,048 51	495 76	6 56%	L
WAL MART STORES INC	931142103	76 00	02/11/2009	3,674 05	07/26/2010	3,871 44	197 39	5 37%	L
WAL MART STORES INC	931142103	81.00	02/13/2009	3,824.96	07/26/2010	4,126 14	301.18	7.87%	L
WAL MART STORES INC	931142103	205 00	02/23/2009	10,211.50	07/26/2010	10,442 69	231 19	2 26%	L
WAL MART STORES INC	931142103	38 00	04/20/2009	1,880 27	07/26/2010	1,935 72	55.45	2.95%	L
WAL MART STORES INC	931142103	154 00	05/11/2009	7,833.92	07/26/2010	7,844 75	10 83	0 14%	L
WASH POST CO CL B	939640108	2 00	10/26/2007	1,624.41	07/15/2010	866.91	-757.50	-46.63%	L
WASH POST CO CL B	939640108	13 00	11/02/2007	10,406 37	07/15/2010	5,634.88	-4,771.49	-45 85%	L
WASH POST CO CL B	939640108	13.00	12/04/2007	10,321.22	07/15/2010	5,634.88	-4,686.34	-45.40%	L
WASH POST CO CL B	939640108	5 00	04/23/2008	3,422 01	07/15/2010	2,167.26	-1,254.75	-36.67%	L
WASH POST CO CL B	939640108	13.00	06/24/2008	7,451 16	07/15/2010	5,634.88	-1,816.28	-24.38%	L
WASH POST CO CL B	939640108	4.00	09/11/2008	2,437.52	07/15/2010	1,733.81	-703.71	-28 87%	L
WASH POST CO CL B	939640108	7.00	12/30/2008	2,583 57	07/15/2010	3,034.17	450.60	17.44%	L
WASH POST CO CL B	939640108	1 00	05/07/2009	348.61	07/15/2010	433.45	84 84	24.34%	L
WASTE CONNECTIONS INC	941053100	146.00	09/24/2008	4,861.60	07/22/2010	5,545.22	683.62	14.06%	L
WASTE CONNECTIONS INC	941053100	102 00	10/07/2008	3,433 34	07/22/2010	3,874.06	440 72	12.84%	L
WENDYS ARBYS GROUP INC CL A	950587105	315.00	11/27/2007	2,624 71	07/22/2010	1,317 78	-1,306.93	-49 79%	L
WENDYS ARBYS GROUP INC CL A	950587105	219.00	12/04/2007	1,737.96	07/22/2010	916.17	-821.79	-47.28%	L
WENDYS ARBYS GROUP INC CL A	950587105	1.00	12/17/2008	4 74	07/22/2010	4.18	-0 56	-11 81%	L
WESTERN UNION CO	959802109	268 00	04/24/2009	4,578 91	07/15/2010	4,258.98	-319 93	-6.99%	L
WESTERN UNION CO	959802109	472.00	04/27/2009	8,365.73	07/15/2010	7,500 90	-864.83	-10.34%	L
WESTPAC BANKING LTD SPONSORED ADR AUSTRALIA ADR	961214301	48 00	10/10/2007	6,385 45	07/22/2010	4,824 30	-1,561.15	-24 45%	L
WESTPAC BANKING LTD SPONSORED ADR AUSTRALIA ADR	961214301	33.00	11/02/2007	4,621.65	07/22/2010	3,316.71	-1,304.94	-28.24%	L

Realized gain/(loss) - from 10/01/2009 to 09/30/2010 (continued)

	CUSIP	Quantity	Purchase date	Purchase amount ($)	Sale date	Sale amount ($)	Realized gain/(loss) ($)	Percent gain/(loss) (%)	Term
WESTPAC BANKING LTD SPONSORED ADR AUSTRALIA ADR	961214301	28.00	12/04/2007	3,437.00	07/22/2010	2,814.18	-622.82	-18 12%	L
WESTPAC BANKING LTD SPONSORED ADR AUSTRALIA ADR	961214301	1.00	08/19/2008	94.96	07/22/2010	100.51	5.55	5 84%	L
WHOLE FOODS MARKET INC	966837106	100.00	01/22/2009	1,126 28	07/26/2010	3,982.71	2,856.43	253.62%	L
WHOLE FOODS MARKET INC	966837106	392.00	01/23/2009	4,448 34	07/26/2010	15,612 24	11,163 90	250.97%	L
WHOLE FOODS MARKET INC	966837106	660 00	01/26/2009	7,573.83	07/26/2010	26,285 91	18,712 08	247 06%	L
WHOLE FOODS MARKET INC	966837106	491.00	02/23/2009	6,111.48	07/26/2010	19,555.13	13,443.65	219.97%	L
WILLIS GROUP HOLDINGS PLC	G96666105	83.00	01/23/2008	2,999.89	07/22/2010	2,664 33	-335 56	-11 19%	L
WILLIS GROUP HOLDINGS PLC	G96666105	105.00	06/10/2008	3,603 00	07/22/2010	3,370.54	-232.46	-6.45%	L
WILLIS GROUP HOLDINGS PLC	G96666105	93.00	08/13/2008	2,854.87	07/22/2010	2,985.34	130 47	4.57%	L
WILLIS GROUP HOLDINGS PLC	G96666105	29.00	09/16/2008	913.96	07/22/2010	930.91	16.95	1.85%	L
WILLIS GROUP HOLDINGS PLC	G96666105	22.00	09/24/2008	683.70	07/22/2010	706 21	22.51	3.29%	L
WILLIS GROUP HOLDINGS PLC	G96666105	21.00	10/09/2008	577.11	07/22/2010	674.11	97.00	16.81%	L
WORLDSPACE INC CL A	981579105	3,359.00	10/10/2007	14,032 56	07/22/2010	10.07	-14,022.49	-99.93%	L
WORLDSPACE INC CL A	981579105	1,005.00	11/02/2007	4,261.20	07/22/2010	3.01	-4,258.19	-99 93%	L
WORLDSPACE INC CL A	981579105	1,363.00	12/04/2007	5,247.55	07/22/2010	4.09	-5,243.46	-99.92%	L
WYNN RESORTS LTD	983134107	104.00	12/04/2007	12,648.48	07/22/2010	8,935 79	-3,712.69	-29.35%	L
WYNN RESORTS LTD	983134107	45.00	02/19/2008	4,802.40	07/22/2010	3,866.45	-935 95	-19.49%	L
WYNN RESORTS LTD	983134107	35.00	07/22/2008	3,288.50	07/22/2010	3,007.24	-281.26	-8.55%	L
WYNN RESORTS LTD	983134107	143.00	11/24/2008	5,110.82	07/22/2010	12,286 71	7,175.89	140 41%	L
WYNN RESORTS LTD	983134107	284 00	02/26/2009	6,640.94	07/22/2010	24,401.58	17,760.64	267.44%	L
XL GROUP PLC SHS	G98290102	481.00	05/08/2009	5,325.68	07/22/2010	8,428.80	3,103.12	58.27%	L
XL GROUP PLC SHS	G98290102	606.00	05/11/2009	6,349.43	07/22/2010	10,619.24	4,269.81	67 25%	L
				3,968,695 44		3,969,995 32	1,299 88	-0 02%	
ADJUSTMENT TO CORRECT BASIS IN FEDERAL BONDS				(16,705 81)			16,705 81		
ADJUSTED TOTALS				3,951,989 63		3,969,995 32	18,005 69		

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

SOURCE	AMOUNT
CHASE BUSINESS SAVINGS	316.
CHASE CHECKING	9.
CHASE BANK	79.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	404.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
UBS DALLAS INTEREST	125,321.	0.	125,321.
AMORTIZATION OF BOND DISCOUNTS-UBS	548.	0.	548.
UBS FT WORTH INTEREST	22,630.	0.	22,630.
UBS DALLAS DIVIDENDS	33,732.	0.	33,732.
UBS FT WORTH DIVIDENDS	144,285.	0.	144,285.
INTEREST INCOME-PARTNERSHIP K-1'S (SEE ATTACHED SCHEDULE)	1,158.	0.	1,158.
DIVIDEND INCOME-PARTNERSHIP K-1'S (SEE ATTACHED SCHEDULE)	568.	0.	568.
GOLDMAN SACHS INTEREST	51,872.	0.	51,872.
PURCHASED INTEREST-GS	<1,194.>	0.	<1,194.>
GOLDMAN SACHS DIVIDENDS	5,117.	0.	5,117.
TOTAL TO FM 990-PF, PART I, LN 4	384,037.	0.	384,037.

FORM 990-PF RENTAL INCOME STATEMENT 3

KIND AND LOCATION OF PROPERTY	ACTIVITY NUMBER	GROSS RENTAL INCOME
FARM RENT-WICHITA COUNTY	2	10,926.
TOTAL TO FORM 990-PF, PART I, LINE 5A		10,926.

FORM 990-PF RENTAL EXPENSES STATEMENT 4

DESCRIPTION	ACTIVITY NUMBER	AMOUNT	TOTAL
MAINTENANCE-WICHITA CTY		125.	
UTILITIES-WICHITA CTY		1,485.	
DEPRECIATION-WICHITA CTY		4,780.	
TAXES-WICHITA CTY		5,647.	
REPAIRS & SUPPLIES-WICHITA CTY		922.	
- SUBTOTAL -	2		12,959.
TOTAL RENTAL EXPENSES			12,959.
NET RENTAL INCOME TO FORM 990-PF, PART I, LINE 5B			<2,033.>

FORM 990-PF OTHER INCOME STATEMENT 5

DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME
CHANGE OF TERM PAYMENTS	1,982.	1,982.	
OKLAHOMA ROYALTIES	5,847.	5,847.	
PARTNERSHIP INCOME(LOSS)-SEE ATTACHED SCHEDULE	<75,478.>	0.	
TOTAL TO FORM 990-PF, PART I, LINE 11	<67,649.>	7,829.	

FORM 990-PF LEGAL FEES STATEMENT 6

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
PROPERTY MGMT SERVICES	12,863.	12,863.		0.
CHARITABLE DISTRIBUTIONS	8,191.	0.		8,191.
TO FM 990-PF, PG 1, LN 16A	21,054.	12,863.		8,191.

FORM 990-PF ACCOUNTING FEES STATEMENT 7

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
TAX AND ACCOUNTING	41,962.	27,362.		14,600.
TO FORM 990-PF, PG 1, LN 16B	41,962.	27,362.		14,600.

FORM 990-PF OTHER PROFESSIONAL FEES STATEMENT 8

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INVESTMENT ADVISORY FEES	108,067.	108,067.		0.
TO FORM 990-PF, PG 1, LN 16C	108,067.	108,067.		0.

FORM 990-PF TAXES STATEMENT 9

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
PRODUCTION TAX	581.	581.		0.
PAYROLL TAXES	1,788.	1,341.		447.
AD VALOREM TAXES	44.	44.		0.
FOREIGN TAXES-BROKERAGE ACCOUNTS	3,173.	3,173.		0.
FOREIGN TAXES-PARTNERSHIP K-1'S (SEE ATTACHED SCHEDULE)	586.	586.		0.
TAXES-WICHITA CTY	5,647.	5,647.		0.
TO FORM 990-PF, PG 1, LN 18	11,819.	11,372.		447.

FORM 990-PF OTHER EXPENSES STATEMENT 10

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INSURANCE	3,143.	2,357.		786.
OFFICE	4,128.	3,110.		1,017.
INVESTMENT FEES-PARTNERSHIP K-1'S (SEE ATTACHED SCHEDULE)	11,228.	11,228.		0.
BANK CHARGES	14.	14.		0.
MAINTENANCE-WICHITA CTY	125.	125.		0.
UTILITIES-WICHITA CTY	1,485.	1,485.		0.
REPAIRS & SUPPLIES-WICHITA CTY	922.	922.		0.
TO FORM 990-PF, PG 1, LN 23	21,045.	19,241.		1,803.

FORM 990-PF OTHER DECREASES IN NET ASSETS OR FUND BALANCES STATEMENT 11

DESCRIPTION	AMOUNT
EXCISE TAX	6,778.
NON-DEDUCTIBLE PARTNERSHIP EXPENSES	185.
TOTAL TO FORM 990-PF, PART III, LINE 5	6,963.

FORM 990-PF CORPORATE STOCK STATEMENT 12

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
UBS ACCT #06358	2,170,975.	2,266,044.
UBS ACCT #06360	4,447,903.	4,650,989.
UBS ACCT #0104220	515,746.	549,376.
UBS ACCT #0089420	862,840.	1,363,674.
UBS ACCT #0089320	536,614.	560,215.
UBS ACCT #0103922	3,060,280.	3,217,755.
UBS ACCT #0104321	380,515.	419,345.
UBS ACCT #0104020	939,984.	988,701.
UBS ACCT #0104420	186,369.	191,744.
UBS ACCT #0104133	718,631.	738,147.
UBS ACCT #0247920	479,049.	473,097.
TOTAL TO FORM 990-PF, PART II, LINE 10B	14,298,906.	15,419,087.

FORM 990-PF OTHER ASSETS STATEMENT 13

DESCRIPTION	BEGINNING OF YR BOOK VALUE	END OF YEAR BOOK VALUE	FAIR MARKET VALUE
QUITCLAIM DEED	2,500.	2,500.	2,500.
OKLAHOMA ROYALTY INTERESTS	58,320.	58,320.	15,798.
ACCUMULATED DEPLETION	<58,320.>	<58,320.>	0.
TO FORM 990-PF, PART II, LINE 15	2,500.	2,500.	18,298.

FORM 990-PF OTHER LIABILITIES STATEMENT 14

DESCRIPTION	BOY AMOUNT	EOY AMOUNT
UNSETTLED SECURITY TRANSACTIONS	0.	31,274.
EXCISE TAX PAYABLE	0.	3,698.
TOTAL TO FORM 990-PF, PART II, LINE 22	0.	34,972.

FORM 990-PF PART VIII - LIST OF OFFICERS, DIRECTORS TRUSTEES AND FOUNDATION MANAGERS STATEMENT 15

NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN-SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
REECE A. WEST P.O. BOX 1675 WICHITA FALLS, TX 76307	TRUSTEE/PRESIDENT 1.15	30,000.	0.	0.
GORDON T. WEST, JR. P.O. BOX 1675 WICHITA FALLS, TX 76307	TRUSTEE/VICE-PRESIDENT 1.15	30,000.	0.	0.
JOSEPH N. SHERRILL, JR. P.O. BOX 1675 WICHITA FALLS, TX 76307	TRUSTEE/VICE-PRESIDENT 1.15	30,000.	0.	0.
KIM W. DINSDALE P.O. BOX 1675 WICHITA FALLS, TX 76307	TRUSTEE/VP (EFFECTIVE 9/30/10) 1.15	5,000.	0.	0.
STUART B. WEST P.O. BOX 1675 WICHITA FALLS, TX 76307	TRUSTEE/VP (EFFECTIVE 9/30/10) 1.15	5,000.	0.	0.
ANDREW L. WEST P.O. BOX 1675 WICHITA FALLS, TX 76307	TRUSTEE/VP (EFFECTIVE 9/30/10) 1.15	5,000.	0.	0.
R. CAVEN CROSNOE P.O. BOX 1675 WICHITA FALLS, TX 76307	TRUSTEE/PRES (EFFECTIVE 9/30/10) 1.75	12,500.	0.	0.
LESLEY B. CHASTEEN P.O. BOX 1675 WICHITA FALLS, TX 76307	SECRETARY 1.15	0.	0.	0.
TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII		117,500.	0.	0.

WEST FOUNDATION
FYE SEPTEMBER 30, 2010
FORM 990PF

PAGE 8, PART X, LINE 1c, FAIR MARKET VALUE OF ALL OTHER ASSETS

LAND		
FARM-WICHITA COUNTY, TX	679,430.00	
		679,430.00
PROPERTY & EQUIPMENT		
FARM IMPROVEMENTS-WICHITA CTY, TX	38,300.00	38,300.00
OTHER ASSETS		
ACCOUNTS RECEIVABLE	2,081.92	
QUITCLAIM DEED RELEASE	2,500 00	
ROYALTY INTERESTS	15,797 58	
PREPAID EXCISE TAX	3,340 00	
		23,719 50
TOTAL OTHER ASSETS FMV		741,449 50

WEST FOUNDATION
FYE SEPTEMBER 30, 2010
FORM 990PF

PAGE 11, PART XV, SECTION 3a - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

OUTSTANDING TEACHER AWARDS - WICHITA FALLS ISD

TERESA WIIST	1409 TILDEN	WICHITA FALLS, TX 76309	5,000
JANE ANN BRUNER	5 BUTTERCUP CIRCLE	WICHITA FALLS, TX 76310	5,000
CHRISTI GUESS	2403 ELLINGHAM	WICHITA FALLS, TX 76308	5,000
LYNDA PETTY	1903 BURROUGHS	WICHITA FALLS, TX 76309	5,000
SHELLEY LEAKLEY	2605 CHASE DR	WICHITA FALLS, TX 76308	5,000
CARYN WALKER	6020 LACI LN	WICHITA FALLS, TX 76310	5,000
ANGELA COOK	1422 PHOENIX	WICHITA FALLS, TX 76306	5,000
DARLA RYAN	4512 TOBAGO	WICHITA FALLS, TX 76308	5,000
MINDY TEDFORD	2107 WENONAH	WICHITA FALLS, TX 76309	5,000
CAROLYN KULISKA	4612 BELMONT DR	WICHITA FALLS, TX 76308	5,000
CARA LASATER	3318 FM 367 W	IOWA PARK, TX 76367	5,000
SHELLY HUTCHINS	1568 SINGLETON AVE	WICHITA FALLS, TX 76302	5,000
JAYNE LYNDS	2036 PEACHTREE	WICHITA FALLS, TX 76308	5,000
JONATHAN BRADY	4631 STANFORD AVE	WICHITA FALLS, TX 76308	5,000
BETHLYN EBY	1708 DOWNHILL DR	WICHITA FALLS, TX 76302	5,000
ANTHONY NEWBERRY	4423 MCNIEL	WICHITA FALLS, TX 76308	5,000
ALISHA CROUCH	4803 DANBERRY PL	WICHITA FALLS, TX 76308	5,000
SANDRA SCHELLER	1523 PRIMROSE	WICHITA FALLS, TX 76312	5,000
DANIEL HARRIS	2202 HARRISON ST , APT 202	WICHITA FALLS, TX 76308	5,000
JOHN ROY	2107 SHEPHERD ST	WICHITA FALLS, TX 76309	5,000
			100,000

INSTITUTIONS

TRINITY UNIVERSITY	SAN ANTONIO, TX 78212	
GELA GROTE WEST SCHOLARSHIP FUND		100,000
THE NATIONAL MUSEUM OF WOMEN IN THE ARTS	WASHINGTON, DC 20005	
THE LEGACY OF WOMEN IN THE ARTS ENDOWMENT		100,000
WELLESLEY COLLEGE	WELLESLEY, MA 02481	
NANCY GRAY SHERRILL, CLASS OF 1954, COLLECTION ACQUISITIONS ENDOWMENT		100,000
MIDWESTERN STATE UNIVERSITY	WICHITA FALLS, TX 76308	
FACULTY DEVELOPMENT		2,933
GRADUATE SCHOLARSHIPS		10,600
SPECIAL EDUCATION STIPEND		5,000
PROFESSOR OF EDUCATIONAL LEADERSHIP		5,000
DISTINGUISHED PROFESSOR		6,000
SMART BOARD TECHNOLOGY		20,000
WICHITA FALLS INDEPENDENT SCHOOL DISTRICT	WICHITA FALLS, TX 76307	
FACULTY SCHOLARSHIPS		60,500
FINE ARTS PROGRAM		28,000
SUPERINTENDENT'S SCHOLARS PROGRAM		10,000
CSCOPE IMPLEMENTATION		117,500
PROFESSIONAL DEVELOPMENT INITIATIVE		2,500
		568,033
TOTAL GRANTS AND CONTRIBUTIONS		668,033

NOTE NONE OF THE ABOVE LISTED INDIVIDUALS WERE RELATED TO ANY "DISQUALIFIED PERSON" ALL OUTSTANDING TEACHER AWARDS ARE DETERMINED BY AN INDEPENDENT GROUP OF OFFICIALS FROM THE WICHITA FALLS INDEPENDENT SCHOOL DISTRICT WITHOUT ANY INPUT FROM FOUNDATION TRUSTEES AND BASED SOLELY ON TEACHER PERFORMANCE

West Foundation
EIN: 23-7332105
Summary of Partner's Share of Current Year Income & Deductions Per 2009 Schedule K-1's
Reported on the FYE September 30, 2010 Form 990-PF

Partnership	Line 1 Ordinary Business Inc (Loss)	Line 2 Net Rental Real Estate Inc (Loss)	Line 5 Interest Income	Line 6 Ordinary Dividends	Line 8 Net STCG(L)	Line 9 Net LTCG(L)	Line 10 Net Sect 1231 Gain	Line 11 Other Income (1)	Line 13 Other Deductions-Mgmt Fees	Line 16 Foreign Taxes	Line 18 Non-Deductible Expenses
Buckeye GP Holdings L P	(1,447)		6								
Buckeye Partners L P	(5,263)		421	289			(3)				29
Copano Energy, LLC	(27,584)		99				445	322			
Crosstex Energy LP	(6,897)		170				529				7
Enbridge Energy Partners LP	(109)										1
Energy Transfer Partners LP	(3,954)		22	55				107			44
Enterprise Products Partners LP	(7,798)		79	5			(250)				13
Enterprise Products Partners LP	(432)		5				(13)				1
Holly Energy Partners LP	(903)					547			1		8
Inergy LP											
Magellan Midstream Hldgs, LP	(2,227)										
Magellan Midstream Prtnrs, LP	1		11								21
Nustar Energy LP	(1,053)			39		(15)			8	151	15
Nustar GP Holdings, LLC	(4,323)		177	116		(21)	(1,684)		35	328	33
Oneok Partners LP	(6,405)		144				(32)				8
Plains All American Pipeline LP	195		7	18						107	
Sunoco Logistics	(330)			46			(1)				1
TC Pipelines, LP	(3,719)		11				(35)				2
Teppco Partners LP	(3,230)		6				(376)				2
The Endowment TEI Fund, L P		-			-			157	11,184		
Totals	(75,478)	-	1,158	568	-	511	(1,420)	586	11,228	586	185

(1) Section 988 gains (losses)

WEST FOUNDATION [643510]
Depreciation Expense
Federal
10/01/2009 - 09/30/2010

Asset ID	S	Description	Date In Service	Method / Conv.	Life	Cost / Other Basis	Bus./ Inv %	Sec. 179/ Bonus	Salvage/ Basis Adj.	Beg Accum. Depreciation	Current Depreciation	Total Depreciation
1461-000												
TRACTOR / MOWER												
3			06/10/1987	SL / N/A	7 0000	2,050 00	100 0000	0 00	0 00	2,050 00	0.00	2,050 00
GAS FURNACE												
8			11/19/1991	SL / N/A	7 0000	1,425 00	100 0000	0 00	0 00	1,357.14	0 00	1,357 14
1994 FORD F-150 PICKUP												
9			06/10/1994	SL / N/A	5 0000	14,478 72	100 0000	0 00	0 00	14,478 72	0 00	14,478 72
WELDER, TORCH AND TRAILER												
12			07/31/1996	SL / N/A	7 0000	1,000 00	100 0000	0 00	0 00	1,000 00	0 00	1,000 00
Subtotal: 1461-000						18,953.72		0.00	0.00	18,885.86	0.00	18,885.86
Less dispositions and exchanges:						0 00		0 00	0 00	0 00	0 00	0 00
Net for: 1461-000						18,953.72		0.00	0.00	18,885.86	0.00	18,885.86
1462-000												
CULVERT												
15			06/15/2008	SL / N/A	15 0000	20,900 54	100 0000	0 00	0 00	1,857 83	1,393 37	3,251 20
FENCING												
16			06/15/2008	SL / N/A	7 0000	23,706 10	100 0000	0 00	0 00	4,515 45	3,386.59	7,902 04
Subtotal: 1462-000						44,606.64		0.00	0.00	6,373.28	4,779.96	11,153.24
Less dispositions and exchanges:						0 00		0 00	0 00	0 00	0 00	0 00
Net for: 1462-000						44,606.64		0.00	0.00	6,373.28	4,779.96	11,153.24
1470-000												
FILE CABINET												
4			04/12/1984	SL / N/A	5 0000	472 24	100 0000	0 00	0 00	472 24	0 00	472 24
DESK												
5			12/28/1990	SL / N/A	7 0000	471 90	100 0000	0 00	0 00	471 90	0.00	471 90
PRINTER STAND												
6			12/28/1990	SL / N/A	7 0000	66 50	100 0000	0 00	0 00	66 50	0 00	66 50
CHAIR MAT												
7			01/11/1991	SL / N/A	7 0000	95.45	100 0000	0.00	0 00	95 45	0 00	95 45
4 DRAWER FILE CABINET												
10			10/18/1994	SL / N/A	7 0000	176 96	100 0000	0 00	0 00	176 96	0 00	176 96
ACER COMPUTER												
13			04/01/1997	SL / N/A	5 0000	1,856 82	100 0000	0 00	0 00	1,856 82	0 00	1,856 82
PRINTER												
14			04/21/1997	SL / N/A	5 0000	1,598 02	100 0000	0 00	0 00	1,598 02	0 00	1,598 02
Subtotal: 1470-000						4,737.89		0.00	0.00	4,737.89	0.00	4,737.89
Less dispositions and exchanges:						0 00		0 00	0 00	0.00	0 00	0.00
Net for: 1470-000						4,737.89		0.00	0.00	4,737.89	0.00	4,737.89

WEST FOUNDATION [643510]
Depreciation Expense
Federal
10/01/2009 - 09/30/2010

Asset ID	S	Description	Date In Service	Method / Conv.	Life	Cost / Other Basis	Bus./ Inv. %	Sec. 179/ Bonus	Salvage/ Basis Adj.	Beg. Accum. Depreciation	Current Depreciation	Total Depreciation
Subtotal:						68,298.25		0.00	0.00	29,997.03	4,779.96	34,776.99
Less dispositions and exchanges:						0 00		0 00	0 00	0 00	0 00	0 00
Grand Totals:						68,298.25		0.00	0.00	29,997.03	4,779.96	34,776.99